QUARTERLY STATEMENT

OF THE

Athene Annuity & Life Assurance Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity & Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS:

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

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

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

Stephanie Kidder
Executive Assistant
03/15/2026

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

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

ASSETS

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

LIABILITIES, SURPLUS AND OTHER FUNDS

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

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	276,748,733	357,834,478	605,040,513
2.	Considerations for supplementary contracts with life contingencies	(212,729,091)	34,922,853	47,532,350
3.	Net investment income	1,001,045,587	865,077,966	1,175,973,308
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,921,072)	20,314,257	14,983,553
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	51,844,921	98,096,150	148,528,097
7.	Reserve adjustments on reinsurance ceded	(773,015,579)	(284,218,533)	405,098,034
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	348,793	347,499	445,408
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	85,113,982	77,464,491	102,854,450
9.	Totals (Lines 1 to 8.3)	426,436,275	1,169,839,161	2,500,455,713
10.	Death benefits	20,294	(65,105)	280,387
11.	Matured endowments (excluding guaranteed annual pure endowments)	293,055	32,917	5,000
12.	Annuity benefits	105,284,228	146,018,029	182,674,055
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	720,981,260	368,346,352	535,221,465
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	(32,502,165)	12,629,713	15,871,831
18.	Payments on supplementary contracts with life contingencies	12,104,600	12,834,111	17,916,389
19.	Increase in aggregate reserves for life and accident and health contracts	(859,054,983)	719,426,339	1,715,449,323
20.	Totals (Lines 10 to 19)	(52,873,711)	1,259,222,356	2,467,418,450
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,460,658	1,461,639	1,885,038
22.	Commissions and expense allowances on reinsurance assumed	16,369,468	111,421,473	169,406,657
23.	General insurance expenses and fraternal expenses	13,781,960	20,008,343	25,661,713
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,453,120	2,282,776	2,018,412
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(445,532)	(441,389)	(525,470)
27.	Aggregate write-ins for deductions	247,218,877	25,764,916	89,185,187
28.	Totals (Lines 20 to 27)	227,964,840	1,419,720,114	2,755,049,988
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	198,471,435	(249,880,953)	(254,594,275)
30.	Dividends to policyholders and refunds to members	15,603	18,856	24,551
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	198,455,831	(249,899,809)	(254,618,826)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	68,157,027	56,352,632	80,895,809
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	130,298,804	(306,252,441)	(335,514,634)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,797,934) (excluding taxes of $ (25,710,547) transferred to the IMR)	(99,640,129)	318,607,916	315,217,637
35.	Net income (Line 33 plus Line 34)	30,658,675	12,355,476	(20,296,997)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,298,385,358	1,604,518,076	1,604,518,076
37.	Net income (Line 35)	30,658,675	12,355,476	(20,296,997)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 22,317,230	(870,976,390)	(222,556,840)	(882,003,928)
39.	Change in net unrealized foreign exchange capital gain (loss)	29,679,351	(136,122,918)	(105,198,596)
40.	Change in net deferred income tax	66,990,926	(62,163,152)	(19,508,467)
41.	Change in nonadmitted assets	62,583,466	(74,307,514)	(42,657,487)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	9,307,615	336,104,650	291,752,567
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	722,517,588	898,079,998	1,404,888,944
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(114,888,446)	83,013,393	66,891,248
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(20,089,392)		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(84,216,607)	834,403,093	693,867,283
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,214,168,751	2,438,921,169	2,298,385,358
	DETAILS OF WRITE-INS			
08.301.	Funds withheld adjustment - assumed	83,113,816	77,428,257	102,789,605
08.302.	Miscellaneous income	2,000,166	36,234	64,845
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	85,113,982	77,464,491	102,854,450
2701.	Funds withheld adjustment - ceded	174,687,319	97,878,038	157,168,451
2702.	Transfer to IMR - assumed	53,195,790	858,940	871,536
2703.	Transfer to IMR - ceded	19,170,344	(57,149,991)	(51,247,936)
2798.	Summary of remaining write-ins for Line 27 from overflow page	165,424	(15,822,071)	(17,606,863)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	247,218,877	25,764,916	89,185,187
5301.	Correction of prior period error	(20,089,392)		
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(20,089,392)		

CASH FLOW

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

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

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

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

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

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

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

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

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

Notes to the Financial Statements

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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

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

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Loan-Backed Securities

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

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

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05952HAD1	1,527,205	1,515,483	11,722	1,515,483	1,443,097	03/31/2023
1248MBAF2	1,302,020	1,293,833	8,187	1,293,833	1,126,451	03/31/2023
12639MFA8	787,684	770,138	17,546	770,138	690,891	03/31/2023
12641TAS5	4,942,702	4,877,728	64,974	4,877,728	4,362,775	03/31/2023
12668BMY6	1,811,695	1,806,288	5,407	1,806,288	1,611,766	03/31/2023
126694K31	382,655	375,987	6,668	375,987	329,131	03/31/2023
17322JAB9	1,435,023	1,422,276	12,747	1,422,276	1,422,276	03/31/2023
61748HQW4	3,682,887	3,633,621	49,266	3,633,621	3,476,612	03/31/2023
61755GBF9	204,738	204,456	282	204,456	160,313	03/31/2023
65540AAB3	6,064,783	6,063,264	1,519	6,063,264	5,649,396	03/31/2023
74958TAB9	2,035,458	2,029,079	6,379	2,029,079	1,931,740	03/31/2023
76114BAB4	1,994,733	1,985,557	9,176	1,985,557	1,747,470	03/31/2023
863579JH2	929,351	894,753	34,598	894,753	873,333	03/31/2023
00192JAD8	708,306	697,504	10,802	697,504	691,302	06/30/2023
00442BAD3	657,660	622,211	35,449	622,211	589,796	06/30/2023
00442BAE1	659,820	624,227	35,593	624,227	589,725	06/30/2023
00442JAD6	462,499	435,244	27,255	435,244	363,328	06/30/2023
058930AD0	2,650,177	2,627,720	22,457	2,627,720	2,388,287	06/30/2023
12639MFA8	767,232	757,816	9,416	757,816	652,817	06/30/2023
16162WPZ6	1,826,262	1,810,048	16,214	1,810,048	1,730,547	06/30/2023
16165TAB9	520,682	432,812	87,870	432,812	432,812	06/30/2023
41161PVK6	1,687,550	1,679,729	7,821	1,679,729	1,679,729	06/30/2023
41161UAC6	2,542,381	2,525,541	16,840	2,525,541	532,780	06/30/2023
46631JAA6	2,241,407	2,212,836	28,571	2,212,836	1,730,803	06/30/2023
55027BAA6	1,493,680	1,474,328	19,352	1,474,328	1,302,284	06/30/2023
59023MAD2	2,567,821	2,444,143	123,678	2,444,143	2,214,006	06/30/2023
61748HQW4	3,448,757	3,446,016	2,741	3,446,016	3,300,345	06/30/2023
61748HYQ8	8,724,921	8,694,811	30,110	8,694,811	8,252,435	06/30/2023
61763GEQ2	16,144,852	16,131,140	13,712	16,131,140	14,734,817	06/30/2023
863579RT7	98,513	97,725	788	97,725	97,138	06/30/2023
87222PAB9	1,879,776	1,842,673	37,103	1,842,673	1,842,673	06/30/2023
94983JAG7	1,774,729	1,722,869	51,860	1,722,869	792,242	06/30/2023
94984NAA0	652,873	601,006	51,867	601,006	552,051	06/30/2023
12641TAS5	4,759,157	4,613,408	145,749	4,613,408	4,250,321	09/30/2023
12669GK67	614,525	556,492	58,033	556,492	422,772	09/30/2023
38375BLM2	259,799	246,210	13,589	246,210	144,146	09/30/2023
38375BTZ5	275,033	273,894	1,139	273,894	156,628	09/30/2023
38375ULD0	239,948	238,738	1,210	238,738	146,674	09/30/2023
38375ULQ1	534,564	529,340	5,224	529,340	406,367	09/30/2023
38375UMZ0	490,843	452,252	38,591	452,252	276,278	09/30/2023
38375UNX4	365,260	360,732	4,528	360,732	198,861	09/30/2023
38375UPB0	509,905	464,169	45,736	464,169	324,322	09/30/2023
38375UQJ2	436,349	428,782	7,567	428,782	265,759	09/30/2023
38375UTQ3	457,087	451,718	5,369	451,718	294,808	09/30/2023
38375UTU4	752,612	709,043	43,569	709,043	465,049	09/30/2023
38375UWQ9	1,663,562	1,517,641	145,921	1,517,641	775,125	09/30/2023
38375UXF2	356,498	318,242	38,256	318,242	178,715	09/30/2023
38375UZL7	238,608	223,744	14,864	223,744	153,419	09/30/2023
38376R2Y1	1,086,905	1,079,523	7,382	1,079,523	689,375	09/30/2023
38376R3Q7	644,185	636,379	7,806	636,379	433,209	09/30/2023
38376RAA4	1,819,877	1,737,813	82,064	1,737,813	913,043	09/30/2023
38376RAP1	130,146	126,093	4,053	126,093	80,887	09/30/2023
38376RAR7	818,593	782,000	36,593	782,000	403,444	09/30/2023
38376RBL9	364,941	355,379	9,562	355,379	210,395	09/30/2023
38376RBN5	631,898	580,664	51,234	580,664	373,368	09/30/2023
38376RBZ8	263,975	261,837	2,138	261,837	171,746	09/30/2023
38376RDA1	902,584	843,334	59,250	843,334	515,767	09/30/2023
38376RDC7	699,729	692,566	7,163	692,566	603,186	09/30/2023

Notes to the Financial Statements

5. Investments (Continued)

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

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

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

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 68,311,258
   2. 12 months or longer 846,141,360

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 1,317,517,976
   2. 12 months or longer 6,618,252,555

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

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

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

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

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

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

(7) Collateral received - secured borrowing

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

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

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

(9) Allocation of aggregate collateral by remaining contractual maturity

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

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

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

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

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

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

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

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

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

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

(7) Collateral provided - secured borrowing

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

Notes to the Financial Statements

5. Investments (Continued)

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

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

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

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

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

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

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

J. Real Estate - None

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

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

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

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

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

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

(8) Premium Cost for Derivative Contracts - None

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

9. Income Taxes

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

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

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

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

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

Notes to the Financial Statements

9. Income Taxes (Continued)

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

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

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

F. Consolidated Federal Income Tax Return - No Significant Changes

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

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

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

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

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

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

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

B. Detail of Related Party Transactions - No Significant Changes

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

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

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

F. Guarantees or Contingencies - None

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

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

A. Debt, Including Capital Notes - No Significant Changes

B. FHLB (Federal Home Loan Bank) Agreements

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

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

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

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

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

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

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

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

(b) Maximum amount pledged during reporting period

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

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

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

(c) FHLB - Prepayment obligations

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

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

B. Assessments - No Significant Changes

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

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

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

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

15. Leases - None

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

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

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

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

The levels of the fair value hierarchy are as follows:

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

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

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

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

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

B. Other Fair Value Disclosures - None

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

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

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

21. Other Items - No Significant Changes

22. Events Subsequent

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

23. Reinsurance

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

A. Ceded Reinsurance Report - No Significant Changes

B. Uncollectible Reinsurance - None

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

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

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

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

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

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

Notes to the Financial Statements

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

34. Premiums and Annuity Considerations Deferred and Uncollected - None

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 001858681

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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

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

6.4 By what department or departments?
Delaware Department of Insurance .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 36,773,428

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 1,829,233,115
1.13	Commercial Mortgages	$ 2,459,681,402
1.14	Total Mortgages in Good Standing	$ 4,288,914,517
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 35,722,156
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$ 28,219,518
1.33	Commercial Mortgages	$ 33,884,266
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 62,103,784
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 19,335,504
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 19,335,504
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,406,075,961
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$ 1,568,178
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 1,568,178

2. Operating Percentages:

2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

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

(a) Active Status Counts:

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Asset Management, Inc.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

VA Capital Management CIV GP, LLC

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

APH Holdings, L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Investment Fund (I) VIII, L.P.
- Apollo Overseas Partners VIII, L.P.
- Apollo Overseas Partners (I) VIII, L.P.
- Apollo Overseas Partners (Delaware) VIII, L.P.
- Apollo Overseas Partners (Delaware 892) VIII, L.P.

Apollo Hybrid Value Capital Management, LLC

- Apollo Hybrid Value Advisors, L.P.
  - Apollo HVF Co-Investors (B), L.P.
  - Apollo HVF Co-Investors (C), L.P.
  - Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
    - Apollo Hybrid Value Overseas Partners (Lux), SCSp
  - Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
  - Apollo Hybrid Value Overseas Partners, L.P.
  - Apollo Hybrid Value Fund, L.P.
  - AA Direct GP, LLC
    - AA Direct, L.P.
  - AP Ulysses Advisors, LLC
  - AP Beta 7, L.P.
    - VA Capital Company LLC
      - Venerable Holdings, Inc.
        - Venerable Insurance and Annuity Company
          - Corporate Solutions Life Reinsurance Company
          - Rocky Range, Inc.
        - Directed Services LLC
        - VIAC Services Company

Apollo Special Situations Advisors GP, LLC

- Apollo Special Situations Advisors, L.P.
  - Apollo Special Situations Fund, L.P.

AA GP Solutions Advisors GP, LLC

- AA GP Solutions Advisors, L.P.
  - AA GP Solutions Fund, L.P.

Apollo Credit Secondaries I GP, LLC

- Apollo Credit Secondaries Fund I, L.P.
- Apollo Credit Secondaries Fund I (A), L.P.
- Apollo Credit Secondaries Fund I (B), L.P.

Apollo Credit Secondaries I Advisors GP, LLC

- Apollo Credit Secondaries I Advisors, L.P.

Apollo Advisors IX (EH-GP), LLC

- Apollo Advisors IX (EH), L.P.
  - AP Highlands Co-Invest, L.P.
    - Highlands Bermuda Holdco, Ltd.
  - AIF IX International Holdings, L.P.
    - AP Highlands Holdings (GP), LLC
      - AP Highlands Holdings, L.P.
        - Highlands Bermuda Holdco, Ltd.
          - Aspen Insurance Holdings Limited
            - Aspen Bermuda Limited
            - Aspen (UK) Holdings Limited

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

PART 1 – ORGANIZATIONAL CHART

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

Aspen European Holdings Limited
- Aspen Insurance UK Limited

Acorn Limited
- Blue Waters Insurers, Corp.

Aspen Managing Agency Limited
- Aspen Singapore Pte. Limited

Aspen Underwriting Limited

Silverton Re Ltd.

Aspen (US) Holdings Limited

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

LifePoint Acquisition Corp.

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

Lima HoldCo, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

RCCH PMDS, LLC

RCCH Trios Health Holdings, LLC

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

Saline County Hospital, LLC

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Lifepoint Behavioral Health, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

Forward Health Ventures, L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

APH Holdings (FC), L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Principal Holdings IX GP, Ltd.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

APH Holdings (DC), L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

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

RWNIH-ALL Advisors, LLC

Apollo SPN Capital Management (APO DC-GP), LLC

- Apollo SPN Advisors (APO DC), L.P.

Apollo ANRP Advisors III (P1 APO DC-GP), LLC

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

Apollo MidCap Holdings (Cayman) III GP, Ltd.

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

AOP Advisors GP, LLC

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

ASOP Advisors GP, LLC

- Apollo Strategic Origination Advisors, L.P.
  - ACMP Account (M) US, L.P.

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

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

Apollo Athene Strategic Partnership Advisors, LLC

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

Apollo Infra Equity Advisors (APO DC-GP), LLC

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

Athene Momentum Investment Advisors GP, LLC

- Athene Momentum Investment Advisors, L.P.
  - Athene Momentum Investor, L.P.

Apollo Advisors VIII (APO DC-GP), LLC

- Apollo Advisors VIII (APO DC), L.P.

Apollo ANRP Advisors II (APO DC-GP), LLC

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

Apollo Navigator Advisors I (APO DC-GP), LLC

Apollo Infrastructure Opportunities Advisors II GP, LLC

- Apollo Infrastructure Opportunities Advisors II, L.P.
  - Apollo Infrastructure Opportunities Fund II, L.P.
  - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
  - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Structured Credit Recovery Advisors III LLC

Apollo COF I Capital Management, LLC

- Apollo Credit Opportunity Advisors I, L.P.
- Apollo Credit Opportunity CM Executive Carry I, L.P.

Apollo COF II Capital Management, LLC

- Apollo Credit Opportunity Advisors II, L.P.
- Apollo Credit Opportunity CM Executive Carry II, L.P.

Apollo EPF IV Capital Management, LLC

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

Apollo Core Infrastructure Advisors GP, LLC

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

Apollo Structured Credit Recovery Advisors III (APO DC) LLC

Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC

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

Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC

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

Apollo Energy Opportunity Advisors (APO DC) GP LLC

- Apollo Energy Opportunity Advisors (APO DC) LP

Apollo Franklin Advisors (APO DC-GP), LLC

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

Apollo Tower Credit Advisors (DC-GP), LLC

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

Apollo SVF Capital Management, LLC

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

Apollo Value Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

ACC Advisors D, LLC

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Principal Holdings VI GP, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Principal Holdings VIII GP, Ltd.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- AA GP Solutions Management, L.P.
- Apollo Core Infrastructure Management GP, LLC
  - Apollo Core Infrastructure Management, L.P.
- AIF X Management, LLC
  - Apollo Management X, L.P.
- Apollo Climate Partners Management GP, LLC
  - Apollo Climate Partners Management, L.P.
- Apollo Infrastructure Opportunities Management GP, LLC
  - Apollo Infrastructure Opportunities Management, L.P.

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

Apollo Global Securities, LLC

Apollo Global Funding, LLC
- Apollo Administrative Agency LLC

AP TSL Funding, LLC

Apollo Capital Management GP, LLC
- Apollo Capital Management, L.P.
  - Apollo Accord Management, LLC
  - Apollo Accord Management II, LLC
  - Apollo Accord Management III, LLC
  - Apollo Atlas Management, LLC
  - ACF Europe Management, LLC
    - Apollo Credit Funds ICAV
  - Apollo Total Return Enhanced Management LLC
  - Apollo Total Return Management LLC
    - Apollo Total Return Fund (Offshore) Ltd.
  - Apollo Longevity, LLC
  - Apollo Credit Opportunity Management, LLC
  - Apollo Credit Opportunity Management III LLC
  - Apollo Credit Income Management LLC
  - Apollo Energy Yield Management LLC
  - Apollo Energy Opportunity Management LLC
    - Apollo Offshore Energy Opportunity Fund Ltd.
  - Apollo Emerging Markets Debt Management LLC
    - Apollo Emerging Markets Debt Fund Ltd
  - Apollo Lincoln Fixed Income Management, LLC
  - Financial Credit Investment I Manager, LLC
  - Financial Credit Investment II Manager, LLC
  - Apollo Palmetto Athene Management, LLC
  - Apollo Credit Short Opportunities Management, LLC
  - Apollo Incubator Management, LLC
  - Apollo Emerging Markets, LLC
  - Apollo Structured Credit Recovery Management III LLC
  - Apollo Zeus Strategic Management, LLC
  - Apollo Maritime Management, LLC
  - Apollo Kings Alley Credit Fund Management, LLC
  - Apollo Tower Credit Management, LLC
    - ATCF HoldCo S.à r.l.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Commodities Management GP, LLC

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

Apollo International Management GP, LLC

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

Apollo Global Real Estate Management GP, LLC

- Apollo Global Real Estate Management, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

AMH Servicing, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	6
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0625931				AAA Co-Invest VII BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0537486		1512685		AAA Guarantor - Co-Invest VI, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563600				AAA Guarantor - Co-Invest VII, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0496946				AAA Holdings GP Limited	GGY	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495845				AAA Holdings, L.P.	GGY	NIA	AAA Holdings GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1170067				AAA Investments (Co-Invest VI), L.P.	DE	NIA	AAA Associates, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	ACMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	ACSMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	AEC Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB) GP, LLC	DE	NIA	AEH Holdings (CB), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB), L.P.	DE	NIA	AEH (CB) GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

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

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							AP VII TXU (CS), L.P.	DE	NIA	AP VII TXU (CS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS) GP, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS), L.P.	DE	NIA	AP VII TXU (UBS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2035868				AP VII TXU Holdings (CS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2439542				AP VII TXU Holdings (UBS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218645				APO (FC II), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592490				APO (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880127				APO Asset Co., LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo Asset Management Europe LLP	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330004		1206228		Apollo German Partners V GmbH & Co. KG	DEU	NIA	Apollo Verwaltungs V GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354776		1526226		Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0093347		1206226		Apollo Netherlands Partners V(A), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0095578		1206227		Apollo Netherlands Partners V(B), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0653908		1412548		Apollo Overseas Partners (Delaware 892) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590985		1449089		Apollo Overseas Partners (Delaware) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3251973				Apollo Overseas Partners (I) VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330003		1162724		Apollo Overseas Partners V, L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544358		1412543		Apollo Overseas Partners VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	CYM	NIA	Apollo Principal Holdings I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1490269		Apollo Principal Holdings II GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	CYM	NIA	Apollo Principal Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings III GP, Ltd.	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings III, L.P.	DE	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542292				Apollo Principal Holdings IV GP, Ltd.	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541996				Apollo Principal Holdings IV, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings IX GP, Ltd.	DE	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings IX, L.P.	DE	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Verwaltungs V GmbH	DEU	NIA	Apollo Management V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Master Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1184882				Apollo Credit NS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	56.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC B), LLC	DE	NIA	Apollo Commodities Management, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST), L.P.	CYM	NIA	A-N Credit (ST) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 6, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ipanema Energy I, LLC	DE	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Juno PCDH, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296410				COF III Offshore Real Property Holdings Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lunar Ltd	JEY	NIA	Windmill Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	2.160	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4823129				ANRP II (TW Intermediate DC Z), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4798521				ANRP II (TW Intermediate DC A), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan Limited	JPN	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Acme Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Acme Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Reserve Funding S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469147				Apollo European MMPDF (B) Cayman, L.P.	CYM	NIA	Apollo European MMPDF (B) Cayman GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1509402				Ipanema Energy Holdings II, LLC	CYM	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3121097				Ipanema Energy II, LLC	DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lilaco Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaromia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Properties EAD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

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

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Coffee TopCo SARL	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	AP Star Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1757222				Apollo USREF III Newport Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML Depositor, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman I Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo Core Infrastructure Feeder Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

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

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

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	EPF Acquisition Seta S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulug ITG SL	ESP	NIA	Linos XI S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	NO	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VII Pte. Ltd.	CYM	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Mantle SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings IV Pte. Ltd.	CYM	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P. .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	Duke Affiliations Network, Inc.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	WakeMed	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	Baystate, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
.4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

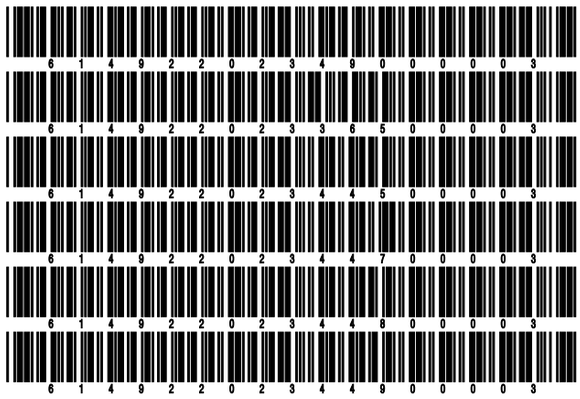
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

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

Additional Write-ins for Summary of Operations Line 27

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

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

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

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	12,109,015,779	1,824,045,188	2,084,859,873	156,803,394	12,402,908,266	12,109,015,779	12,005,004,488	11,927,616,301
2.	NAIC 2 (a)	9,944,772,714	64,677,172	243,485,533	(186,787,211)	10,547,680,946	9,944,772,714	9,579,177,142	10,733,801,330
3.	NAIC 3 (a)	1,065,124,439	9,430	44,664,331	(56,710,393)	1,113,691,504	1,065,124,439	963,759,145	1,145,204,472
4.	NAIC 4 (a)	286,442,669		16,018,512	27,029,823	294,608,926	286,442,669	297,453,980	295,615,112
5.	NAIC 5 (a)	49,954,899	56,404	5,793,168	(25,861,587)	50,633,816	49,954,899	18,356,548	59,412,720
6.	NAIC 6 (a)	23,587,359	6,260		(89,430)	26,489,071	23,587,359	23,504,189	13,086,139
7.	Total Bonds	23,478,897,858	1,888,794,454	2,394,821,417	(85,615,404)	24,436,012,528	23,478,897,858	22,887,255,491	24,174,736,073
	PREFERRED STOCK								
8.	NAIC 1	7,055,729			31,568	7,266,550	7,055,729	7,087,297	7,635,625
9.	NAIC 2	121,343,695			(905,623)	116,275,963	121,343,695	120,438,072	138,344,923
10.	NAIC 3	120,598,725			(71,337)	128,022,819	120,598,725	120,527,388	137,552,552
11.	NAIC 4								
12.	NAIC 5					8,568,240			
13.	NAIC 6	1,307,315			(651,133)	1,182,296	1,307,315	656,182	
14.	Total Preferred Stock	250,305,465			(1,596,525)	261,315,869	250,305,465	248,708,940	283,533,101
15.	Total Bonds and Preferred Stock	23,729,203,323	1,888,794,454	2,394,821,417	(87,211,929)	24,697,328,397	23,729,203,323	23,135,964,431	24,458,269,174

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	172,230,434	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,735,857	
3.	Total (Line 1 plus Line 2)		173,966,291
4.	Part D, Section 1, Column 6	282,165,206	
5.	Part D, Section 1, Column 7	(108,198,915)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	194,921,088	
8.	Part B, Section 1, Column 13	1,735,857	
9.	Total (Line 7 plus Line 8)		196,656,945
10.	Part D, Section 1, Column 9	331,840,953	
11.	Part D, Section 1, Column 10	(135,184,008)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	51,309,766	
14.	Part B, Section 1, Column 20	1,234,163	
15.	Part D, Section 1, Column 12	52,543,929	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

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

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119557	NETHERLANDS	NLD.		07/28/2023	5.450	2,912		
100119558	NETHERLANDS	NLD.		07/28/2023	6.050	19,838		
100119559	NETHERLANDS	NLD.		07/28/2023	6.500	157,600		
100119560	NETHERLANDS	NLD.		07/28/2023	5.800	106,683		
100119561	NETHERLANDS	NLD.		07/28/2023	6.200	33,063		
100119562	NETHERLANDS	NLD.		07/28/2023	6.100	198,378		
100119563	NETHERLANDS	NLD.		07/28/2023	6.100	88,829		
100119564	NETHERLANDS	NLD.		07/28/2023	6.240	13,666		
100119565	NETHERLANDS	NLD.		07/28/2023	6.100	22,042		
100119566	NETHERLANDS	NLD.		07/28/2023	6.100	49,374		
100119567	NETHERLANDS	NLD.		07/28/2023	6.100	23,717		
100119568	NETHERLANDS	NLD.		07/28/2023	5.670	63,650		
100119569	NETHERLANDS	NLD.		07/28/2023	6.200	74,722		
100119570	NETHERLANDS	NLD.		07/28/2023	5.670	1,649		
100119571	NETHERLANDS	NLD.		07/28/2023	6.300	84,862		
100119572	NETHERLANDS	NLD.		07/28/2023	6.250	28,655		
100119573	NETHERLANDS	NLD.		07/28/2023	5.450	64,977		
100119574	NETHERLANDS	NLD.		07/28/2023	5.750	66,126		
100119575	NETHERLANDS	NLD.		07/28/2023	6.450	69,432		
100119576	NETHERLANDS	NLD.		07/28/2023	6.200	49,815		
100119577	NETHERLANDS	NLD.		07/28/2023	6.100	154,294		
100119578	NETHERLANDS	NLD.		07/28/2023	6.250	22,042		
100119579	NETHERLANDS	NLD.		07/28/2023	6.200	66,126		
100119580	NETHERLANDS	NLD.		07/28/2023	6.050	194,410		
100119581	NETHERLANDS	NLD.		07/28/2023	6.100	55,105		
100119582	NETHERLANDS	NLD.		07/28/2023	6.200	22,373		
100119583	NETHERLANDS	NLD.		07/28/2023	6.150	439,737		
100119584	NETHERLANDS	NLD.		07/28/2023	5.335	39,676		
100119585	NETHERLANDS	NLD.		07/28/2023	6.100	130,048		
100119586	NETHERLANDS	NLD.		07/28/2023	6.200	87,947		
100119587	NETHERLANDS	NLD.		07/28/2023	6.200	52,074		
100119588	NETHERLANDS	NLD.		07/28/2023	6.200	22,042		
100119589	NETHERLANDS	NLD.		07/28/2023	6.300	61,718		
100121050	NETHERLANDS	NLD.		08/28/2023	5.700	141,040		
100121051	NETHERLANDS	NLD.		08/28/2023	6.400	24,228		
100121052	NETHERLANDS	NLD.		08/28/2023	6.300	21,632		
100121053	NETHERLANDS	NLD.		08/28/2023	6.100	63,598		
100121054	NETHERLANDS	NLD.		08/28/2023	6.250	121,139		
100121055	NETHERLANDS	NLD.		08/28/2023	6.250	204,422		
100121056	NETHERLANDS	NLD.		08/28/2023	6.150	48,888		
100121057	NETHERLANDS	NLD.		08/28/2023	6.130	90,739		
100121058	NETHERLANDS	NLD.		08/28/2023	6.130	2,548		
100121059	NETHERLANDS	NLD.		08/28/2023	6.495	34,395		
100121060	NETHERLANDS	NLD.		08/28/2023	6.200	76,242		
100121061	NETHERLANDS	NLD.		08/28/2023	6.150	36,774		
100121062	NETHERLANDS	NLD.		08/28/2023	6.400	50,835		
100121063	NETHERLANDS	NLD.		08/28/2023	6.300	30,285		
100121064	NETHERLANDS	NLD.		08/28/2023	3.500	103,833		
100121065	NETHERLANDS	NLD.		08/28/2023	5.400	1,670		
100121066	NETHERLANDS	NLD.		08/28/2023	5.400	37,754		
100121067	NETHERLANDS	NLD.		08/28/2023	5.880	41,641		
100121068	NETHERLANDS	NLD.		08/28/2023	6.100	89,232		
100121069	NETHERLANDS	NLD.		08/28/2023	6.450	51,917		
100121070	NETHERLANDS	NLD.		08/28/2023	6.450	3,461		
100121071	NETHERLANDS	NLD.		08/28/2023	6.300	61,651		

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100121072	NETHERLANDS	NLD.		08/28/2023	6.160	82,742		
100121073	NETHERLANDS	NLD.		08/28/2023	6.100	28,770		
100121074	NETHERLANDS	NLD.		08/28/2023	6.000	77,875		
100121075	NETHERLANDS	NLD.		08/28/2023	6.500	57,541		
100121076	NETHERLANDS	NLD.		08/28/2023	5.300	44,469		
100121077	NETHERLANDS	NLD.		08/28/2023	5.300	1,066		
100130098	NETHERLANDS	NLD.		09/26/2023	6.700	15,221		
100130099	NETHERLANDS	NLD.		09/26/2023	6.150	35,938		
100130100	NETHERLANDS	NLD.		09/26/2023	6.300	65,799		
100130101	NETHERLANDS	NLD.		09/26/2023	6.050	27,694		
100130102	NETHERLANDS	NLD.		09/26/2023	6.250	30,653		
100130103	NETHERLANDS	NLD.		09/26/2023	6.100	42,421		
100130104	NETHERLANDS	NLD.		09/26/2023	6.100	39,426		
100130105	NETHERLANDS	NLD.		09/26/2023	6.100	33,105		
100130106	NETHERLANDS	NLD.		09/26/2023	6.100	535,901		
100130107	NETHERLANDS	NLD.		09/26/2023	6.450	180,748		
100130108	NETHERLANDS	NLD.		09/26/2023	6.450	12,050		
100130109	NETHERLANDS	NLD.		09/26/2023	6.250	70,291		
100130110	NETHERLANDS	NLD.		09/26/2023	6.250	70,291		
100130111	NETHERLANDS	NLD.		09/26/2023	6.150	125,519		
100130112	NETHERLANDS	NLD.		09/26/2023	6.050	15,855		
100130113	NETHERLANDS	NLD.		09/26/2023	6.250	53,273		
100130114	NETHERLANDS	NLD.		09/26/2023	6.100	64,742		
100130115	NETHERLANDS	NLD.		09/26/2023	6.350	48,622		
100130116	NETHERLANDS	NLD.		09/26/2023	5.160	59,627		
100130117	NETHERLANDS	NLD.		09/26/2023	5.160	2,525		
100130118	NETHERLANDS	NLD.		09/26/2023	6.100	10,993		
100130119	NETHERLANDS	NLD.		09/26/2023	6.100	16,489		
100130120	NETHERLANDS	NLD.		09/26/2023	6.150	21,140		
100130121	NETHERLANDS	NLD.		09/26/2023	5.480	50,965		
100130122	NETHERLANDS	NLD.		09/26/2023	5.480	2,149		
100130123	NETHERLANDS	NLD.		09/26/2023	6.250	63,420		
100130124	NETHERLANDS	NLD.		09/26/2023	6.200	52,850		
100130125	NETHERLANDS	NLD.		09/26/2023	6.350	78,324		
100130126	NETHERLANDS	NLD.		09/26/2023	6.200	34,775		
100130127	NETHERLANDS	NLD.		09/26/2023	6.200	34,775		
100130128	NETHERLANDS	NLD.		09/26/2023	6.250	130,012		
100130129	NETHERLANDS	NLD.		09/26/2023	6.250	2,114		
100130130	NETHERLANDS	NLD.		09/26/2023	5.400	44,394		
100130131	NETHERLANDS	NLD.		09/26/2023	5.400	2,960		
100130132	NETHERLANDS	NLD.		09/26/2023	6.700	50,736		
19344	CHESHIRE EAST (UA)	GBR.		05/01/2020	2.900		1,830,562	342,618,384
19353	LONDON	GBR.		06/28/2022	2.300		1,750,989	104,456,824
0399999. Mortgages in good standing - Residential mortgages-all other						6,323,764	3,581,551	447,075,208
2390901	LOS ANGELES	CA.		12/20/2019	7.973		1,045,498	994,000,000
7200363	LONG ISLAND CITY	NY.		01/03/2020	8.550		1,698,181	825,000,000
7200391	Fuerteventura	ESP.		08/06/2020	6.348		111,478	2,500,000,000
7200394	LOS ANGELES	CA.		09/15/2020	7.579		153,921	461,000,000
7200425	WATERTOWN	MA.		01/19/2021	9.744		66,289	114,000,000
7200430	SAN FRANCISCO	CA.		04/01/2021	6.786		12,296	168,500,000
7200431	MIAMI	FL.		03/23/2021	9.227		239,924	400,000,000
7200434	NEW YORK	NY.		03/12/2021	9.382		1,995,443	650,000,000
7200445	LONG ISLAND CITY	NY.		05/19/2021	5.159		435,153	459,100,000
7200450	LONDON	GBR.		07/09/2021	4.800		5,985,309	113,700,000
7200452	LUXEMBOURG	LUX.		06/28/2021	6.663		143,102	681,040,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7200456	MIAMI	FL		06/21/2021	8.488		657,178	220,900,000
7200462	DUBLIN	IRL		07/12/2021	7.675		2,012,966	468,200,000
7200467	BRISTOL	GBR		09/16/2021	8.427		4,397,786	120,023,000
7200568	LONDON	GBR		07/19/2022	9.430		216,561	418,400,000
7200570	LUXEMBOURG	LUX		07/11/2022	4.089		800,261	36,455,000
7200578	KELSO	GBR		08/19/2022	8.427		13,526	47,500,000
7200589	MANCHESTER	PA		03/03/2023	9.328		1,647,152	406,500,000
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	9.580		2,871,780	597,000,000
7200594	LONG ISLAND CITY	NY		11/08/2022	10.330		314,579	263,400,000
7200597	GAINESVILLE	VA		05/25/2023	9.428		2,189,900	1,104,000,000
7200599	LONG ISLAND CITY	NY		12/21/2022	8.678		290,996	463,600,000
7200599	MONROE TOWNSHIP	NJ		12/21/2022	8.678		79,362	463,600,000
7200607	LONG ISLAND CITY	NY		01/27/2023	9.625		342,780	361,000,000
7200629	BURBANK	CA		08/24/2023	9.330	145,149		1,175,000,000
7200629	LONG ISLAND CITY	NY		08/24/2023	9.330	435,447		1,175,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						580,596	27,721,421	14,686,918,000
7200583	NEW YORK	NY		09/02/2022	10.830		1,530,824	1,850,000,000
7200594	NEW YORK	NY		11/08/2022	10.330		838,878	263,400,000
7200619	STATEN ISLAND	NY		05/05/2023	9.578		65,233	174,100,000
0699999. Mortgages in good standing - Mezzanine Loans							2,434,935	2,287,500,000
0899999. Total Mortgages in good standing						6,904,360	33,737,907	17,421,493,208
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						6,904,360	33,737,907	17,421,493,208

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000021	SAN ANTONIO	TX		06/05/2006	06/30/2023	306,228							44,401	44,401			
7200321	SAN ANTONIO	TX		05/23/2019	07/05/2023	7,500,000							7,500,000	7,500,000			
7200324	New York	NY		06/26/2019	08/23/2023	8,000,000							8,000,000	8,000,000			
7200325	New York	NY		06/26/2019	08/17/2023	12,500,000							12,500,000	12,500,000			
7200410	SUNNYVALE	CA		12/08/2020	09/01/2023	9,991,187							10,000,000	10,000,000			
7200592	New York	NY		11/09/2022	08/23/2023	29,499,630							30,000,000	30,000,000			
0199999. Mortgages closed by repayment						67,797,045							68,044,401	68,044,401			
100000159	REEDLEY	CA		09/27/2016		537,466							623	623			
100000165	MCHENRY	IL		09/27/2016		291,110							811	811			
100000181	COATESVILLE	PA		09/27/2016		308,617							978	978			
100000194	SYLMAR	CA		09/27/2016		1,912,500							2,284	2,284			
100000195	LORTON	VA		09/27/2016		1,279,053							1,457	1,457			
100000205	FORTUNA	CA		09/27/2016		861,462							850	850			
100000206	CHICAGO	IL		09/27/2016		501,583							413	413			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100000211	RIALTO	CA		09/27/2016		952,865							945	945			
100000212	BUENA PARK	CA		09/27/2016		1,647,772							1,685	1,685			
100000304	UPLAND	CA		09/27/2016		1,346,071							1,320	1,320			
100000360	POTTSTOWN	PA		09/27/2016		481,232							1,105	1,105			
100000369	NEWBURGH	NY		09/27/2016		687,519							510	510			
100000381	STERRETT	AL		09/27/2016		278,529							7,970	7,970			
100000383	NEW CASTLE	DE		09/27/2016		263,017							1,096	1,096			
100000387	PHOENIX	AZ		09/27/2016		847,546							678	678			
100000393	ATLANTIC CITY	NJ		09/27/2016		611,857							(364)	(364)			
100000411	TULSA	OK		09/27/2016		455,477							2,298	2,298			
100000423	AUBURNDALE	FL		09/27/2016		172,906							1,257	1,257			
100000431	MONTEBELLO	CA		09/27/2016		1,045,310							1,687	1,687			
100000433	TUCSON	AZ		09/27/2016		202,056							698	698			
100000436	SLYVANIA	OH		09/27/2016		388,574							319	319			
100000444	CHICAGO	IL		09/27/2016		681,308							546	546			
100000454	HOPKINS	SC		09/27/2016		142,169							396	396			
100000455	CHESAPEAKE	VA		09/27/2016		379,293							940	940			
100000456	ENTERPRISE	AL		09/27/2016		259,861							1,128	1,128			
100000461	BETHLEHEM	PA		09/27/2016		386,547							591	591			
100000472	FORT KENT	ME		09/27/2016		308,482							160	160			
100000476	INDIANAPOLIS	IN		09/27/2016		372,587							642	642			
100000479	FINDLAY	OH		09/27/2016		239,037							995	995			
100000482	PERRIS	CA		09/27/2016		762,969							630	630			
100000502	CARSON	CA		09/27/2016		1,585,152							1,518	1,518			
100000511	WILMINGTON	DE		09/27/2016		292,090							349	349			
100000512	AXIS	AL		09/27/2016		158,964							336	336			
100000531	GERMANTOWN	MD		09/27/2016		1,060,285							5,826	5,826			
100000561	DEER PARK	NY		09/27/2016		978,092							3,018	3,018			
100000580	PORT ST. LUCIE	FL		09/27/2016		458,517							2,658	2,658			
100000597	LONGWOOD	FL		09/27/2016		708,644							695	695			
100000605	BELTSVILLE	MD		09/27/2016		897,208							983	983			
100000613	NEW HAVEN	CT		09/27/2016		439,511							848	848			
100000614	SUMNER	WA		09/27/2016		923,429							1,073	1,073			
100000615	BROOKLYN	NY		09/27/2016		2,009,272							2,520	2,520			
100000618	EVANSTON	IL		09/27/2016		947,015							485	485			
100000622	JACKSONVILLE	FL		09/27/2016		1,506,788							1,461	1,461			
100000626	CAMBY	IN		09/27/2016		450,195							686	686			
100000637	BOYNTON BEACH	FL		09/27/2016		771,564							1,239	1,239			
100010639	LAKE ARROWHEAD	CA		01/27/2017		615,761							2,600	2,600			
100010645	SUNRISE	FL		12/23/2016		248,943							1,002	1,002			
100010650	SEVERNA PARK	MD		12/23/2016		1,273,244							4,624	4,624			
100010653	CHICO	CA		12/23/2016		810,550							3,411	3,411			
100010655	STEVENSVILLE	MD		12/23/2016		2,940,720							9,552	9,552			
100010657	LAHAINA	HI		12/23/2016		926,294							2,119	2,119			
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		306,714							314	314			
100010664	COHOES	NY		12/23/2016		538,565							852	852			
100010670	LAS VEGAS	NV		12/23/2016		291,919							469	469			
100010681	PUYALLUP	WA		12/23/2016		495,887							673	673			
100010684	ORANGE BEACH	AL		12/23/2016		1,333,639							1,789	1,789			
100010689	LAS VEGAS	NV		12/23/2016		504,822							691	691			
100010694	DERBY	CT		12/23/2016		212,379							113	113			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010711	LINWOOD	NJ		12/23/2016		5,163,210							15,432	15,432			
100010715	CARSON CITY	NV		12/23/2016		286,994							951	951			
100010740	NAPLES	FL		01/27/2017		733,667							1,309	1,309			
100010750	UPPER MARLBORO	MD		12/23/2016		382,355							568	568			
100010762	NORTH LAS VEGAS	NV		12/23/2016		959,183							1,349	1,349			
100010765	TITUSVILLE	FL		12/23/2016		153,095							1,150	1,150			
100010772	PHOENIX	AZ		12/23/2016		609,319							946	946			
100010780	FARMERSVILLE	CA		12/23/2016		120,645							536	536			
100010784	COLUMBIA	SC		12/23/2016		130,290							1,637	1,637			
100010789	MIAMI	FL		01/27/2017		392,846							1,190	1,190			
100010792	LEHIGH ACRE	FL		12/23/2016		760,383							1,114	1,114			
100010796	MIAMI	FL		12/23/2016		607,130							1,416	1,416			
100010806	HOMESTEAD	FL		12/23/2016		701,244							976	976			
100010811	HAGERSTOWN	MD		12/23/2016		463,495							660	660			
100010845	LYONS	IL		12/23/2016		466,979							650	650			
100010851	MEMPHIS	TN		12/23/2016		93,886							1,030	1,030			
100010856	MONTGOMERY	AL		12/23/2016		155,886							489	489			
100010865	VIRGINIA BEACH	VA		12/23/2016		1,645,027							1,522	1,522			
100010873	ONTARIO	CA		01/27/2017		899,854							558	558			
100010882	VINELAND	NJ		12/23/2016		286,780							1,196	1,196			
100010884	VENTURA	CA		12/23/2016		1,550,106							1,030	1,030			
100010889	HAYWARD	CA		12/23/2016		1,840,673							1,838	1,838			
100010902	WINSTON SALEM	NC		12/23/2016		196,717							332	332			
100010905	FLETCHER	NC		12/23/2016		1,723,020							1,825	1,825			
100010949	DAYTON	OH		12/23/2016		231,309							747	747			
100010950	JACKSONVILLE	FL		12/23/2016		145,525							622	622			
100010954	PENSACOLA	FL		12/23/2016		284,777							1,039	1,039			
100010955	MEMPHIS	TN		12/23/2016		47,195							351	351			
100010957	MIAMI	FL		12/23/2016		313,323							1,132	1,132			
100010958	MIAMI	FL		12/23/2016		310,094							1,152	1,152			
100010967	TOMS RIV	NJ		12/23/2016		260,274							7,753	7,753			
100010970	LANSING	MI		12/23/2016		279,547							312	312			
100010972	BALTIMORE	MD		12/23/2016		300,807							616	616			
100010975	EASTLAKE	OH		12/23/2016		403,463							308	308			
100010976	GRETNA	FL		12/23/2016		369,412							510	510			
100010978	WICKLIFFE	OH		12/23/2016		384,039							537	537			
100010991	OSSEO	MI		12/23/2016		478,089							593	593			
100010996	LAUDERHILL	FL		01/27/2017		347,161							341	341			
100011001	TOBYHANNA	PA		12/23/2016		344,895							368	368			
100011005	SAINT CLOUD	FL		12/23/2016		630,918							655	655			
100011006	LINCOLN PARK	MI		12/23/2016		315,266							1,285	1,285			
100011010	BERWYN	IL		12/23/2016		640,931							648	648			
100011011	WEST MIFFLIN	PA		12/23/2016		98,499							830	830			
100011022	BALTIMORE	MD		12/23/2016		330,181							510	510			
100011026	LAS VEGAS	NV		12/23/2016		299,633							830	830			
100011037	CLEVELAND	OH		12/23/2016		144,253							446	446			
100011046	KAHULUI	HI		12/23/2016		2,331,707							1,636	1,636			
100011049	POUGHKEEPSIE	NY		01/27/2017		919,301							544	544			
100011051	CHESTERFIELD	VA		12/23/2016		465,358							1,396	1,396			
100011054	EL PASO	TX		01/27/2017		131,639							1,474	1,474			
100011147	FREDERICKSBURG	VA		12/23/2016		1,316,872							5,509	5,509			

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100011190	MEMPHIS	TN		12/23/2016		140,660							1,122	1,122			
100011199	WESTHAMPTON BEACH	NY		01/27/2017		722,790							2,443	2,443			
100011202	MINNEAPOLIS	MN		12/23/2016		677,755							2,752	2,752			
100011212	CHAMBERSBURG	PA		12/23/2016		281,313							1,151	1,151			
100011225	MONCKS CORNER	SC		12/23/2016		306,566							1,342	1,342			
100011234	RUSKIN	FL		12/23/2016		607,764							834	834			
100011280	MEMPHIS	TN		12/23/2016		221,276							158	158			
100011283	ST. CLAIRESVILLE	OH		12/23/2016		221,376							635	635			
100011289	ALBUQUERQUE	NM		12/23/2016		303,421							148	148			
100011290	LUDINGTON	MI		12/23/2016		223,287							100	100			
100011320	DEATSVILLE	AL		12/23/2016		151,619							1,406	1,406			
100011340	COLUMBUS	OH		01/27/2017		133,039							1,817	1,817			
100011384	BALTIMORE	MD		12/23/2016		199,678							604	604			
100011403	ALBUQUERQUE	NM		12/23/2016		229,111							537	537			
100011438	CHAMBERSBURG	PA		12/23/2016		330,008							487	487			
100011465	ESTERO	FL		12/23/2016		492,212							2,121	2,121			
100011515	STAFFORD	VA		03/08/2017		1,000,949							1,294	1,294			
100011516	CHESTERTOWN	MD		03/08/2017		1,563,715							1,482	1,482			
100011518	TEANECK	NJ		03/08/2017		1,356,196							971	971			
100011524	ELGIN	IL		03/08/2017		636,459							760	760			
100011527	NEW PORT RICHEY	FL		03/08/2017		559,964							1,629	1,629			
100011530	PROVIDENCE	RI		03/08/2017		620,493							605	605			
100011531	LAS VEGAS	NV		03/08/2017		479,289							1,143	1,143			
100011533	WESLEY CHAPEL	FL		03/08/2017		657,092							591	591			
100011536	BATON ROUGE	LA		03/08/2017		483,299							572	572			
100011537	HOPELAWN	NJ		03/08/2017		789,266							661	661			
100011539	BALTIMORE	MD		03/08/2017		484,437							840	840			
100011544	SARASOTA	FL		03/08/2017		248,064							689	689			
100011553	PHILADELPHIA	PA		03/08/2017		598,776							890	890			
100011555	DAYTONA BEACH	FL		03/08/2017		158,726							134	134			
100011557	ADDISON	IL		03/08/2017		704,104							1,333	1,333			
100011558	RIVERSIDE	CA		03/08/2017		894,360							1,047	1,047			
100011560	ALTAMONTE SPRINGS	FL		03/08/2017		1,128,349							1,063	1,063			
100011561	FELTON	DE		03/08/2017		446,654							553	553			
100011562	CHARLOTTE	NC		03/08/2017		462,955							624	624			
100011563	NORTH LITTLE ROCK	AR		03/08/2017		88,378							890	890			
100011565	BAY SHORE	NY		03/08/2017		1,215,053							1,155	1,155			
100011567	LAUDERHILL	FL		03/08/2017		268,149							505	505			
100011569	TAMPA	FL		03/08/2017		979,307							867	867			
100011570	MIAMI	FL		03/08/2017		595,337							541	541			
100011572	BALTIMORE	MD		03/08/2017		510,634							924	924			
100011583	WYNANTSKILL	NY		03/08/2017		549,492							1,389	1,389			
100011587	MEMPHIS	TN		03/08/2017		208,373							471	471			
100011588	ANNAPOLIS	MD		03/08/2017		514,054							1,551	1,551			
100011590	ERWIN	TN		03/08/2017		200,547							472	472			
100011591	GERMANTOWN	MD		03/08/2017		892,431							1,734	1,734			
100011597	BEL AIR	MD		03/08/2017		590,883							1,197	1,197			
100011598	MORENO VALLEY	CA		03/08/2017		519,502							837	837			
100011599	SPRING HILL	FL		03/08/2017		264,508							230	230			
100011602	LUSBY	MD		03/08/2017		634,817							2,395	2,395			
100011608	LEWES	DE		03/08/2017		935,336							1,074	1,074			

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100011612	BELLWOOD	IL		03/08/2017		280,957							566	566			
100011613	ANSONIA	CT		03/08/2017		412,268							2,531	2,531			
100011614	TAMARAC	FL		03/08/2017		407,220							461	461			
100011616	HAMPTON	VA		03/08/2017		469,591							636	636			
100011622	PATERSON	NJ		03/08/2017		690,674							670	670			
100011626	FAIR LAWN	NJ		03/08/2017		1,144,502							2,307	2,307			
100011627	WESTON	FL		03/08/2017		432,053							2,083	2,083			
100011649	FAYETTEVILLE	AR		03/08/2017		461,289							483	483			
100011650	CANYON LAKE	CA		03/08/2017		1,349,706							2,937	2,937			
100011653	NORTH BERGEN	NJ		03/08/2017		1,318,147							1,143	1,143			
100011654	BELLEVILLE	NJ		03/08/2017		881,655							1,036	1,036			
100011657	ANNAPOLIS	MD		03/08/2017		806,570							974	974			
100011659	RIVERHEAD	NY		03/08/2017		1,097,739							1,953	1,953			
100011662	MIAMISBURG	OH		03/08/2017		566,784							1,109	1,109			
100011665	WESLEY CHAPEL	FL		03/08/2017		645,971							1,175	1,175			
100011666	WAYNESBORO	PA		03/08/2017		857,544							854	854			
100011667	AMITYVILLE	NY		03/08/2017		1,076,518							2,228	2,228			
100011672	TULARE	CA		03/08/2017		321,365							1,096	1,096			
100011673	LITTLE FALLS	MN		03/08/2017		235,449							386	386			
100011680	KISSIMMEE	FL		03/08/2017		472,211							2,183	2,183			
100011700	GLENDALE	AZ		03/08/2017		254,274							1,728	1,728			
100011701	AGOURA HILLS	CA		03/08/2017		692,519							3,473	3,473			
100011702	LAKELAND	FL		03/08/2017		816,719							587	587			
100011726	MONTAUK	NY		03/08/2017		1,598,578							2,494	2,494			
100011727	GLENDALE	AZ		03/08/2017		482,799							625	625			
100011729	FALLS CHURCH	VA		03/08/2017		302,457							743	743			
100011736	EXCELSIOR SPRINGS	MO		03/08/2017		233,792							587	587			
100011747	KUNA	ID		03/08/2017		191,905							814	814			
100011753	BLOOMINGTON	CA		03/08/2017		754,532							709	709			
100011765	PHILADELPHIA	PA		03/08/2017		179,849							412	412			
100011774	BETHLEHEM	PA		03/08/2017		333,598							1,832	1,832			
100011777	SAUGUS	MA		03/08/2017		1,279,770							3,628	3,628			
100011783	PLAINFIELD	IL		03/08/2017		503,942							627	627			
100011786	FORT WASHINGTON	MD		03/08/2017		922,551							1,921	1,921			
100011795	LOGAN	OH		03/08/2017		169,359							434	434			
100011798	BALTIMORE	MD		03/08/2017		579,128							560	560			
100011804	CENTRAL ISLIP	NY		03/08/2017		678,144							892	892			
100011810	VIRGINIA BEACH	VA		03/08/2017		386,990							3,614	3,614			
100011813	NAPERVILLE	IL		03/08/2017		1,015,153							1,136	1,136			
100011825	SWANTON	OH		03/08/2017		218,791							1,363	1,363			
100011837	CHICAGO	IL		03/08/2017		462,898							801	801			
100011840	FORT LAUDERDALE	FL		03/08/2017		327,805							897	897			
100011849	ROHNERT PARK	CA		03/08/2017		1,263,646							2,865	2,865			
100011851	LOXAHATCHEE	FL		03/08/2017		1,314,955							3,014	3,014			
100011852	AMELIA	OH		03/08/2017		438,018							502	502			
100011858	CHANTILLY	VA		03/08/2017		1,843,752							2,184	2,184			
100011867	WESTON	FL		03/08/2017		662,514							615	615			
100011870	MARRERO	LA		03/08/2017		229,893							213	213			
100011876	LANDENBERG	PA		03/08/2017		1,127,723							1,576	1,576			
100011882	CHARLOTTE	NC		03/08/2017		236,121							1,305	1,305			
100011885	NASHVILLE	MI		03/08/2017		258,308							1,173	1,173			

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100011888	LOS ANGELES	CA		03/08/2017		1,085,237							1,704	1,704			
100011904	ALBUQUERQUE	NM		03/08/2017		397,870							397	397			
100011906	PLANT CITY	FL		03/08/2017		535,303							680	680			
100011914	JACKSONVILLE	FL		03/08/2017		354,650							502	502			
100011929	TORRANCE	CA		03/08/2017		1,482,239							1,615	1,615			
100011932	MOUNT AIRY	NC		03/08/2017		193,174							817	817			
100011935	SIMI VALLEY	CA		03/08/2017		1,087,900							2,996	2,996			
100011938	DAMASCUS	MD		03/08/2017		371,410							1,912	1,912			
100011941	DELTONA	FL		03/08/2017		300,842							528	528			
100011944	MIAMI	FL		03/08/2017		507,617							492	492			
100011974	SANTA ROSA	CA		03/08/2017		1,085,798							1,491	1,491			
100011980	BOYNTON BEACH	FL		03/08/2017		480,160							400	400			
100011983	KERSHAW	SC		03/08/2017		121,803							736	736			
100011986	RAMSEUR	NC		03/08/2017		150,844							442	442			
100011992	KANSAS CITY	MO		03/08/2017		212,368							1,152	1,152			
100011998	BELMONT	OH		03/08/2017		342,311							652	652			
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		2,001,016							6,518	6,518			
100012031	NORTHBOROUGH	MA		03/08/2017		842,433							4,145	4,145			
100012034	PERRIS	CA		03/08/2017		430,817							906	906			
100012040	WEST NEW YORK	NJ		03/08/2017		1,126,273							1,485	1,485			
100012046	NORTH MIAMI	FL		03/08/2017		377,578							589	589			
100012052	TERREBONNE	OR		03/08/2017		349,986							828	828			
100012055	VIOLA	IL		03/08/2017		68,400							800	800			
100012058	SAINT CLAIR	MO		03/08/2017		77,360							469	469			
100012064	BROOKLYN	NY		03/08/2017		1,483,709							4,428	4,428			
100012070	HOUSTON	TX		03/08/2017		95,065							776	776			
100012073	HOUSTON	TX		03/08/2017		157,362							496	496			
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		596,628							1,406	1,406			
100012096	RICHMOND	VA		03/08/2017		133,437							419	419			
100012099	STATEN ISLAND	NY		03/08/2017		1,517,183							3,346	3,346			
100012105	DENVER	CO		03/08/2017		295,830							2,916	2,916			
100012108	BATTLE CREEK	MI		03/08/2017		88,128							683	683			
100012114	NAMPA	ID		03/08/2017		146,491							148	148			
100012117	PHILADELPHIA	PA		03/08/2017		158,413							165	165			
100012120	ORLANDO	FL		03/08/2017		992,976							1,100	1,100			
100012123	WOODMERE	NY		03/08/2017		758,199							1,994	1,994			
100012126	SPRING HILL	FL		03/08/2017		250,260							719	719			
100012129	PALM BAY	FL		03/08/2017		227,620							501	501			
100012132	WILMINGTON	DE		03/08/2017		57,102							1,249	1,249			
100012135	SAN PEDRO	CA		03/08/2017		435,731							704	704			
100012144	GOODLETTSVILLE	TN		03/08/2017		317,054							705	705			
100012150	EAST BOSTON	MA		03/08/2017		973,565							1,241	1,241			
100012156	MIAMI BEACH	FL		03/08/2017		1,430,999							2,810	2,810			
100012163	SAN JOSE	CA		03/08/2017		793,184							2,494	2,494			
100012165	EVERSON	WA		03/08/2017		244,196							830	830			
100012171	OCEANSIDE	NY		03/08/2017		388,310							368	368			
100012177	FAIRFAX	VA		03/08/2017		421,142							2,616	2,616			
100012189	ORLANDO	FL		03/08/2017		395,343							884	884			
100012207	GOSHEN	IN		03/08/2017		340,366							3,931	3,931			
100012210	PHILADELPHIA	PA		03/08/2017		52,009							679	679			
100012217	SCOTTS VALLEY	CA		03/08/2017		87,006							1,749	1,749			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012218	WILMINGTON	DE		04/28/2017		714,761							713	713			
100012220	HAINES CITY	FL		04/28/2017		344,156							499	499			
100012225	BRISTOW	VA		04/28/2017		961,287							3,292	3,292			
100012226	CORAL SPRINGS	FL		04/28/2017		1,095,404							4,658	4,658			
100012229	ABINGDON	MD		04/28/2017		430,893							939	939			
100012232	FORDS	NJ		04/28/2017		711,273							1,737	1,737			
100012238	KISSIMMEE	FL		04/28/2017		686,402							1,079	1,079			
100012240	HAMILTON	OH		04/28/2017		258,010							220	220			
100012242	MIAMI	FL		04/28/2017		545,765							584	584			
100012244	GREENWOOD	SC		04/28/2017		497,082							1,129	1,129			
100012245	NEPHI	UT		04/28/2017		364,872							398	398			
100012246	TAMPA	FL		04/28/2017		502,678							720	720			
100012251	PHILADELPHIA	PA		04/28/2017		479,493							1,488	1,488			
100012252	DUNNELLON	FL		04/28/2017		99,431							675	675			
100012254	ROSELLE	NJ		04/28/2017		592,519							1,490	1,490			
100012255	FITCHBURG	MA		04/28/2017		313,271							1,542	1,542			
100012256	ALLENTOWN	PA		04/28/2017		290,881							112	112			
100012257	LOUISVILLE	KY		04/28/2017		519,847							584	584			
100012260	PHILADELPHIA	PA		04/28/2017		569,869							543	543			
100012262	BALTIMORE	MD		04/28/2017		228,406							568	568			
100012263	EASTON	MD		04/28/2017		474,936							468	468			
100012264	STILWELL	OK		04/28/2017		157,920							370	370			
100012266	CASCO	ME		04/28/2017		405,077							637	637			
100012267	PORT SAINT LUCIE	FL		04/28/2017		639,393							633	633			
100012269	WEST PARK	FL		04/28/2017		502,754							701	701			
100012270	LAKELAND	FL		04/28/2017		428,834							409	409			
100012271	PLANTATION	FL		04/28/2017		803,241							806	806			
100012274	WINTER HAVEN	FL		04/28/2017		276,338							224	224			
100012280	RIO RANCHO	NM		04/28/2017		230,465							342	342			
100012281	VERO BEACH	FL		04/28/2017		341,326							389	389			
100012282	WATERBURY	CT		04/28/2017		490,491							1,494	1,494			
100012287	BELCHERTOWN	MA		04/28/2017		301,530							3,010	3,010			
100012289	WINSTON-SALEM	NC		04/28/2017		197,271							823	823			
100012291	YUBA CITY	CA		04/28/2017		629,995							782	782			
100012294	LOVES PARK	IL		04/28/2017		235,296							650	650			
100012295	WINDSOR	PA		04/28/2017		681,889							2,243	2,243			
100012296	CHICAGO	IL		04/28/2017		456,248							2,556	2,556			
100012297	HAMMOND	IN		04/28/2017		180,879							532	532			
100012299	WESLACO	TX		04/28/2017		349,883							865	865			
100012301	BRISTOW	VA		04/28/2017		1,014,456							3,781	3,781			
100012305	CHICAGO	IL		04/28/2017		580,285							1,744	1,744			
100012345	SKOKIE	IL		04/28/2017		2,830,340							4,528	4,528			
100012502	BROOKLYN	NY		04/28/2017		2,777,229							4,181	4,181			
100012505	ALTAMONTE SPRINGS	FL		04/28/2017		261,103							1,144	1,144			
100012506	LAKE WORTH	FL		04/28/2017		414,192							2,096	2,096			
100012507	SAN DIEGO	CA		04/28/2017		597,946							1,443	1,443			
100012512	LYNWOOD	IL		04/28/2017		86,752							383	383			
100012520	SELMER	TN		04/28/2017		116,646							223	223			
100012521	LOUISVILLE	KY		04/28/2017		210,110							378	378			
100012524	BROOKLYN	NY		04/28/2017		430,303							724	724			
100012527	HOUSTON	TX		04/28/2017		198,936							985	985			

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100012528	WARREN	MI		04/28/2017		150,570							757	757			
100012533	NEWARK	NJ		04/28/2017		189,310							1,346	1,346			
100012537	MIAMI	FL		04/28/2017		337,241							547	547			
100012540	DUNNELLON	FL		04/28/2017		216,610							3,717	3,717			
100012544	BOLIVAR	TN		04/28/2017		75,028							338	338			
100012553	FERNANDINA BEACH	FL		04/28/2017		496,826							803	803			
100012556	LOS BANOS	CA		04/28/2017		218,938							383	383			
100012557	LINCOLNWOOD	IL		04/28/2017		145,551							1,909	1,909			
100012558	MIAMI	FL		04/28/2017		122,968							656	656			
100012560	NORTH LAUDERDALE	FL		04/28/2017		115,594							450	450			
100012561	SAN JOSE	CA		04/28/2017		317,927							338	338			
100012601	SPRING HILL	FL		05/25/2017		716,644							504	504			
100012602	LAS VEGAS	NV		05/25/2017		381,961							6,225	6,225			
100012603	HENDERSON	NV		05/25/2017		845,776							824	824			
100012608	MASTIC	NY		05/25/2017		1,039,191							1,152	1,152			
100012611	UPPER MARLBORO	MD		05/25/2017		851,468							964	964			
100012613	EVERETT	WA		05/25/2017		861,951							752	752			
100012615	SHIRLEY	NY		05/25/2017		1,006,979							1,142	1,142			
100012623	PEMBROKE PINES	FL		05/25/2017		716,191							1,597	1,597			
100012625	CLEARWATER	FL		05/25/2017		812,231							940	940			
100012626	JUPITER	FL		05/25/2017		700,542							584	584			
100012628	WINTER PARK	FL		05/25/2017		756,785							794	794			
100012629	FONTANA	CA		05/25/2017		969,389							1,328	1,328			
100012631	HIALEAH	FL		05/25/2017		270,128							287	287			
100012639	BAKERSFIELD	CA		05/25/2017		491,748							411	411			
100012642	LONGWOOD	FL		05/25/2017		764,712							872	872			
100012643	FRESNO	CA		05/25/2017		297,101							353	353			
100012645	SAN JOSE	CA		05/25/2017		1,129,576							1,104	1,104			
100012647	CHICAGO	IL		05/25/2017		475,216							884	884			
100012649	MIAMI	FL		05/25/2017		605,326							555	555			
100012654	BRIDGEPORT	CT		05/25/2017		530,077							1,420	1,420			
100012655	TAVARES	FL		05/25/2017		548,766							454	454			
100012657	WEST PALM BEACH	FL		05/25/2017		411,744							400	400			
100012658	LOMPOC	CA		05/25/2017		1,081,006							1,022	1,022			
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		684,645							628	628			
100012662	SILVER SPRING	MD		05/25/2017		706,181							910	910			
100012663	DISTRICT HEIGHTS	MD		05/25/2017		371,230							473	473			
100012664	JACKSONVILLE	FL		05/25/2017		403,894							409	409			
100012665	LAS VEGAS	NV		05/25/2017		652,505							635	635			
100012666	PUNTA GORDA	FL		05/25/2017		528,596							526	526			
100012667	GARDEN CITY	MI		05/25/2017		393,635							380	380			
100012668	WINTER GARDEN	FL		05/25/2017		240,866							688	688			
100012670	MORENO VALLEY	CA		05/25/2017		1,001,955							836	836			
100012673	SKOKIE	IL		05/25/2017		682,121							710	710			
100012675	TUCSON	AZ		05/25/2017		313,531							480	480			
100012676	ORLANDO	FL		05/25/2017		291,376							552	552			
100012678	LA QUINTA	CA		05/25/2017		1,058,586							1,105	1,105			
100012680	RENO	NV		05/25/2017		741,136							704	704			
100012686	LAS VEGAS	NV		05/25/2017		1,007,185							1,140	1,140			
100012688	OCALA	FL		05/25/2017		428,414							486	486			
100012689	CAPE CORAL	FL		05/25/2017		387,354							556	556			

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100012690	LANSING	MI		05/25/2017		284,937							349	349			
100012692	MARICOPA	AZ		05/25/2017		606,919							597	597			
100012697	LOS BANOS	CA		05/25/2017		680,119							638	638			
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		541,193							5,404	5,404			
100012701	HENDERSON	NV		05/25/2017		411,249							375	375			
100012705	OCEAN CITY	MD		05/25/2017		866,247							1,007	1,007			
100012707	NORTH LAS VEGAS	NV		05/25/2017		429,469							847	847			
100012709	BIG BEAR CITY	CA		05/25/2017		958,266							939	939			
100012710	SONORA	CA		05/25/2017		770,801							722	722			
100012712	MODESTO	CA		05/25/2017		493,088							466	466			
100012715	WEST PALM BEACH	FL		05/25/2017		587,641							3,080	3,080			
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		900,447							867	867			
100012723	PEORIA	AZ		05/25/2017		655,438							661	661			
100012724	PALOS HILLS	IL		05/25/2017		991,120							1,022	1,022			
100012725	ORLANDO	FL		05/25/2017		486,002							635	635			
100012726	SAN BERNARDINO	CA		05/25/2017		1,027,143							971	971			
100012732	BAKERSFIELD	CA		05/25/2017		625,776							813	813			
100012735	APOPKA	FL		05/25/2017		318,347							701	701			
100012737	SPRING HILL	FL		05/25/2017		452,866							1,124	1,124			
100012739	FRESNO	CA		05/25/2017		605,396							584	584			
100012740	PITTSBURG	CA		05/25/2017		881,752							837	837			
100012741	BAKERSFIELD	CA		05/25/2017		629,667							693	693			
100012748	LAS VEGAS	NV		05/25/2017		637,517							604	604			
100012752	MELROSE PARK	IL		05/25/2017		292,313							409	409			
100012756	FRESNO	CA		05/25/2017		605,843							600	600			
100012759	YUMA	AZ		05/25/2017		255,744							369	369			
100012760	GURNEE	IL		05/25/2017		452,336							432	432			
100012762	BAKERSFIELD	CA		05/25/2017		665,340							604	604			
100012764	REYNOLDSBURG	OH		05/25/2017		469,368							715	715			
100012765	NORTH BEACH	MD		05/25/2017		762,094							947	947			
100012766	MODESTO	CA		05/25/2017		695,011							2,099	2,099			
100012769	FRESNO	CA		05/25/2017		311,656							223	223			
100012771	LAS VEGAS	NV		05/25/2017		354,017							489	489			
100012783	COMPTON	CA		05/25/2017		873,657							567	567			
100012784	TAMPA	FL		05/25/2017		540,003							492	492			
100012801	CITRUS HEIGHTS	CA		05/25/2017		695,241							608	608			
100012807	FRUITLAND PARK	FL		05/25/2017		843,252							1,047	1,047			
100012815	LOS ANGELES	CA		05/25/2017		835,833							903	903			
100012817	LOS ANGELES	CA		05/25/2017		925,530							1,024	1,024			
100012829	LANCASTER	CA		05/25/2017		274,507							1,080	1,080			
100012832	PERRIS	CA		05/25/2017		433,834							843	843			
100012834	MIAMI	FL		05/25/2017		710,288							879	879			
100012835	CHICAGO	IL		05/25/2017		1,057,349							1,255	1,255			
100012836	GARNERVILLE	NY		05/25/2017		879,149							991	991			
100012845	FOWLERVILLE	MI		05/25/2017		357,003							457	457			
100012847	SUMPTER TOWNSHIP	MI		05/25/2017		244,846							338	338			
100012852	HENDERSON	NV		05/25/2017		813,402							937	937			
100012862	FILLMORE	CA		05/25/2017		860,969							952	952			
100012864	LAS VEGAS	NV		05/25/2017		543,216							565	565			
100012865	FT WALTON BEACH	FL		05/25/2017		576,952							594	594			
100012868	LYNWOOD	CA		05/25/2017		633,146							548	548			

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100012869	SAINT PETERSBURG	FL		05/25/2017		209,792							269	269			
100012873	LEHIGH ACRES	FL		05/25/2017		161,107							225	225			
100012875	PUNTA GORDA	FL		05/25/2017		535,224							453	453			
100012879	SUNRISE	FL		05/25/2017		235,645							211	211			
100012885	LAS VEGAS	NV		05/25/2017		997,583							1,048	1,048			
100012886	RIVERSIDE	CA		05/25/2017		509,543							372	372			
100012887	LAS VEGAS	NV		05/25/2017		637,094							476	476			
100012888	FORT MYERS	FL		05/25/2017		699,468							697	697			
100012899	ROYAL PALM BEACH	FL		05/25/2017		596,180							707	707			
100012909	MESQUITE	TX		05/25/2017		189,430							274	274			
100012911	MANTECA	CA		05/25/2017		494,327							410	410			
100012912	VICTORVILLE	CA		05/25/2017		359,571							345	345			
100012914	JACKSONVILLE	FL		05/25/2017		727,328							898	898			
100012915	NAPLES	FL		05/25/2017		740,263							733	733			
100012918	POMPANO BEACH	FL		05/25/2017		684,245							1,634	1,634			
100012920	LAND OF LAKES	FL		05/25/2017		1,176,149							1,274	1,274			
100012935	ORLANDO	FL		05/25/2017		522,616							876	876			
100012938	MORENO VALLEY	CA		05/25/2017		1,035,682							1,073	1,073			
100012942	PORT ORANGE	FL		05/25/2017		185,871							293	293			
100012943	PALM COAST	FL		05/25/2017		594,816							1,280	1,280			
100012946	LAKE WORTH	FL		05/25/2017		562,872							484	484			
100012948	LAUDERHILL	FL		05/25/2017		333,037							595	595			
100012950	MORENO VALLEY	CA		05/25/2017		788,976							803	803			
100012951	CLERMONT	FL		05/25/2017		937,472							1,158	1,158			
100012956	KAILAU-KONA	HI		05/25/2017		1,096,970							987	987			
100012960	LAMONT	CA		05/25/2017		522,279							553	553			
100012965	BOWIE	MD		05/25/2017		1,003,195							1,116	1,116			
100012971	MIAMI	FL		05/25/2017		294,215							273	273			
100012972	LAS VEGAS	NV		05/25/2017		505,788							526	526			
100012973	MORENO VALLEY	CA		05/25/2017		897,932							1,453	1,453			
100012974	PERRIS	CA		05/25/2017		814,391							578	578			
100012977	DORCHESTER	MA		05/25/2017		782,105							1,769	1,769			
100012978	FONTANA	CA		05/25/2017		581,073							419	419			
100012981	QUEEN CREEK	AZ		05/25/2017		908,636							984	984			
100012982	ORLANDO	FL		05/25/2017		557,910							577	577			
100012988	HOLLYWOOD	FL		05/25/2017		408,000							413	413			
100012997	WINTER SPRINGS	FL		05/25/2017		605,565							607	607			
100013001	REDDING	CA		05/25/2017		476,017							535	535			
100013003	LAS VEGAS	NV		05/25/2017		459,030							428	428			
100013005	MATTESON	IL		05/25/2017		354,145							836	836			
100013012	MIAMI	FL		05/25/2017		343,040							353	353			
100013017	FORT WASHINGTON	MD		05/25/2017		786,400							749	749			
100013024	VOLO	IL		05/25/2017		823,908							827	827			
100013027	PHELAN	CA		05/25/2017		699,218							664	664			
100013030	HANOVER PARK	IL		05/25/2017		273,976							353	353			
100013036	BAKERSFIELD	CA		05/25/2017		276,583							364	364			
100013041	COMPTON	CA		05/25/2017		902,462							688	688			
100013042	HOLLYWOOD	FL		05/25/2017		901,036							822	822			
100013043	MARGATE	FL		05/25/2017		282,885							273	273			
100013055	LAS VEGAS	NV		05/25/2017		494,187							467	467			
100013056	LAND O' LAKES	FL		05/25/2017		1,537,673							1,443	1,443			

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100013070	OVIEDO	FL		05/25/2017		1,062,057							1,161	1,161			
100013085	SAN DIEGO	CA		05/25/2017		853,288							904	904			
100013088	SACRAMENTO	CA		05/25/2017		469,203							1,342	1,342			
100013094	LANCASTER AREA	CA		05/25/2017		274,791							185	185			
100013103	SACRAMENTO	CA		05/25/2017		620,769							398	398			
100013109	ALLENTOWN	PA		05/25/2017		252,986							223	223			
100013127	MORENO VALLEY	CA		05/25/2017		435,038							2,680	2,680			
100013135	FREDERICK	MD		05/25/2017		427,356							465	465			
100013136	GERMANTOWN	MD		05/25/2017		676,590							719	719			
100013138	SEMINOLE	FL		05/25/2017		340,597							397	397			
100013139	BRENTWOOD	NY		05/25/2017		961,063							2,823	2,823			
100013140	TAMPA	FL		05/25/2017		649,431							945	945			
100013144	OVERTON	NV		05/25/2017		430,327							423	423			
100013145	FRESNO	CA		05/25/2017		667,166							641	641			
100013146	LAS VEGAS	NV		05/25/2017		968,760							1,250	1,250			
100013147	MIRAMAR	FL		05/25/2017		613,672							517	517			
100013151	GREENBELT	MD		05/25/2017		761,223							810	810			
100013158	FRESNO	CA		05/25/2017		505,361							533	533			
100013161	STAR	ID		05/25/2017		1,160,711							1,051	1,051			
100013165	GLENDALE	AZ		05/25/2017		887,733							892	892			
100013176	BUSHWOOD	MD		05/25/2017		519,435							651	651			
100013182	OAKLAND PARK	FL		05/25/2017		186,413							975	975			
100013183	RIVERHEAD	NY		05/25/2017		306,275							782	782			
100013193	LAS VEGAS	NV		05/25/2017		406,659							416	416			
100013198	LAS VEGAS	NV		05/25/2017		521,146							500	500			
100013199	NORTH BERGEN	NJ		05/25/2017		917,172							1,154	1,154			
100013201	MIAMI	FL		05/25/2017		509,711							496	496			
100013205	LAS VEGAS	NV		05/25/2017		451,179							787	787			
100013210	TAMARAC	FL		05/25/2017		458,619							458	458			
100013211	CRESTVIEW	FL		05/25/2017		301,277							1,167	1,167			
100013212	MIAMI	FL		05/25/2017		507,240							510	510			
100013216	BAKERSFIELD	CA		05/25/2017		588,401							798	798			
100013219	RIO RICO	AZ		05/25/2017		480,091							603	603			
100013220	DINUBA	CA		05/25/2017		511,936							490	490			
100013222	GRIDLEY	CA		05/25/2017		637,869							678	678			
100013228	CLEVELAND	OH		05/25/2017		178,744							537	537			
100013236	LOS ANGELES	CA		05/25/2017		1,570,657							1,455	1,455			
100013237	EL CENTRO	CA		05/25/2017		474,125							555	555			
100013240	SAN BERNARDINO	CA		05/25/2017		846,604							1,027	1,027			
100013241	LEOMINSTER	MA		05/25/2017		280,725							616	616			
100013242	TOLLESON	AZ		05/25/2017		630,630							728	728			
100013250	POUGHKEEPSIE	NY		05/25/2017		688,948							886	886			
100013251	CULPEPER	VA		05/25/2017		308,180							607	607			
100013254	STOCKTON	CA		05/25/2017		968,086							1,116	1,116			
100013260	WOONSOCKET	RI		05/25/2017		574,662							570	570			
100013264	PEPPERELL	MA		05/25/2017		333,772							924	924			
100013272	LYNWOOD	CA		05/25/2017		532,662							613	613			
100013274	SOLEDAD	CA		05/25/2017		1,068,023							875	875			
100013278	MIRAMAR	FL		05/25/2017		664,772							703	703			
100013279	OAKHURST	CA		05/25/2017		690,100							1,635	1,635			
100013280	LAS VEGAS	NV		05/25/2017		1,059,857							1,010	1,010			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013281	FRESNO	CA		05/25/2017		926,490							911	911			
100013282	MIRAMAR	FL		05/25/2017		1,147,157							1,133	1,133			
100013294	CHICAGO	IL		05/25/2017		648,581							626	626			
100013297	GREEN VALLEY	AZ		05/25/2017		869,242							1,043	1,043			
100013302	ORLANDO	FL		05/25/2017		579,371							711	711			
100013303	HENDERSON	NV		05/25/2017		633,882							621	621			
100013305	OAKDALE	MN		05/25/2017		723,136							726	726			
100013308	SAINT CLOUD	FL		05/25/2017		895,474							919	919			
100013312	FREDERICKSBURG	VA		05/25/2017		1,265,886							1,266	1,266			
100013314	MESA	AZ		05/25/2017		485,975							471	471			
100013317	DELAND	FL		05/25/2017		388,374							343	343			
100013326	MILFORD	PA		05/25/2017		573,539							1,024	1,024			
100013327	MIAMI	FL		05/25/2017		429,362							763	763			
100013329	LAS VEGAS	NV		05/25/2017		264,373							233	233			
100013331	CLEARWATER	FL		05/25/2017		173,028							193	193			
100013333	SAINT CLOUD	FL		05/25/2017		853,806							731	731			
100013334	LAUDERDALE LAKES	FL		05/25/2017		412,233							548	548			
100013335	GRIDLEY	CA		05/25/2017		618,529							581	581			
100013344	SURPRISE	AZ		05/25/2017		1,071,124							1,214	1,214			
100013348	LANCASTER	CA		05/25/2017		707,730							747	747			
100013349	WAUKEGAN	IL		05/25/2017		309,063							350	350			
100013350	OCOEE	FL		05/25/2017		1,253,055							1,342	1,342			
100013355	LAS VEGAS	NV		05/25/2017		790,464							858	858			
100013356	UNION	NJ		05/25/2017		299,074							9,458	9,458			
100013357	LEHIGH ACRES	FL		05/25/2017		394,688							582	582			
100013359	LARGO	FL		05/25/2017		375,093							344	344			
100013360	BAKERSFIELD	CA		05/25/2017		351,166							313	313			
100013362	BRENTWOOD	NY		05/25/2017		829,702							927	927			
100013365	ORLANDO	FL		05/25/2017		453,668							373	373			
100013366	LAS VEGAS	NV		05/25/2017		511,233							2,476	2,476			
100013370	ROUND LAKE	IL		05/25/2017		447,500							628	628			
100013372	FRESNO	CA		05/25/2017		401,805							2,090	2,090			
100013374	HACKENSACK	NJ		05/25/2017		900,806							1,632	1,632			
100013375	RAMONA	CA		05/25/2017		1,007,631							964	964			
100013376	FREEPORT	NY		05/25/2017		1,005,113							1,035	1,035			
100013384	LAS VEGAS	NV		05/25/2017		927,717							889	889			
100013386	ORANGE PARK	FL		05/25/2017		510,264							473	473			
100013395	CAPE CORAL	FL		05/25/2017		619,781							679	679			
100013402	BANNING	CA		05/25/2017		662,202							1,050	1,050			
100013406	WEST SACRAMENTO	CA		05/25/2017		747,458							665	665			
100013407	HOLLYWOOD	FL		05/25/2017		908,774							815	815			
100013411	LAKELAND	FL		05/25/2017		1,339,720							1,145	1,145			
100013412	FONTANA	CA		05/25/2017		526,571							515	515			
100013413	STOCKTON	CA		05/25/2017		566,927							663	663			
100013419	BRIDGEPORT	CT		05/25/2017		844,514							793	793			
100013422	TAMARAC	FL		05/25/2017		670,881							646	646			
100013428	MT DORA	FL		05/25/2017		826,049							839	839			
100013429	NORTH PORT	FL		05/25/2017		655,789							604	604			
100013437	PASADENA	MD		05/25/2017		916,593							1,680	1,680			
100013445	MIAMI	FL		05/25/2017		1,007,518							5,896	5,896			
100013446	ROYAL PALM BEACH	FL		05/25/2017		923,873							1,368	1,368			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100013449	TRIANGLE	VA		05/25/2017		472,557							821	821			
100013452	OCALA	FL		05/25/2017		344,945							641	641			
100013455	FREDERICKSBURG	VA		05/25/2017		687,955							716	716			
100013461	MIAMI GARDENS	FL		05/25/2017		542,038							682	682			
100013462	FRONT ROYAL	VA		05/25/2017		539,922							758	758			
100013464	TEMPLE HILLS	MD		05/25/2017		481,343							584	584			
100013467	UN	NJ		05/25/2017		1,110,666							1,123	1,123			
100013471	BROOKLYN PARK	MN		05/25/2017		636,336							548	548			
100013475	LAKE ELSINORE	CA		05/25/2017		1,025,280							966	966			
100013476	BAKERSFIELD	CA		05/25/2017		315,983							323	323			
100013477	FRESNO	CA		05/25/2017		828,376							875	875			
100013483	PARRISH	FL		05/25/2017		316,961							323	323			
100013489	ADELANTO	CA		05/25/2017		419,854							1,399	1,399			
100013494	LAS VEGAS	NV		05/25/2017		361,354							346	346			
100013495	SANTA MARIA	CA		05/25/2017		778,156							1,000	1,000			
100013499	CERES	CA		05/25/2017		677,242							729	729			
100013500	LA QUINTA	CA		05/25/2017		674,094							663	663			
100013503	FORT LAUDERDALE	FL		05/25/2017		726,450							704	704			
100013505	LAS VEGAS	NV		05/25/2017		984,517							940	940			
100013506	LAS VEGAS	NV		05/25/2017		659,206							631	631			
100013507	FRESNO	CA		05/25/2017		429,402							415	415			
100013509	LAS VEGAS	NV		05/25/2017		817,296							931	931			
100013515	HYANNIS	MA		05/25/2017		798,524							1,529	1,529			
100013520	LORTON	VA		05/25/2017		760,950							1,230	1,230			
100013521	PRINCETON	MN		05/25/2017		445,583							466	466			
100013526	LAKE IN THE HILLS	IL		05/25/2017		470,020							751	751			
100013529	SANDY	OR		05/25/2017		662,390							895	895			
100013545	STOCKTON	CA		05/25/2017		489,126							433	433			
100013547	TUCSON	AZ		05/25/2017		241,744							426	426			
100013550	SAINT LOUIS	MO		05/25/2017		305,548							627	627			
100013564	COLTON	CA		05/25/2017		714,816							918	918			
100013573	YUBA CITY	CA		05/25/2017		373,196							478	478			
100013589	SAN DIEGO	CA		05/25/2017		1,022,477							1,037	1,037			
100013596	EUGENE	OR		05/25/2017		499,498							964	964			
100013601	POMONA	CA		05/25/2017		565,702							554	554			
100013608	KISSIMMEE	FL		05/25/2017		312,661							329	329			
100013614	ROHNERT PARK	CA		05/25/2017		450,994							579	579			
100013620	PARMA	OH		05/25/2017		254,614							486	486			
100013621	SAINT AUGUSTINE	FL		05/25/2017		634,633							792	792			
100013622	YUBA CITY	CA		05/25/2017		479,547							718	718			
100013628	WASHINGTON	DC		05/25/2017		890,429							1,155	1,155			
100013632	REDMOND	OR		05/25/2017		1,009,861							1,005	1,005			
100013635	BRENTWOOD	MD		05/25/2017		772,992							909	909			
100013637	APPLE VALLEY	CA		05/25/2017		543,132							809	809			
100013639	ORLANDO	FL		05/25/2017		644,436							1,036	1,036			
100013644	DAPHNE	AL		05/25/2017		821,165							943	943			
100013649	BERKELEY	IL		05/25/2017		455,514							592	592			
100013650	CHICAGO	IL		05/25/2017		372,968							416	416			
100013652	BRANDYWINE	MD		05/25/2017		845,573							1,642	1,642			
100013653	FRESNO	CA		05/25/2017		502,874							664	664			
100013655	FT WAYNE	IN		05/25/2017		628,331							773	773			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100013658	FREDERICKSBURG	VA		05/25/2017		622,417							849	849			
100013670	ROMEOVILLE	IL		05/25/2017		433,910							512	512			
100013672	SOUTH AMBOY	NJ		05/25/2017		735,971							1,092	1,092			
100013676	HOOKSETT	NH		05/25/2017		576,800							612	612			
100013677	APOLLO BEACH	FL		05/25/2017		562,760							1,148	1,148			
100013689	COUNCIL BLUFFS	IA		05/25/2017		857,582							1,403	1,403			
100013690	NORTH PORT	FL		05/25/2017		525,312							725	725			
100013691	FREDERICK	MD		05/25/2017		726,610							858	858			
100013694	PEORIA	AZ		05/25/2017		464,937							733	733			
100013697	SACRAMENTO	CA		05/25/2017		673,492							863	863			
100013700	FORT MYERS	FL		05/25/2017		383,276							359	359			
100013701	ESCONDIDO	CA		05/25/2017		984,355							1,267	1,267			
100013706	JACKSONVILLE	FL		05/25/2017		736,547							1,149	1,149			
100013710	BARTLETT	IL		05/25/2017		599,738							1,591	1,591			
100013719	BUNKER HILL	WV		05/25/2017		268,570							1,046	1,046			
100013723	MADERA	CA		05/25/2017		641,862							771	771			
100013740	EVERETT	WA		05/25/2017		268,755							432	432			
100013745	ARVIN	CA		05/25/2017		329,457							305	305			
100013749	FRESNO	CA		05/25/2017		490,940							425	425			
100013750	EVERETT	WA		05/25/2017		820,322							871	871			
100013757	SAN PABLO	CA		05/25/2017		662,990							1,119	1,119			
100013760	HOMESTEAD	FL		05/25/2017		320,852							427	427			
100013761	INGLEWOOD	CA		05/25/2017		658,558							704	704			
100013778	OAKLAND	CA		05/25/2017		862,176							1,401	1,401			
100013783	WASHINGTON	DC		05/25/2017		560,812							573	573			
100013786	ROGERS	AR		05/25/2017		232,335							543	543			
100013787	KAILUA KONA	HI		05/25/2017		471,651							1,318	1,318			
100013789	ALABASTER	AL		05/25/2017		584,775							805	805			
100013792	TEMECULA	CA		05/25/2017		1,114,303							2,172	2,172			
100013794	HOLLISTER	CA		05/25/2017		1,230,486							1,655	1,655			
100013795	OAKLAND	CA		05/25/2017		769,151							921	921			
100013799	TUCSON	AZ		05/25/2017		347,669							1,244	1,244			
100013814	GOOSE CREEK	SC		05/25/2017		337,523							465	465			
100013816	LAKE LURE	NC		05/25/2017		157,755							222	222			
100013819	PERRIS	CA		05/25/2017		513,226							1,180	1,180			
100013821	ORLANDO	FL		05/25/2017		494,897							932	932			
100013824	CALLAHAN	FL		05/25/2017		523,856							728	728			
100013828	HIALEAH	FL		05/25/2017		433,526							482	482			
100013830	SALINAS	CA		05/25/2017		813,573							795	795			
100013833	RICHMOND	VA		05/25/2017		324,266							512	512			
100013835	SAN BERNARDINO	CA		05/25/2017		668,424							951	951			
100013838	COLTON	CA		05/25/2017		413,714							738	738			
100013849	LOS ANGELES	CA		05/25/2017		1,918,381							2,746	2,746			
100013850	LADSON	SC		05/25/2017		532,193							673	673			
100013855	WORCESTER	MA		05/25/2017		513,719							770	770			
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		851,386							1,009	1,009			
100013857	TUCSON	AZ		05/25/2017		489,848							631	631			
100013864	HOFFMAN ESTATES	IL		05/25/2017		504,193							1,159	1,159			
100013865	OXNARD	CA		05/25/2017		338,360							454	454			
100013872	SAN BERNARDINO	CA		05/25/2017		518,069							501	501			
100013888	PALMDALE	CA		05/25/2017		411,443							674	674			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013891	CORONA	CA		05/25/2017		1,122,878							1,577	1,577			
100013896	LAS VEGAS	NV		05/25/2017		425,933							1,922	1,922			
100013901	MARYSVILLE	CA		05/25/2017		387,516							377	377			
100013909	ONTARIO	CA		05/25/2017		534,709							1,212	1,212			
100013910	LOS ANGELES	CA		05/25/2017		1,117,765							1,422	1,422			
100013911	SACRAMENTO	CA		05/25/2017		595,133							724	724			
100013912	JAMAICA	NY		05/25/2017		1,196,935							1,604	1,604			
100013920	SALINAS	CA		05/25/2017		701,132							2,069	2,069			
100013921	CAPITOL HEIGHTS	MD		05/25/2017		470,743							584	584			
100013923	WILMINGTON	NC		05/25/2017		482,721							802	802			
100013927	PEMBROKE PINES	FL		05/25/2017		146,174							3,118	3,118			
100013928	MESA	AZ		05/25/2017		176,851							247	247			
100013930	FRESNO	CA		05/25/2017		486,904							2,906	2,906			
100013940	CALDWELL	ID		05/25/2017		454,453							1,273	1,273			
100013941	PHOENIX	AZ		05/25/2017		261,437							213	213			
100013951	COMPTON	CA		05/25/2017		901,368							885	885			
100013956	ORLANDO	FL		05/25/2017		601,317							791	791			
100013972	HOUSTON	TX		05/25/2017		305,544							467	467			
100013980	VALLEJO	CA		05/25/2017		521,033							383	383			
100013989	SANTA ANA	CA		05/25/2017		949,092							1,158	1,158			
100013991	CREST HILL	IL		05/25/2017		326,382							446	446			
100013992	BOGOTA	NJ		05/25/2017		815,642							1,179	1,179			
100013996	LAS VEGAS	NV		05/25/2017		282,787							839	839			
100013997	TRUSSVILLE	AL		05/25/2017		678,236							834	834			
100014004	PLAINFIELD	IL		05/25/2017		330,756							1,084	1,084			
100014013	OREGON CITY	OR		05/25/2017		642,117							841	841			
100014014	SULTAN	WA		05/25/2017		661,437							640	640			
100014015	SKOKIE	IL		05/25/2017		486,642							1,388	1,388			
100014017	HUNTINGTON PARK	CA		05/25/2017		674,477							1,011	1,011			
100014024	LAND O LAKES	FL		05/25/2017		720,601							1,021	1,021			
100014026	LANDOVER	MD		05/25/2017		735,334							1,706	1,706			
100014027	GOLD CANYON	AZ		05/25/2017		550,031							605	605			
100014028	CHELSEA	AL		05/25/2017		977,257							1,452	1,452			
100014031	PERRIS	CA		05/25/2017		673,112							652	652			
100014032	OREGON CITY	OR		05/25/2017		680,203							1,052	1,052			
100014041	BILLINGS	MT		05/25/2017		464,146							655	655			
100014042	COUNCIL BLUFFS	IA		05/25/2017		332,834							516	516			
100014044	COLONIAL HEIGHTS	VA		05/25/2017		492,656							700	700			
100014047	MIDDLETOWN	DE		05/25/2017		495,809							846	846			
100014050	BRADENTON	FL		05/25/2017		412,365							546	546			
100014054	YUMA	AZ		05/25/2017		437,802							541	541			
100014055	YUMA	AZ		05/25/2017		436,963							492	492			
100014056	GRAHAM	NC		05/25/2017		416,289							403	403			
100014065	CORAL SPRINGS	FL		05/25/2017		202,707							273	273			
100014069	BENSENVILLE	IL		05/25/2017		524,560							868	868			
100014072	CLINTON	MD		05/25/2017		603,820							921	921			
100014073	SAN JACINTO	CA		05/25/2017		850,937							1,242	1,242			
100014083	LYNN	MA		05/25/2017		633,564							1,026	1,026			
100014104	SEBRING	FL		05/25/2017		426,775							689	689			
100014107	AURORA	IL		05/25/2017		494,843							567	567			
100014112	FREDERICK	MD		05/25/2017		681,751							3,160	3,160			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014116	PHOENIX	AZ		05/25/2017		322,919							463	463			
100014118	PEORIA	AZ		05/25/2017		506,660							852	852			
100014119	HIALEAH	FL		05/25/2017		653,120							960	960			
100014121	SOUTHGATE	MI		05/25/2017		395,346							540	540			
100014122	STREAMWOOD	IL		05/25/2017		545,144							708	708			
100014125	MIAMI	FL		05/25/2017		695,416							1,457	1,457			
100014129	ORANGE PARK	FL		05/25/2017		537,015							791	791			
100014131	WESLEY CHAPEL	FL		05/25/2017		638,067							1,248	1,248			
100014134	BOWIE	MD		05/25/2017		737,947							1,227	1,227			
100014141	LOS ANGELES	CA		05/25/2017		1,070,408							1,948	1,948			
100014163	VERO BEACH	FL		05/25/2017		313,708							354	354			
100014168	FRESNO	CA		05/25/2017		802,393							873	873			
100014178	GREENBACKVILLE	VA		05/25/2017		550,080							597	597			
100014180	SAN BERNARDINO	CA		05/25/2017		541,675							916	916			
100014188	LOS ANGELES	CA		08/30/2017		713,368							1,271	1,271			
100014195	LAKE ORION	MI		09/20/2017		665,035							1,408	1,408			
100014196	SEAL BEACH	CA		08/30/2017		2,601,395							5,586	5,586			
100014202	JACKSONVILLE	FL		08/30/2017		450,315							928	928			
100014207	GARDEN GROVE	CA		08/30/2017		566,701							1,101	1,101			
100014210	HACIENDA HEIGHTS	CA		08/30/2017		933,789							1,825	1,825			
100014240	TINTON FALLS	NJ		09/27/2017		3,143,177							2,528	2,528			
100014242	WALDORF	MD		09/27/2017		1,096,281							1,767	1,767			
100014245	UPPER MARLBORO	MD		09/27/2017		733,617							481	481			
100014247	TAUNTON	MA		09/27/2017		1,086,071							616	616			
100014249	TUCSON	AZ		09/27/2017		239,223							637	637			
100014250	WALDORF	MD		09/27/2017		537,073							1,067	1,067			
100014252	NEWARK	NJ		09/27/2017		861,639							1,188	1,188			
100014253	PALM COAST	FL		09/27/2017		276,097							587	587			
100014259	SOUTH PLAINFIELD	NJ		09/27/2017		1,360,919							963	963			
100014260	HOWELL	NJ		09/27/2017		218,886							4,694	15,174		(10,480)	(10,480)
100014263	FRESNO	CA		09/27/2017		543,779							385	385			
100014266	NEW ROCHELLE	NY		09/27/2017		1,765,858							2,315	2,315			
100014267	COLLEGE POINT	NY		09/27/2017		1,664,734							1,550	1,550			
100014268	FOREST PARK	GA		09/27/2017		129,841							1,505	1,505			
100014270	EAST QUOGUE	NY		09/27/2017		1,636,924							1,610	1,610			
100014272	CHESTER	PA		09/27/2017		201,703							259	259			
100014275	DOWNEY	CA		09/27/2017		1,791,293							1,514	1,514			
100014276	PALM DESERT	CA		09/27/2017		590,229							2,544	2,544			
100014279	NOTTINGHAM	MD		09/27/2017		460,144							1,956	1,956			
100014286	WEBSTER	NY		09/27/2017		1,115,612							696	696			
100014287	LANCASTER	CA		09/27/2017		801,845							1,079	1,079			
100014288	COLUMBIA	SC		09/27/2017		77,663							495	495			
100014289	HAMPTON	GA		09/27/2017		257,531							932	932			
100014297	DETROIT	MI		09/27/2017		98,570							335	335			
100014298	DETROIT	MI		09/27/2017		133,027							361	361			
100014301	CARTERET	NJ		09/27/2017		638,115							406	406			
100014304	TEANECK	NJ		09/27/2017		1,075,586							3,063	3,063			
100014306	LOS BANOS	CA		09/27/2017		1,208,568							1,537	1,537			
100014308	GREENWOOD	SC		09/27/2017		323,257							649	649			
100014315	PECONIC	NY		09/27/2017		8,444,450							7,030	7,030			
100014316	PANAMA CITY BEACH	FL		09/27/2017		392,135							1,391	1,391			

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100014317	TACOMA	WA		09/27/2017		744,629							2,941	2,941			
100014393	CHINO HILLS	CA		09/27/2017		2,754,699							3,809	3,809			
100014436	PORT WASHINGTON	NY		09/27/2017		2,779,164							2,317	2,317			
100014642	CHARLOTTE	NC		09/27/2017		158,954							779	779			
100014644	RANDOLPH	MA		09/27/2017		423,929							382	382			
100014645	SAN MARCOS	TX		09/27/2017		710,655							2,400	2,400			
100014646	BRIGHTON	MA		09/27/2017		1,027,111							1,361	1,361			
100014647	SAN FRANCISCO	CA		09/27/2017		1,537,272							6,855	6,855			
100014649	ESCONDIDO	CA		09/27/2017		394,242							794	794			
100014650	LACEY	WA		09/27/2017		224,974							1,078	1,078			
100014652	ELKRIDGE	MD		09/27/2017		515,658							3,350	3,350			
100014656	LANOKA HARBOR	NJ		09/27/2017		160,077							410	410			
100014657	GAINESVILLE	VA		09/27/2017		759,997							5,950	5,950			
100014661	MYRTLE BEACH	SC		09/27/2017		77,825							627	627			
100014665	WASHINGTON	NC		09/27/2017		152,992							233	233			
100014666	CHICAGO	IL		09/27/2017		108,438							562	562			
100014669	CHARLOTTE	NC		09/27/2017		104,466							326	326			
100014670	OLD BRIDGE	NJ		09/27/2017		31,598							320	320			
100014674	FALLBROOK	CA		09/27/2017		763,553							3,203	3,203			
100014676	SAN GABRIEL	CA		09/27/2017		1,018,152							3,079	3,079			
100014680	MACON	GA		09/27/2017		23,759							1,192	1,192			
100014681	LAUREL	DE		09/27/2017		33,512							179	179			
100014683	WHITE PLAINS	NY		09/27/2017		209,690							7,213	7,213			
100014684	CHARLOTTE	NC		09/27/2017		78,444							1,137	1,137			
100014685	GREER	SC		09/27/2017		1,499,645							4,205	4,205			
100014686	SUNRISE	FL		09/27/2017		99,565							535	535			
100014693	GAINESVILLE	FL		09/27/2017		53,921							356	356			
100014694	DAYTON	WA		09/27/2017									56,058	56,058			
100014696	SAN JOSE	CA		09/27/2017		80,613							1,272	1,272			
100014699	CLINTON	TN		09/27/2017		160,938							2,075	2,075			
100014700	MEMPHIS	TN		09/27/2017		65,515							144	144			
100014708	TALLAHASSEE	FL		09/27/2017		1,399							1,317	1,317			
100014710	BALTIMORE	MD		09/27/2017		31,444							1,098	1,098			
100014715	TAUNTON	MA		09/27/2017		42,183							673	673			
100014719	YUBA CITY	CA		09/27/2017		35,759							499	499			
100014721	SEBASTIAN	FL		09/27/2017		17,848							482	482			
100014722	FLAGTOWN	NJ		09/27/2017		143,463							1,247	1,247			
100014725	CALLAHAN	FL		09/27/2017		23,981							1,108	1,108			
100014727	SAN DIEGO	CA		09/27/2017		195,198							281	281			
100014732	MENLO	IA		09/27/2017		82,865							590	590			
100014741	ROANOKE	VA		09/27/2017		20,602							176	176			
100014744	VALDOSTA	GA		09/27/2017		2,152							429	429			
100014757	SAN ANTONIO	TX		10/30/2017		417,558							2,764	2,764			
100014761	FISHER ISLAND	NY		10/30/2017		10,219							2,861	2,861			
100014765	CAPE CORAL	FL		10/30/2017		163,458							564	564			
100014768	ST. AUGUSTINE	FL		10/30/2017		52,331							993	993			
100014773	PINEHURST	TX		10/30/2017		127,314							853	853			
100014779	JACKSONVILLE	FL		10/30/2017		46,480							1,475	1,475			
100014848	QUEEN CREEK	AZ		11/21/2017		330,192							542	542			
100014864	ORLANDO	FL		11/21/2017		268,221							688	688			
100014865	AVON PARK	FL		11/21/2017		354,807							955	955			

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100014880	DETROIT	MI		11/21/2017		116,440							191	191			
100014895	STILLMAN VALLEY	IL		11/21/2017		799,133							1,848	1,848			
100014900	ROCKFORD	IL		11/21/2017		446,810							540	540			
100014912	CHERITON	VA		11/21/2017		151,861							193	193			
100015111	DELANO	CA		12/14/2017		280,735							1,064	1,064			
100015149	BOWIE	MD		12/14/2017		908,016							735	735			
100015172	SPRINGFIELD	OH		12/14/2017		85,358							2,317	2,317			
100015320	SAINT MARYS	PA		12/14/2017		615,548							506	506			
100017066	WOONSOCKET	RI		04/26/2018		218,722							487	487			
100017068	EVANSVILLE	IN		04/26/2018		147,478							935	935			
100017146	JUPITER	FL		04/26/2018		1,157,188							1,682	1,682			
100017168	PALM BEACH GARDENS	FL		04/26/2018		918,921							2,009	2,009			
100017182	ORANGE	CA		04/26/2018		1,414,902							1,648	1,648			
100017183	RIVERBANK	CA		04/26/2018		671,638							2,055	2,055			
100017189	CRANSTON	RI		04/26/2018		734,969							737	737			
100017191	WASHINGTON	NJ		04/26/2018		1,010,728							926	926			
100017192	SACRAMENTO	CA		04/26/2018		754,430							758	758			
100017199	ROCKFORD	IL		04/26/2018		220,512							190	190			
100017202	ROANOKE	VA		04/26/2018		585,050							358	358			
100017206	NEWINGTON	CT		04/26/2018		642,329							917	917			
100017213	VIRGINIA BEACH	VA		04/26/2018		750,673							939	939			
100017215	HIALEAH	FL		04/26/2018		610,637							1,850	1,850			
100017223	HIALEAH	FL		04/26/2018		920,947							977	977			
100017228	PHILADELPHIA	PA		04/26/2018		519,993							613	613			
100017248	CLEAR SPRING	MD		04/26/2018		756,189							1,370	1,370			
100017253	ANNAPOLIS	MD		04/26/2018		749,715							2,815	2,815			
100017273	PINEY FLATS	TN		04/26/2018		1,273,671							1,508	1,508			
100017277	MIAMI	FL		04/26/2018		296,264							273	273			
100017283	HUNTSVILLE	AL		04/26/2018		344,274							1,043	1,043			
100017309	WINTER HAVEN	FL		04/26/2018		466,034							412	412			
100017392	SYLMAR	CA		04/26/2018		967,332							4,183	4,183			
100017393	VIRGINIA BEACH	VA		04/26/2018		496,012							304	304			
100017397	LA MIRADA	CA		04/26/2018		1,126,307							4,981	4,981			
100017398	BALTIMORE	MD		04/26/2018		313,142							285	285			
100017410	SAUK VILLAGE	IL		04/26/2018		253,385							298	298			
100017421	LANSING	MI		04/26/2018		93,021							1,032	1,032			
100017447	ORLANDO	FL		04/26/2018		311,477							476	476			
100017491	WINTER HAVEN	FL		04/26/2018		235,892							466	466			
100017515	DAYTON	OH		04/26/2018		194,508							380	380			
100017518	WOODBRIDGE	VA		04/26/2018		801,491							1,109	1,109			
100017523	COLUMBIA	SC		04/26/2018		480,916							1,019	1,019			
100017543	WALDORF	MD		04/26/2018		517,486							629	629			
100017598	MIAMI GARDENS	FL		04/26/2018		1,247,546							4,850	4,850			
100017605	SUNRISE	FL		04/26/2018		711,967							1,270	1,270			
100017651	MILWAUKEE	WI		04/26/2018		131,285							588	588			
100017654	BRADLEY	IL		04/26/2018		196,013							650	650			
100017717	BRIDGETON	NJ		04/26/2018		225,199							481	481			
100017719	PATERSON	NJ		04/26/2018		517,818							653	653			
100017730	BOYNTON BEACH	FL		04/26/2018		561,574							1,792	1,792			
100017742	LOS ANGELES	CA		04/26/2018		910,297							781	781			
100017743	LANCASTER	CA		04/26/2018		1,244,201							1,093	1,093			

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100017744	PINELLAS PARK	FL		04/26/2018		299,229							257	257			
100017786	ELLABELL	GA		04/26/2018		182,774							611	611			
100024436	HOLLIS	NH		09/20/2018		729,142							1,112	1,112			
100024437	ROCHELLE	VA		09/20/2018		357,094							435	435			
100024442	OWOSSO	MI		09/20/2018		188,757							214	214			
100024454	WEST NEW YORK	NJ		09/20/2018		504,251							95	95			
100024455	MEMPHIS	TN		09/20/2018		331,167							414	414			
100024457	MIAMI	FL		09/20/2018		912,852							3,394	3,394			
100024459	VISTA	CA		09/20/2018		379,639							449	449			
100024463	SLIDELL	LA		09/20/2018		524,563							821	821			
100024466	DETROIT	MI		09/20/2018		282,590							290	290			
100024470	DETROIT	MI		09/20/2018		363,740							347	347			
100024473	MAYS LANDING	NJ		09/20/2018		220,674							230	230			
100024474	PITTSBURGH	PA		09/20/2018		410,984							761	761			
100024478	NAMPA	ID		09/20/2018		789,369							1,121	1,121			
100024485	SAINT MICHAEL	MN		09/20/2018		475,967							621	621			
100024499	NASHVILLE	TN		09/20/2018		734,185							850	850			
100024501	SCHENECTADY	NY		09/20/2018		220,641							355	355			
100024503	SAN DIEGO	CA		09/20/2018		510,572							452	452			
100024508	ATCO	NJ		09/20/2018		870,501							849	849			
100024516	SAMMAMISH	WA		09/20/2018		910,886							1,213	1,213			
100024519	BAKERSFIELD	CA		09/20/2018		438,074							550	550			
100024522	WYANDANCH	NY		09/20/2018		749,423							635	635			
100024540	LINDEN	NJ		09/20/2018		1,101,012							1,127	1,127			
100024541	DUARTE	CA		09/20/2018		829,263							1,194	1,194			
100024545	AUBURN	WA		09/20/2018		288,392							441	441			
100024546	DEARBORN HEIGHTS	MI		09/20/2018		338,640							405	405			
100024549	BUFFALO	NY		09/20/2018		172,292							167	167			
100024551	POCONO SUMMIT	PA		09/20/2018		205,614							206	206			
100024552	CICERO	IL		09/20/2018		465,770							1,326	1,326			
100024553	SAINT AUGUSTINE	FL		09/20/2018		949,885							993	993			
100024554	SOUTHFIELD	MI		09/20/2018		442,702							416	416			
100024555	HUNTINGTON STATION	NY		09/20/2018		971,233							2,153	2,153			
100024559	HALEDON	NJ		09/20/2018		662,990							1,500	1,500			
100024569	MENLO PARK	CA		09/20/2018		817,552							1,078	1,078			
100024575	SAN JOSE	CA		09/20/2018		775,681							1,183	1,183			
100024576	BAKERSFIELD	CA		09/20/2018		470,416							803	803			
100024577	WEST CHICAGO	IL		09/20/2018		445,212							574	574			
100024578	GREENACRES	FL		09/20/2018		356,170							344	344			
100024581	RIO RANCHO	NM		09/20/2018		446,594							622	622			
100024592	BROOKLYN	NY		09/20/2018		855,936							1,231	1,231			
100024595	TOMS RIVER	NJ		09/20/2018		516,221							552	552			
100024600	BOWIE	MD		09/20/2018		743,047							952	952			
100024608	CORTLANDT MANOR	NY		09/20/2018		1,082,940							1,396	1,396			
100024610	SPRING VALLEY	NY		09/20/2018		799,839							954	954			
100024628	PISCATAWAY	NJ		09/20/2018		858,765							1,235	1,235			
100024630	ORLANDO	FL		09/20/2018		393,330							454	454			
100024632	SYLMAR	CA		09/20/2018		299,996							396	396			
100024639	BRONX	NY		09/20/2018		891,738							1,054	1,054			
100024648	WINTER SPRINGS	FL		09/20/2018		427,652							404	404			
100024652	HACKENSACK	NJ		09/20/2018		1,341,417							1,170	1,170			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024658	LAS VEGAS	NV		09/20/2018		635,030							1,073	1,073			
100024662	SACRAMENTO	CA		09/20/2018		769,862							995	995			
100024663	VALLEY STREAM	NY		09/20/2018		351,766							728	728			
100024665	SOUTHFIELD	MI		09/20/2018		489,558							507	507			
100024667	LAPORTE	CO		09/20/2018		663,287							3,953	3,953			
100024687	HYATTSVILLE	MD		09/20/2018		831,458							1,412	1,412			
100024693	ORLANDO	FL		09/20/2018		298,997							278	278			
100024697	CHICAGO	IL		09/20/2018		519,019							489	489			
100024704	JACKSONVILLE	FL		09/20/2018		848,891							736	736			
100024706	ALLENTOWN	PA		09/20/2018		255,168							283	283			
100024709	SEATTLE	WA		09/20/2018		922,692							1,309	1,309			
100024711	INDIO	CA		09/20/2018		930,629							1,656	1,656			
100024713	TUCSON	AZ		09/20/2018		376,532							344	344			
100024715	CHICAGO	IL		09/20/2018		693,973							660	660			
100024717	NORTH LAS VEGAS	NV		09/20/2018		485,767							1,309	1,309			
100024718	VAN NUYS	CA		09/20/2018		6,031							1,472	1,472			
100024723	MIAMI	FL		09/20/2018		302,858							529	529			
100024730	NORTH BERGEN	NJ		09/20/2018		682,144							949	949			
100024736	TUCSON	AZ		09/20/2018		373,024							451	451			
100024740	HIALEAH	FL		09/20/2018		412,319							678	678			
100024748	INWOOD	WV		09/20/2018		683,360							1,123	1,123			
100024751	BEACH PARK	IL		09/20/2018		719,959							1,500	1,500			
100024774	MIAMI	FL		09/20/2018		545,821							515	515			
100024775	PEMBROKE PINES	FL		09/20/2018		1,127,454							1,116	1,116			
100024777	ELK GROVE VILLAGE	IL		09/20/2018		527,195							710	710			
100024780	UPPER MARLBORO	MD		09/20/2018		897,806							820	820			
100024783	HAGERSTOWN	MD		09/20/2018		1,140,647							1,030	1,030			
100024784	MANTECA	CA		09/20/2018		673,401							1,056	1,056			
100024791	LAS VEGAS	NV		09/20/2018		1,164,743							1,466	1,466			
100024795	HALEDON	NJ		09/20/2018		819,872							943	943			
100024803	SICKLERVILLE	NJ		09/20/2018		238,518							2,239	2,239			
100024805	NORCROSS	GA		09/20/2018		470,424							467	467			
100024809	LAS VEGAS	NV		09/20/2018		511,077							698	698			
100024817	PERRIS	CA		09/20/2018		677,041							585	585			
100024821	COLLEGE PARK	MD		09/20/2018		679,774							1,562	1,562			
100024822	ORLANDO	FL		09/20/2018		904,667							1,014	1,014			
100024823	HAVERSTRAW	NY		09/20/2018		799,174							1,051	1,051			
100024824	PALMDALE	CA		09/20/2018		913,932							832	832			
100024827	HEMET	CA		09/20/2018		1,047,676							1,097	1,097			
100024829	SALT POINT	NY		09/20/2018		843,067							1,246	1,246			
100024831	MEMPHIS	TN		09/20/2018		329,869							428	428			
100024838	PATCHOGUE	NY		09/20/2018		714,567							1,258	1,258			
100024853	FAIRVIEW PARK	OH		09/20/2018		356,876							502	502			
100024862	JAMAICA PLAIN	MA		09/20/2018		1,138,275							1,733	1,733			
100024872	DEARBORN HEIGHTS	MI		09/20/2018		392,847							369	369			
100024880	WEST PALM BEACH	FL		09/20/2018		288,984							3,222	3,222			
100024890	CHICAGO	IL		09/20/2018		593,675							866	866			
100024893	WOODBRIDGE	VA		09/20/2018		1,030,267							1,156	1,156			
100024898	HOLT	MI		09/20/2018		320,556							311	311			
100024903	BROOKLYN	NY		09/20/2018		925,393							1,529	1,529			
100024904	OXON HILL	MD		09/20/2018		617,399							569	569			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024906	NAPLES	FL		09/20/2018		761,743							634	634			
100024910	HYATTSVILLE	MD		09/20/2018		852,575							1,245	1,245			
100024915	LAS VEGAS	NV		09/20/2018		430,343							468	468			
100024917	GREELEY	CO		09/20/2018		751,808							843	843			
100024921	ROSEVILLE	MI		09/20/2018		343,919							291	291			
100024933	ROMOLAND	CA		09/20/2018		1,252,748							1,335	1,335			
100024935	MELROSE PARK	IL		09/20/2018		768,013							978	978			
100024936	KISSIMMEE	FL		09/20/2018		645,038							766	766			
100024938	NORWALK	CT		09/20/2018		1,445,772							1,442	1,442			
100024942	OCOEE	FL		09/20/2018		371,871							518	518			
100024951	WESTLAND	MI		09/20/2018		202,562							269	269			
100024959	PATERSON	NJ		09/20/2018		848,746							769	769			
100024961	BROOKLYN	NY		09/20/2018		1,276,707							3,085	3,085			
100024964	GERMANTOWN	MD		09/20/2018		734,949							770	770			
100024974	NORTH MIAMI BEACH	FL		09/20/2018		404,457							602	602			
100024976	MINNEAPOLIS	MN		09/20/2018		480,508							590	590			
100024977	NEW CASTLE	DE		09/20/2018		119,389							448	448			
100024978	EAST ELMHURST	NY		09/20/2018		929,242							1,163	1,163			
100024979	DES MOINES	IA		09/20/2018		360,644							578	578			
100024980	SPENCER	MA		09/20/2018		439,565							515	515			
100024986	TUCSON	AZ		09/20/2018		390,409							394	394			
100024988	LAS VEGAS	NV		09/20/2018		972,719							1,030	1,030			
100024990	HIALEAH	FL		09/20/2018		621,702							522	522			
100024997	GLENDALE	CA		09/20/2018		957,683							1,426	1,426			
100025002	MEMPHIS	TN		09/20/2018		221,329							277	277			
100025008	JACKSONVILLE	FL		09/20/2018		438,780							510	510			
100025014	HAVERHILL	MA		09/20/2018		686,881							950	950			
100025015	JOLIET	IL		09/20/2018		306,944							340	340			
100025019	PATCHOGUE	NY		09/20/2018		917,411							1,129	1,129			
100025021	HOLIDAY	FL		09/20/2018		213,855							316	316			
100025023	SILVER SPRING	MD		09/20/2018		1,064,085							3,465	3,465			
100025025	LANHAM	MD		09/20/2018		960,029							1,260	1,260			
100025026	NORTH LAS VEGAS	NV		09/20/2018		863,181							745	745			
100025037	PASSAIC	NJ		09/20/2018		1,030,675							3,205	3,205			
100025041	ORMOND BEACH	FL		09/20/2018		774,820							682	682			
100025050	MIAMI BEACH	FL		09/20/2018		1,368,571							2,169	2,169			
100025051	BOLINGBROOK	IL		09/20/2018		358,176							317	317			
100025052	EATONTOWN	NJ		09/20/2018		581,052							1,100	1,100			
100025054	HUNTINGTON STATION	NY		09/20/2018		776,535							988	988			
100025060	MESICK	MI		09/20/2018		441,380							499	499			
100025066	LAS VEGAS	NV		09/20/2018		388,163							558	558			
100025074	TRACY	CA		09/20/2018		1,012,491							2,401	2,401			
100025077	JONESBORO	GA		09/20/2018		211,682							322	322			
100025078	PROVIDENCE	RI		09/20/2018		591,493							489	489			
100025080	HEMET	CA		09/20/2018		178,355							451	451			
100025083	FREDERICK	MD		09/20/2018		920,391							1,061	1,061			
100025093	HYATTSVILLE	MD		09/20/2018		988,695							924	924			
100025105	MIAMI	FL		09/20/2018		454,843							1,786	1,786			
100025107	RIVERSIDE	CA		09/20/2018		829,730							769	769			
100025121	MILWAUKEE	WI		09/20/2018		188,003							156	156			
100025122	SLIDELL	LA		09/20/2018		405,288							656	656			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100025127	ORLANDO	FL		09/20/2018		393,729							358	358			
100025136	MILWAUKEE	WI		09/20/2018		294,489							282	282			
100025140	HOLLYWOOD	FL		09/20/2018		694,747							2,148	2,148			
100025150	BRADENTON	FL		09/20/2018		379,779							609	609			
100025153	COLUMBIA	MD		09/20/2018		506,264							722	722			
100025154	SANFORD	FL		09/20/2018		449,884							609	609			
100025162	CAMDEN	SC		09/20/2018		272,679							363	363			
100025165	NORTH LAUDERDALE	FL		09/20/2018		391,607							555	555			
100025176	ORLANDO	FL		09/20/2018		785,242							754	754			
100025184	BAY SHORE	NY		09/20/2018		1,142,484							1,004	1,004			
100025188	ORANGE	CA		09/20/2018		845,556							1,772	1,772			
100025204	BUENA PARK	CA		09/20/2018		731,439							2,693	2,693			
100025221	COLLEGE PARK	MD		09/20/2018		441,602							3,569	3,569			
100025229	MOBILE	AL		09/20/2018		202,799							246	246			
100025230	DEARBORN HEIGHTS	MI		09/20/2018		277,977							314	314			
100025234	GERMANTOWN	MD		09/20/2018		824,793							1,167	1,167			
100025237	SAINT CLAIR SHORES	MI		09/20/2018		417,210							570	570			
100025241	CHICAGO	IL		09/20/2018		492,138							527	527			
100025242	PHOENIX	AZ		09/20/2018		261,808							477	477			
100025247	MEMPHIS	TN		09/20/2018		612,133							686	686			
100025256	APOPKA	FL		09/20/2018		532,994							563	563			
100025262	HERCULES	CA		09/20/2018		939,393							1,771	1,771			
100025269	BAY SHORE	NY		09/20/2018		785,631							968	968			
100025272	PARLIER	CA		09/20/2018		499,744							484	484			
100025273	DAVENPORT	FL		09/20/2018		501,618							472	472			
100025274	LAS VEGAS	NV		09/20/2018		682,128							6,978	6,978			
100025278	LAKELAND	FL		09/20/2018		399,682							441	441			
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		458,938							491	491			
100025284	HIALEAH	FL		09/20/2018		310,543							926	926			
100025303	KANSAS CITY	MO		09/20/2018		347,970							931	931			
100025304	HENRYVILLE	PA		09/20/2018		588,575							6,112	6,112			
100025305	MESA	AZ		09/20/2018		381,328							318	318			
100025306	CHESAPEAKE	VA		09/20/2018		550,302							541	541			
100025310	CARSON CITY	NV		09/20/2018		608,596							552	552			
100025312	TEANECK	NJ		09/20/2018		1,058,870							970	970			
100025318	MEMPHIS	TN		09/20/2018		204,229							296	296			
100025326	PROSPER	TX		09/20/2018		910,487							1,485	1,485			
100025327	PATERSON	NJ		09/20/2018		953,799							909	909			
100025328	BELLEVILLE	NJ		09/20/2018		740,013							1,398	1,398			
100025329	ORLANDO	FL		09/20/2018		657,920							632	632			
100025331	TOMS RIVER	NJ		09/20/2018		1,029,902							1,357	1,357			
100025339	PATERSON	NJ		09/20/2018		827,143							670	670			
100025343	MARDELA SPRINGS	MD		09/20/2018		388,299							375	375			
100025345	MIAMI	FL		09/20/2018		704,996							694	694			
100025347	JACKSONVILLE	FL		09/20/2018		468,545							470	470			
100025350	CHICAGO	IL		09/20/2018		596,930							461	461			
100025358	RIVERDALE	MD		09/20/2018		631,975							633	633			
100025366	WEST PALM BEACH	FL		09/20/2018		551,014							1,425	1,425			
100025372	SANFORD	FL		09/20/2018		380,969							503	503			
100025379	SALINAS	CA		09/20/2018		1,710,030							1,616	1,616			
100025382	CHICAGO	IL		09/20/2018		668,263							784	784			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025383	BIRMINGHAM	AL		09/20/2018		297,154							300	300			
100025397	HENDERSON	NV		09/20/2018		754,564							682	682			
100025403	BALTIMORE	MD		09/20/2018		485,156							1,038	1,038			
100025405	BOONTON	NJ		09/20/2018		772,210							2,220	2,220			
100025409	CRAWFORDVILLE	FL		09/20/2018		311,432							326	326			
100025412	JACKSONVILLE	FL		09/20/2018		549,943							795	795			
100025413	LAUDERDALE LAKES	FL		09/20/2018		483,573							469	469			
100025414	ANTIOCH	IL		09/20/2018		446,044							2,060	2,060			
100025429	LOS ANGELES	CA		09/20/2018		597,876							618	618			
100025433	TUCSON	AZ		09/20/2018		355,947							1,119	1,119			
100025436	FORT WASHINGTON	MD		09/20/2018		897,283							969	969			
100025439	MIDDLETOWN	DE		09/20/2018		1,006,242							1,081	1,081			
100025441	MIAMI	FL		09/20/2018		276,780							273	273			
100025442	BARTOW	FL		09/20/2018		932,538							939	939			
100025447	WOONSOCKET	RI		09/20/2018		450,950							455	455			
100025450	HANOVER	MD		09/20/2018		1,087,452							1,615	1,615			
100025451	SPRINGFIELD	MA		09/20/2018		322,283							520	520			
100025453	WOODBURY	MN		09/20/2018		931,492							1,093	1,093			
100025459	BRONX	NY		09/20/2018		905,613							912	912			
100025464	ALLENTOWN	PA		09/20/2018		279,651							524	524			
100025466	SAINT LOUIS	MO		09/20/2018		250,106							436	436			
100025467	SHOREWOOD	IL		09/20/2018		431,844							952	952			
100025468	WINTER GARDEN	FL		09/20/2018		331,635							1,977	1,977			
100025469	CHICAGO	IL		09/20/2018		839,452							780	780			
100025470	KATHLEEN	GA		09/20/2018		1,337,946							1,342	1,342			
100025478	MOBILE	AL		09/20/2018		445,359							485	485			
100025480	YORK	PA		09/20/2018		537,328							559	559			
100025481	PALATINE	IL		09/20/2018		387,922							1,997	1,997			
100025483	HEMPSTEAD	NY		09/20/2018		996,526							1,211	1,211			
100025497	VICTORVILLE	CA		09/20/2018		866,791							737	737			
100025499	CALERA	AL		09/20/2018		133,261							332	332			
100025507	LUTZ	FL		09/20/2018		932,682							1,023	1,023			
100025519	LAKE IN THE HILLS	IL		09/20/2018		482,243							688	688			
100025522	OAK PARK	IL		09/20/2018		1,068,251							1,421	1,421			
100025528	CARPENTERSVILLE	IL		09/20/2018		549,568							799	799			
100025530	BROCKTON	MA		09/20/2018		342,696							557	557			
100025532	SAINT GEORGE	UT		09/20/2018		369,664							676	676			
100025540	EVANSTON	IL		09/20/2018		547,955							800	800			
100025542	SUFFOLK	VA		09/20/2018		457,902							636	636			
100025547	PHOENIX	AZ		09/20/2018		403,798							647	647			
100025549	EAST PATCHOGUE	NY		09/20/2018		1,188,528							1,284	1,284			
100025559	SAN DIEGO	CA		09/20/2018		766,142							1,159	1,159			
100025571	POUGHKEEPSIE	NY		09/20/2018		1,131,373							951	951			
100025576	PERTH AMBOY	NJ		09/20/2018		867,258							1,025	1,025			
100025579	SAN JOSE	CA		09/20/2018		1,139,254							2,172	2,172			
100025584	TUCSON	AZ		09/20/2018		364,780							497	497			
100025586	LOS ANGELES	CA		09/20/2018		902,117							1,774	1,774			
100025587	PROSPECT	ME		09/20/2018		626,420							697	697			
100025589	ALLEN	KY		09/20/2018		308,544							492	492			
100025591	OWINGS MILLS	MD		09/20/2018		520,067							635	635			
100025593	AIRMONT	NY		09/20/2018		1,121,633							1,757	1,757			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100025598	CARMEL	NY		09/20/2018		734,122							785	785			
100025600	CORDOVA	TN		09/20/2018		266,959							272	272			
100025601	MIAMI BEACH	FL		09/20/2018		547,415							503	503			
100025610	NORTH LAUDERDALE	FL		09/20/2018		526,161							986	986			
100025616	TRENTON	NJ		09/20/2018		204,650							233	233			
100025636	WAUCONDA	IL		09/20/2018		455,145							3,001	3,001			
100025639	HOFFMAN ESTATES	IL		09/20/2018		634,079							584	584			
100025649	PATCHOGUE	NY		09/20/2018		614,670							920	920			
100025662	MASTIC	NY		09/20/2018		687,397							2,011	2,011			
100025667	ELGIN	IL		09/20/2018		429,958							454	454			
100025670	VILLA RICA	GA		09/20/2018		338,853							360	360			
100025673	DES PLAINES	IL		09/20/2018		1,173,855							1,000	1,000			
100025674	PATCHOGUE	NY		09/20/2018		758,287							2,275	2,275			
100025675	HAGERSTOWN	MD		09/20/2018		464,824							432	432			
100025676	DETROIT	MI		09/20/2018		298,155							270	270			
100025684	BELL GARDENS	CA		09/20/2018		996,967							1,571	1,571			
100025703	COMPTON	CA		09/20/2018		1,025,967							1,229	1,229			
100025712	SPRINGFIELD	MA		09/20/2018		318,967							548	548			
100025719	ORLANDO	FL		09/20/2018		422,731							625	625			
100025720	NEW HAVEN	CT		09/20/2018		514,050							805	805			
100025727	BOGOTA	NJ		09/20/2018		1,591,270							1,297	1,297			
100025736	BAY SHORE	NY		09/20/2018		927,637							1,059	1,059			
100025737	SAN DIEGO	CA		09/20/2018		822,569							1,230	1,230			
100025745	AMITYVILLE	NY		09/20/2018		986,245							1,617	1,617			
100025748	ARLINGTON	VA		09/20/2018		655,868							1,817	1,817			
100025751	VALLEY	AL		09/20/2018		362,670							417	417			
100025756	DOUGLAS	AZ		09/20/2018		401,555							534	534			
100025760	ROSLINDALE	MA		09/20/2018		1,194,330							1,138	1,138			
100025764	LAS VEGAS	NV		09/20/2018		479,305							460	460			
100025777	OPA LOCKA	FL		09/20/2018		804,679							828	828			
100025791	COLLEGE PARK	MD		09/20/2018		708,329							927	927			
100025793	BATON ROUGE	LA		09/20/2018		363,508							508	508			
100025796	INDEPENDENCE	MO		09/20/2018		176,161							213	213			
100025805	DES MOINES	IA		09/20/2018		267,160							290	290			
100025810	WAUKEGAN	IL		09/20/2018		304,881							298	298			
100025812	LAS VEGAS	NV		09/20/2018		695,188							655	655			
100025813	LOS ANGELES	CA		09/20/2018		727,562							1,462	1,462			
100025815	HIALEAH	FL		09/20/2018		466,213							689	689			
100025818	SAN BERNARDINO	CA		09/20/2018		360,577							503	503			
100025825	CLEMENTON	NJ		09/20/2018		383,844							418	418			
100025829	CARNESVILLE	GA		09/20/2018		1,063,489							1,017	1,017			
100025830	BROCKTON	MA		09/20/2018		759,577							642	642			
100025839	PALM COAST	FL		09/20/2018		462,289							434	434			
100025841	ATLANTA	GA		09/20/2018		302,078							764	764			
100025853	WAIMANALO	HI		09/20/2018		1,230,390							1,887	1,887			
100025857	BROOKLYN	NY		09/20/2018		1,447,862							2,947	2,947			
100025858	ORLAND PARK	IL		09/20/2018		740,849							794	794			
100025872	SEATTLE	WA		09/20/2018		793,582							853	853			
100025878	MOUNTLAKE TERRACE	WA		09/20/2018		1,037,051							956	956			
100025884	PACOIMA	CA		09/20/2018		745,954							1,289	1,289			
100025891	SAN DIEGO	CA		09/20/2018		888,015							1,833	1,833			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025899	TAMPA	FL		09/20/2018		475,734							460	460			
100025902	SAINT CHARLES	IL		09/20/2018		1,273,770							1,418	1,418			
100025903	EASTON	PA		09/20/2018		421,362							357	357			
100025910	NORTH BABYLON	NY		09/20/2018		828,316							2,062	2,062			
100025913	CLIFTON	NJ		09/20/2018		996,165							1,197	1,197			
100025919	VISTA	CA		09/20/2018		561,201							467	467			
100025928	MIAMI	FL		09/20/2018		1,212,060							937	937			
100025929	CLINTON	MD		09/20/2018		251,192							266	266			
100025934	ROCKVILLE	MD		09/20/2018		1,219,083							1,286	1,286			
100025939	LAKELAND	FL		09/20/2018		348,709							487	487			
100025940	BROOKLYN	NY		09/20/2018		850,351							1,595	1,595			
100025941	LOS ANGELES	CA		09/20/2018		1,654,585							1,958	1,958			
100025954	VERO BEACH	FL		09/20/2018		557,326							527	527			
100025957	HYATTSVILLE	MD		09/20/2018		867,284							1,333	1,333			
100025958	GLENVIEW	IL		09/20/2018		1,333,405							1,597	1,597			
100025968	LEDYARD	CT		09/20/2018		530,776							879	879			
100025983	ANNAPOLIS	MD		09/20/2018		685,113							699	699			
100026001	LOS ANGELES	CA		09/20/2018		648,072							926	926			
100026008	ALBRIGHTSVILLE	PA		09/20/2018		639,509							559	559			
100026031	NASHVILLE	TN		09/20/2018		696,168							968	968			
100026050	WESTMINSTER	CA		09/20/2018		968,753							1,766	1,766			
100026051	ATLANTIC CITY	NJ		09/20/2018		968,532							818	818			
100026052	PITTSBURG	CA		09/20/2018		597,402							562	562			
100026061	SAN JOSE	CA		09/20/2018		1,132,753							1,463	1,463			
100026072	LINDEN	NJ		09/20/2018		1,215,540							1,549	1,549			
100026087	KAILUA KONA	HI		09/20/2018		287,501							872	872			
100026089	LOS ANGELES	CA		09/20/2018		477,447							781	781			
100026090	LOS ANGELES	CA		09/20/2018		917,865							2,835	2,835			
100026091	PHOENIX	AZ		09/20/2018		367,784							1,188	1,188			
100026093	COLTON	CA		09/20/2018		612,165							677	677			
100026098	PATTERSON	NY		09/20/2018		283,480							299	299			
100026102	MONTEBELLO	CA		09/20/2018		895,979							1,103	1,103			
100026105	PORT WENTWORTH	GA		09/20/2018		358,334							467	467			
100026114	EVERETT	WA		09/20/2018		887,799							1,141	1,141			
100026116	PITTSBURG	CA		09/20/2018		665,274							1,519	1,519			
100026122	SALINAS	CA		09/20/2018		648,219							848	848			
100026125	LONG BEACH	CA		09/20/2018		965,038							1,394	1,394			
100026149	RANCHO CUCAMONGA	CA		09/20/2018		597,706							2,104	2,104			
100026155	WINTER HAVEN	FL		09/20/2018		549,145							667	667			
100026161	ANTIOCH	CA		09/20/2018		573,674							1,400	1,400			
100026176	BROOKLYN	NY		09/20/2018		1,374,799							1,687	1,687			
100026181	MODESTO	CA		09/20/2018		719,624							979	979			
100026185	POLLOCK PINES	CA		09/20/2018		744,679							914	914			
100026187	BELVIDERE	IL		09/20/2018		568,687							705	705			
100026195	ANTIOCH	CA		09/20/2018		651,754							872	872			
100026197	NORTH BABYLON	NY		09/20/2018		865,640							968	968			
100026203	BELLEVUE	ID		09/20/2018		833,885							805	805			
100026206	NEWARK	NJ		09/20/2018		1,042,868							1,269	1,269			
100026210	BALTIMORE	MD		09/20/2018		544,761							520	520			
100026213	CORAM	NY		09/20/2018		1,086,111							1,308	1,308			
100026218	NORWALK	CT		09/20/2018		949,682							1,093	1,093			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100026221	TALLAHASSEE	FL		09/20/2018		747,615							794	794			
100026223	CHESTERTOWN	MD		09/20/2018		802,783							1,150	1,150			
100026224	PALOS HILLS	IL		09/20/2018		326,231							426	426			
100026227	COLCHESTER	CT		09/20/2018		989,303							1,477	1,477			
100026228	HOLIDAY	FL		09/20/2018		289,562							249	249			
100026231	HILLSIDE	IL		09/20/2018		500,956							615	615			
100026232	MINNEAPOLIS	MN		09/20/2018		216,941							468	468			
100026237	MARION	NY		09/20/2018		290,536							405	405			
100026239	JACKSON	TN		09/20/2018		422,057							812	812			
100026241	BURBANK	IL		09/20/2018		365,096							345	345			
100026246	DESOTO	TX		09/20/2018		656,659							608	608			
100026253	PINE BUSH	NY		09/20/2018		523,636							722	722			
100026255	YONKERS	NY		09/20/2018		885,437							1,839	1,839			
100026256	INDIANAPOLIS	IN		09/20/2018		248,203							190	190			
100026264	TUCSON	AZ		09/20/2018		393,328							367	367			
100026265	HAINES CITY	FL		09/20/2018		128,899							134	134			
100026269	WAUKESHA	WI		09/20/2018		300,117							328	328			
100026274	HOUSTON	TX		09/20/2018		442,990							395	395			
100026275	RIO RANCHO	NM		09/20/2018		1,037,698							1,280	1,280			
100026277	MCDONOUGH	GA		09/20/2018		371,981							796	796			
100026279	STOCKBRIDGE	GA		09/20/2018		249,319							588	588			
100026281	POMPANO BEACH	FL		09/20/2018		321,769							295	295			
100026294	CHADDS FORD	PA		09/20/2018		840,147							959	959			
100026295	SAINT FRANCIS	WI		09/20/2018		390,933							526	526			
100026297	LADY LAKE	FL		09/20/2018		365,381							547	547			
100026298	TOBYHANNA	PA		09/20/2018		160,814							221	221			
100026299	CHICAGO	IL		09/20/2018		449,516							749	749			
100026301	KAGEL CANYON	CA		09/20/2018		696,238							767	767			
100026304	GREENSBORO	NC		09/20/2018		491,937							537	537			
100026305	KINGMAN	AZ		09/20/2018		815,922							993	993			
100026306	PEMBROKE PINES	FL		09/20/2018		1,027,467							979	979			
100026313	HOLLYWOOD	FL		09/20/2018		365,714							671	671			
100026314	NEW CASTLE	DE		09/20/2018		857,201							1,183	1,183			
100026319	TUCSON	AZ		09/20/2018		353,067							344	344			
100026323	PHOENIX	AZ		09/20/2018		473,177							476	476			
100026331	BRICK	NJ		09/20/2018		473,507							842	842			
100026332	HOLLYWOOD	FL		09/20/2018		1,007,807							925	925			
100026335	LOS ANGELES	CA		09/20/2018		1,236,054							1,577	1,577			
100026340	ISSUE	MD		09/20/2018		1,104,580							1,227	1,227			
100026356	FRESNO	CA		09/26/2018		272,790							1,126	1,126			
100026360	CHICAGO	IL		09/26/2018		233,570							1,211	1,211			
100026374	WIMAUMA	FL		09/26/2018		398,536							391	391			
100026376	LEHIGH ACRES	FL		09/26/2018		252,822							512	512			
100026377	PERRIS	CA		09/26/2018		476,109							876	876			
100026385	PORTERVILLE	CA		09/26/2018		216,625							419	419			
100026387	BAKERSFIELD	CA		09/26/2018		324,993							612	612			
100026394	LAVEEN	AZ		09/26/2018		340,516							598	598			
100026402	CERES	CA		09/26/2018		216,631							1,208	1,208			
100026415	LOPATCONG TOWNSHIP	NJ		09/26/2018		364,910							1,239	1,239			
100026416	WEST PALM BEACH	FL		09/26/2018		581,669							550	550			
100026427	ATWATER	CA		09/26/2018		436,242							917	917			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026436	APPLE VALLEY	CA		09/26/2018		481,117							1,034	1,034			
100026447	DEERFIELD BEACH	FL		09/26/2018		418,024							708	708			
100026455	PLUM BORO	PA		09/26/2018		523,186							762	762			
100026458	MADERA	CA		09/26/2018		532,589							1,181	1,181			
100026481	FRESNO	CA		09/26/2018		615,579							1,020	1,020			
100026491	BRENTWOOD	NY		09/26/2018		582,652							2,050	2,050			
100026500	STAFFORD	VA		09/26/2018		603,793							1,419	1,419			
100026516	PITTSBURG	CA		09/26/2018		535,354							1,358	1,358			
100026520	SAN BERNARDINO	CA		09/26/2018		566,339							776	776			
100026537	FAIRFIELD	CA		09/26/2018		615,045							1,212	1,212			
100026542	COCONUT CREEK	FL		09/26/2018		641,888							1,037	1,037			
100026543	VALLEJO	CA		09/26/2018		940,590							916	916			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		685,298							3,404	3,404			
100026567	MORENO VALLEY	CA		09/26/2018		769,286							555	555			
100026581	WATERFORD	CA		09/26/2018		611,432							3,347	3,347			
100026585	FARMINGDALE	NY		09/26/2018		468,390							1,251	1,251			
100026587	FONTANA	CA		09/26/2018		672,103							1,161	1,161			
100026590	MINDEN	NV		09/26/2018		661,672							1,342	1,342			
100026601	SAN PABLO	CA		09/26/2018		499,157							434	434			
100026614	OAKDALE	CA		09/26/2018		1,092,222							1,185	1,185			
100026629	SALINAS	CA		09/26/2018		824,887							1,553	1,553			
100026633	MERRICK	NY		09/26/2018		678,261							3,775	3,775			
100026646	SAN FERNANDO	CA		09/26/2018		1,045,811							1,056	1,056			
100026648	LA PUENTE	CA		09/26/2018		828,346							1,327	1,327			
100026655	SAN DIEGO	CA		09/26/2018		865,853							1,706	1,706			
100026656	LAS VEGAS	NV		09/26/2018		891,925							1,559	1,559			
100026666	SALINAS	CA		09/26/2018		717,589							1,497	1,497			
100026669	ANTIOCH	CA		09/26/2018		621,186							1,906	1,906			
100026691	ANTIOCH	CA		09/26/2018		886,806							1,527	1,527			
100026717	ONTARIO	CA		09/26/2018		948,713							1,394	1,394			
100026721	SAN MARCOS	CA		09/26/2018		955,153							2,104	2,104			
100026725	HAYMARKET	VA		09/26/2018		1,304,979							1,280	1,280			
100026738	HERALD	CA		09/26/2018		751,677							1,327	1,327			
100026741	SPARTA	NJ		09/26/2018		1,229,429							1,133	1,133			
100026742	OAKLAND	CA		09/26/2018		1,339,526							1,274	1,274			
100026755	BELLFLOWER	CA		09/26/2018		1,067,859							2,612	2,612			
100026766	HOPEWELL TOWNSHIP	NJ		09/26/2018		1,299,181							2,044	2,044			
100026771	SANIBEL	FL		09/26/2018		1,768,964							1,591	1,591			
100026781	FOLSOM	CA		09/26/2018		1,502,367							1,663	1,663			
100026789	SYOSSET	NY		09/26/2018		1,122,756							2,825	2,825			
100026794	ANAHEIM	CA		09/26/2018		1,416,047							1,969	1,969			
100026798	FAIR HAVEN	NJ		09/26/2018		966,417							3,062	3,062			
100026800	WHITTIER	CA		09/26/2018		1,504,365							1,706	1,706			
100026809	TORRANCE	CA		09/26/2018		1,965,900							2,663	2,663			
100026822	AVONMORE	PA		09/26/2018		255,545							675	675			
100026843	TULARE	CA		09/26/2018		348,177							559	559			
100026883	NAPLES	FL		09/26/2018		559,691							855	855			
100026885	SACRAMENTO	CA		09/26/2018		467,360							790	790			
100026892	SELMA	CA		09/26/2018		318,088							776	776			
100026915	TURLOCK	CA		09/26/2018		1,064,022							1,119	1,119			
100026939	SALINAS	CA		09/26/2018		825,940							741	741			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026943	RIALTO	CA		09/26/2018		510,790							824	824			
100026948	STAFFORD	VA		09/26/2018		853,269							2,303	2,303			
100026952	NORTH KINGSTOWN	RI		09/26/2018		557,866							3,053	3,053			
100026953	SALINAS	CA		09/26/2018		842,407							1,598	1,598			
100026956	LA PUENTE	CA		09/26/2018		695,415							1,421	1,421			
100026960	RIALTO	CA		09/26/2018		641,649							2,881	2,881			
100026962	WEST SACRAMENTO	CA		09/26/2018		703,636							845	845			
100026975	POMPANO BEACH	FL		09/26/2018		829,354							2,501	2,501			
100026978	RIDGEFIELD PARK	NJ		09/26/2018		563,476							4,043	4,043			
100026985	HICKSVILLE	NY		09/26/2018		569,946							1,461	1,461			
100026989	VALLEJO	CA		09/26/2018		1,017,289							902	902			
100026992	MIRA LOMA	CA		09/26/2018		256,235							433	433			
100026995	SAINT CHARLES	IL		09/26/2018		741,166							1,304	1,304			
100026997	ORANGE	CA		09/26/2018		588,761							1,009	1,009			
100027025	ANACORTES	WA		09/26/2018		983,600							924	924			
100027026	TUCSON	AZ		09/26/2018		1,397,944							1,841	1,841			
100027034	ANAHEIM	CA		09/26/2018		1,034,168							1,420	1,420			
100027038	LONG BEACH	CA		09/26/2018		1,274,491							1,508	1,508			
100027041	NORTH BERGEN	NJ		09/26/2018		1,165,356							1,320	1,320			
100027045	ANAHEIM	CA		09/26/2018		996,483							1,993	1,993			
100027053	ANTIOCH	CA		09/26/2018		1,057,038							1,753	1,753			
100027058	LUTZ	FL		09/26/2018		1,141,109							2,241	2,241			
100027061	DISCOVERY BAY	CA		09/26/2018		792,067							1,619	1,619			
100027070	SCOTTSDALE	AZ		09/26/2018		1,585,698							3,692	3,692			
100027808	CLEVELAND	GA		10/26/2018		939,781							874	874			
100027826	CRESCENT CITY	CA		10/26/2018		671,870							622	622			
100027852	LACEY	WA		10/26/2018		656,852							824	824			
100027887	WILDWOOD	NJ		10/26/2018		1,201,375							1,134	1,134			
100027895	PHOENIX	AZ		10/26/2018		281,016							283	283			
100027987	ORLANDO	FL		10/26/2018		240,889							287	287			
100028015	EARLEVILLE	MD		10/26/2018		406,178							536	536			
100028019	WOBURN	MA		10/26/2018		853,200							1,153	1,153			
100028021	CERES	CA		10/26/2018		342,827							1,534	1,534			
100028045	ELLENWOOD	GA		10/26/2018		302,122							213	213			
100028060	DURHAM	NC		10/26/2018		305,607							438	438			
100028092	PHILADELPHIA	PA		10/26/2018		454,593							494	494			
100028096	WOODSIDE	NY		10/26/2018		1,029,489							1,187	1,187			
100028111	OPA LOCKA	FL		10/26/2018		192,967							228	228			
100028125	GRAVOIS MILLS	MO		10/26/2018		175,897							3,763	3,763			
100028127	MIAMI LAKES	FL		10/26/2018		316,897							1,869	1,869			
100028139	LINCROFT	NJ		10/26/2018		580,723							1,847	1,847			
100028149	CENTRAL ISLIP	NY		10/26/2018		772,560							1,858	1,858			
100028190	CHULA VISTA	CA		10/26/2018		630,654							1,037	1,037			
100028329	RIVERTON	UT		10/26/2018		318,911							1,012	1,012			
100028370	NEWPORT	RI		10/26/2018		772,873							915	915			
100028398	ORLANDO	FL		10/26/2018		645,445							1,358	1,358			
100028607	BOISE	ID		10/26/2018		537,631							685	685			
100028655	LOS ANGELES	CA		10/26/2018		934,582							2,215	2,215			
100028659	FRESNO	CA		10/26/2018		374,349							487	487			
100028756	SAN YSIDRO	CA		10/26/2018		594,563							1,526	1,526			
100029014	BEND	OR		10/26/2018		536,354							901	901			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100029061	FERNANDINA BEACH	FL		10/26/2018		794,759							1,417	1,417			
100029224	OAKLAND	CA		10/26/2018		1,052,514							1,618	1,618			
100029400	VISTA	CA		10/26/2018		862,075							1,259	1,259			
100029412	CHICAGO	IL		10/26/2018		527,806							460	460			
100029541	COMPTON	CA		10/26/2018		706,207							1,390	1,390			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		1,146,530							1,050	1,050			
100029611	NORTH HIGHLANDS	CA		10/26/2018		751,937							801	801			
100029618	LOS ANGELES	CA		10/26/2018		678,461							891	891			
100029676	BOISE	ID		10/26/2018		365,796							530	530			
100029694	DILLON	CO		10/26/2018		540,946							911	911			
100029704	RENO	NV		10/26/2018		324,700							378	378			
100029758	RED FEATHER LAKES	CO		10/26/2018		996,118							1,428	1,428			
100029764	SAN PABLO	CA		10/26/2018		803,085							825	825			
100029776	LAKE WORTH	FL		10/26/2018		776,820							1,213	1,213			
100029778	OZONE PARK	NY		10/26/2018		1,135,255							1,206	1,206			
100029786	LOS ANGELES	CA		10/26/2018		988,066							2,859	2,859			
100029799	SOUTH OZONE PARK	NY		10/26/2018		796,182							947	947			
100029833	PORTLAND	OR		10/26/2018		364,092							463	463			
100029834	PLAINFIELD	IL		10/26/2018		403,102							680	680			
100029854	MIDDLEBORO	MA		12/20/2018		385,905							1,406	1,406			
100029859	SPRINGFIELD	MA		12/20/2018		123,291							534	534			
100029893	ALBUQUERQUE	NM		12/20/2018		80,092							748	748			
100029918	PASADENA	TX		12/20/2018		103,418							1,174	1,174			
100029923	EMERYVILLE	CA		12/20/2018		95,157							498	498			
100029928	HELOTES	TX		12/20/2018		256,995							1,567	1,567			
100029930	HOUSTON	TX		12/20/2018		168,605							974	974			
100029932	BARRINGTON HILLS	IL		12/20/2018		302,403							21,090	21,090			
100029933	BOWIE	MD		12/20/2018		689,772							984	984			
100029934	EL PASO	TX		12/20/2018		159,063							611	611			
100029950	GARDENA	CA		12/20/2018		572,575							3,033	3,033			
100029951	DALLAS	GA		12/20/2018		227,449							1,237	1,237			
100029953	SEYMOUR	CT		12/20/2018		337,290							1,529	1,529			
100029957	HARTFORD	CT		12/20/2018		356,220							1,461	1,461			
100029971	WOODBRIDGE	VA		12/20/2018		265,805							1,625	1,625			
100029973	HOUSTON	TX		12/20/2018		184,693							2,519	2,519			
100029974	TULSA	OK		12/20/2018		185,504							747	747			
100029975	DAMASCUS	MD		12/20/2018		526,508							2,225	2,225			
100029984	BONNEY LAKE	WA		12/20/2018		228,579							1,225	1,225			
100029985	ALBUQUERQUE	NM		12/20/2018		222,194							902	902			
100030006	NOTTINGHAM	MD		12/20/2018		501,521							1,989	1,989			
100030013	LITTLE ROCK	AR		12/20/2018		387,853							1,648	1,648			
100030014	EAST HAMPTON	NY		12/20/2018		880,087							1,690	1,690			
100030016	GLENN DALE	MD		12/20/2018		154,665							75	75			
100030024	PINELLAS PARK	FL		12/20/2018		159,794							690	690			
100030039	MISSOURI CITY	TX		12/20/2018		116,921							1,071	1,071			
100030043	DES MOINES	WA		12/20/2018		343,635							1,305	1,305			
100030047	FORT WORTH	TX		12/20/2018		132,448							1,127	1,127			
100030062	GAINESVILLE	GA		12/20/2018		183,304							210	210			
100030069	ALBUQUERQUE	NM		12/20/2018		253,596							1,449	1,449			
100030092	PHOENIX	AZ		12/20/2018		725,803							1,043	1,043			
100030099	SUNRISE	FL		12/20/2018		481,431							1,463	1,463			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030117	FORT WASHINGTON	MD		12/20/2018		340,305							1,716	1,716			
100030121	SUMMERVILLE	SC		12/20/2018		163,744							901	901			
100030124	SAN FRANCISCO	CA		12/20/2018		1,493,281							1,320	1,320			
100030131	DENVER	NC		12/20/2018		786,356							1,097	1,097			
100030133	WESTLAND	MI		12/20/2018		58,983							225	225			
100030139	JACKSONVILLE	FL		12/20/2018		475,853							2,321	2,321			
100030147	NEWBURY PARK	CA		12/20/2018		1,730,061							3,882	3,882			
100030176	WEST NEW YORK	NJ		12/20/2018		174,729							1,037	1,037			
100030180	OCEANSIDE	CA		12/20/2018		580,247							3,193	3,193			
100030193	UPPER MARLBORO	MD		12/20/2018		610,436							1,383	1,383			
100030200	DAYTONA BEACH	FL		12/20/2018		348,599							894	894			
100030228	PARKER	CO		12/20/2018		634,194							681	681			
100030246	PITTSBURG	CA		12/20/2018		154,873							591	591			
100030261	STATESVILLE	NC		12/20/2018		227,088							180	180			
100030274	MONTGOMERY	AL		12/20/2018		546,525							800	800			
100030284	BRODHEAD	WI		12/20/2018		221,052							297	297			
100030292	GLENDALE	NY		12/20/2018		701,190							1,192	1,192			
100030298	BLUE SPRINGS	MO		12/20/2018		282,088							1,020	1,020			
100030308	LORTON	VA		12/20/2018		796,768							4,045	4,045			
100030310	DAGSBORO	DE		12/20/2018		177,613							2,211	2,211			
100030320	PITTSBURG	CA		12/20/2018		878,538							1,328	1,328			
100030348	LAKELAND	FL		12/20/2018		376,169							1,877	1,877			
100030354	CYPRESS	CA		12/20/2018		808,986							1,923	1,923			
100030356	CERRITOS	CA		12/20/2018		992,158							1,634	1,634			
100030360	TUCSON	AZ		12/20/2018		432,461							(411)	(411)			
100030372	PERTH AMBOY	NJ		12/20/2018		472,001							2,866	2,866			
100030376	FREDERICKSBURG	VA		12/20/2018		703,526							1,171	1,171			
100030384	BATON ROUGE	LA		12/20/2018		26,193							157	157			
100030404	ATLANTA	GA		12/20/2018		383,794							880	880			
100030428	MONROE	LA		12/20/2018		48,332							248	248			
100030443	NORWALK	CT		12/20/2018		577,497							1,630	1,630			
100030452	DELAND	FL		12/20/2018		349,694							1,641	1,641			
100030467	SANTA CRUZ	CA		12/20/2018		1,273,547							4,365	4,365			
100030474	OLNEY	MD		12/20/2018		273,006							1,493	1,493			
100030505	NEWARK	NJ		12/20/2018		494,494							679	679			
100030506	HOUSTON	TX		12/20/2018		168,929							997	997			
100030508	HOUSTON	TX		12/20/2018		236,097							1,189	1,189			
100030514	HORIZON CITY	TX		12/20/2018		160,561							852	852			
100030521	ROME	GA		12/20/2018		145,626							558	558			
100030548	HOUSTON	TX		12/20/2018		192,041							986	986			
100030551	HOUSTON	TX		12/20/2018		184,352							1,018	1,018			
100030560	AUSTIN	TX		12/20/2018		273,660							1,094	1,094			
100030568	CHARLOTTE	NC		12/20/2018		323,670							482	482			
100030571	HOUSTON	TX		12/20/2018		174,476							1,146	1,146			
100030575	GLEN GARDNER	NJ		12/20/2018		383,709							846	846			
100030576	HOUSTON	TX		12/20/2018		190,786							1,024	1,024			
100030594	COUNTRY CLUB HILLS	IL		12/20/2018		194,600							833	833			
100030625	SUTTER CREEK	CA		12/20/2018		400,080							5,305	5,305			
100030629	MIAMI	FL		04/09/2019		813,961							845	845			
100030630	VALRICO	FL		04/09/2019		500,118							257	257			
100030632	FLUSHING	NY		04/09/2019		1,917,492							2,562	2,562			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030633	FRANKLIN	WI		04/09/2019		904,244							1,727	1,727			
100030634	KISSIMMEE	FL		04/09/2019		846,503							641	641			
100030636	NORTH MIAMI	FL		04/09/2019		457,370							296	296			
100030637	BAKERSFIELD	CA		04/09/2019		795,448							1,062	1,062			
100030638	LOS ANGELES	CA		04/09/2019		1,602,706							651	651			
100030639	BOYNTON BEACH	FL		04/09/2019		429,020							507	507			
100030640	ANTIOCH	CA		04/09/2019		407,131							3,320	3,320			
100030641	JAMAICA	NY		04/09/2019		1,268,158							811	811			
100030643	IRVINE	CA		04/09/2019		5,202,948							7,964	7,964			
100030644	WESLEY CHAPEL	FL		04/09/2019		611,771							1,468	1,468			
100030646	LAS VEGAS	NV		04/09/2019		752,749							864	864			
100030647	BRENTWOOD	CA		04/09/2019		1,373,660							1,842	1,842			
100030648	CARSON	CA		04/09/2019		1,392,064							1,951	1,951			
100030651	BRONX	NY		04/09/2019		1,385,472							1,471	1,471			
100030652	WEST HEMPSTEAD	NY		04/09/2019		941,126							912	912			
100030653	TRINITY	NC		04/09/2019		754,434							770	770			
100030880	DUXBURY	MA		04/09/2019		1,062,753							1,011	1,011			
100030881	RANCHO CUCAMONGA	CA		04/09/2019		726,610							1,177	1,177			
100030882	EAST BOSTON	MA		04/09/2019		503,764							624	624			
100030884	CHARLOTTE	NC		04/09/2019		664,516							2,272	2,272			
100030887	LOS ANGELES	CA		04/09/2019		779,299							1,240	1,240			
100030889	SPRINGFIELD	NY		04/09/2019		589,751							625	625			
100030890	GARDEN CITY	NY		04/09/2019		1,155,374							1,414	1,414			
100030891	PLEASANT HILL	CA		04/09/2019		997,502							1,527	1,527			
100030893	ORLANDO	FL		04/09/2019		640,313							895	895			
100030894	CRESCENT CITY	CA		04/09/2019		376,110							1,995	1,995			
100030897	RIVERVIEW	FL		04/09/2019		340,238							1,790	1,790			
100030899	SEATTLE	WA		04/09/2019		673,736							1,012	1,012			
100030901	TAHOE VISTA	CA		04/09/2019		761,840							5,573	5,573			
100030902	WHITTIER	CA		04/09/2019		655,785							998	998			
100030903	OZONE PARK	NY		04/09/2019		909,279							2,066	2,066			
100030905	WHITTIER	CA		04/09/2019		663,877							1,638	1,638			
100030906	CARSON	CA		04/09/2019		628,287							1,338	1,338			
100030907	SANTA CLARA	CA		04/09/2019		722,360							2,445	2,445			
100030908	SALINAS	CA		04/09/2019		1,027,799							1,381	1,381			
100030909	MEAD	WA		04/09/2019		570,024							1,923	1,923			
100030911	FORT LAUDERDALE	FL		04/09/2019		461,788							2,036	2,036			
100030912	FORT COLLINS	CO		04/09/2019		369,278							2,241	2,241			
100030913	SAN JOSE	CA		04/09/2019		934,252							4,632	4,632			
100030914	SYLMAR	CA		04/09/2019		511,975							1,365	1,365			
100030916	LOS ANGELES	CA		04/09/2019		380,810							1,206	1,206			
100030917	HAVERHILL	MA		04/09/2019		331,062							2,222	2,222			
100030918	BRONX	NY		04/09/2019		589,210							1,052	1,052			
100030922	LOS ANGELES	CA		04/09/2019		309,442							1,287	1,287			
100030923	OAKLAND	CA		04/09/2019		541,099							2,479	2,479			
100030924	LA PUENTE	CA		04/09/2019		526,031							758	758			
100030926	NEW YORK	NY		04/09/2019		1,080,918							1,050	1,050			
100030927	OAKLAND	CA		04/09/2019		442,612							1,129	1,129			
100030930	BOSTON	MA		04/09/2019		546,104							3,929	3,929			
100030931	GLEN ARM	MD		04/09/2019		568,664							681	681			
100030933	SAN MARCOS	CA		04/09/2019		266,182							4,379	4,379			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030934	BROOKLYN	NY		04/09/2019		638,302							1,532	1,532			
100030935	LOS ANGELES	CA		04/09/2019		557,253							873	873			
100030938	LOS ANGELES	CA		04/09/2019		1,157,535							1,037	1,037			
100030940	LOS ANGELES	CA		04/09/2019		1,171,339							1,480	1,480			
100030941	PORTLAND	OR		04/09/2019		454,166							974	974			
100030942	WASHINGTON	DC		04/09/2019		158,086							659	659			
100030944	HERNANDO	FL		04/09/2019		896,343							3,293	3,293			
100030945	MIAMI	FL		03/29/2019		447,495							570	570			
100030949	MIRA LOMA	CA		03/29/2019		1,111,426							1,600	1,600			
100030950	LOS ANGELES	CA		03/29/2019		678,833							2,532	2,532			
100030951	JACKSONVILLE	FL		03/29/2019		643,392							546	546			
100030952	PALM COAST	FL		03/29/2019		404,854							476	476			
100030954	DELRAY BEACH	FL		03/29/2019		643,327							1,203	1,203			
100030956	TULARE	CA		03/29/2019		467,491							633	633			
100030958	ARMONA	CA		03/29/2019		353,686							1,367	1,367			
100030960	NAPLES	FL		03/29/2019		397,201							768	768			
100030961	SAN BERNARDINO	CA		03/29/2019		766,959							1,076	1,076			
100030962	LODI	CA		03/29/2019		1,076,096							1,742	1,742			
100030967	ORLANDO	FL		03/29/2019		476,881							394	394			
100030969	FRESNO	CA		03/29/2019		484,012							659	659			
100030970	TRACY	CA		03/29/2019		499,410							3,739	3,739			
100030972	CHESAPEAKE	VA		03/29/2019		621,969							839	839			
100030973	PORT HUENEME	CA		03/29/2019		875,105							2,348	2,348			
100030974	CUTLER BAY	FL		03/29/2019		579,149							1,105	1,105			
100030976	MATTESON	IL		03/29/2019		594,674							621	621			
100030977	SMITHTOWN	NY		03/29/2019		1,208,543							4,953	4,953			
100030978	FRESNO	CA		03/29/2019		482,460							885	885			
100030979	DISTRICT HEIGHTS	MD		03/29/2019		663,604							621	621			
100030981	SALIDA	CA		03/29/2019		549,532							1,904	1,904			
100030983	SAINT CHARLES	IL		03/29/2019		743,248							1,396	1,396			
100030986	BUELLTON	CA		03/29/2019		1,458,674							2,050	2,050			
100030988	MORENO VALLEY	CA		03/29/2019		992,450							1,442	1,442			
100030990	OCEANSIDE	CA		03/29/2019		1,225,620							1,538	1,538			
100030992	CLINTON	MD		03/29/2019		769,867							1,291	1,291			
100030993	HAMILTON TWP	NJ		03/29/2019		431,802							1,252	1,252			
100030996	BRICK TOWNSHIP	NJ		03/29/2019		1,015,361							1,860	1,860			
100030997	LAUDERDALE LAKES	FL		03/29/2019		212,389							1,421	1,421			
100030998	FARMINGTON	CT		03/29/2019		848,627							1,113	1,113			
100030999	MARGATE	FL		03/29/2019		572,902							706	706			
100031511	DUBLIN	CA		03/29/2019		1,082,642							1,514	1,514			
100031513	MORENO VALLEY	CA		03/29/2019		742,113							803	803			
100031514	RICHMOND	CA		03/29/2019		794,351							1,114	1,114			
100031516	STATEN ISLAND	NY		03/29/2019		1,091,984							1,001	1,001			
100031517	CATHEDRAL CITY	CA		03/29/2019		544,749							891	891			
100031518	POMONA	CA		03/29/2019		721,842							904	904			
100031519	SOMERSET	NJ		03/29/2019		398,352							2,161	2,161			
100031520	VISTA	CA		03/29/2019		1,237,502							1,079	1,079			
100031522	OAK PARK	IL		03/29/2019		115,290							220	220			
100031523	MIRAMAR	FL		03/29/2019		916,292							1,289	1,289			
100031524	LOMPOC	CA		03/29/2019		868,888							1,815	1,815			
100031526	DANA POINT	CA		03/29/2019		976,463							2,617	2,617			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100031527	PHOENIX	AZ		03/29/2019		253,405							1,109	1,109			
100031528	BAKERSFIELD	CA		03/29/2019		201,755							1,326	1,326			
100031530	HIGHLAND	CA		03/29/2019		1,009,574							1,299	1,299			
100031534	MIRAMAR	FL		03/29/2019		531,347							1,039	1,039			
100031536	ROSEVILLE	CA		03/29/2019		587,124							855	855			
100031538	TURLOCK	CA		03/29/2019		613,870							465	465			
100031540	STREAMWOOD	IL		03/29/2019		333,862							1,941	1,941			
100031541	MIAMI	FL		03/29/2019		540,227							2,890	2,890			
100031542	SALIDA	CA		03/29/2019		549,264							794	794			
100031544	WOODLAND HILLS	CA		03/29/2019		1,214,823							3,495	3,495			
100031545	VALLEY CENTER	CA		03/29/2019		633,686							1,187	1,187			
100031547	CHICO	CA		03/29/2019		339,163							613	613			
100031548	PETALUMA	CA		03/29/2019		1,377,701							2,991	2,991			
100031549	NAPA	CA		03/29/2019		1,005,958							1,941	1,941			
100031550	RIVERSIDE	CA		03/29/2019		719,074							1,830	1,830			
100031553	CONGERS	NY		03/29/2019		541,562							3,320	3,320			
100031554	SANFORD	FL		03/29/2019		166,778							1,153	1,153			
100031556	WEST HAVERSTRAW	NY		03/29/2019		244,804							1,778	1,778			
100031557	PEMBROKE PINES	FL		03/29/2019		861,468							1,038	1,038			
100031558	REDDING	CA		03/29/2019		841,740							1,098	1,098			
100031560	PALMDALE	CA		03/29/2019		490,779							773	773			
100031561	LAS VEGAS	NV		03/29/2019		244,932							1,790	1,790			
100031562	VACAVILLE	CA		03/29/2019		1,341,310							1,905	1,905			
100031563	SAN DIEGO	CA		03/29/2019		970,037							1,368	1,368			
100031564	KISSIMMEE	FL		03/29/2019		289,162							473	473			
100031566	FALLBROOK	CA		03/29/2019		638,934							1,171	1,171			
100031567	SACRAMENTO	CA		03/29/2019		518,922							537	537			
100031568	ANAHEIM	CA		03/29/2019		914,770							1,124	1,124			
100031571	SALINAS	CA		03/29/2019		1,005,477							1,077	1,077			
100031572	MODESTO	CA		03/29/2019		386,308							688	688			
100031574	DUNEDIN	FL		03/29/2019		318,133							807	807			
100031575	PLEASANT HILL	CA		03/29/2019		991,314							1,048	1,048			
100031576	YUBA CITY	CA		03/29/2019		299,759							468	468			
100031578	ANTIOCH	CA		03/29/2019		906,857							1,291	1,291			
100031579	MOORPARK	CA		03/29/2019		599,438							1,415	1,415			
100031583	LAVEEN	AZ		03/29/2019		743,673							1,068	1,068			
100031584	SAN JOSE	CA		03/29/2019		1,205,189							2,127	2,127			
100031585	IRVINE	CA		03/29/2019		1,286,882							1,992	1,992			
100031586	HIALEAH	FL		03/29/2019		308,087							515	515			
100031587	SAN JOSE	CA		03/29/2019		1,664,115							3,124	3,124			
100031588	ROCKLIN	CA		03/29/2019		1,360,882							2,662	2,662			
100031590	MARINA	CA		03/29/2019		1,262,249							2,220	2,220			
100031594	ALISO VIEJO	CA		03/29/2019		1,612,123							6,742	6,742			
100031595	SACRAMENTO	CA		03/29/2019		425,103							1,255	1,255			
100031596	BLYTHE	CA		03/29/2019		172,039							1,133	1,133			
100031597	PARRISH	FL		03/29/2019		545,446							791	791			
100031598	PALMDALE	CA		03/29/2019		576,606							836	836			
100031599	BENSON	NC		03/29/2019		482,230							9,217	9,217			
100031603	HAWTHORNE	CA		03/29/2019		728,352							1,039	1,039			
100031604	VAN NUYS	CA		03/29/2019		674,690							884	884			
100031605	POMONA	CA		03/29/2019		819,472							1,503	1,503			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031606	LAKE FOREST	CA		03/29/2019		1,104,508							2,096	2,096			
100031607	WEST ORANGE	NJ		03/29/2019		529,227							1,587	1,587			
100031608	MORENO VALLEY	CA		03/29/2019		505,389							723	723			
100031610	PERRIS	CA		03/29/2019		716,512							1,039	1,039			
100031611	RANCHO CORDOVA	CA		03/29/2019		386,193							2,150	2,150			
100031612	RED BLUFF	CA		03/29/2019		485,693							1,209	1,209			
100031614	MANTECA	CA		03/29/2019		833,222							1,176	1,176			
100031616	AMITYVILLE	NY		03/29/2019		482,836							3,950	3,950			
100031618	ORLANDO	FL		03/29/2019		528,885							2,566	2,566			
100031619	COCONUT CREEK	FL		03/29/2019		120,483							872	872			
100031620	DELTONA	FL		03/29/2019		346,815							411	411			
100031621	LONG BEACH	CA		03/29/2019		777,499							1,093	1,093			
100031624	CHICAGO	IL		03/29/2019		454,835							386	386			
100031625	NORTH LAUDERDALE	FL		03/29/2019		282,827							1,212	1,212			
100031627	NORWALK	CA		03/29/2019		724,012							1,054	1,054			
100031628	VAN NUYS	CA		03/29/2019		758,074							904	904			
100031629	OAKLAND	CA		03/29/2019		1,092,877							1,592	1,592			
100031630	WOODLAND HILLS	CA		03/29/2019		1,161,639							2,012	2,012			
100031632	WOODHAVEN	NY		03/29/2019		742,681							4,902	4,902			
100031633	MIAMI	FL		03/29/2019		561,006							2,435	2,435			
100031634	SAINT CLOUD	FL		03/29/2019		315,110							1,464	1,464			
100031635	BRENTWOOD	CA		03/29/2019		689,421							1,175	1,175			
100031637	NORCO	CA		03/29/2019		1,012,351							1,213	1,213			
100031638	STOCKTON	CA		03/29/2019		391,674							575	575			
100031640	LAS VEGAS	NV		03/29/2019		228,446							1,370	1,370			
100031642	PITTSBURG	CA		03/29/2019		675,868							777	777			
100031643	FRESNO	CA		03/29/2019		372,274							302	302			
100031644	SAN JOSE	CA		03/29/2019		1,152,180							2,073	2,073			
100031646	ADELANTO	CA		03/29/2019		509,022							588	588			
100031647	LYNWOOD	CA		03/29/2019		564,482							809	809			
100031650	MIAMI	FL		03/29/2019		521,528							1,047	1,047			
100031652	RICHMOND	CA		03/29/2019		876,871							1,251	1,251			
100031654	NORTH PORT	FL		03/29/2019		719,677							983	983			
100031655	CULVER CITY	CA		03/29/2019		1,475,990							2,124	2,124			
100031656	RANCHO CUCAMONGA	CA		03/29/2019		1,074,659							2,251	2,251			
100031658	CHULA VISTA	CA		03/29/2019		820,848							1,766	1,766			
100031660	MELBOURNE	FL		03/29/2019		584,802							495	495			
100031661	LOMPOC	CA		03/29/2019		628,714							830	830			
100031662	HEMET	CA		03/29/2019		328,059							754	754			
100031663	FAIRFIELD	CA		03/29/2019		878,810							1,482	1,482			
100031666	CANYON LAKE	CA		03/29/2019		576,064							984	984			
100031668	HOLLISTER	CA		03/29/2019		1,141,302							1,696	1,696			
100031669	ORANGE	CA		03/29/2019		869,310							2,885	2,885			
100031670	OXNARD	CA		03/29/2019		604,322							1,096	1,096			
100031671	PALM COAST	FL		03/29/2019		444,016							552	552			
100031672	TAMPA	FL		03/29/2019		190,548							868	868			
100031673	PALMDALE	CA		03/29/2019		434,066							1,457	1,457			
100031676	VALLEY STREAM	NY		03/29/2019		1,025,243							847	847			
100031677	RIALTO	CA		03/29/2019		511,551							2,254	2,254			
100031678	PALM BAY	FL		03/29/2019		312,066							1,652	1,652			
100031682	EL CENTRO	CA		03/29/2019		352,312							300	300			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031683	PHOENIX	AZ		03/29/2019		244,026							346	346			
100031684	AMERICAN CANYON	CA		03/29/2019		1,150,301							1,571	1,571			
100031686	PORT ST LUCIE	FL		03/29/2019		327,053							563	563			
100031688	SANTA ROSA	CA		03/29/2019		1,665,681							2,408	2,408			
100031689	BAKERSFIELD	CA		03/29/2019		171,597							243	243			
100031692	FRESNO	CA		03/29/2019		350,387							497	497			
100031693	OCALA	FL		03/29/2019		215,158							1,285	1,285			
100031695	FORT LAUDERDALE	FL		03/29/2019		362,405							1,383	1,383			
100031698	VALLEJO	CA		03/29/2019		424,380							644	644			
100031699	VALLEJO	CA		03/29/2019		765,682							1,625	1,625			
100031700	NORTH PORT	FL		03/29/2019		420,954							2,006	2,006			
100031701	CAPE CANAVERAL	FL		03/29/2019		206,561							324	324			
100031702	KATY	TX		03/29/2019		349,671							483	483			
100031703	RIVERSIDE	CA		03/29/2019		713,853							999	999			
100031705	SACRAMENTO	CA		03/29/2019		408,149							1,004	1,004			
100031706	LAKE ELSINORE	CA		03/29/2019		192,200							3,604	3,604			
100031708	CONCORD	CA		03/29/2019		1,758,944							2,195	2,195			
100031710	SUN VALLEY	CA		03/29/2019		904,538							2,054	2,054			
100031711	CITRUS HEIGHTS	CA		03/29/2019		456,614							773	773			
100031715	GLENDALE	AZ		03/29/2019		838,935							1,356	1,356			
100031718	SAN FRANCISCO	CA		03/29/2019		1,336,852							1,924	1,924			
100031719	PORT SAINT LUCIE	FL		03/29/2019		211,499							1,021	1,021			
100031720	NORWALK	CA		03/29/2019		833,070							1,315	1,315			
100031721	UNION CITY	CA		03/29/2019		1,522,551							2,217	2,217			
100031722	CYPRESS	CA		03/29/2019		1,170,978							1,685	1,685			
100031724	TINLEY PARK	IL		03/29/2019		348,318							473	473			
100031725	CENTENNIAL	CO		03/29/2019		1,802,416							2,451	2,451			
100031728	SACRAMENTO	CA		03/29/2019		472,439							1,290	1,290			
100031729	MODESTO	CA		03/29/2019		526,895							596	596			
100031731	BALDWIN PARK	CA		03/29/2019		617,383							948	948			
100031735	ESCONDIDO	CA		03/29/2019		396,410							1,111	1,111			
100031738	ROSEDALE	NY		03/29/2019		845,403							1,806	1,806			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		430,428							772	772			
100031742	SAN PEDRO	CA		03/29/2019		1,054,320							2,006	2,006			
100031744	BAKERSFIELD	CA		03/29/2019		308,097							453	453			
100031747	THOUSAND OAKS	CA		03/29/2019		1,296,902							2,146	2,146			
100031748	GILBERT	AZ		03/29/2019		569,526							921	921			
100031749	MESA	AZ		03/29/2019		379,607							551	551			
100031750	VALLEJO	CA		03/29/2019		545,342							459	459			
100031751	VACAVILLE	CA		03/29/2019		752,628							966	966			
100031752	MESA	AZ		03/29/2019		191,732							532	532			
100031753	CLERMONT	FL		03/29/2019		1,202,184							1,187	1,187			
100031754	COLTON	CA		03/29/2019		498,073							3,174	3,174			
100031757	BANNING	CA		03/29/2019		419,554							891	891			
100031758	ONTARIO	CA		03/29/2019		456,119							931	931			
100031759	RENO	NV		03/29/2019		487,508							907	907			
100031760	MC FARLAND	CA		03/29/2019		241,010							338	338			
100031762	POMONA	CA		03/29/2019		613,420							1,078	1,078			
100031763	MESA	AZ		03/29/2019		345,527							408	408			
100031764	RIVERSIDE	CA		03/29/2019		596,228							1,570	1,570			
100031765	HIGHLAND	CA		03/29/2019		968,226							2,577	2,577			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031766	NORTHRIDGE	CA		03/29/2019		1,134,323							2,067	2,067			
100031768	SACRAMENTO	CA		03/29/2019		610,703							885	885			
100031769	ESCONDIDO	CA		03/29/2019		877,249							1,578	1,578			
100031770	PHOENIX	AZ		03/29/2019		333,141							397	397			
100031771	SEBASTIAN	FL		03/29/2019		189,638							274	274			
100031774	OROVILLE	CA		03/29/2019		345,712							446	446			
100031775	MIAMI	FL		03/29/2019		475,948							933	933			
100031776	FRESNO	CA		03/29/2019		364,752							391	391			
100031777	SAN FRANCISCO	CA		03/29/2019		904,747							1,299	1,299			
100031778	POMONA	CA		03/29/2019		718,097							1,076	1,076			
100031779	WEST COVINA	CA		03/29/2019		608,026							882	882			
100031782	SANTA ANA	CA		03/29/2019		1,101,151							1,546	1,546			
100031783	HIGHLAND	CA		03/29/2019		624,064							2,594	2,594			
100031784	LOS ANGELES	CA		03/29/2019		504,920							1,099	1,099			
100031785	PLANT CITY	FL		03/29/2019		334,848							8,330	8,330			
100031786	CLOVIS	CA		03/29/2019		337,765							769	769			
100031787	MIAMI	FL		03/29/2019		474,427							725	725			
100031789	SAN DIEGO	CA		03/29/2019		730,474							1,387	1,387			
100031792	STOCKTON	CA		03/29/2019		410,058							1,683	1,683			
100031793	CHICAGO	IL		03/29/2019		806,434							1,138	1,138			
100031794	CARSON	CA		03/29/2019		516,730							665	665			
100031795	ENCINITAS	CA		03/29/2019		1,720,064							2,475	2,475			
100031797	SAN RAMON	CA		03/29/2019		1,050,354							6,489	6,489			
100031798	SAN FRANCISCO	CA		03/29/2019		1,302,574							1,888	1,888			
100031799	PROVIDENCE	RI		03/29/2019		428,339							789	789			
100031800	ORLANDO	FL		03/29/2019		646,130							908	908			
100031802	PEMBROKE PINES	FL		03/29/2019		539,641							5,832	5,832			
100031803	PORT ST LUCIE	FL		03/29/2019		185,654							259	259			
100031805	LAS VEGAS	NV		03/29/2019		1,375,099							2,301	2,301			
100031808	LOMITA	CA		03/29/2019		1,411,729							1,537	1,537			
100031809	LONG BEACH	CA		03/29/2019		928,516							5,455	5,455			
100031812	FULLERTON	CA		03/29/2019		943,437							1,314	1,314			
100031813	TAMPA	FL		03/29/2019		229,589							1,430	1,430			
100031814	PORT ST LUCIE	FL		03/29/2019		422,719							596	596			
100031815	SANTA ANA	CA		03/29/2019		857,652							1,239	1,239			
100031816	FONTANA	CA		03/29/2019		383,504							633	633			
100031817	NORWALK	CA		03/29/2019		685,776							3,159	3,159			
100031818	BALDWIN PARK	CA		03/29/2019		523,940							1,396	1,396			
100031819	OAKLEY	CA		03/29/2019		706,435							1,021	1,021			
100031820	MISSION VIEJO	CA		03/29/2019		632,910							892	892			
100031821	HAYWARD	CA		03/29/2019		990,802							2,359	2,359			
100031824	MONTEREY	CA		03/29/2019		1,246,481							1,989	1,989			
100031825	BAKERSFIELD	CA		03/29/2019		444,859							899	899			
100031826	ONTARIO	CA		03/29/2019		628,627							1,083	1,083			
100031827	RIVERSIDE	CA		03/29/2019		467,574							924	924			
100031828	RIVERSIDE	CA		03/29/2019		447,390							1,008	1,008			
100031829	CONCORD	CA		03/29/2019		888,320							1,289	1,289			
100031831	POMONA	CA		03/29/2019		487,901							2,237	2,237			
100031832	SAN YSIDRO	CA		03/29/2019		795,174							772	772			
100031835	COLTON	CA		03/29/2019		511,980							737	737			
100031836	SANTA PAULA	CA		03/29/2019		565,751							999	999			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031838	FORT LAUDERDALE	FL		03/29/2019		472,373							1,218	1,218			
100031839	STOCKTON	CA		03/29/2019		187,162							322	322			
100031840	LOS BANOS	CA		03/29/2019		612,572							1,173	1,173			
100031841	SOUTH BOUND BROOK	NJ		03/29/2019		294,796							1,385	1,385			
100031842	VALLEY CENTER	CA		03/29/2019		632,113							715	715			
100031843	SAN LEANDRO	CA		03/29/2019		1,061,890							5,072	5,072			
100031844	JUPITER	FL		03/29/2019		249,681							592	592			
100031846	MONTEBELLO	CA		03/29/2019		1,148,966							1,825	1,825			
100031849	CYPRESS	CA		03/29/2019		569,856							2,191	2,191			
100031850	HOLLYWOOD	FL		03/29/2019		389,665							1,286	1,286			
100031852	AMERICAN CANYON	CA		03/29/2019		1,086,090							2,488	2,488			
100031853	CULVER CITY	CA		03/29/2019		771,796							1,359	1,359			
100031856	RIALTO	CA		03/29/2019		677,403							967	967			
100031858	MIDWAY CITY	CA		03/29/2019		599,017							833	833			
100031859	OAKLAND	CA		03/29/2019		901,008							1,136	1,136			
100031862	COMPTON	CA		03/29/2019		1,042,722							2,169	2,169			
100031863	ROWLAND HEIGHTS	CA		03/29/2019		653,456							1,287	1,287			
100031864	MODESTO	CA		03/29/2019		431,256							1,007	1,007			
100031865	ESCONDIDO	CA		03/29/2019		477,079							830	830			
100031866	COLTON	CA		03/29/2019		501,320							530	530			
100031867	LEVITTOWN	NY		03/29/2019		691,559							1,061	1,061			
100031870	HARBOR CITY	CA		03/29/2019		1,145,608							1,878	1,878			
100031872	SACRAMENTO	CA		03/29/2019		363,273							588	588			
100031874	LODI	CA		03/29/2019		577,715							841	841			
100031876	FORT MYERS	FL		03/29/2019		855,085							2,077	2,077			
100031877	FONTANA	CA		03/29/2019		725,374							1,194	1,194			
100031880	TOLLESON	AZ		03/29/2019		277,182							811	811			
100031882	LOS ANGELES	CA		03/29/2019		1,151,964							1,457	1,457			
100031884	RIVERSIDE	CA		03/29/2019		353,903							434	434			
100031885	RENO	NV		03/29/2019		1,750,900							2,369	2,369			
100031888	OXNARD	CA		03/29/2019		828,301							1,364	1,364			
100031889	MIAMI LAKES	FL		03/29/2019		631,261							1,074	1,074			
100031890	CYPRESS	CA		03/29/2019		851,736							1,225	1,225			
100031891	GREENACRES	FL		03/29/2019		450,043							850	850			
100031892	VACAVILLE	CA		03/29/2019		609,162							859	859			
100031893	CHISAGO CITY	MN		03/29/2019		550,608							1,128	1,128			
100031894	WEST SACRAMENTO	CA		03/29/2019		431,944							917	917			
100031896	OCEANSIDE	CA		03/29/2019		541,269							782	782			
100031897	LONG BEACH	CA		03/29/2019		687,846							2,955	2,955			
100031898	LOS ANGELES	CA		03/29/2019		977,054							1,000	1,000			
100031899	ANTIOCH	CA		03/29/2019		840,502							2,311	2,311			
100031900	RANCHO SANTA MARGARI	CA		03/29/2019		785,493							1,416	1,416			
100031901	RIVERSIDE	CA		03/29/2019		477,692							737	737			
100031903	RIVERSIDE	CA		03/29/2019		600,768							844	844			
100031905	LIVERMORE	CA		03/29/2019		904,194							981	981			
100031907	SANTA ROSA	CA		03/29/2019		799,727							1,145	1,145			
100031908	CLOVERDALE	CA		03/29/2019		877,639							790	790			
100031909	DIXON	CA		03/29/2019		484,584							1,497	1,497			
100031911	RANCHO CUCAMONGA	CA		03/29/2019		596,544							748	748			
100031912	SAN JOSE	CA		03/29/2019		1,563,305							2,309	2,309			
100031914	SUN VALLEY	CA		03/29/2019		1,081,956							1,366	1,366			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100031917	THOUSAND OAKS	CA		03/29/2019		821,004							1,114	1,114			
100031921	CHICAGO	IL		03/29/2019		372,909							946	946			
100031922	GLENDALE	AZ		03/29/2019		222,946							698	698			
100031923	SALINAS	CA		03/29/2019		675,742							960	960			
100031924	BENICIA	CA		03/29/2019		661,107							1,278	1,278			
100031925	PORT ST LUCIE	FL		03/29/2019		355,895							763	763			
100031927	LYNBROOK	NY		03/29/2019		921,553							4,717	4,717			
100031928	PARAMOUNT	CA		03/29/2019		709,270							1,017	1,017			
100031930	SAN RAMON	CA		03/29/2019		1,566,943							2,140	2,140			
100031932	PALM BAY	FL		03/29/2019		289,406							779	779			
100031935	MIRAMAR	FL		03/29/2019		422,439							711	711			
100031938	EAST ORANGE	NJ		03/29/2019		254,604							731	731			
100031939	CATHEDRAL CITY	CA		03/29/2019		284,030							714	714			
100031940	SOUTH RICHMOND HILL	NY		03/29/2019		944,175							1,430	1,430			
100031941	ESCONDIDO	CA		03/29/2019		544,340							1,095	1,095			
100031942	PEMBROKE PINES	FL		03/29/2019		362,300							454	454			
100031943	ALISO VIEJO	CA		03/29/2019		600,992							1,294	1,294			
100031945	MODESTO	CA		03/29/2019		510,484							1,053	1,053			
100031946	CARSON	CA		03/29/2019		901,031							1,657	1,657			
100031949	WEST COVINA	CA		03/29/2019		611,351							1,314	1,314			
100031950	SAN JOSE	CA		03/29/2019		1,281,841							2,984	2,984			
100031951	SAN DIEGO	CA		03/29/2019		696,167							868	868			
100031952	SOUTH OZONE PARK	NY		03/29/2019		679,096							1,343	1,343			
100031954	WINTON	CA		03/29/2019		354,698							688	688			
100031956	SAN DIEGO	CA		03/29/2019		852,598							1,155	1,155			
100031958	BELLFLOWER	CA		03/29/2019		728,519							1,510	1,510			
100031963	EL CAJON	CA		03/29/2019		1,079,955							3,162	3,162			
100031964	GRANADA HILLS	CA		03/29/2019		726,466							1,437	1,437			
100031965	CHULA VISTA	CA		03/29/2019		866,409							1,645	1,645			
100031967	FAIRFIELD	CA		03/29/2019		448,423							2,110	2,110			
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		781,830							1,024	1,024			
100031970	SAN DIEGO	CA		03/29/2019		784,572							1,460	1,460			
100031971	NEVADA CITY	CA		03/29/2019		383,563							1,967	1,967			
100031972	MIRAMAR	FL		03/29/2019		502,937							3,040	3,040			
100031974	SAN BERNARDINO	CA		03/29/2019		419,772							1,925	1,925			
100031975	CATHEDRAL CITY	CA		03/29/2019		224,582							498	498			
100031976	RIALTO	CA		03/29/2019		505,796							1,388	1,388			
100031977	FALLBROOK	CA		03/29/2019		953,864							1,356	1,356			
100031978	BEAUMONT	CA		03/29/2019		399,599							580	580			
100031981	YOLO	CA		03/29/2019		800,781							1,533	1,533			
100031983	WEST PALM BEACH	FL		03/29/2019		158,115							325	325			
100031984	CICERO	IL		03/29/2019		209,310							937	937			
100031986	OAKLEY	CA		03/29/2019		502,865							874	874			
100031987	BAKERSFIELD	CA		03/29/2019		331,980							462	462			
100031989	LA PUENTE	CA		03/29/2019		442,941							649	649			
100031990	WATSONVILLE	CA		03/29/2019		800,810							1,078	1,078			
100031991	CAPE CORAL	FL		03/29/2019		370,687							644	644			
100031993	ARTESIA	CA		03/29/2019		810,997							1,144	1,144			
100031995	CHULA VISTA	CA		03/29/2019		450,289							637	637			
100031997	LAS VEGAS	NV		03/29/2019		168,167							1,206	1,206			
100031998	NIPOMO	CA		03/29/2019		1,234,461							2,376	2,376			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032000	LA PUENTE	CA		03/29/2019		697,273							1,047	1,047			
100032001	VISTA	CA		03/29/2019		425,515							2,067	2,067			
100032002	AUBURN	CA		03/29/2019		455,633							3,621	3,621			
100032004	SAN DIEGO	CA		03/29/2019		393,977							444	444			
100032006	SAN JOSE	CA		03/29/2019		1,316,052							1,271	1,271			
100032007	SAN JOSE	CA		03/29/2019		1,448,891							1,971	1,971			
100032008	RIVERVIEW	FL		03/29/2019		177,624							1,043	1,043			
100032011	TAMPA	FL		03/29/2019		184,687							542	542			
100032013	PORT SAINT LUCIE	FL		03/29/2019		239,771							820	820			
100032016	HIGHLAND	CA		03/29/2019		458,527							1,107	1,107			
100032018	MIAMI	FL		03/29/2019		197,726							1,574	1,574			
100032019	WASHINGTON	DC		03/29/2019		423,714							873	873			
100032022	FAIRFIELD	CA		03/29/2019		411,616							597	597			
100032024	RENO	NV		03/29/2019		282,792							397	397			
100032025	WEST COVINA	CA		03/29/2019		662,402							2,871	2,871			
100032027	ST. PETERSBURG	FL		03/29/2019		269,104							1,550	1,550			
100032031	COCOA	FL		03/29/2019		292,237							1,594	1,594			
100032033	SPARKS	NV		03/29/2019		335,865							416	416			
100032034	NAPLES	FL		03/29/2019		1,036,940							1,486	1,486			
100032035	COLTON	CA		03/29/2019		408,155							587	587			
100032036	PENNGROVE	CA		03/29/2019		1,022,095							3,254	3,254			
100032038	DALY CITY	CA		03/29/2019		1,295,959							2,548	2,548			
100032039	ARVADA	CO		03/29/2019		501,735							1,007	1,007			
100032040	DEERFIELD BEACH	FL		03/29/2019		217,453							280	280			
100032041	SACRAMENTO	CA		03/29/2019		247,483							1,196	1,196			
100032042	FRESNO	CA		03/29/2019		164,135							366	366			
100032043	MADERA	CA		03/29/2019		253,561							292	292			
100032044	SUNRISE	FL		03/29/2019		290,280							1,775	1,775			
100032045	OAKLAND	CA		03/29/2019		1,416,854							2,431	2,431			
100032046	LAKEWOOD	CO		03/29/2019		479,420							776	776			
100032047	FONTANA	CA		03/29/2019		802,275							971	971			
100032048	INGLEWOOD	CA		03/29/2019		659,554							961	961			
100032050	SANTA ANA	CA		03/29/2019		593,892							1,137	1,137			
100032052	SAN FRANCISCO	CA		03/29/2019		1,176,831							2,224	2,224			
100032054	LAS VEGAS	NV		03/29/2019		253,887							1,116	1,116			
100032055	INGLEWOOD	CA		03/29/2019		647,091							713	713			
100032056	HAYWARD	CA		03/29/2019		857,125							1,475	1,475			
100032057	LOS BANOS	CA		03/29/2019		699,578							1,067	1,067			
100032058	OAKLAND	CA		03/29/2019		713,585							1,361	1,361			
100032059	HAYWARD	CA		03/29/2019		1,193,132							1,122	1,122			
100032060	SAN DIEGO	CA		03/29/2019		246,372							1,685	1,685			
100032061	HAYWARD	CA		03/29/2019		687,472							1,179	1,179			
100032062	BOYNTON BEACH	FL		03/29/2019		222,035							338	338			
100032063	MORGAN HILL	CA		03/29/2019		1,072,743							2,320	2,320			
100032064	SANTA MARIA	CA		03/29/2019		429,932							602	602			
100032065	SAN JOSE	CA		03/29/2019		1,084,959							1,588	1,588			
100032068	LOS ANGELES	CA		03/29/2019		560,256							1,511	1,511			
100032069	LA PUENTE	CA		03/29/2019		609,379							1,175	1,175			
100032071	LOS ANGELES	CA		03/29/2019		588,289							1,935	1,935			
100032073	LA PUENTE	CA		03/29/2019		499,670							5,841	5,841			
100032074	ROSEVILLE	CA		03/29/2019		411,874							1,816	1,816			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032076	MESA	AZ		03/29/2019		253,873							405	405			
100032077	SAN BRUNO	CA		03/29/2019		1,054,001							1,334	1,334			
100032078	UNION CITY	CA		03/29/2019		776,063							1,894	1,894			
100032079	WHITTIER	CA		03/29/2019		534,090							2,589	2,589			
100032082	SALINAS	CA		03/29/2019		839,225							1,722	1,722			
100032083	HAYWARD	CA		03/29/2019		1,083,180							1,949	1,949			
100032084	SAN JOSE	CA		03/29/2019		786,654							1,099	1,099			
100032085	PHOENIX	AZ		03/29/2019		169,697							1,036	1,036			
100032086	FREMONT	CA		03/29/2019		1,090,406							1,526	1,526			
100032087	DUARTE	CA		03/29/2019		611,001							1,571	1,571			
100032088	OCEANSIDE	CA		03/29/2019		366,533							592	592			
100032089	NAPLES	FL		03/29/2019		202,740							690	690			
100032091	GLENDALE HEIGHTS	IL		03/29/2019		209,872							1,214	1,214			
100032093	IRVING	TX		03/29/2019		435,582							765	765			
100032094	SAN JOSE	CA		03/29/2019		890,832							4,754	4,754			
100032095	SALINAS	CA		03/29/2019		469,840							674	674			
100032096	CHICAGO	IL		03/29/2019		165,069							1,273	1,273			
100032098	OCALA	FL		03/29/2019		155,044							499	499			
100032100	OAKLAND	CA		03/29/2019		788,730							715	715			
100032101	MESA	AZ		03/29/2019		500,726							700	700			
100032102	MERCED	CA		03/29/2019		222,354							417	417			
100032103	LOS ANGELES	CA		03/29/2019		503,982							894	894			
100032104	EL MIRAGE	AZ		03/29/2019		55,238							1,469	1,469			
100032105	STOCKTON	CA		03/29/2019		232,191							999	999			
100032106	LOS ANGELES	CA		03/29/2019		650,161							1,443	1,443			
100032108	GILROY	CA		03/29/2019		1,089,611							1,333	1,333			
100032109	HAYWARD	CA		03/29/2019		370,896							1,461	1,461			
100032111	SEASIDE	CA		03/29/2019		600,462							1,038	1,038			
100032113	SAN JOSE	CA		03/29/2019		1,142,823							1,069	1,069			
100032114	PACIFICA	CA		03/29/2019		1,073,441							964	964			
100032116	ANTIOCH	CA		03/29/2019		615,178							2,844	2,844			
100032117	RENO	NV		03/29/2019		430,079							895	895			
100032118	RIVERSIDE	CA		03/29/2019		307,928							525	525			
100032120	ANTIOCH	CA		03/29/2019		440,906							1,964	1,964			
100032121	FREMONT	CA		03/29/2019		817,190							2,553	2,553			
100032122	OXNARD	CA		03/29/2019		447,332							2,712	2,712			
100032123	STOCKTON	CA		03/29/2019		134,003							668	668			
100032126	SONOMA	CA		03/29/2019		365,388							573	573			
100032127	SACRAMENTO	CA		03/29/2019		218,707							603	603			
100032129	ANTIOCH	CA		03/29/2019		383,824							706	706			
100032130	OXNARD	CA		03/29/2019		489,805							1,394	1,394			
100032131	TRACY	CA		03/29/2019		485,193							1,277	1,277			
100032133	HOLLYWOOD	FL		03/29/2019		187,910							857	857			
100032134	CORONA	CA		03/29/2019		383,569							556	556			
100032135	INGLEWOOD	CA		03/29/2019		765,296							3,934	3,934			
100032136	PITTSBURG	CA		03/29/2019		380,788							757	757			
100032137	OPA LOCKA	FL		03/29/2019		45,967							149	149			
100032138	LOS ANGELES	CA		03/29/2019		378,019							511	511			
100032139	AURORA	CO		03/29/2019		255,039							399	399			
100032140	SAN JOSE	CA		03/29/2019		1,031,961							1,471	1,471			
100032141	DENVER	CO		03/29/2019		189,216							1,855	1,855			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032144	SALINAS	CA		03/29/2019		480,545							1,447	1,447			
100032145	LOS ANGELES	CA		03/29/2019		263,068							594	594			
100032146	LA PUENTE	CA		03/29/2019		508,652							992	992			
100032147	HOLLISTER	CA		03/29/2019		516,403							1,130	1,130			
100032149	STOCKTON	CA		03/29/2019		214,113							194	194			
100032152	SAN JOSE	CA		03/29/2019		875,907							2,881	2,881			
100032154	PHOENIX	AZ		03/29/2019		173,186							400	400			
100032158	NORTH MIAMI BEACH	FL		03/29/2019		232,762							492	492			
100032159	MANTECA	CA		03/29/2019		334,529							1,743	1,743			
100032160	LOS ANGELES	CA		03/29/2019		541,590							1,080	1,080			
100032161	PORT SAINT LUCIE	FL		03/29/2019		148,806							912	912			
100032162	ANAHEIM	CA		03/29/2019		506,215							857	857			
100032165	STOCKTON	CA		03/29/2019		245,262							352	352			
100032166	STOCKTON	CA		03/29/2019		221,935							1,387	1,387			
100032167	LOS ANGELES	CA		03/29/2019		897,531							1,006	1,006			
100032168	CHICAGO	IL		03/29/2019		194,211							3,117	3,117			
100032169	PHOENIX	AZ		03/29/2019		185,738							513	513			
100032170	CHINO	CA		03/29/2019		315,880							510	510			
100032171	SACRAMENTO	CA		03/29/2019		172,108							246	246			
100032173	SALINAS	CA		03/29/2019		406,358							782	782			
100032177	CORAL SPRINGS	FL		03/29/2019		175,646							318	318			
100032179	KISSIMMEE	FL		03/29/2019		137,848							294	294			
100032180	EAST PALO ALTO	CA		03/29/2019		809,224							1,606	1,606			
100032181	LAKE WORTH	FL		03/29/2019		108,523							155	155			
100032182	HOMESTEAD	FL		03/29/2019		85,669							213	213			
100032183	LOS ANGELES	CA		03/29/2019		608,182							1,110	1,110			
100032184	OAKLAND	CA		03/29/2019		316,194							455	455			
100032187	PHOENIX	AZ		03/29/2019		59,627							294	294			
100032188	MODESTO	CA		03/29/2019		139,392							401	401			
100032189	OAKLAND	CA		03/29/2019		350,998							325	325			
100032190	SAN BERNARDINO	CA		03/29/2019		90,234							746	746			
100032194	SAN MATEO	CA		03/29/2019		122,978							954	954			
100032260	DUBLIN	IRL		06/21/2019		407,407							(1,783)	(1,783)	(78)		(78)
100032266	CLARE	IRL		06/21/2019		123,710							1,751	1,751	68		68
100032288	DUBLIN	IRL		06/21/2019		419,769							1,246	1,246	62		62
100032311	DUBLIN	IRL		06/21/2019		619,046							(292)	(292)	(22)		(22)
100032312	DUBLIN	IRL		06/21/2019		232,593							(165)	(165)	(5)		(5)
100032341	MONAGHAN	IRL		06/21/2019		504,414							65,912	65,912	3,059		3,059
100032372	OFFALY	IRL		06/21/2019		92,380							10,085	10,085	468		468
100032376	WEXFORD	IRL		06/21/2019		505,801							(566)	(566)	(56)		(56)
100032402	DONEGAL	IRL		06/21/2019		207,437							5,870	5,870	274		274
100032408	KILDARE	IRL		06/21/2019		971,775							(1,381)	(1,381)	(137)		(137)
100032425	DUBLIN	IRL		06/21/2019		373,213							4,545	4,545	212		212
100032440	DUBLIN	IRL		06/21/2019		850,373							1,543	1,543	64		64
100032448	LIMERICK	IRL		06/21/2019		367,173							27,640	27,640	801		801
100032451	DUBLIN	IRL		06/21/2019		542,755							2,260	2,260	110		110
100032464	DUBLIN	IRL		06/21/2019		1,500,355							3,564	3,564	210		210
100032468	WESTMEATH	IRL		06/21/2019		1,050,641							(4,666)	(4,666)	(167)		(167)
100032478	DUBLIN	IRL		06/21/2019		1,114,274							2,537	2,537	133		133
100032480	LIMERICK	IRL		06/21/2019		546,795							58,508	58,508	3,688		3,688
100032498	KILDARE	IRL		06/21/2019		1,372,398							(6,508)	(6,508)	(382)		(382)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032499	OFFALY	IRL		06/21/2019		502,970							1,398	1,398	70		70
100032513	CAVAN	IRL		06/21/2019		1,771,904							(6,568)	(6,568)	(385)		(385)
100032531	DUBLIN	IRL		06/21/2019		27,868							(129)	(129)	(5)		(5)
100032541	SLIGO	IRL		06/21/2019		526,422							3,056	3,056	147		147
100032542	SLIGO	IRL		06/21/2019		86,163							495	495	24		24
100032566	MEATH	IRL		06/21/2019		39,349							3,830	3,830	178		178
100032619	MEATH	IRL		06/21/2019		135,143							124,341	124,341	7,986		7,986
100032620	MEATH	IRL		06/21/2019		650,771							(2,329)	(2,329)	(71)		(71)
100032648	GALWAY	IRL		06/21/2019		284,137							3,694	3,694	173		173
100032661	DUBLIN	IRL		06/21/2019		1,258,497							2,584	2,584	130		130
100032727	DUBLIN	IRL		06/21/2019		255,761							3,811	3,811	179		179
100032778	CLARE	IRL		06/21/2019		250,517							1,723	1,723	36		36
100032799	DUBLIN	IRL		06/21/2019		766,573							(93)	(93)	3		3
100032800	DUBLIN	IRL		06/21/2019		61,771							792	792	37		37
100032805	DUBLIN	IRL		06/21/2019		88,003							403	403	20		20
100032814	DUBLIN	IRL		06/21/2019		389,263							1,968	1,968	96		96
100032815	DUBLIN	IRL		06/21/2019		110,111							552	552	27		27
100032816	DUBLIN	IRL		06/21/2019		132,667							630	630	31		31
100032819	LOUTH	IRL		06/21/2019		298,473							4,289	4,289	238		238
100032824	MEATH	IRL		06/21/2019		158,123							7,523	7,523	356		356
100032825	CORK	IRL		06/21/2019		51,651							2,043	2,043	89		89
100032835	LAOIS	IRL		06/21/2019		790,154							6,908	6,908	374		374
100032857	DUBLIN	IRL		06/21/2019		553,377							989	989	52		52
100032858	CORK	IRL		06/21/2019		125,030							427	427	22		22
100032898	DUBLIN	IRL		06/21/2019		649,096							(1,957)	(1,957)	(63)		(63)
100032917	CORK	IRL		06/21/2019									56,421	56,421	2,249		2,249
100032919	DUBLIN	IRL		06/21/2019		574,168							1,499	1,499	76		76
100032932	KILDARE	IRL		06/21/2019		299,038							(292)	(292)	(31)		(31)
100032937	CLARE	IRL		06/21/2019		410,261							2,132	2,132	103		103
100032957	DUBLIN	IRL		06/21/2019		318,309							5,204	5,204	244		244
100032958	DUBLIN	IRL		06/21/2019		631,062							1,068	1,068	66		66
100032965	WICKLOW	IRL		06/21/2019		3,234,844							(10,975)	(10,975)	(501)		(501)
100032968	DUBLIN	IRL		06/21/2019		1,021,429							3,775	3,775	193		193
100032982	SLIGO	IRL		06/21/2019		738,233							12,200	12,200	573		573
100032983	SLIGO	IRL		06/21/2019		167,106							2,785	2,785	131		131
100033000	MEATH	IRL		06/21/2019		348,722							7,312	7,312	343		343
100033003	CAVAN	IRL		06/21/2019		357,641							2,351	2,351	150		150
100033023	DUBLIN	IRL		06/21/2019		593,495							3,123	3,123	151		151
100033024	DUBLIN	IRL		06/21/2019		366,298							1,928	1,928	93		93
100033034	GALWAY	IRL		06/21/2019		406,163							107	107	22		22
100033048	CORK	IRL		06/21/2019		1,724,728							1,563	1,563	152		152
100033049	CORK	IRL		06/21/2019		884,656							(3,206)	(3,206)	(109)		(109)
100033087	GALWAY	IRL		06/21/2019		7,279,822							(8,444)	(8,444)	(333)		(333)
100033091	DUBLIN	IRL		06/21/2019		504,063							171,431	171,431	11,024		11,024
100033114	OFFALY	IRL		06/21/2019		445,853							1,874	1,874	114		114
100033130	DUBLIN	IRL		06/21/2019		544,602							4,962	4,962	235		235
100033135	DUBLIN	IRL		06/21/2019									1,099	1,099	31		31
100033138	WICKLOW	IRL		06/21/2019		221,425							1,166	1,166	42		42
100033139	WICKLOW	IRL		06/21/2019		139,067							732	732	27		27
100033161	DUBLIN	IRL		06/21/2019		111,364							1,937	1,937	91		91
100033162	DUBLIN	IRL		06/21/2019		127,683							2,221	2,221	104		104

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100033163	GALWAY	IRL		06/21/2019		172,231							2,996	2,996	141		141
100033187	DUBLIN	IRL		06/21/2019		246,850							2,189	2,189	104		104
100033189	DUBLIN	IRL		06/21/2019		884,689							560	560	(204)		(204)
100033190	CORK	IRL		06/21/2019		187,073							2,831	2,831	120		120
100033192	TIPPERARY	IRL		06/21/2019		100,696							3,155	3,155	140		140
100033198	DUBLIN	IRL		06/21/2019		209,840							1,706	1,706	84		84
100033199	CORK	IRL		06/21/2019		113,792							932	932	46		46
100033227	MAYO	IRL		06/21/2019		508,392							8,151	8,151	391		391
100033228	DUBLIN	IRL		06/21/2019		96,710							1,382	1,382	66		66
100033229	MAYO	IRL		06/21/2019		956,692							3,697	3,697	181		181
100033230	CORK	IRL		06/21/2019		245,818							948	948	46		46
100033277	DUBLIN	IRL		06/21/2019		409,966							6,040	6,040	284		284
100033289	ROSCOMMON	IRL		06/21/2019		234,161							2,573	2,573	121		121
100033300	GALWAY	IRL		06/21/2019									238,254	238,254	11,144		11,144
100033306	WESTMEATH	IRL		06/21/2019		1,040,258							1,104	1,104	177		177
100033307	TIPPERARY	IRL		06/21/2019		101,276							28	28	13		13
100033308	LIMERICK	IRL		06/21/2019		129,662							15	15	15		15
100033325	DUBLIN	IRL		06/21/2019		1,075,464							221,832	221,832	10,311		10,311
100033335	DUBLIN	IRL		06/21/2019		51,044							150	150	7		7
100033349	GALWAY	IRL		06/21/2019									186,688	186,688	7,828		7,828
100033360	LIMERICK	IRL		06/21/2019		580,219							6,100	6,100	289		289
100033361	DUBLIN	IRL		06/21/2019		78,499							813	813	38		38
100033398	LIMERICK	IRL		06/21/2019		138,706							3,376	3,376	164		164
100033399	GALWAY	IRL		06/21/2019		162,558							(543)	(543)	(17)		(17)
100033411	MEATH	IRL		06/21/2019		748,360							5,891	5,891	281		281
100033414	MEATH	IRL		06/21/2019		744,845							(1,902)	(1,902)	(81)		(81)
100033445	DUBLIN	IRL		06/21/2019		492,449							4,344	4,344	226		226
100033450	LIMERICK	IRL		06/21/2019		513,734							2,130	2,130	133		133
100033460	GALWAY	IRL		06/21/2019		657,061							1,865	1,865	93		93
100033494	KILDARE	IRL		06/21/2019		418,982							3,605	3,605	171		171
100033496	OFFALY	IRL		06/21/2019		418,401							(2,001)	(2,001)	(72)		(72)
100033498	LAOIS	IRL		06/21/2019		1,390,486							(110)	(110)	88		88
100033519	DUBLIN	IRL		06/21/2019		377,415							1,722	1,722	84		84
100033530	LOUTH	IRL		06/21/2019		390,786							3,219	3,219	153		153
100033547	LONGFORD	IRL		06/21/2019		404,671							571	571	53		53
100033552	WESTMEATH	IRL		06/21/2019									348,206	348,206	16,155		16,155
100033561	KILDARE	IRL		06/21/2019		823,790							(1,150)	(1,150)	(34)		(34)
100033564	SLIGO	IRL		06/21/2019		1,070,706							(1,296)	(1,296)	4		4
100033590	KILDARE	IRL		06/21/2019		251,777							(1,190)	(1,190)	(40)		(40)
100033600	DUBLIN	IRL		06/21/2019		290,908							1,247	1,247	4		4
100033601	DUBLIN	IRL		06/21/2019		16,532							35	35	2		2
100033602	MAYO	IRL		06/21/2019		280,225							1,188	1,188	51		51
100033710	DUBLIN	IRL		06/21/2019		134,859							1,779	1,779	84		84
100033724	KILDARE	IRL		06/21/2019		321,982							(1,299)	(1,299)	(76)		(76)
100033733	LEITRIM	IRL		06/21/2019		1,062,788							(4,817)	(4,817)	(222)		(222)
100033739	MONAGHAN	IRL		06/21/2019		1,100,186							385,429	385,429	10,689		10,689
100033743	DUBLIN	IRL		06/21/2019		662,299							5,649	5,649	239		239
100033745	GALWAY	IRL		06/21/2019		413,319							1,832	1,832	91		91
100033753	DONEGAL	IRL		06/21/2019		381,149							1,221	1,221	60		60
100033754	DUBLIN	IRL		06/21/2019		99,265							314	314	16		16
100033784	DUBLIN	IRL		06/21/2019		726,997							3,090	3,090	151		151

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100033785	DUBLIN	IRL		06/21/2019		539,211							2,398	2,398	116		116
100033786	DUBLIN	IRL		06/21/2019		133,781							595	595	29		29
100033807	KILDARE	IRL		06/21/2019		540,935							(2,566)	(2,566)	(150)		(150)
100033808	MONAGHAN	IRL		06/21/2019		2,474,407							(5,560)	(5,560)	(140)		(140)
100033821	CORK	IRL		06/21/2019		762,501							3,391	3,391	176		176
100033828	DUBLIN	IRL		06/21/2019		1,815,424							18,492	18,492	876		876
100033833	DONEGAL	IRL		06/21/2019		620,347							1,921	1,921	96		96
100033838	DUBLIN	IRL		06/21/2019		189,063							(590)	(590)	(13)		(13)
100033856	DUBLIN	IRL		06/21/2019		367,408							2,249	2,249	131		131
100033857	DUBLIN	IRL		06/21/2019		34,310							648	648	31		31
100033890	CORK	IRL		06/21/2019		179,723							6,362	6,362	297		297
100033902	DUBLIN	IRL		06/21/2019		562,827							4,755	4,755	226		226
100033907	GALWAY	IRL		06/21/2019		310,909							730	730	36		36
100033908	DUBLIN	IRL		06/21/2019		709,804							(3,402)	(3,402)	(157)		(157)
100033916	CORK	IRL		06/21/2019		431,033							4,224	4,224	200		200
100033931	DUBLIN	IRL		06/21/2019		444,687							4,370	4,370	209		209
100033934	DUBLIN	IRL		06/21/2019		206,972							2,030	2,030	96		96
100033941	DUBLIN	IRL		06/21/2019		2,112,445							(3,235)	(3,235)	(48)		(48)
100033967	DUBLIN	IRL		06/21/2019		1,519,245							(2,287)	(2,287)	(93)		(93)
100033991	DUBLIN	IRL		06/21/2019		1,662,478							(4,031)	(4,031)	(139)		(139)
100033995	GALWAY	IRL		06/21/2019		643,969							2,735	2,735	80		80
100034015	WICKLOW	IRL		06/21/2019		787,753							2,816	2,816	137		137
100034019	DUBLIN	IRL		06/21/2019		91,368							(448)	(448)	(15)		(15)
100034044	LOUTH	IRL		06/21/2019		712,627							5,291	5,291	282		282
100034057	DUBLIN	IRL		06/21/2019		859,123							3,581	3,581	175		175
100034059	CORK	IRL		06/21/2019		823,203							3,695	3,695	190		190
100034063	CORK	IRL		06/21/2019		912,244							4,197	4,197	240		240
100034124	OFFALY	IRL		06/21/2019		507,733							2,447	2,447	117		117
100034129	KERRY	IRL		06/21/2019		323,520							1,312	1,312	65		65
100034134	ROSCOMMON	IRL		06/21/2019		289,827							7,680	7,680	376		376
100034159	LEITRIM	IRL		06/21/2019		413,174							(258)	(258)	26		26
100034177	DUBLIN	IRL		06/21/2019		540,492							5,495	5,495	291		291
100034187	DUBLIN	IRL		06/21/2019		255,039							5,747	5,747	270		270
100034188	LOUTH	IRL		06/21/2019		186,387							4,050	4,050	188		188
100034190	CORK	IRL		06/21/2019		539,214							2,270	2,270	112		112
100034230	OFFALY	IRL		06/21/2019		397,677							3,693	3,693	176		176
100034254	LIMERICK	IRL		06/21/2019		523,799							5,443	5,443	258		258
100034286	WEXFORD	IRL		06/21/2019		759,976							(3,637)	(3,637)	(168)		(168)
100034301	GALWAY	IRL		06/21/2019		436,629							7,960	7,960	373		373
100034304	WEXFORD	IRL		06/21/2019		471,790							(2,268)	(2,268)	(81)		(81)
100034329	CORK	IRL		06/21/2019		614,016							6,258	6,258	212		212
100034342	GALWAY	IRL		06/21/2019		768,988							3,460	3,460	167		167
100034346	LIMERICK	IRL		06/21/2019		1,571,849							7,138	7,138	345		345
100034352	DUBLIN	IRL		06/21/2019		655,959							1,499	1,499	76		76
100034371	DUBLIN	IRL		06/21/2019		1,774,617							6,739	6,739	379		379
100034381	DUBLIN	IRL		06/21/2019		796,732							3,323	3,323	164		164
100034429	DUBLIN	IRL		06/21/2019		853,661							(3,988)	(3,988)	(234)		(234)
100034433	DUBLIN	IRL		06/21/2019		1,093,412							2,555	2,555	132		132
100034443	SLIGO	IRL		06/21/2019		691,399							22	22	7		7
100034452	MEATH	IRL		06/21/2019		477,650							3,453	3,453	93		93
100034464	CORK	IRL		06/21/2019		100,370							(445)	(445)	(31)		(31)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100034506	KILDARE	IRL		06/21/2019		587,890							(1,292)	(1,292)	(90)		(90)
100034507	OFFALY	IRL		06/21/2019		27,285							(61)	(61)	(2)		(2)
100034554	LIMERICK	IRL		06/21/2019		46,043							198	198	10		10
100034561	DUBLIN	IRL		06/21/2019		556,220							4,093	4,093	221		221
100034571	DUBLIN	IRL		06/21/2019		123,135							2,157	2,157	101		101
100034578	LOUTH	IRL		06/21/2019		1,286,284							5,578	5,578	272		272
100034584	SLIGO	IRL		06/21/2019		445,835							3,348	3,348	160		160
100034589	CORK	IRL		06/21/2019		566,051							6,806	6,806	321		321
100034591	KILDARE	IRL		06/21/2019		420,405							8,100	8,100	379		379
100034613	CORK	IRL		06/21/2019		614,054							2,584	2,584	126		126
100034615	DUBLIN	IRL		06/21/2019		775,199							6,004	6,004	286		286
100034619	DUBLIN	IRL		06/21/2019		2,604,532							(12,402)	(12,402)	(552)		(552)
100034624	KILDARE	IRL		06/21/2019		378,370							(319)	(319)	(11)		(11)
100034627	GALWAY	IRL		06/21/2019		9,703							(11)	(11)			
100034635	DUBLIN	IRL		06/21/2019		369,131							2,986	2,986	141		141
100034638	KILDARE	IRL		06/21/2019		488,549							(2,116)	(2,116)	(76)		(76)
100034673	DUBLIN	IRL		06/21/2019		2,268,962							(10,034)	(10,034)	(588)		(588)
100034690	DUBLIN	IRL		06/21/2019		4,616							(18)	(18)	(1)		(1)
100034691	DUBLIN	IRL		06/21/2019		5,556							(22)	(22)	(1)		(1)
100034698	MEATH	IRL		06/21/2019		392,391							1,486	1,486	73		73
100034699	DUBLIN	IRL		06/21/2019		180,671							689	689	34		34
100034708	CORK	IRL		06/21/2019		833,646							4,510	4,510	217		217
100034709	DUBLIN	IRL		06/21/2019		233,079							1,249	1,249	60		60
100034716	GALWAY	IRL		06/21/2019		511,441							4,743	4,743	227		227
100034727	WICKLOW	IRL		06/21/2019		398,715							3,140	3,140	149		149
100034728	MEATH	IRL		06/21/2019		32,328							255	255	12		12
100034745	KILDARE	IRL		06/21/2019		1,709,982							(7,621)	(7,621)	(351)		(351)
100034774	CORK	IRL		06/21/2019		465,344							(961)	(961)	(119)		(119)
100034800	SLIGO	IRL		06/21/2019		101,249							1,549	1,549	73		73
100034801	SLIGO	IRL		06/21/2019		27,693							424	424	20		20
100034881	DUBLIN	IRL		06/21/2019		1,015,902							(4,576)	(4,576)	(164)		(164)
100034891	LIMERICK	IRL		06/21/2019		410,489							6,228	6,228	293		293
100034934	DUBLIN	IRL		06/21/2019		111,831							2,937	2,937	137		137
100034940	DUBLIN	IRL		06/21/2019		509,073							5,645	5,645	267		267
100034942	WEXFORD	IRL		06/21/2019		588,929							6,001	6,001	284		284
100038440	DUBLIN	IRL		09/27/2019		1,422,560							6,853	6,853	59		59
100038442	MEATH	IRL		09/27/2019		719,928							2,020	2,020	24		24
100038446	KILDARE	IRL		09/27/2019		750,664							1,269	1,269	17		17
100038452	DUBLIN	IRL		09/27/2019		2,349,051							(10,033)	(10,033)	(1,043)		(1,043)
100038466	DUBLIN	IRL		09/27/2019		644,096							(3,106)	(3,106)	(28)		(28)
100038467	DUBLIN	IRL		09/27/2019		671,741							23	23	61		61
100038471	DUBLIN	IRL		09/27/2019		1,427,008							(7)	(7)	17		17
100038476	DUBLIN	IRL		09/27/2019		683,971							3,072	3,072	32		32
100038478	MEATH	IRL		09/27/2019		59,936							3,720	3,720	30		30
100038480	CORK	IRL		09/27/2019		1,799,999							(29)	(29)	21		21
100038484	DUBLIN	IRL		09/27/2019		746,004							(1,306)	(1,306)	19		19
100038488	KILDARE	IRL		09/27/2019		187,644							2,256	2,256	20		20
100038495	DUBLIN	IRL		09/27/2019		892,385							(10)	(10)	9		9
100038496	DUBLIN	IRL		09/27/2019		744,024							(1,187)	(1,187)	(2)		(2)
100038504	KILDARE	IRL		09/27/2019		382,677							(1,548)	(1,548)	89		89
100038505	DUBLIN	IRL		09/27/2019		40,872							(2)	(2)			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038507	DUBLIN	IRL		09/27/2019		606,390							(2,578)	(2,578)	(169)		(169)
100038508	KILDARE	IRL		09/27/2019		1,193,489							(6)	(6)	13		13
100038509	DUBLIN	IRL		09/27/2019		272,572							(9)	(9)	1		1
100038511	DUBLIN	IRL		09/27/2019		109,188							(4)	(4)			
100038514	DUBLIN	IRL		09/27/2019		333,286							(1,552)	(1,552)	(1)		(1)
100038516	DUBLIN	IRL		09/27/2019		1,388,930							(6,383)	(6,383)	(91)		(91)
100038520	MEATH	IRL		09/27/2019		866,980							2,215	2,215	39		39
100038533	WICKLOW	IRL		09/27/2019		503,825							977	977	3		3
100038544	DUBLIN	IRL		09/27/2019		4,055,899							(17,169)	(17,169)	(374)		(374)
100038547	DUBLIN	IRL		09/27/2019		2,577,441							(10,783)	(10,783)	(235)		(235)
100038551	CORK	IRL		09/27/2019		3,217,055							2	2	33		33
100038554	DUBLIN	IRL		09/27/2019		745,565							2,139	2,139	25		25
100038564	MEATH	IRL		09/27/2019		452,975							6,603	6,603	56		56
100038571	GALWAY	IRL		09/27/2019		1,166,949							(7)	(7)	12		12
100038573	DUBLIN	IRL		09/27/2019		62,516							717	717	(15)		(15)
100038581	MEATH	IRL		09/27/2019		442,860							4,059	4,059	42		42
100038586	TIPPERARY	IRL		09/27/2019		347,615							1,772	1,772	18		18
100038589	MEATH	IRL		09/27/2019		1,506,188							(4,698)	(4,698)	84		84
100038593	DUBLIN	IRL		09/27/2019		570,693							(2,656)	(2,656)	2		2
100038597	DUBLIN	IRL		09/27/2019		4,396,220							6,063	6,063	(75)		(75)
100038619	DUBLIN	IRL		09/27/2019		672,234							2,923	2,923	25		25
100038622	DUBLIN	IRL		09/27/2019		133,163							(6)	(6)	7		7
100038623	DUBLIN	IRL		09/27/2019		521,769							3,859	3,859	36		36
100038624	DUBLIN	IRL		09/27/2019		544,939							3	3	1		1
100038625	DUBLIN	IRL		09/27/2019		634,543							(888)	(888)	(49)		(49)
100038626	DUBLIN	IRL		09/27/2019		573,049							3,186	3,186	31		31
100038627	DUBLIN	IRL		09/27/2019		656,466							2,651	2,651	23		23
100038629	DUBLIN	IRL		09/27/2019		343,319							1,814	1,814	23		23
100038650	DUBLIN	IRL		09/27/2019		558,060							490	490	13		13
100038652	DUBLIN	IRL		09/27/2019		541,286							(2,516)	(2,516)	(14)		(14)
100038666	DUBLIN	IRL		09/27/2019		3,983,863							(161)	(161)	12		12
100038667	KILDARE	IRL		09/27/2019		589,679							(5)	(5)	6		6
100038668	KILDARE	IRL		09/27/2019		282,057							(4)	(4)	3		3
100038669	KILDARE	IRL		09/27/2019		322,396							(12)	(12)	1		1
100038673	CLARE	IRL		09/27/2019		245,205							771	771	9		9
100038681	DUBLIN	IRL		09/27/2019		3,839,415							4,427	4,427	25		25
100038682	DUBLIN	IRL		09/27/2019		643,792							742	742	4		4
100038692	DUBLIN	IRL		09/27/2019		1,025,572							(306)	(306)	(2)		(2)
100038693	KILKENNY	IRL		09/27/2019		474,176							(163)	(163)	6		6
100038694	KILKENNY	IRL		09/27/2019		19,607							430	430	4		4
100038696	WESTMEATH	IRL		09/27/2019		258,607							2,905	2,905	26		26
100038708	CLARE	IRL		09/27/2019		119,399							2,116	2,116	18		18
100038709	CLARE	IRL		09/27/2019		118,494							2,099	2,099	18		18
100038710	WESTMEATH	IRL		09/27/2019		509,981							1,388	1,388	16		16
100038712	CLARE	IRL		09/27/2019		119,769							2,122	2,122	18		18
100038724	DUBLIN	IRL		09/27/2019		1,512,719							(7)	(7)	15		15
100038729	DUBLIN	IRL		09/27/2019		3,532,993							(14)	(14)	40		40
100038731	DUBLIN	IRL		09/27/2019		211,791							935	935	10		10
100038735	CAVAN	IRL		09/27/2019		86,824							(297)	(297)	(29)		(29)
100038736	CAVAN	IRL		09/27/2019		51,517							(183)	(183)	(7)		(7)
100038737	DUBLIN	IRL		09/27/2019		542,926							2,690	2,690	32		32

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100038739	GALWAY	IRL		09/27/2019		640,216							(152)	(152)	9		9
100038740	MEATH	IRL		09/27/2019		576,053							1,731	1,731	16		16
100038744	MEATH	IRL		09/27/2019		541,263							2,315	2,315	20		20
100038745	MEATH	IRL		09/27/2019		999,818							(149)	(149)	(10)		(10)
100038747	DUBLIN	IRL		09/27/2019		1,119,771							(12)	(12)	12		12
100038749	DUBLIN	IRL		09/27/2019		1,090,568							(12)	(12)	12		12
100038751	DUBLIN	IRL		09/27/2019		1,090,815							(12)	(12)	13		13
100038753	KILDARE	IRL		09/27/2019		1,066,355							(7)	(7)	(1)		(1)
100038754	KILDARE	IRL		09/27/2019		85,966							(3)	(3)			
100038755	DUBLIN	IRL		09/27/2019		1,090,556							(12)	(12)	13		13
100038756	KILDARE	IRL		09/27/2019		196,417											
100038757	KILDARE	IRL		09/27/2019		258,815							(2)	(2)			
100038777	MEATH	IRL		09/27/2019		486,943							3,235	3,235	31		31
100038779	CARLOW	IRL		09/27/2019		484,510							1,151	1,151	14		14
100038785	LAOIS	IRL		09/27/2019		430,824							(7)	(7)	5		5
100038786	DUBLIN	IRL		09/27/2019		754,207							(1,511)	(1,511)	11		11
100038788	DUBLIN	IRL		09/27/2019		1,393,710							(2,778)	(2,778)	21		21
100038789	DUBLIN	IRL		09/27/2019		1,408,648							(2,856)	(2,856)	61		61
100038795	DUBLIN	IRL		09/27/2019		630,291							3,736	3,736	32		32
100038797	DUBLIN	IRL		09/27/2019		918,655							6,444	6,444	127		127
100038803	CLARE	IRL		09/27/2019		261,631							2,393	2,393	20		20
100038810	CLARE	IRL		09/27/2019		125,502							1,435	1,435	13		13
100038815	WICKLOW	IRL		09/27/2019		954,580							(3,915)	(3,915)	(154)		(154)
100038818	WICKLOW	IRL		09/27/2019		781,130							(3,076)	(3,076)	(213)		(213)
100038820	WICKLOW	IRL		09/27/2019		790,520							(3,180)	(3,180)	(189)		(189)
100038821	DUBLIN	IRL		09/27/2019		553,480							(2,295)	(2,295)	(51)		(51)
100038823	DUBLIN	IRL		09/27/2019		672,867							(2,650)	(2,650)	(183)		(183)
100038824	DUBLIN	IRL		09/27/2019		671,416							(2,777)	(2,777)	(72)		(72)
100038830	DUBLIN	IRL		09/27/2019		801,443							(3,213)	(3,213)	(86)		(86)
100038833	WICKLOW	IRL		09/27/2019		1,238,187							(5,122)	(5,122)	(132)		(132)
100038835	DUBLIN	IRL		09/27/2019		733,197							(3,092)	(3,092)	13		13
100038836	DUBLIN	IRL		09/27/2019		1,234,713							(2,430)	(2,430)	(7)		(7)
100038838	DUBLIN	IRL		09/27/2019		1,239,194							(2,436)	(2,436)	(7)		(7)
100038887	WICKLOW	IRL		09/27/2019		935,972							(2,714)	(2,714)	(100)		(100)
100038892	DUBLIN	IRL		09/27/2019		1,283,501							5,283	5,283	46		46
100038893	DUBLIN	IRL		09/27/2019		3,235,971							(14,026)	(14,026)	(235)		(235)
100038899	DUBLIN	IRL		09/27/2019		957,302							(2,504)	(2,504)	(12)		(12)
100038904	DUBLIN	IRL		09/27/2019		934,772							(3,662)	(3,662)	(120)		(120)
100038905	MEATH	IRL		09/27/2019		847,065							(2,235)	(2,235)	(53)		(53)
100038907	DUBLIN	IRL		09/27/2019		637,660							1,934	1,934	22		22
100038908	GALWAY	IRL		09/27/2019		645,765							(5)	(5)	7		7
100038910	DUBLIN	IRL		09/27/2019		678,717							2,584	2,584	23		23
100038916	OFFALY	IRL		09/27/2019		80,648							1,510	1,510	13		13
100038924	KILKENNY	IRL		09/27/2019		808,802							(4)	(4)	9		9
100038935	DUBLIN	IRL		09/27/2019		767,682							4,894	4,894	47		47
100038937	WEXFORD	IRL		09/27/2019		478,094							1,560	1,560	18		18
100038956	DUBLIN	IRL		09/27/2019		756,996							(1,049)	(1,049)	(14)		(14)
100038961	KILDARE	IRL		09/27/2019		1,625,551							(7,254)	(7,254)	(77)		(77)
100038963	KILDARE	IRL		09/27/2019		228,721							4,604	4,604	37		37
100038966	DUBLIN	IRL		09/27/2019		1,813,039							(243)	(243)	(81)		(81)
100038971	WEXFORD	IRL		09/27/2019		167,985							7,168	7,168	164		164

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038976	DUBLIN	IRL		09/27/2019		735,366							2,645	2,645	29		29
100038987	MEATH	IRL		09/27/2019		1,371,132							(3,604)	(3,604)	12		12
100038996	MEATH	IRL		09/27/2019		616,433							1,174	1,174	16		16
100038998	KILDARE	IRL		09/27/2019		551,776							(1,401)	(1,401)	11		11
100039000	DUBLIN	IRL		09/27/2019		412,426							2,880	2,880	27		27
100039006	DUBLIN	IRL		09/27/2019		187,250							878	878	9		9
100039007	DUBLIN	IRL		09/27/2019		515,752							(1,889)	(1,889)	16		16
100039008	DUBLIN	IRL		09/27/2019		1,239,050							5,860	5,860	60		60
100039013	KILKENNY	IRL		09/27/2019		529,743							2,018	2,018	18		18
100039014	DUBLIN	IRL		09/27/2019		1,384,471							6,050	6,050	30		30
100039015	DUBLIN	IRL		09/27/2019		2,228,027							(7,833)	(7,833)	(123)		(123)
100039016	DUBLIN	IRL		09/27/2019		441,109							(1,544)	(1,544)	(43)		(43)
100039024	DUBLIN	IRL		09/27/2019		75,585							(1)	(1)	1		1
100039026	DUBLIN	IRL		09/27/2019		698,495							(10)	(10)	7		7
100039041	KILDARE	IRL		09/27/2019		381,810							(22)	(22)	31		31
100039043	DUBLIN	IRL		09/27/2019		351,588							2,752	2,752	23		23
100039059	DUBLIN	IRL		09/27/2019		545,099							1,644	1,644	60		60
100039061	DUBLIN	IRL		09/27/2019		479,139							2,373	2,373	23		23
100039065	WICKLOW	IRL		09/27/2019		14,344							101	101	1		1
100039066	WICKLOW	IRL		09/27/2019		816,026							5,887	5,887	56		56
100039077	DUBLIN	IRL		09/27/2019		73,006							3,160	3,160	26		26
100039085	CARLOW	IRL		09/27/2019		100,122							1,561	1,561	13		13
100039094	CLARE	IRL		09/27/2019		25,699							1,418	1,418	12		12
100039109	CORK	IRL		09/27/2019		513,599							1,629	1,629	18		18
100039112	DUBLIN	IRL		09/27/2019		281,855							5,338	5,338	46		46
100039113	WEXFORD	IRL		09/27/2019		36,944							(230)	(230)	(1)		(1)
100039116	DUBLIN	IRL		09/27/2019		220,165							3,687	3,687	32		32
100039119	WESTMEATH	IRL		09/27/2019		57,902							1,537	1,537	13		13
100039123	DUBLIN	IRL		09/27/2019		408							(2)	(2)			
100039129	DONEGAL	IRL		09/27/2019		451,517							3,354	3,354	33		33
100039150	DUBLIN	IRL		09/27/2019		1,360,612							6,188	6,188	65		65
100039157	DUBLIN	IRL		09/27/2019		1,307,325							9,241	9,241	92		92
100039162	DUBLIN	IRL		09/27/2019		3,483,766							(66)	(66)	48		48
100039169	WICKLOW	IRL		09/27/2019		310,257							2,802	2,802	26		26
100039173	DUBLIN	IRL		09/27/2019		1,900,785							15,198	15,198	142		142
100039177	DUBLIN	IRL		09/27/2019		210,912							2,844	2,844	25		25
100039180	DUBLIN	IRL		09/27/2019		456,427							1,910	1,910	(14)		(14)
100039183	CORK	IRL		09/27/2019		360,682							6,281	6,281	54		54
100039186	LIMERICK	IRL		09/27/2019		482,253							3,662	3,662	36		36
100039193	DUBLIN	IRL		09/27/2019		45,623							778	778	7		7
100039195	DUBLIN	IRL		09/27/2019		243,675							3,540	3,540	29		29
100039197	DUBLIN	IRL		09/27/2019		476,170							6,400	6,400	57		57
100039198	DUBLIN	IRL		09/27/2019		697,719							12,377	12,377	107		107
100039200	DUBLIN	IRL		09/27/2019		304,383							2,248	2,248	21		21
100039209	DUBLIN	IRL		09/27/2019		211,833							2,584	2,584	24		24
100039214	WESTMEATH	IRL		09/27/2019		158,097							5,808	5,808	48		48
100039225	DUBLIN	IRL		09/27/2019		65,110							653	653	6		6
100039226	DUBLIN	IRL		09/27/2019		260,045							2,117	2,117	20		20
100039228	CORK	IRL		09/27/2019		193,179							129	129	8		8
100039233	WICKLOW	IRL		09/27/2019		51,156							1,445	1,445	12		12
100039236	LONGFORD	IRL		09/27/2019		70,534							4,545	4,545	37		37

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100039240	DUBLIN	IRL		09/27/2019		29,598							3,492	3,492	28		28
100039244	CLARE	IRL		09/27/2019		271,344							(1,160)	(1,160)	34		34
100039251	DUBLIN	IRL		09/27/2019		135,105							2,520	2,520	22		22
100039277	GALWAY	IRL		09/27/2019		102,808							337	337	4		4
100039280	DUBLIN	IRL		09/27/2019		1,040,569							2,310	2,310	31		31
100039281	DUBLIN	IRL		09/27/2019		2,293,070							906	906	39		39
100039282	DUBLIN	IRL		09/27/2019		1,154,631							2,633	2,633	35		35
100039296	DUBLIN	IRL		09/27/2019		2,109,190							7,314	7,314	82		82
100039298	DUBLIN	IRL		09/27/2019		110,215							4,405	4,405	36		36
100039299	CLARE	IRL		09/27/2019		2,695							(16)	(16)			
100039316	DUBLIN	IRL		09/27/2019		60,506							(197)	(197)	(24)		(24)
100039320	DUBLIN	IRL		09/27/2019		36,611							1,919	1,919	16		16
100039323	DUBLIN	IRL		09/27/2019		301,557							2,515	2,515	23		23
100039324	DUBLIN	IRL		09/27/2019		872,933							7,004	7,004	64		64
100042941	EAGLE MOUNTAIN	UT		05/28/2020		381,974							4,886	4,886			
100042946	MORENO VALLEY	CA		05/28/2020		202,346							1,330	1,330			
100042951	FRONT ROYAL	VA		05/28/2020		217,274							2,151	2,151			
100042954	AUSTIN	TX		05/28/2020		213,793							2,190	2,190			
100042956	ZOLFO SPRINGS	FL		05/28/2020		476,365							786	786			
100042967	STREAMWOOD	IL		05/28/2020		109,581							2,233	2,233			
100042991	HILLSBORO	OR		05/28/2020		78,422							957	957			
100043003	ARROYO GRANDE	CA		05/28/2020		282,938							1,031	1,031			
100043023	HICKSVILLE	NY		05/28/2020		836,788							1,841	1,841			
100043036	GALLOWAY	OH		05/28/2020		50,310							3,315	3,315			
100043046	WAHPETON	ND		05/28/2020		59,084							924	924			
100043065	DOVER TOWNSHIP	NJ		05/28/2020		533,943							582	582			
100043079	ROCKLIN	CA		05/28/2020		45,453							2,289	2,289			
100043098	BRENTWOOD	CA		05/28/2020		958,348							1,646	1,646			
100043125	ENGLEWOOD	CO		05/28/2020		447,550							1,301	1,301			
100043126	RIALTO	CA		05/28/2020		268,192							1,524	1,524			
100043131	ALAMOSA	CO		05/28/2020		73,782							1,044	1,044			
100043176	TEMECULA	CA		05/28/2020		538,019							2,121	2,121			
100043206	BROOKLYN	NY		08/13/2020		349,966							1,387	1,387			
100043223	TARZANA	CA		08/13/2020		2,486,063							3,093	3,093			
100043226	SYLVA	NC		08/13/2020		293,199							5,888	5,888			
100043227	DREXEL	NC		08/13/2020		132,921							808	808			
100043253	QUEENS VILLAGE	NY		08/13/2020		120,854							128	128			
100043259	CHESHIRE	CT		08/13/2020		37,741							4,334	4,334			
100043262	FORT LAUDERDALE	FL		08/13/2020		207,801							1,091	1,091			
100043268	FAIRFAX	VA		08/13/2020		221,235							1,803	1,803			
100043270	PALMYRA	NE		08/13/2020		208,769							133	133			
100043282	DISTRICT HEIGHTS	MD		08/13/2020		683,015							1,210	1,210			
100043293	MARENGO	OH		08/13/2020		119,165							75	75			
100043299	NORTH WALES	PA		08/13/2020		442,600							958	958			
100043301	SOUTH ORANGE	NJ		08/13/2020		605,136							722	722			
100043333	RESTON	VA		08/13/2020		135,268							897	897			
100043349	MANCHESTER	NH		08/13/2020		112,371							1,219	1,219			
100043364	LOS ANGELES	CA		08/13/2020		145,450							3,129	3,129			
100043368	PHILADELPHIA	PA		08/13/2020		288,084							1,128	1,128			
100043372	PROVIDENCE	RI		08/13/2020		444,921							1,876	1,876			
100043373	MEMPHIS	TN		08/13/2020		92,824							1,577	1,577			

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100043374	HAINES CITY	FL		08/13/2020		438,220							1,944	1,944			
100043379	WALNUT	CA		08/13/2020		1,849,631							2,053	2,053			
100043384	RANDALLSTOWN	MD		08/13/2020		875,813							805	805			
100043387	SUMMERVILLE	SC		08/13/2020		475,375							511	511			
100043405	FAIRVIEW HEIGHTS	IL		08/13/2020		242,068							697	697			
100043406	NAPERVILLE	IL		08/13/2020		95,228							4,119	4,119			
100043408	MILWAUKEE	WI		08/13/2020		250,389							254	254			
100043409	NEWPORT BEACH	CA		08/13/2020		43,247							5,817	5,817			
100043411	ROCK SPRINGS	WY		08/13/2020		617,345							1,036	1,036			
100043415	CAMDEN	NJ		08/13/2020		99,888							147	147			
100043446	NEW IBERIA	LA		08/13/2020		186,867							81	81			
100043449	BROOKLYN	NY		08/13/2020		2,009,705							2,942	2,942			
100043450	PATTERSON	NY		08/13/2020		259,963							273	273			
100043462	OLYMPIA	WA		08/13/2020		155,039							1,091	1,091			
100043463	GALWAY	NY		08/13/2020		887,060							1,363	1,363			
100043473	PUTNAM VALLEY	NY		08/13/2020		796,327							1,150	1,150			
100043477	SAINT CHARLES	IL		08/13/2020		432,687							547	547			
100043480	TALLAHASSEE	FL		08/13/2020		649,394							940	940			
100043481	TAMPA	FL		08/13/2020		626,264							1,443	1,443			
100043505	PEARLAND	TX		08/13/2020		99,069							1,218	1,218			
100043506	GILBERT	AZ		08/13/2020		96,813							2,098	2,098			
100043510	EAST BRUNSWICK	NJ		08/13/2020		213,551							178	178			
100043514	CLAREMONT	CA		08/13/2020		463,949							3,389	3,389			
100043523	TORRANCE	CA		08/13/2020		147,422							3,063	3,063			
100043530	PITTSBURGH	PA		08/13/2020		139,422							478	478			
100043533	CHINO	CA		08/13/2020		408,999							1,725	1,725			
100043537	LAS VEGAS	NV		08/13/2020		215,777							215	215			
100043538	WEST VALLEY CITY	UT		08/13/2020		225,589							1,118	1,118			
100043543	CHESHIRE	CT		08/13/2020		204,207							1,088	1,088			
100043544	NORTH BERGEN	NJ		08/13/2020		263,933							217	217			
100043552	RAVENNA	OH		08/13/2020		596,348							496	496			
100043560	WEST PALM BEACH	FL		08/13/2020		161,980							176	176			
100043564	MIAMI	FL		08/13/2020		188,399							1,250	1,250			
100043565	PALMDALE	CA		08/13/2020		272,480							200	200			
100043583	LOS ANGELES	CA		08/13/2020		700,692							734	734			
100043604	STATEN ISLAND	NY		08/13/2020		393,553							286	286			
100043621	MASTIC BEACH	NY		08/13/2020		20,460							3,971	3,971			
100043627	PHILADELPHIA	PA		08/13/2020		70,727							1,207	1,207			
100043633	WIXOM	MI		08/13/2020		622,102							655	655			
100043646	LANSING	MI		08/13/2020		93,299							734	734			
100043671	SAN BERNARDINO	CA		08/13/2020		189,531							200	200			
100043690	BROOKLYN	NY		08/13/2020		81,492							3,215	3,215			
100043705	ROANOKE	IL		08/13/2020		144,948							148	148			
100043718	LAKE GROVE	NY		08/13/2020		1,084,560							910	910			
100043720	ATLANTA	GA		08/13/2020		294,044							360	360			
100043726	LEVITTOWN	NY		08/13/2020		1,435,842							1,171	1,171			
100043728	SARASOTA	FL		08/13/2020		477,156							308	308			
100043730	CLIFTON PARK	NY		08/13/2020		518,877							561	561			
100043734	MIAMI	FL		08/13/2020		195,104							240	240			
100043752	GARDNERVILLE	NV		08/13/2020		859,841							1,131	1,131			
100043755	SUWANEE	GA		08/13/2020		450,817							594	594			

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100043760	BRAZIL	IN		08/13/2020		92,197							609	609			
100043774	RICHMOND	CA		08/13/2020		183,668							1,316	1,316			
100043778	TURLOCK	CA		08/13/2020		275,882							165	165			
100043779	VALLEJO	CA		08/13/2020		282,832							1,010	1,010			
100043785	PITTSBURGH	PA		08/13/2020		40,554							864	864			
100043791	FREEPORT	NY		08/13/2020		1,113,188							1,106	1,106			
100043801	VALLEY STREAM	NY		08/13/2020		1,341,344							2,417	2,417			
100043804	HAMDEN	CT		08/13/2020		480,746							783	783			
100043807	CHICAGO	IL		08/13/2020		71,974							95	95			
100043816	HAYWARD	CA		08/13/2020		256,713							977	977			
100043824	ORADELL	NJ		08/13/2020		584,096							2,929	2,929			
100043829	EL PASO	TX		08/19/2020		19,062							1,153	1,153			
100043844	MENLO PARK	CA		08/19/2020		1,164,070							2,689	2,689			
100043849	STATEN ISLAND	NY		08/19/2020		1,077,923							1,900	1,900			
100043851	E PALO ALTO	CA		08/19/2020		592,117							920	920			
100043852	NORCO	CA		08/19/2020		173,424							3,093	3,093			
100043853	RICHMOND	CA		08/19/2020		368,875							1,975	1,975			
100043874	MISSION	TX		08/19/2020		40,019							90	90			
100043876	GALESBURG	IL		08/19/2020		114,733							78	78			
100043878	WOODRIDGE	IL		08/19/2020		391,022							445	445			
100043890	WESTON	FL		08/19/2020		1,539,389							1,386	1,386			
100043891	ST. LOUIS	MO		08/19/2020		105,680							5,685	5,685			
100043892	PALM HARBOR	FL		08/19/2020		849,413							596	596			
100043895	MESA	AZ		08/19/2020		235,081							1,309	1,309			
100043900	DALY CITY	CA		08/19/2020		1,427,123							1,807	1,807			
100043903	GARDENA	CA		08/19/2020		512,105							2,412	2,412			
100043904	MARION STATION	MD		08/19/2020		184,212							1,130	1,130			
100043913	BIRMINGHAM	AL		08/19/2020		57,342							402	402			
100043914	WYOMING	IL		08/19/2020		251,986							217	217			
100043916	ELLENWOOD	GA		08/19/2020		72,946							183	183			
100043921	TEMPLE CITY	CA		08/19/2020		92,973							777	777			
100043930	BRICK TOWNSHIP	NJ		08/19/2020		228,207							302	302			
100043932	SAN DIEGO	CA		08/19/2020		263,964							620	620			
100043934	BETHLEHEM	PA		08/19/2020		434,627							1,688	1,688			
100043941	DYKE	VA		08/19/2020		231,498							816	816			
100043942	PLANTATION	FL		08/19/2020		117,961							414	414			
100043955	BRONX	NY		08/19/2020		117,547							316	316			
100043956	NEWMAN	CA		08/19/2020		398,665							541	541			
100043962	HASTINGS	NE		08/19/2020		30,213							812	812			
100043963	COLUMBUS	OH		08/19/2020		146,748							302	302			
100043967	SAN RAFAEL	CA		08/19/2020		1,146,888							1,517	1,517			
100043968	INDIANAPOLIS	IN		08/19/2020		72,674							565	565			
100043975	ELLWOOD CITY	PA		08/19/2020		404,642							1,447	1,447			
100043983	OMAHA	NE		08/19/2020		51,395							1,603	1,603			
100043986	IMPERIAL BEACH	CA		08/19/2020		292,802							13,367	13,367			
100043988	RANCHO CUCAMONGA	CA		08/19/2020		611,730							2,872	2,872			
100044004	LOS ANGELES	CA		08/19/2020		622,585							829	829			
100044026	SEVERN	MD		08/19/2020		353,259							1,171	1,171			
100044028	SHILLINGTON	PA		08/19/2020		127,618							194	194			
100044032	ONTARIO	CA		08/19/2020		94,840							880	880			
100044038	DANVILLE	CA		08/19/2020		358,868							4,022	4,022			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044041	OSPREY	FL		08/19/2020		1,298,079							5,210	5,210			
100044047	ROBERTS	WI		08/19/2020		728,153							664	664			
100044050	HOUMA	LA		08/19/2020		252,026							354	354			
100044091	CLARK TOWNSHIP	NJ		08/19/2020		664,410							788	788			
100044096	MEMPHIS	TN		08/19/2020		165,162							496	496			
100044100	GREENVILLE	GA		08/19/2020		117,789							119	119			
100044101	BEAVER DAM	WI		08/19/2020		111,813							662	662			
100044104	LAS VEGAS	NV		08/19/2020		137,493							368	368			
100044109	LOS ANGELES	CA		08/19/2020		340,315							1,503	1,503			
100044132	INDIO	CA		08/19/2020		266,424							1,226	1,226			
100044135	LOS ANGELES	CA		08/19/2020		778,777							2,390	2,390			
100044157	GREENVILLE	SC		08/19/2020		92,385							518	518			
100044159	CHATTANOOGA	TN		08/19/2020		35,962							311	311			
100044169	VICTORVILLE	CA		08/19/2020		89,422							168	168			
100044181	UKIAH	CA		08/19/2020		437,336							829	829			
100044209	PLAINFIELD	NJ		08/19/2020		1,041,033							918	918			
100044210	STERLING HEIGHTS	MI		08/19/2020		19,635							1,728	1,728			
100044219	CHICAGO	IL		08/19/2020		581,555							1,030	1,030			
100044220	SAN FRANCISCO	CA		08/19/2020		697,031							890	890			
100044230	BOCA RATON	FL		08/19/2020		158,913							1,205	1,205			
100044235	CALEXICO	CA		08/19/2020		251,238							206	206			
100044245	MADERA	CA		08/19/2020		540,260							746	746			
100044248	LITHONIA	GA		08/19/2020		75,160							512	512			
100044265	ROANOKE	VA		08/19/2020		155,697							776	776			
100044268	RICHMOND	VA		08/19/2020		903,134							715	715			
100044273	CORAL SPRINGS	FL		08/19/2020		979,112							1,081	1,081			
100044282	MIRAMAR	FL		08/19/2020		145,987							251	251			
100044292	VENICE	FL		08/19/2020		483,723							646	646			
100044295	SAINT LOUIS	MO		08/19/2020		581,250							697	697			
100044297	EAST WINDSOR	NJ		08/19/2020		104,118							202	202			
100044353	ST LOUIS	MO		11/19/2020		4,445							634	634			
100044354	FAYETTEVILLE	AR		11/19/2020		35,787							702	702			
100044356	GATES	NC		11/19/2020		182,930							1,035	1,035			
100044359	CLINTON	AR		11/19/2020		68,337							350	350			
100044367	BOSTON	MA		11/19/2020		798,625							4,223	4,223			
100044370	LONGMONT	CO		11/19/2020		383,459							2,445	2,445			
100044377	FLINT	MI		11/19/2020		6,137							818	818			
100044379	LAKE WORTH	FL		11/19/2020		196,715							1,022	1,022			
100044385	SAN DIEGO	CA		11/19/2020		1,206,707							1,006	1,006			
100044400	KINGSTON	PA		11/19/2020		521,236							405	405			
100044401	VALRICO	FL		11/19/2020		772,801							522	522			
100044407	CHICAGO	IL		11/19/2020		988,732							991	991			
100044408	OZONE PARK	NY		11/19/2020		1,591,166							1,879	1,879			
100044409	BALTIMORE	MD		11/19/2020		288,412							436	436			
100044415	NORTH CHARLESTON	SC		11/19/2020		135,720							603	603			
100044418	OAKLAND	CA		11/19/2020		452,758							961	961			
100044426	NEWTOWN	CT		11/19/2020		269,239							1,402	1,402			
100044433	VALRICO	FL		11/19/2020		755,379							724	724			
100044448	CARSON	WA		11/19/2020		189,768							735	735			
100044454	MIAMI	FL		11/19/2020		238,464							1,149	1,149			
100044461	ATLANTA	GA		11/19/2020		65,621							415	415			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044464	CHICAGO	IL		11/19/2020		96,412							416	416			
100044467	MIAMI	FL		11/19/2020		472,056							683	683			
100044469	LIVERMORE	CA		11/19/2020		463,059							1,066	1,066			
100044472	BRIDGEPORT	CT		11/19/2020		335,718							457	457			
100044481	NEWARK	CA		11/19/2020		759,511							2,752	2,752			
100044483	BAYONNE	NJ		11/19/2020		299,742							618	618			
100044484	WILLIAMS	CA		11/19/2020		64,816							3,089	3,089			
100044490	SAN JOSE	CA		11/19/2020		634,811							691	691			
100044496	MOBILE	AL		11/19/2020		21,022							332	332			
100044503	UNION CITY	CA		11/19/2020		438,442							1,882	1,882			
100044508	SAN DIEGO	CA		11/19/2020		91,916							273	273			
100044515	LOS ANGELES	CA		11/19/2020		998,199							1,427	1,427			
100044520	SAN DIEGO	CA		11/19/2020		18,173							660	660			
100044527	TRAPPE	PA		11/19/2020		159,591							4,389	4,389			
100044533	CHICAGO	IL		11/19/2020		4,997							609	609			
100044534	COLORADO SPRINGS	CO		11/19/2020		60,073							1,393	1,393			
100044543	OREM	UT		11/19/2020		603,624							4,062	4,062			
100044544	LAS VEGAS	NV		11/19/2020		131,908							1,147	1,147			
100044545	AURORA	CO		11/19/2020		88,544							503	503			
100044558	TAMARAC	FL		11/19/2020		224,368							794	794			
100044562	LEOMINSTER	MA		11/19/2020		23,669							635	635			
100044576	HOUSTON	TX		11/19/2020		75,141							480	480			
100044582	HOUSTON	TX		11/19/2020		58,983							95	95			
100044583	FOREST GROVE	OR		11/19/2020		183,232							526	526			
100044590	LOS ANGELES	CA		11/19/2020		478,589							2,261	2,261			
100044596	NEW YORK	NY		11/19/2020		9,307,626							163,325	163,325			
100044604	HAYWARD	CA		11/19/2020		522,790							993	993			
100044623	SAN DIEGO	CA		11/19/2020		825,628							3,094	3,094			
100044628	TUJUNGA	CA		11/19/2020		302,812							626	626			
100044639	NAPERVILLE	IL		11/19/2020		836,111							6,009	6,009			
100044641	VAN NUYS	CA		11/19/2020		304,570							946	946			
100044648	MONTCLAIR	CA		11/19/2020		258,262							2,257	2,257			
100044649	BOTHELL	WA		11/19/2020		413,998							2,119	2,119			
100044653	FREMONT	CA		11/19/2020		1,123,645							7,010	7,010			
100044660	MILPITAS	CA		11/19/2020		731,337							4,923	4,923			
100044662	SPRINGVILLE	UT		11/19/2020		223,346							1,266	1,266			
100044675	SCHAUMBURG	IL		11/19/2020		482,515							216	216			
100044684	MAPLE SHADE	NJ		11/19/2020		161,340							211	211			
100044685	GLOUCESTER TWP	NJ		11/19/2020		473,009							740	740			
100044696	WOODCLIFF LAKE	NJ		11/19/2020		532,384							953	953			
100044698	LOS ANGELES	CA		11/19/2020		488,477							1,174	1,174			
100044701	FRANKLIN	MA		11/19/2020		1,963,343							1,632	1,632			
100044706	SCOTCH PLAINS	NJ		11/19/2020		841,739							477	477			
100044712	PLAINFIELD	IL		11/19/2020		441,074							365	365			
100044716	WEST PARK	FL		11/19/2020		364,663							537	537			
100044719	ELYRIA	OH		11/19/2020		540,309							466	466			
100044733	BROOKLYN	NY		11/19/2020		645,749							587	587			
100044752	PHILADELPHIA	PA		11/19/2020		100,041							588	588			
100044765	BROOKSVILLE	FL		11/19/2020		722,689							582	582			
100044768	KAPOLEI	HI		11/19/2020		88,943							577	577			
100044772	BRIDGEPORT	CT		11/19/2020		1,230,149							5,787	5,787			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044782	APOPKA	FL		11/19/2020		725,730							588	588			
100044783	MIAMI	FL		11/19/2020		1,082,180							835	835			
100044794	FAIRFIELD	OH		11/19/2020		496,671							363	363			
100044810	MIAMI	FL		11/19/2020		549,875							1,117	1,117			
100044816	MIAMI	FL		11/19/2020		324,402							502	502			
100044820	PHOENIX	AZ		11/19/2020		58,316							1,096	1,096			
100044822	BAKERSFIELD	CA		11/19/2020		939,266							512	512			
100044827	BROOKLYN	NY		11/19/2020		643,329							817	817			
100044830	LEESBURG	TX		11/19/2020		170,732							816	816			
100044838	FAYETTEVILLE	GA		11/19/2020		239,839							1,730	1,730			
100044842	NEWNAN	GA		11/19/2020		174,429							403	403			
100044851	SEBRING	FL		11/19/2020		242,731							736	736			
100044861	AMITE	LA		11/19/2020		152,924							1,007	1,007			
100044863	CASSELBERRY	FL		11/19/2020		228,809							556	556			
100044892	SAVANNAH	GA		11/19/2020		289,752							327	327			
100044896	EFFORT	PA		11/19/2020		304,121							851	851			
100044901	LEHIGH ACRES	FL		11/19/2020		132,265							803	803			
100044906	STATEN ISLAND	NY		11/19/2020		919,643							5,317	5,317			
100044907	SAN LORENZO	CA		11/19/2020		668,638							3,312	3,312			
100044926	KATY	TX		11/19/2020		269,273							619	619			
100044945	FORT WORTH	TX		11/19/2020		390,548							955	955			
100044948	PORTER	TX		11/19/2020		137,785							1,119	1,119			
100044954	HONOLULU	HI		11/19/2020		557,804							877	877			
100044959	GROSSE POINTE	MI		11/19/2020		243,584							1,443	1,443			
100044964	FORT LAUDERDALE	FL		11/19/2020		167,853							487	487			
100044968	MARIETTA	GA		11/19/2020		142,316							1,013	1,013			
100044987	LUDINGTON	MI		11/19/2020		847,343							4,187	4,187			
100045008	MACOMB	MI		11/19/2020		106,019							348	348			
100045015	CROWLEY	TX		11/19/2020		247,844							916	916			
100045017	WASHINGTON	DC		11/19/2020		172,021							1,270	1,270			
100045019	MERIDIAN	ID		11/19/2020		332,864							1,083	1,083			
100045050	SMYRNA	DE		11/19/2020		189,504							1,788	1,788			
100045055	POMPANO BEACH	FL		11/19/2020		484,052							415	415			
100045063	VALDOSTA	GA		11/19/2020		146,879							1,353	1,353			
100045065	EDGEWOOD	NM		11/19/2020		134,726							1,140	1,140			
100045069	AURORA	CO		11/19/2020		127,391							35,715	35,715			
100045076	SAINT CLOUD	FL		11/19/2020		194,610							1,258	1,258			
100045082	KELSO	WA		11/19/2020		440,872							1,019	1,019			
100045089	PERRIS	CA		11/19/2020		304,904							3,875	3,875			
100045111	LAUDERHILL	FL		11/19/2020		150,174							1,458	1,458			
100045112	BURLINGTON	MA		11/19/2020		447,458							1,176	1,176			
100045116	EL PASO	TX		11/19/2020		136,096							411	411			
100045123	RICHMOND	VA		11/25/2020		249,053							1,010	1,010			
100045126	GAINESVILLE	FL		11/25/2020		374,822							444	444			
100045132	BLOOMFIELD	NJ		11/25/2020		117,680							566	566			
100045137	EMERYVILLE	CA		11/25/2020		4,207							159	159			
100045138	HENDERSON	NV		11/25/2020		422,965							1,252	1,252			
100045181	TORNILLO	TX		11/25/2020		18,703							850	850			
100045205	CRYSTAL LAKE	IL		11/25/2020		19,781							368	368			
100045206	ORLANDO	FL		11/25/2020		438,717							514	514			
100045208	EWA BEACH	HI		11/25/2020		255,831							338	338			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045230	SAGINAW	MI		11/25/2020		137,742							1,059	1,059			
100045236	SKILLMAN	NJ		11/25/2020		561,727							1,345	1,345			
100045237	ILION	NY		11/25/2020		136,425							285	285			
100045245	ORLANDO	FL		11/25/2020		313,223							549	549			
100045249	WEST CHESTER	PA		11/25/2020		770,846							1,086	1,086			
100045264	FOREST HILL	MD		11/25/2020		106,999							319	319			
100045265	PARKER	AZ		11/25/2020		647,908							577	577			
100045275	SAN BRUNO	CA		11/25/2020		1,049,680							3,500	3,500			
100045283	ROCKLEDGE	GA		11/25/2020		44,059							934	934			
100045284	ELK CITY	OK		11/25/2020		298,947							358	358			
100045289	CAMDEN	SC		11/25/2020		163,610							167	167			
100045292	BALTIMORE	MD		11/25/2020		76,764							123	123			
100045296	GRANT	AL		11/25/2020		74,833							292	292			
100045300	WEST HILLS	CA		11/25/2020		1,248,239							1,035	1,035			
100045302	CLIFTON	NJ		11/25/2020		695,603							1,203	1,203			
100045303	NAPLES	FL		11/25/2020		844,199							778	778			
100045307	GREENTOWN	PA		11/25/2020		163,286							829	829			
100045308	SUMMITVILLE	NY		11/25/2020		338,549							1,838	1,838			
100045316	CHICAGO	IL		11/25/2020		171,181							168	168			
100045319	VIRGINIA BEACH	VA		11/25/2020		745,823							812	812			
100045324	BURLINGTON	NC		11/25/2020		244,627							843	843			
100045330	TOLEDO	OH		11/25/2020		37,102							359	359			
100045336	FRIANT	CA		11/25/2020		671,069							581	581			
100045338	SALVO	NC		11/25/2020		507,264							1,984	1,984			
100045339	ANTELOPE	CA		11/25/2020		712,403							656	656			
100045350	MINNEAPOLIS	MN		11/25/2020		240,779							1,413	1,413			
100045356	MINNEAPOLIS	MN		11/25/2020		353,061							374	374			
100045360	KELLYTON	AL		11/25/2020		82,169							479	479			
100045365	ST LOUIS	MO		11/25/2020		109,334							634	634			
100045383	MILLEDGEVILLE	GA		11/25/2020		295,633							6,170	6,170			
100045391	EASTON	PA		11/25/2020		123,270							3,212	3,212			
100045392	PIKESVILLE	MD		11/25/2020		19,853							1,409	1,409			
100045402	WILLISTON	SC		11/25/2020		121,368							756	756			
100045404	HUNTINGTON BEACH	CA		11/25/2020		1,088,162							3,507	3,507			
100045412	AUSTIN	TX		11/25/2020		46,493							1,363	1,363			
100045421	GEORGETOWN	SC		11/25/2020		250,552							421	421			
100045424	MURRIETA	CA		11/25/2020		863,015							1,209	1,209			
100045438	OCALA	FL		11/25/2020		572,916							566	566			
100045452	DANIELSON	CT		11/25/2020		575,857							1,068	1,068			
100045456	WEST HARTFORD	CT		11/25/2020		219,429							1,581	1,581			
100045461	SACRAMENTO	CA		11/25/2020		257,606							883	883			
100045464	WONDER LAKE	IL		11/25/2020		354,073							224	224			
100045466	CINCINNATI	OH		11/25/2020		214,289							518	518			
100045470	AMHERST	OH		11/25/2020		1,090,782							1,626	1,626			
100045493	EAST ORANGE	NJ		11/25/2020		394,927							1,501	1,501			
100045497	NORRISTOWN	PA		11/25/2020		498,500							204	204			
100045498	BAY CITY	MI		11/25/2020		167,563							404	404			
100045504	BALTIMORE	MD		11/25/2020		29,447							530	530			
100045506	SAN ANTONIO	TX		11/25/2020		2,273							1,047	1,047			
100045512	SUNLAND	CA		11/25/2020		777,873							863	863			
100045517	STOCKTON	CA		11/25/2020		348,075							1,326	1,326			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045521	HAMPTON	VA		11/25/2020		116,011							626	626			
100045522	CARNEYS POINT	NJ		11/25/2020		39,980							62	62			
100045536	EASTON	PA		11/25/2020		315,249							525	525			
100045541	WAYCROSS	GA		11/25/2020		29,189							627	627			
100045559	PHILADELPHIA	PA		11/25/2020		567,982							1,721	1,721			
100045563	STOCKTON	CA		11/25/2020		291,010							1,237	1,237			
100045566	STUTTGART	AR		11/25/2020		88,654							321	321			
100045568	PITTSFIELD	MA		11/25/2020		94,458							883	883			
100045572	MILFORD	CT		11/25/2020		128,521							341	341			
100045582	PITTSFORD	NY		11/25/2020		765,781							863	863			
100045587	EASLEY	SC		11/25/2020		107,697							672	672			
100045593	LINTHICUM HEIGHTS	MD		11/25/2020		957,444							972	972			
100045595	PAHOA	HI		11/25/2020		73,738							77	77			
100045612	CHUGIAK	AK		11/25/2020		929,431							1,340	1,340			
100045616	FRIERSON	LA		11/25/2020		110,461							181	181			
100045617	QUAKERTOWN	PA		11/25/2020		273,203							491	491			
100045619	POUGHKEEPSIE	NY		11/25/2020		524,494							1,024	1,024			
100045631	RIVERDALE	GA		11/25/2020		143,052							129	129			
100045648	WEST PALM BEACH	FL		11/25/2020		556,360							683	683			
100045649	BIRMINGHAM	AL		11/25/2020		109,684							543	543			
100045659	BALTIMORE	MD		11/25/2020		118,814							1,106	1,106			
100045661	FORT WAYNE	IN		11/25/2020		154,838							92	92			
100045668	EVERGREEN	CO		11/25/2020		272,942							1,262	1,262			
100045671	PICO RIVERA	CA		11/25/2020		751,621							1,611	1,611			
100045676	WILMINGTON	DE		11/25/2020		362,652							1,653	1,653			
100045683	HAMILTON	OH		11/25/2020		216,225							154	154			
100045692	SAINT CLOUD	FL		11/25/2020		98,416							338	338			
100045696	BEACH HAVEN	NJ		11/25/2020		355,389							242	242			
100045703	MIAMI	FL		11/25/2020		90,837							179	179			
100045720	DETROIT	MI		11/25/2020		96,436							1,014	1,014			
100045729	COLUMBIA	SC		11/25/2020		379,978							493	493			
100045732	PLEASANTVILLE	NY		11/25/2020		87,104							7,574	7,574			
100045733	PLAINFIELD	IL		11/25/2020		474,435							520	520			
100045742	INDIANAPOLIS	IN		11/25/2020		173,257							976	976			
100045746	SALEM	MA		11/25/2020		146,072							2,155	2,155			
100045750	ORANGE	CA		11/25/2020		207,879							3,864	3,864			
100045751	HAZELWOOD	MO		11/25/2020		262,418							385	385			
100045756	BROOKLYN	NY		11/25/2020		397,968							1,971	1,971			
100045762	PHILADELPHIA	PA		11/25/2020		152,755							129	129			
100045766	DETROIT	MI		11/25/2020		31,797							(146)	(146)			
100045775	LIVERMORE	CA		11/25/2020		1,417,642							2,070	2,070			
100045779	SYLACAUGA	AL		11/25/2020		229,847							203	203			
100045788	SHERIDAN	CA		11/25/2020		801,613							734	734			
100045792	MOUNT PLEASANT	SC		11/25/2020		212,978							305	305			
100045797	ATLANTA	GA		11/25/2020		1,145,255							1,152	1,152			
100045801	ELKTON	MD		11/25/2020		506,150							618	618			
100045808	BENTON HARBOR	MI		11/25/2020		88,375							405	405			
100045818	BALTIMORE	MD		11/25/2020		127,450							121	121			
100045822	ST. LOUIS	MO		11/25/2020		26,262							721	721			
100045830	ROLLING MEADOWS	IL		11/25/2020		220,255							447	447			
100045832	MAHWAH	NJ		11/25/2020		488,352							585	585			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045835	WOODLAND	CA		11/25/2020		766,223							843	843			
100045838	WARRENTON	VA		11/25/2020		360,067							516	516			
100045841	DALLAS	TX		11/25/2020		1,021,051							930	930			
100045846	AKRON	OH		11/25/2020		134,185							225	225			
100045850	KEAVY	KY		11/25/2020		241,933							85	85			
100045857	HOUGHTON LAKE	MI		11/25/2020		92,682							892	892			
100045859	BLUEFIELD	WV		11/25/2020		30,882							979	979			
100045865	LAKELAND	FL		11/25/2020		438,546							483	483			
100045869	REDWOOD CITY	CA		11/25/2020		1,132,639							1,182	1,182			
100045872	PALATINE	IL		11/25/2020		540,732							991	991			
100045874	FRESH MEADOWS	NY		11/25/2020		451,767							2,968	2,968			
100045880	WILMINGTON	DE		11/25/2020		109,557							1,661	1,661			
100045882	HOLMDEL	NJ		11/25/2020		335,059							1,890	1,890			
100045885	TEMECULA	CA		11/25/2020		1,883,762							10,664	10,664			
100045889	MOGADORE	OH		11/25/2020		150,667							279	279			
100045893	DANVILLE	VA		11/25/2020		22,107							1,022	1,022			
100045896	CHICAGO	IL		11/25/2020		243,290							448	448			
100045904	CERRITOS	CA		11/25/2020		1,184,576							2,891	2,891			
100045913	WESTMINSTER	MD		11/25/2020		937,205							890	890			
100045915	ORLANDO	FL		11/25/2020		564,410							1,486	1,486			
100045936	MIMS	FL		11/25/2020		494,349							377	377			
100045937	FENTON	MO		11/25/2020		289,851							288	288			
100045942	HILLSBORO	OR		11/25/2020		186,273							640	640			
100045947	SHAKOPEE	MN		11/25/2020		621,431							832	832			
100045948	PHILADELPHIA	PA		11/25/2020		111,574							347	347			
100045973	WOODRUFF	SC		11/25/2020		90,272							1,101	1,101			
100045987	BROOKHAVEN	PA		11/25/2020		307,888							1,748	1,748			
100045990	KANSAS CITY	MO		11/25/2020		120,325							234	234			
100045994	ROCKY MOUNT	VA		11/25/2020		194,089							141	141			
100045998	BRISTOL	CT		11/25/2020		229,417							1,281	1,281			
100045999	ARANSAS PASS	TX		11/25/2020		30,683							164	164			
100046000	CLAREMONT	NC		11/25/2020		148,409							307	307			
100046001	SANFORD	FL		11/25/2020		575,516							923	923			
100046025	PHILADELPHIA	PA		11/25/2020		256,335							561	561			
100046026	CHICAGO HEIGHTS	IL		11/25/2020		214,339							259	259			
100046044	ANDALUSIA	AL		11/25/2020		54,958							537	537			
100046057	TOPOCK	AZ		11/25/2020		125,058							212	212			
100046072	SHARPSVILLE	IN		11/25/2020		198,848							214	214			
100046074	CLINTON	MD		11/25/2020		645,157							1,093	1,093			
100046077	CHICAGO	IL		11/25/2020		400,182							1,179	1,179			
100046081	STEUBENVILLE	OH		11/25/2020		171,441							194	194			
100046082	CRYSTAL	MN		11/25/2020		581,226							649	649			
100046095	SAN DIEGO	CA		11/25/2020		538,434							1,280	1,280			
100046096	MAPLE VALLEY	WA		11/25/2020		143,649							1,156	1,156			
100046098	ROUND ROCK	TX		11/25/2020		314,861							359	359			
100046101	WASHINGTON CROSSING	PA		11/25/2020		669,177							599	599			
100046105	SAN DIEGO	CA		11/25/2020		366,674							2,206	2,206			
100046106	TOPEKA	KS		11/25/2020		46,025							60	60			
100046108	AMISSVILLE	VA		11/25/2020		691,799							1,086	1,086			
100046133	PORTLAND	OR		11/25/2020		618,933							627	627			
100046138	LOUISVILLE	KY		11/25/2020		140,355							150	150			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046142	CAROL STREAM	IL		11/25/2020		392,693							2,172	2,172			
100046145	CLEVELAND	OH		11/25/2020		380,661							1,017	1,017			
100046147	HUNTINGTON STATION	NY		11/25/2020		645,420							1,469	1,469			
100046153	OAKLAND PARK	FL		11/25/2020		418,336							438	438			
100046158	STREET	MD		11/25/2020		686,619							454	454			
100046169	SMYRNA	GA		11/25/2020		166,825							1,111	1,111			
100046174	LARKSVILLE	PA		11/25/2020		136,816							182	182			
100046179	RANDLEMAN	NC		11/25/2020		104,618							282	282			
100046184	WILLINGBORO	NJ		11/25/2020		394,419							412	412			
100046190	GREENVILLE	RI		11/25/2020		675,541							743	743			
100046194	HENDERSON	NV		11/25/2020		375,055							379	379			
100046205	TINLEY PARK	IL		11/25/2020		518,668							188	188			
100046208	OMAHA	NE		11/25/2020		63,503							147	147			
100046219	SENECA	PA		11/25/2020		148,406							330	330			
100046221	INGLEWOOD	CA		11/25/2020		644,270							996	996			
100046225	NEW BOSTON	OH		11/25/2020		70,512							288	288			
100046236	SAINT LOUIS	MO		11/25/2020		80,368							356	356			
100046254	GEORGETOWN	KY		11/25/2020		133,015							160	160			
100046270	EL PASO	TX		11/25/2020		260,676							201	201			
100046283	LOS ANGELES	CA		11/25/2020		593,954							1,776	1,776			
100046288	RUTHER GLEN	VA		11/25/2020		579,375							1,704	1,704			
100046298	REDMOND	OR		11/25/2020		503,434							713	713			
100046303	SALT LAKE CITY	UT		11/25/2020		321,428							2,090	2,090			
100046304	PORT SAINT LUCIE	FL		11/25/2020		910,685							819	819			
100046312	BROOKLYN	NY		11/25/2020		398,944							322	322			
100046313	INDIAN ORCHARD	MA		11/25/2020		326,755							614	614			
100046318	SELMA	VA		11/25/2020		204,898							132	132			
100046334	PHILADELPHIA	PA		11/25/2020		21,415							846	846			
100046337	VENTURA	CA		11/25/2020		607,866							2,500	2,500			
100046340	ALBION	PA		11/25/2020		274,182							319	319			
100046343	ROANOKE	VA		11/25/2020		134,961							683	683			
100046346	HAGERSTOWN	MD		11/25/2020		714,736							2,848	2,848			
100046359	BLOOMING PRAIRIE	MN		11/25/2020		206,322							185	185			
100046361	HARPURSVILLE	NY		11/25/2020		301,863							340	340			
100046365	PINNACLE	NC		11/25/2020		353,974							443	443			
100046367	BEDFORD	KY		11/25/2020		218,485							501	501			
100046369	MAHNOMEN	MN		11/25/2020		119,776							326	326			
100046377	SHARON HILL	PA		11/25/2020		354,341							236	236			
100046382	MINERVA	OH		11/25/2020		134,673							119	119			
100046408	GROVETOWN	GA		11/25/2020		339,779							462	462			
100046425	ANAHEIM	CA		11/25/2020		480,777							2,716	2,716			
100046440	HOSCHTON	GA		11/25/2020		902,731							2,768	2,768			
100046453	WOODWARD	OK		11/25/2020		176,591							160	160			
100046468	NATCHITOCHES	LA		11/25/2020		74,980							295	295			
100046477	PALATKA	FL		11/25/2020		110,200							189	189			
100046479	DANBURY	CT		11/25/2020		478,345							692	692			
100046491	MARION	IN		11/25/2020		117,713							255	255			
100046497	DORCHESTER	MA		11/25/2020		478,193							2,043	2,043			
100046507	CHESTERFIELD	VA		11/25/2020		1,161,908							474	474			
100046509	TAHLEQUAH	OK		11/25/2020		66,445							1,445	1,445			
100046515	FORT WORTH	TX		11/25/2020		133,189							615	615			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100046523	LIMA	OH		11/25/2020		68,913							31	31			
100046524	SAN JOSE	CA		11/25/2020		658,120							1,967	1,967			
100046527	DEERFIELD BEACH	FL		11/25/2020		512,696							689	689			
100046532	HAMILTON	OH		11/25/2020		158,724							343	343			
100046533	HOUSTON	TX		11/25/2020		544,037							2,265	2,265			
100046535	WILMINGTON	DE		11/25/2020		439,513							491	491			
100046537	NEWBURG	NY		11/25/2020		882,214							599	599			
100046538	JEFFERSONVILLE	IN		11/25/2020		138,266							169	169			
100046540	ROCHELLE	IL		11/25/2020		332,653							797	797			
100046549	HOUSTON	TX		11/25/2020		214,802							390	390			
100046572	EL CAJON	CA		11/25/2020		275,718							476	476			
100046573	PHILA	PA		11/25/2020		28,010							474	474			
100046577	PHILADELPHIA	PA		11/25/2020		244,523							717	717			
100046581	ARLINGTON	TX		11/25/2020		17,225							815	815			
100046585	BLOOMFIELD	CT		11/25/2020		489,601							494	494			
100046586	GLOUCESTER CITY	NJ		11/25/2020		312,688							390	390			
100046588	CHERRYVILLE	MO		11/25/2020		76,524							119	119			
100046594	STATEN ISLAND	NY		11/25/2020		748,352							2,307	2,307			
100046598	LONG BEACH	NY		11/25/2020		266,843							3,221	3,221			
100046605	BETHLEHEM	PA		11/25/2020		944,116							1,183	1,183			
100046623	HARDEEVILLE	SC		11/25/2020		567,242							829	829			
100046630	GAITHERSBURG	MD		11/25/2020		1,013,099							1,062	1,062			
100046637	SAINT LOUIS	MO		11/25/2020		109,160							756	756			
100046638	MARFA	TX		11/25/2020		25,774							1,431	1,431			
100046642	ROSEVILLE	MI		11/25/2020		219,696							1,822	1,822			
100046656	BAYSHORE	NY		11/25/2020		1,139,437							663	663			
100046660	WORCESTER	MA		11/25/2020		226,961							864	864			
100046667	QUAKERTOWN	PA		11/25/2020		145,172							461	461			
100046668	NORTH MIAMI	FL		11/25/2020		361,246							871	871			
100046674	CHARDON	OH		11/25/2020		193,528							784	784			
100046679	DALLAS	TX		11/25/2020		12,365							762	762			
100046685	WENONAH	NJ		11/25/2020		405,083							504	504			
100046686	HENRICO	VA		11/25/2020		207,711							367	367			
100046714	BRONX	NY		11/20/2020		20,111							2,786	2,786			
100046717	CAMDEN	OH		11/20/2020		13,922							1,160	1,160			
100046721	CANTON	TX		11/20/2020		12,995							946	946			
100046722	SAN JOSE	CA		11/20/2020		18,224							1,944	1,944			
100046723	REEDLEY	CA		11/20/2020		2,325							1,454	1,454			
100046724	METAIRIE	LA		11/20/2020		44,778							147	147			
100046731	AMITYVILLE	NY		11/20/2020		58,758							779	779			
100046732	LANHAM	MD		11/20/2020		12,629							2,485	2,485			
100046733	MANSFIELD	TX		11/20/2020		119,411							475	475			
100046740	COLLEGEVILLE	PA		11/20/2020		275,455							461	461			
100046746	FLORHAM PARK	NJ		11/20/2020		179,799							1,050	1,050			
100046749	DULUTH	GA		11/20/2020		86,088							132	132			
100046750	SAN JOSE	CA		11/20/2020		246,131							391	391			
100046752	CARNATION	WA		11/20/2020		296,187							1,995	1,995			
100046753	NEW CITY	NY		11/20/2020		65,896							19	19			
100046754	MONTGOMERY	PA		11/20/2020		93,647							347	347			
100046757	INDIANAPOLIS	IN		11/20/2020		137,398							127	127			
100046759	GRETNA	LA		11/20/2020		64,783							1,014	1,014			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046761	WARFIELD	VA		11/20/2020		49,061							90	90			
100046762	BAKERSFIELD	CA		11/20/2020		280,194							241	241			
100046763	COMPTON	CA		11/20/2020		96,749							1,733	1,733			
100046764	MONTROSE	CO		11/20/2020		52,073							67	67			
100046770	NORTH HILLS	CA		11/20/2020		71,138							1,633	1,633			
100046772	APEX	NC		11/20/2020		2,589							2,690	2,690			
100046778	JOHNSTON	RI		11/20/2020		98,549							136	136			
100046779	NORTH PORT	FL		11/20/2020		82,836							233	233			
100046781	WEBSTER	NY		11/20/2020		9,539							1,370	1,370			
100046782	BROWNS MILLS	NJ		11/20/2020		128,647							70	70			
100046783	CHESAPEAKE	VA		11/20/2020		78,337							53	53			
100046791	SYRACUSE	NY		11/20/2020		4,243							835	835			
100046793	LAGUNA NIGUEL	CA		11/20/2020		17,372							2,840	2,840			
100046794	WAUCONDA	IL		11/20/2020		14,957							2,050	2,050			
100046795	SPARKS	NV		11/20/2020		69,809							289	289			
100046797	MOBILE	AL		11/20/2020		23,194							2,759	2,759			
100046798	CLAYTON	NJ		11/20/2020		8,124							874	874			
100046800	LEVITTOWN	NY		11/20/2020		209,651							211	211			
100046802	HOUSTON	TX		11/20/2020		4,690							897	897			
100046803	AMESBURY	MA		11/20/2020		224,354							906	906			
100046804	LEXINGTON	KY		11/20/2020		17,428							1,433	1,433			
100046805	PISCATAWAY	NJ		11/20/2020		11,789							2,337	2,337			
100046811	OKLAHOMA CITY	OK		11/20/2020		6,223							635	635			
100046812	MONROE	LA		11/20/2020		43,662							402	402			
100046813	EL PASO	TX		11/20/2020		18,688							1,770	1,770			
100046815	MARIETTA	GA		11/20/2020		280,844							1,311	1,311			
100046816	CONCORD	CA		11/20/2020		6,411							405	405			
100046818	UTICA	OH		11/20/2020		7,676							738	738			
100046819	OAKLYN	NJ		11/20/2020		148,811							99	99			
100046821	DAYTON	OH		11/20/2020		18,013							1,831	1,831			
100046824	BROOKLYN	NY		11/20/2020		75,419							4,020	4,020			
100046825	WAVERLY	IA		11/20/2020		54,542							903	903			
100046826	CHICAGO	IL		11/20/2020		6,427							1,118	1,118			
100046827	TUCSON	AZ		11/20/2020		11,212							674	674			
100046828	HILTON HEAD ISLAND	SC		11/20/2020		244,521							242	242			
100046829	KINGSTON	GA		11/20/2020		13,411							1,026	1,026			
100046831	COLUMBUS	OH		11/20/2020		1,963							1,697	1,697			
100046833	SWARTZ CREEK	MI		11/20/2020		75,916							1,596	1,596			
100046834	NEWTON	NC		11/20/2020		16,255							787	787			
100046837	PULASKI	NY		11/20/2020		183,870							1,340	1,340			
100046840	YONKERS	NY		11/20/2020		427,101							380	380			
100046841	REDWOOD CITY	CA		11/20/2020		138,328							882	882			
100046842	SHOW LOW	AZ		11/20/2020		21,215							1,179	1,179			
100046844	ORLANDO	FL		11/20/2020		37,575							1,464	1,464			
100046847	EL PASO	TX		11/20/2020		59,135							653	653			
100046850	SANDY	UT		11/20/2020		64,909							2,239	2,239			
100046851	PLANTATION	FL		11/20/2020		139,806							569	569			
100046852	ALBUQUERQUE	NM		11/20/2020		38,162							2,195	2,195			
100046854	LEXINGTON	SC		11/20/2020		7,939							3,776	3,776			
100046855	BAKERSVILLE	NC		11/20/2020		1,863							4,282	4,282			
100046856	ELLETTSVILLE	IN		11/20/2020		34,129							1,789	1,789			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100046857	GRAND ISLAND	NY		11/20/2020		176,665							2,420	2,420			
100046860	MOUNT UPTON	NY		11/20/2020		57,252							1,240	1,240			
100046861	DECATUR	GA		11/20/2020		35,822							1,185	1,185			
100046863	MORTON GROVE	IL		11/20/2020		20,798							2,193	2,193			
100046866	BIRMINGHAM	AL		11/20/2020		46,719							1,108	1,108			
100046869	CEDARTOWN	GA		11/20/2020		88,657							63	2,889		(2,827)	(2,827)
100046870	SHREVEPORT	LA		11/20/2020		57,868							1,814	1,814			
100046873	HOUSTON	TX		11/20/2020		314,044							223	223			
100046876	EAST WINDSOR	NJ		11/20/2020		320,170							151	151			
100046878	INCLINE VILLAGE	NV		11/20/2020		67,087							1,363	1,363			
100046879	ELKHART	IN		11/20/2020		9,959							1,150	1,150			
100046880	LOCUST GROVE	GA		11/20/2020		48,782							1,225	1,225			
100046881	HARRISONVILLE	MO		11/20/2020		58,746							1,399	1,399			
100046882	COLUMBUS	OH		11/20/2020		128,375							499	499			
100046884	NEW CASTLE	DE		11/20/2020		109,150							2,382	2,382			
100046885	INDIANAPOLIS	IN		11/20/2020		121,630							194	194			
100046886	NASHVILLE	TN		11/20/2020		232,054							7,261	7,261			
100046887	HOUSTON	TX		11/20/2020		56,696							864	864			
100046888	CORAOPOLIS	PA		11/20/2020		105,888							1,988	1,988			
100046889	YORK	PA		11/20/2020		78,439							1,434	1,434			
100046891	PALM BAY	FL		11/20/2020		104,867							428	428			
100046892	INDIANAPOLIS	IN		11/20/2020		22,478							948	948			
100046895	PHOENIX	AZ		11/20/2020		158,547							2,752	2,752			
100046896	DECATUR	GA		11/20/2020		29,115							1,956	1,956			
100046902	TAMPA	FL		11/20/2020		161,269							930	930			
100046904	MISSOURI CITY	TX		11/20/2020		18,615							356	356			
100046907	WINSTON SALEM	NC		11/20/2020		109,918							1,981	1,981			
100046909	ROCKY MOUNT	NC		11/20/2020		1,922							942	942			
100046910	HOUSTON	TX		11/20/2020		46,433							822	822			
100046911	REDFORD	MI		11/20/2020		66,351							1,269	1,269			
100046912	BRADENTON	FL		11/20/2020		69,005							573	573			
100046913	TAMPA	FL		11/20/2020		110,462							2,883	2,883			
100046916	ALBUQUERQUE	NM		11/20/2020		68,274							1,226	1,226			
100046918	SAN DIEGO	CA		11/20/2020		39,275							2,223	2,223			
100046919	PAYSON	AZ		11/20/2020		98,512							120	120			
100046920	NEWNAN	GA		11/20/2020		74,567							1,303	1,303			
100046923	LEVITTOWN	NY		11/20/2020		319,625							282	282			
100046924	CRANBERRY TWP	PA		11/20/2020		187,488							2,746	2,746			
100046926	BOCA RATON	FL		11/20/2020		55,450							863	863			
100046928	REEDLEY	CA		11/20/2020		83,036							824	824			
100046931	ALBUQUERQUE	NM		11/20/2020		59,386							1,480	1,480			
100046932	BROOKLYN	NY		11/20/2020		362,679							577	577			
100046933	PATERSON	NJ		11/20/2020		237,828							136	136			
100046934	EPHRATA	PA		11/20/2020		24,454							2,665	2,665			
100046935	LAPEER	MI		11/20/2020		50,445							1,137	1,137			
100046936	FRUITLAND	ID		11/20/2020		139,024							295	295			
100046937	GRAND RAPIDS	MI		11/20/2020		162,516							123	123			
100046938	CHARLOTTE	NC		11/20/2020		137,688							5,658	5,658			
100046939	PALO ALTO	CA		11/20/2020		154,918							90	90			
100046943	NEW PARK	PA		11/20/2020		179,278							340	340			
100046944	CLEARWATER	FL		11/20/2020		45,343							1,350	1,350			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046947	DEER PARK	NY		11/20/2020		224,963							159	159			
100046948	OAK PARK	MI		11/20/2020		140,374							226	226			
100046949	DETROIT	MI		11/20/2020		70,380							1,140	1,140			
100046950	ROCHESTER	NY		11/20/2020		47,919							413	413			
100046951	EL PASO	TX		11/20/2020		64,459							871	871			
100046952	NASHVILLE	TN		11/20/2020		111,704							131	131			
100046953	WEST MILFORD	NJ		11/20/2020		138,081							2,160	2,160			
100046954	SAN GABRIEL	CA		11/20/2020		26,461							1,918	1,918			
100046961	EDEN	NY		11/20/2020		70,417							71	71			
100046965	OPA LOCKA	FL		11/20/2020		123,373							154	154			
100046970	ROANN	IN		11/20/2020		16,992							769	769			
100046973	BROOKLYN	NY		11/20/2020		446,814							2,771	2,771			
100046975	TUCKAHOE	NY		11/20/2020		282,985							259	259			
100046976	SAINT PAUL	MN		11/20/2020		43,461							63	63			
100046977	MILNER	GA		11/20/2020		129,921							1,190	1,190			
100046981	AVENEL	NJ		11/20/2020		144,248							392	392			
100046982	PARKMAN	OH		11/20/2020		163,529							1,764	1,764			
100046984	BOUNTIFUL	UT		11/20/2020		364,586							2,048	2,048			
100046985	SAN ANTONIO	TX		11/20/2020		87,758							964	964			
100046987	BETHLEHEM	GA		11/20/2020		161,479							4,033	4,033			
100046988	NEWPORT NEWS	VA		11/20/2020		175,546							105	105			
100046991	CHICAGO	IL		11/20/2020		92,871							1,011	1,011			
100046993	YUMA	AZ		11/20/2020		45,624							884	884			
100046994	SAN FRANCISCO	CA		11/20/2020		169,534							3,085	3,085			
100046995	MARIETTA	GA		11/20/2020		143,300							1,747	1,747			
100046999	WICHITA FALLS	TX		11/20/2020		40,282							959	959			
100047001	CULVER CITY	CA		11/20/2020		183,770							1,599	1,599			
100047003	FELTON	CA		11/20/2020		140,405							1,227	1,227			
100047006	HOUSTON	TX		11/20/2020		24,984							1,018	1,018			
100047010	JACKSONVILLE	FL		11/20/2020		74,045							1,334	1,334			
100047012	DERBY	KS		11/20/2020		58,004							2,935	2,935			
100047013	NAPLES	FL		11/20/2020		53,681							801	801			
100047014	LODI	CA		11/20/2020		186,615							173	173			
100047020	YUMA	AZ		11/20/2020		140,756							76	76			
100047022	LAWRENCEVILLE	GA		11/20/2020		121,219							1,033	1,033			
100047024	PLAINFIELD	IL		11/20/2020		125,632							1,224	1,224			
100047025	WAYNE	MI		11/20/2020		146,792							1,359	1,359			
100047030	PHOENIX	AZ		11/20/2020		140,839							834	834			
100047031	LIBERTYVILLE	IL		11/20/2020		128,978							2,259	2,259			
100047034	FRANKLIN	MI		11/20/2020		339,083							701	701			
100047039	CLEAR LAKE	MN		11/20/2020		292,973							712	712			
100047046	OAKLAND	CA		11/20/2020		308,806							259	259			
100047048	EDINBURGH	IN		11/20/2020		34,024							907	907			
100047049	RICHMOND	MI		11/20/2020		303,647							2,438	2,438			
100047053	FORT WORTH	TX		11/20/2020		120,881							1,327	1,327			
100047054	PITTSBURGH	PA		11/20/2020		65,855							663	663			
100047055	GRAND RAPIDS	MI		11/20/2020		29,619							1,514	1,514			
100047058	GREENVILLE	SC		11/20/2020		49,831							687	687			
100047059	NORTH ANDOVER	MA		11/20/2020		119,663							939	939			
100047061	KNOXVILLE	TN		11/20/2020		204,217							169	169			
100047062	HOUSTON	TX		11/20/2020		46,157							1,745	1,745			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047063	CENTER CITY	MN		11/20/2020		140,745							87	87			
100047066	CELINA	OH		11/20/2020		25,835							1,136	1,136			
100047068	BARTLETT	IL		11/20/2020		266,497							2,247	2,247			
100047071	SPOKANE	WA		11/20/2020		134,611							1,071	1,071			
100047074	MADISON	TN		11/20/2020		92,775							68	68			
100047075	STATEN ISLAND	NY		11/20/2020		152,760							1,181	1,181			
100047079	PARTLOW	VA		11/20/2020		256,791							352	352			
100047086	AZTEC	NM		11/20/2020		221,754							146	146			
100047090	FULTON	NY		11/20/2020		93,485							754	754			
100047095	CITRUS HEIGHTS	CA		11/20/2020		17,647							1,855	1,855			
100047105	CHICAGO	IL		11/20/2020		371,555							608	608			
100047106	CHATHAM	VA		11/20/2020		16,134							1,303	1,303			
100047110	MARION	IN		11/20/2020		52,950							414	414			
100047111	OLMSTED FALLS	OH		11/20/2020		47,339							340	340			
100047115	EATON RAPIDS	MI		11/20/2020		180,404							1,349	1,349			
100047116	CONYERS	GA		11/20/2020		104,617							2,241	2,241			
100047120	SOUTH BEND	IN		11/20/2020		42,723							91	91			
100047125	HIALEAH	FL		11/20/2020		311,305							385	385			
100047127	BRONX	NY		11/20/2020		307,084							2,834	2,834			
100047130	SMYRNA	DE		11/20/2020		89,476							1,644	1,644			
100047131	RIVERDALE	GA		11/20/2020		131,872							230	230			
100047137	MARENGO	IL		11/20/2020		299,753							257	257			
100047138	BIG LAKE	AK		11/20/2020		189,111							602	602			
100047140	WAXHAW	NC		11/20/2020		686,199							764	764			
100047155	SKOKIE	IL		11/20/2020		133,631							183	183			
100047157	TEXARKANA	AR		11/20/2020		114,548							836	836			
100047160	BROOKLYN	NY		11/20/2020		586,478							4,160	4,160			
100047164	ARCADIA	FL		11/20/2020		445,823							709	709			
100047167	RADCLIFF	KY		11/20/2020		369,630							513	513			
100047171	KALKASKA	MI		11/20/2020		72,830							585	585			
100047173	MIAMI BEACH	FL		11/20/2020		75,437							786	786			
100047174	ARROYO SECO	NM		11/20/2020		240,866							2,961	2,961			
100047184	MINT HILL	NC		11/20/2020		116,371							1,373	1,373			
100047188	MIAMI	FL		11/20/2020		267,641							719	719			
100047190	LOVELAND	CO		11/20/2020		282,354							260	260			
100047194	EUGENE	OR		11/20/2020		366,491							1,848	1,848			
100047195	BROOKLYN	NY		11/20/2020		220,953							2,139	2,139			
100047197	DISPUTANTA	VA		11/20/2020		153,059							458	458			
100047201	CONYERS	GA		11/20/2020		385,688							503	503			
100047203	METAIRIE	LA		11/20/2020		256,765							2,120	2,120			
100047206	CONWAY	AR		11/20/2020		90,537							1,168	1,168			
100047208	LA GRANGE PARK	IL		11/20/2020		325,671							606	606			
100047210	ACWORTH	GA		11/20/2020		324,428							994	994			
100047211	NEWTOWN	PA		11/20/2020		113,669							1,181	1,181			
100047212	CHICAGO	IL		11/20/2020		243,723							259	259			
100047219	CLINTON TOWNSHIP	MI		11/20/2020		182,115							325	325			
100047221	WESLEY CHAPEL	FL		11/20/2020		179,153							1,160	1,160			
100047222	AUSTIN	TX		11/20/2020		85,972							63	63			
100047230	SANTA CLARITA	CA		11/20/2020		428,656							649	649			
100047231	PERRIS	CA		11/20/2020		313,729							1,103	1,103			
100047232	RENO	NV		11/20/2020		273,245							481	481			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047234	WOODRUFF	WI		11/20/2020		250,152							248	248			
100047236	COLUMBIA	SC		11/20/2020		163,001							411	411			
100047237	OKLAHOMA CITY	OK		11/20/2020		130,706							90	90			
100047239	BRIGHTON	MI		11/20/2020		843,290							807	807			
100047240	MADERA	CA		11/20/2020		266,189							1,345	1,345			
100047246	NEWHALL	CA		11/20/2020		63,053							1,534	1,534			
100047250	BIRMINGHAM	AL		11/20/2020		380,830							1,703	1,703			
100047257	AURORA	CO		11/20/2020		428,250							376	376			
100047260	MIAMI	FL		11/20/2020		78,767							2,076	2,076			
100047261	FOREST PARK	IL		11/20/2020		82,162							103	103			
100047262	LAKE WORTH	FL		11/20/2020		724,150							945	945			
100047267	DOVER	NH		11/20/2020		173,217							295	295			
100047268	LYNN	MA		11/20/2020		147,226							132	132			
100047269	CAMPO	CA		11/20/2020		570,694							957	957			
100047270	PORTLAND	OR		11/20/2020		141,290							1,902	1,902			
100047271	DOLORES	CO		11/20/2020		426,567							305	305			
100047275	LA PINE	OR		11/20/2020		269,902							1,688	1,688			
100047277	SANTA ROSA	CA		11/20/2020		125,277							1,290	1,290			
100047278	PLANO	TX		11/20/2020		184,623							1,229	1,229			
100047279	FAR ROCKAWAY	NY		11/20/2020		96,662							33,667	33,667			
100047283	HOUSTON	TX		11/20/2020		161,910							1,047	1,047			
100047287	BROOKHAVEN	GA		11/20/2020		335,279							305	305			
100047288	NORTH LAS VEGAS	NV		11/20/2020		213,971							550	550			
100047295	LEAVENWORTH	KS		11/20/2020		239,450							174	174			
100047299	CYPRESS	TX		11/20/2020		325,435							369	369			
100047305	RICHMOND	CA		11/20/2020		344,646							2,151	2,151			
100047306	HUNTSVILLE	AL		11/20/2020		84,885							1,263	1,263			
100047308	WORCESTER	MA		11/20/2020		408,348							391	391			
100047309	CARSON	CA		11/20/2020		325,106							2,139	2,139			
100047310	MONROE	MI		11/20/2020		130,857							1,337	1,337			
100047312	SAINT LOUIS	MO		11/20/2020		399,263							515	515			
100047314	BALDWIN	NY		11/20/2020		525,116							706	706			
100047319	COLORADO SPRINGS	CO		11/20/2020		257,374							1,620	1,620			
100047322	YONKERS	NY		11/20/2020		67,631							178	178			
100047323	WINGATE	NC		11/20/2020		52,074							30,478	30,478			
100047324	ARVADA	CO		11/20/2020		42,000							12,926	12,926			
100047326	MUNSTER	IN		11/20/2020		154,246							1,017	1,017			
100047328	LOS ANGELES	CA		11/20/2020		126,831							1,216	1,216			
100047334	HOUSTON	TX		11/20/2020		108,679							919	919			
100047335	WACO	TX		11/20/2020		172,789							1,063	1,063			
100047337	CLEARWATER	FL		11/20/2020		230,483							3,478	3,478			
100047340	FAR ROCKAWAY	NY		11/20/2020		543,543							478	478			
100047347	HERMANTOWN	MN		11/20/2020		157,859							2,925	2,925			
100047348	JACKSONVILLE	FL		11/20/2020		47,726							263	263			
100047350	MARIETTA	GA		11/20/2020		181,411							227	227			
100047351	INDIANAPOLIS	IN		11/20/2020		145,798							87	87			
100047352	SAINT CLOUD	FL		11/20/2020		243,461							397	397			
100047356	ALBUQUERQUE	NM		11/20/2020		128,151							851	851			
100047359	HAZLET	NJ		11/20/2020		164,629							1,037	1,037			
100047360	LINCOLN CITY	OR		11/20/2020		270,863							241	241			
100047361	ARLINGTON	WA		11/20/2020		155,726							120	120			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047363	PHILLIPS	WI		11/20/2020		155,784							836	836			
100047370	HARWICH	MA		11/20/2020		579,037							795	795			
100047371	MARYVILLE	TN		11/20/2020		265,724							986	986			
100047373	TAYLOR	MI		11/20/2020		197,385							798	798			
100047379	DURHAM	NC		11/20/2020		163,776							523	523			
100047381	SOUTHFIELD	MI		11/20/2020		224,647							2,562	2,562			
100047382	MAPLE HEIGHTS	OH		11/20/2020		225,525							203	203			
100047398	SAN DIEGO	CA		11/20/2020		258,071							308	308			
100047403	SPRINGFIELD GARDENS	NY		11/20/2020		26,819							1,857	1,857			
100047404	NORTH HILLS	CA		11/20/2020		333,395							582	582			
100047408	ROSEDALE	NY		11/20/2020		103,937							166	166			
100047411	WOONSOCKET	RI		11/20/2020		189,962							586	586			
100047418	JAMAICA	NY		11/20/2020		622,146							485	485			
100047425	NASHVILLE	TN		11/20/2020		235,894							192	192			
100047426	PHILADELPHIA	PA		11/20/2020		84,911							185	185			
100047428	JACKSONVILLE	FL		11/20/2020		58,556							410	410			
100047429	AVONDALE	AZ		11/20/2020		383,111							328	328			
100047430	ROSELLE	IL		11/20/2020		378,587							458	458			
100047434	DUVALL	WA		11/20/2020		600,986							652	652			
100047435	NEW HUDSON	MI		11/20/2020		680,991							1,106	1,106			
100047438	AURORA	CO		11/20/2020		123,980							3,269	3,269			
100047441	MIAMI	FL		11/20/2020		371,541							856	856			
100047448	SAN FRANCISCO	CA		11/20/2020		759,379							1,117	1,117			
100047453	BRISTOL	NH		11/20/2020		371,975							693	693			
100047454	HUNTSVILLE	TX		11/20/2020		234,015							1,433	1,433			
100047456	LA MIRADA	CA		11/20/2020		410,233							391	391			
100047463	PEACHTREE CITY	GA		11/20/2020		280,174							1,277	1,277			
100047468	LESAGE	WV		11/20/2020		111,929							702	702			
100047472	SACRAMENTO	CA		11/20/2020		257,137							393	393			
100047473	SUNNYSIDE	WA		11/20/2020		197,483							359	359			
100047474	PLATTSBURGH	NY		11/20/2020		630,616							574	574			
100047475	SPOKANE	WA		11/20/2020		139,859							1,199	1,199			
100047479	SHIRLEY	MA		11/20/2020		557,849							766	766			
100047480	RIVERDALE	GA		11/20/2020		332,800							301	301			
100047498	LAS VEGAS	NV		11/20/2020		333,523							423	423			
100047505	BROOKSVILLE	FL		11/20/2020		137,148							268	268			
100047509	NAPLES	FL		11/20/2020		149,814							1,784	1,784			
100047510	HAYWARD	CA		11/20/2020		318,654							2,764	2,764			
100047519	DALY CITY	CA		11/20/2020		399,738							1,123	1,123			
100047523	NEWBURYPORT	MA		11/20/2020		780,626							1,051	1,051			
100047529	LOS ANGELES	CA		11/20/2020		831,779							1,907	1,907			
100047535	CAMPBELL	CA		11/20/2020		412,869							2,364	2,364			
100047538	BROOKLYN	NY		11/20/2020		905,613							1,504	1,504			
100047541	STONE MOUNTAIN	GA		11/20/2020		362,504							340	340			
100047545	WELLESLEY	MA		11/20/2020		336,556							551	551			
100047549	SHINGLE SPRINGS	CA		11/20/2020		474,678							1,265	1,265			
100047551	SELINSGROVE	PA		11/20/2020		211,330							246	246			
100047556	HESPERIA	CA		11/20/2020		101,396							652	652			
100047560	SPRING VALLEY	CA		11/20/2020		527,902							3,133	3,133			
100047561	PLAINVIEW	NY		11/20/2020		464,298							2,911	2,911			
100047563	ASTORIA	NY		11/20/2020		138,980							3,523	3,523			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047565	WEST PARK	FL		11/20/2020		172,708							1,099	1,099			
100047571	SEYMOUR	IN		11/20/2020		146,758							902	902			
100047573	JACKSONVILLE	FL		11/20/2020		119,473							803	803			
100047579	MIAMI	FL		11/20/2020		339,568							2,350	2,350			
100047582	RIVERSIDE	CA		11/20/2020		410,367							683	683			
100047583	BRIDGEPORT	CT		11/20/2020		295,389							485	485			
100047584	NORTH BRUNSWICK	NJ		11/20/2020		187,460							956	956			
100047588	SEATTLE	WA		11/20/2020		403,493							608	608			
100047591	ANAHEIM	CA		11/20/2020		469,316							2,497	2,497			
100047593	SANFORD	FL		11/20/2020		255,508							420	420			
100047596	PORT ORANGE	FL		11/20/2020		467,107							559	559			
100047602	ATLANTIC CITY	NJ		11/20/2020		410,589							547	547			
100047610	GREENVILLE	SC		11/20/2020		66,126							510	510			
100047612	PLYMOUTH	MI		11/20/2020		452,475							2,880	2,880			
100047615	CLEARWATER	FL		11/20/2020		467,392							356	356			
100047616	NORTH LAS VEGAS	NV		11/20/2020		304,617							321	321			
100047624	SAN TAN VALLEY	AZ		11/20/2020		88,199							1,433	1,433			
100047625	STOCKTON	CA		11/20/2020		347,906							671	671			
100047634	INKSTER	MI		11/20/2020		207,288							187	187			
100047636	DENVER	CO		11/20/2020		219,939							1,864	1,864			
100047640	SAINT PAUL	MN		11/20/2020		245,747							1,445	1,445			
100047647	TOMKINS COVE	NY		11/20/2020		300,094							41,721	41,721			
100047652	ELGIN	IL		11/20/2020		443,957							412	412			
100047654	NORWALK	CT		11/20/2020		292,522							2,562	2,562			
100047655	SALINAS	CA		11/20/2020		174,918							1,880	1,880			
100047666	PHILADELPHIA	PA		11/20/2020		181,501							466	466			
100047667	CLINTON TOWNSHIP	MI		11/20/2020		217,668							391	391			
100047676	LA VERGNE	TN		11/20/2020		113,733							533	533			
100047678	BAYVILLE	NY		11/20/2020		718,159							861	861			
100047680	GRAND RAPIDS	MI		11/20/2020		200,142							3,209	3,209			
100047688	SODDY DAISY	TN		11/20/2020		71,318							220	220			
100047693	AURORA	CO		11/20/2020		176,837							212	212			
100047694	CHICAGO	IL		11/20/2020		663,952							543	543			
100047706	SPRINGFIELD	OH		11/20/2020		164,805							416	416			
100047707	GRAND RAPIDS	MI		11/20/2020		557,957							791	791			
100047715	CLAREMONT	NC		11/20/2020		275,737							306	306			
100047716	LAS VEGAS	NV		11/20/2020		112,197							1,365	1,365			
100047717	EUGENE	OR		11/20/2020		348,732							530	530			
100047719	ORANGE	CA		11/20/2020		550,410							3,189	3,189			
100047723	DENVER	CO		11/20/2020		218,043							1,386	1,386			
100047729	NAMPA	ID		11/20/2020		7,892							1,006	1,006			
100047733	WINDER	GA		11/20/2020		97,337							821	821			
100047734	HICKORY	NC		11/20/2020		362,753							441	441			
100047746	SAN LEANDRO	CA		11/20/2020		412,268							2,499	2,499			
100047757	FARMINGTON	MN		11/20/2020		241,189							1,353	1,353			
100047760	KAILUA	HI		11/20/2020		127,698							1,188	1,188			
100047763	ABERDEEN	MD		11/20/2020		118,171							654	654			
100047766	AURORA	CO		11/20/2020		250,413							481	481			
100047771	EVERETT	MA		11/20/2020		507,864							720	720			
100047773	ROUND LAKE	IL		11/20/2020		139,068							2,740	2,740			
100047774	ROUND ROCK	TX		11/20/2020		195,153							1,003	1,003			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047781	PORT SAINT LUCIE	FL		11/20/2020		336,594							762	762			
100047786	SACRAMENTO	CA		11/20/2020		203,840							295	295			
100047790	SANDY HOOK	CT		11/20/2020		361,586							2,085	2,085			
100047794	ALPHARETTA	GA		11/20/2020		251,314							636	636			
100047796	PHILADELPHIA	PA		11/20/2020		18,388							1,016	1,016			
100047800	LEWISVILLE	TX		11/20/2020		77,392							1,057	1,057			
100047811	GLENDALE	AZ		11/20/2020		163,675							1,201	1,201			
100047817	ALBERTSON	NY		11/20/2020		442,018							908	908			
100047818	NORTH PROVIDENCE	RI		11/20/2020		428,066							780	780			
100047821	RANCHO CUCAMONGA	CA		11/20/2020		176,552							394	394			
100047830	BRONX	NY		11/20/2020		648,335							761	761			
100047831	CAMARILLO	CA		11/20/2020		294,827							517	517			
100047832	ASHEBORO	NC		11/20/2020		13,596							2,623	2,623			
100047833	SAN DIEGO	CA		11/20/2020		531,191							630	630			
100047836	OCALA	FL		11/20/2020		186,075							3,197	3,197			
100047840	DENVER	CO		11/20/2020		254,817							1,589	1,589			
100047847	FERNDALE	MI		11/20/2020		95,826							797	797			
100047849	EAST STROUDSBURG	PA		11/20/2020		308,881							1,570	1,570			
100047850	MABANK	TX		11/20/2020		69,605							55	55			
100047853	SHERRILLS FORD	NC		11/20/2020		467,226							449	449			
100047859	MALDEN	MA		11/20/2020		179,160							1,372	1,372			
100047866	BYRON CENTER	MI		11/20/2020		236,243							203	203			
100047868	HOLT	MI		11/20/2020		387,411							468	468			
100047869	FRESNO	CA		11/20/2020		587,143							668	668			
100047870	MASTIC BEACH	NY		11/20/2020		1,106,005							1,145	1,145			
100047874	LYNN	MA		11/20/2020		250,037							1,222	1,222			
100047876	NEWBURGH	NY		11/20/2020		545,908							489	489			
100047883	RANDOLPH	MA		11/20/2020		751,279							2,178	2,178			
100047899	SAINT PAUL	MN		11/20/2020		149,488							1,499	1,499			
100047902	DELRAY BEACH	FL		11/20/2020		539,501							3,021	3,021			
100047904	PRESCOTT	WI		11/20/2020		304,758							286	286			
100047907	SOUTH GATE	CA		11/20/2020		107,407							1,023	1,023			
100047918	LAS VEGAS	NV		11/20/2020		547,503							549	549			
100047922	ORLANDO	FL		11/20/2020		635,656							1,139	1,139			
100047928	POMONA	CA		11/20/2020		300,542							1,821	1,821			
100047936	DACULA	GA		11/20/2020		460,498							2,807	2,807			
100047940	BOLINGBROOK	IL		11/20/2020		154,878							1,178	1,178			
100047943	LEMON GROVE	CA		11/20/2020		122,029							1,652	1,652			
100047945	TULSA	OK		11/20/2020		772,905							1,591	1,591			
100047957	LOXAHATCHEE	FL		11/20/2020		396,801							2,637	2,637			
100047958	SALIDA	CA		11/20/2020		348,340							514	514			
100047960	MUNDELEIN	IL		11/20/2020		488,248							1,841	1,841			
100047962	LUNENBURG	MA		11/20/2020		495,442							2,421	2,421			
100047968	DES PLAINES	IL		11/20/2020		616,811							1,002	1,002			
100047971	ORLANDO	FL		11/20/2020		163,020							2,336	2,336			
100047973	CICERO	IL		11/20/2020		117,733							4,821	4,821			
100047975	INDIO	CA		11/20/2020		211,260							3,045	3,045			
100047982	NAPLES	FL		11/20/2020		138,434							692	692			
100047983	MERRITT ISLAND	FL		11/20/2020		333,419							383	383			
100047984	LOS ANGELES	CA		11/20/2020		502,333							772	772			
100047993	SALT LAKE CITY	UT		11/20/2020		115,434							139	139			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047996	RIVERHEAD	NY		11/20/2020		336,202							391	391			
100048000	LAS VEGAS	NV		11/20/2020		443,273							549	549			
100048002	PORTLAND	OR		11/20/2020		339,570							522	522			
100048006	RIVERSIDE	CA		11/20/2020		444,260							2,094	2,094			
100048008	HICKORY HILLS	IL		11/20/2020		1,010,136							1,239	1,239			
100048010	SYLMAR	CA		11/20/2020		796,083							1,270	1,270			
100048014	CHICAGO	IL		11/20/2020		780,505							974	974			
100048019	RIVERSIDE	CA		11/20/2020		511,815							2,964	2,964			
100048036	CANTON	NC		11/20/2020		307,561							515	515			
100048040	RICHMOND	CA		11/20/2020		707,503							3,080	3,080			
100048041	OXNARD	CA		11/20/2020		704,775							1,112	1,112			
100048045	WAUKEGAN	IL		11/20/2020		95,405							2,015	2,015			
100048047	STATEN ISLAND	NY		11/20/2020		438,942							461	461			
100048052	WEST BLOOMFIELD	MI		11/20/2020		371,240							643	643			
100048055	WALLAND	TN		11/20/2020		80,592							2,739	2,739			
100048058	LAS VEGAS	NV		11/20/2020		361,657							302	302			
100048065	CHINO HILLS	CA		11/20/2020		388,491							1,553	1,553			
100048067	LAS VEGAS	NV		11/20/2020		259,176							1,069	1,069			
100048076	PHOENIX	AZ		11/20/2020		542,665							961	961			
100048082	TALLAHASSEE	FL		11/20/2020		879,041							1,141	1,141			
100048087	SAN FRANCISCO	CA		11/20/2020		222,156							1,276	1,276			
100048089	SAN DIEGO	CA		11/20/2020		33,459							2,630	2,630			
100048103	HUNTERSVILLE	NC		11/20/2020		776,814							881	881			
100048108	GREENSBORO	NC		11/20/2020		49,347							950	950			
100048131	SEMINOLE	FL		11/20/2020		356,351							844	844			
100048135	OREGON CITY	OR		11/20/2020		140,090							1,408	1,408			
100048144	TRENTON	NC		11/20/2020		14,758							944	944			
100048149	MEDFORD	NY		11/20/2020		404,136							405	405			
100048152	IMPERIAL	MO		11/20/2020		222,011							1,459	1,459			
100048186	WARRENVILLE	IL		11/20/2020		146,318							616	616			
100048193	MIAMI	FL		11/20/2020		626,383							753	753			
100048195	WISCONSIN RAPIDS	WI		11/20/2020		260,046							312	312			
100048197	GLENDALE	AZ		11/20/2020		201,582							302	302			
100048201	BOCA RATON	FL		11/20/2020		574,174							730	730			
100048205	ELIZABETHPORT	NJ		11/20/2020		824,331							719	719			
100048213	SODDY DAISY	TN		11/20/2020		252,915							190	190			
100048218	BROOKLYN	NY		11/20/2020		1,614,299							2,009	2,009			
100048221	SPRINGFIELD	MA		11/20/2020		273,521							548	548			
100048228	HIALEAH	FL		11/20/2020		204,834							1,300	1,300			
100048229	TAMPA	FL		11/20/2020		911,288							870	870			
100048234	WEST COVINA	CA		11/20/2020		733,827							1,130	1,130			
100048235	ANCHORAGE	AK		11/20/2020		98,577							477	477			
100048248	COLUMBIA	MD		11/20/2020		846,916							1,281	1,281			
100048258	TRUTH OR CONSEQUENCE	NM		11/20/2020		128,366							764	764			
100048263	DALLAS	TX		11/20/2020		238,309							1,152	1,152			
100048276	BEAVERTON	OR		11/20/2020		690,137							1,050	1,050			
100048277	UNION CITY	NJ		11/20/2020		719,781							810	810			
100048278	MODESTO	CA		11/20/2020		258,695							976	976			
100048283	HOUMA	LA		11/20/2020		209,108							1,031	1,031			
100048285	HEWITT	NJ		11/20/2020		259,758							2,485	2,485			
100048290	CLEVELAND	OH		11/20/2020		450,309							686	686			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048299	EUGENE	OR		11/20/2020		354,171							451	451			
100048303	DOUGLASVILLE	GA		11/20/2020		263,958							253	253			
100048304	LODI	CA		11/20/2020		575,615							691	691			
100048305	UPLAND	CA		11/20/2020		759,129							2,172	2,172			
100048309	SAINT LOUIS	MO		11/20/2020		164,425							218	218			
100048312	ORLANDO	FL		11/20/2020		415,890							1,253	1,253			
100048316	JACKSONVILLE	FL		11/20/2020		221,521							460	460			
100048326	PATCHOGUE	NY		11/20/2020		687,008							1,286	1,286			
100048331	CHELSEA	MA		11/20/2020		440,593							1,614	1,614			
100048334	FLUSHING	NY		11/20/2020		1,042,288							3,944	3,944			
100048337	CICERO	IL		11/20/2020		281,879							2,791	2,791			
100048343	TRENTON	NJ		11/20/2020		206,609							656	656			
100048348	SECAUCUS	NJ		11/20/2020		1,189,347							1,214	1,214			
100048349	PHOENIX	AZ		11/20/2020		285,153							1,729	1,729			
100048355	NORTH LAS VEGAS	NV		11/20/2020		689,104							1,172	1,172			
100048360	LOS ANGELES	CA		11/20/2020		839,319							1,002	1,002			
100048366	SOMERTON	AZ		11/20/2020		847,241							779	779			
100048367	MIAMI	FL		11/20/2020		152,267							254	254			
100048369	PALM COAST	FL		11/20/2020		566,307							338	338			
100048371	FREEHOLD	NJ		11/20/2020		880,528							1,291	1,291			
100048374	GLENWOOD	NJ		11/20/2020		629,593							767	767			
100048381	BAKERSFIELD	CA		11/20/2020		996,296							920	920			
100048383	WHITESBORO	NY		11/20/2020		89,506							549	549			
100048390	LAKE OSWEGO	OR		11/20/2020		384,398							606	606			
100048401	NAPA	CA		11/20/2020		766,990							1,168	1,168			
100048409	FAIRBURN	GA		11/20/2020		234,434							660	660			
100048410	BERGENFIELD	NJ		11/20/2020		900,018							924	924			
100048415	ANTIOCH	CA		11/20/2020		1,077,912							1,089	1,089			
100048424	LOS LUNAS	NM		11/20/2020		517,272							396	396			
100048426	LIBERAL	KS		11/20/2020		208,293							900	900			
100048431	VIRGINIA BEACH	VA		11/20/2020		459,583							3,085	3,085			
100048432	MANGHAM	LA		11/20/2020		58,728							2,414	2,414			
100048433	DELTONA	FL		11/20/2020		332,434							941	941			
100048439	SANTA ROSA	CA		11/20/2020		503,211							699	699			
100048440	NEW BALTIMORE	MI		11/20/2020		288,222							1,022	1,022			
100048441	ATLANTA	GA		11/20/2020		93,112							118	118			
100048442	RENO	NV		11/20/2020		760,357							2,838	2,838			
100048450	CLOVER	SC		11/20/2020		379,868							852	852			
100048451	JONESBORO	GA		11/20/2020		395,606							330	330			
100048458	LODI	CA		11/20/2020		411,714							2,405	2,405			
100048460	SANTA ANA	CA		11/20/2020		735,316							781	781			
100048470	PEKIN	IN		11/20/2020		211,302							881	881			
100048472	BALTIMORE	MD		11/20/2020		397,654							645	645			
100048476	DETROIT	MI		11/20/2020		421,832							458	458			
100048479	LAKE VILLA	IL		11/20/2020		624,057							595	595			
100048481	NORTH BERGEN	NJ		11/20/2020		1,115,761							1,610	1,610			
100048483	RANCHO CORDOVA	CA		11/20/2020		522,592							1,257	1,257			
100048487	INGLEWOOD	CA		11/20/2020		303,403							782	782			
100048494	TAMPA	FL		11/20/2020		359,425							349	349			
100048495	WOODBRIDGE	VA		11/20/2020		929,883							946	946			
100048497	LOS ANGELES	CA		11/20/2020		1,690,640							2,178	2,178			

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100048516	MODESTO	CA		11/20/2020		1,024,976							1,218	1,218			
100048523	BANNING	CA		11/20/2020		608,494							1,015	1,015			
100048527	DEARBORN HEIGHTS	MI		11/20/2020		58,322							320	320			
100048530	SURPRISE	AZ		11/20/2020		161,922							1,622	1,622			
100048531	CARMEL	NY		11/20/2020		919,741							3,467	3,467			
100048551	LEMONT	IL		11/20/2020		487,991							892	892			
100048559	JACKSONVILLE	FL		11/20/2020		259,476							507	507			
100048560	DES PLAINES	IL		11/20/2020		645,278							799	799			
100048569	HUNTINGTON	IN		11/20/2020		130,687							118	118			
100048572	MEDFORD	OR		11/20/2020		334,091							472	472			
100048573	FONTANA	CA		11/20/2020		304,120							577	577			
100048584	JACKSONVILLE	FL		11/20/2020		478,097							513	513			
100048586	BETHEL	MN		11/20/2020		548,414							718	718			
100048589	BROOKLYN	NY		11/20/2020		599,914							436	436			
100048594	PORT SAINT LUCIE	FL		11/20/2020		46,380							176	176			
100048599	CHICAGO	IL		11/20/2020		455,198							311	311			
100048608	OAK PARK	MI		11/20/2020		262,441							132	132			
100048622	LOWELL	MA		11/20/2020		1,409,603							1,567	1,567			
100048627	UPPER MARLBORO	MD		11/20/2020		1,098,981							2,704	2,704			
100048630	CRETE	IL		11/20/2020		208,671							2,099	2,099			
100048634	HOLLYWOOD	FL		11/20/2020		655,128							3,488	3,488			
100048636	SAN PABLO	CA		11/20/2020		441,570							22,486	22,486			
100048643	DALY CITY	CA		11/20/2020		761,965							3,319	3,319			
100048647	COBBS CREEK	VA		11/20/2020		430,326							722	722			
100048649	WINTERVILLE	GA		11/20/2020		145,028							300	300			
100048650	MASSILLON	OH		11/20/2020		45,151							1,636	1,636			
100048654	MARGATE	FL		11/20/2020		429,598							630	630			
100048661	FORT LAUDERDALE	FL		11/20/2020		457,814							625	625			
100048663	SAN BRUNO	CA		11/20/2020		610,299							2,963	2,963			
100048665	ELK GROVE	CA		11/20/2020		607,600							2,865	2,865			
100048667	POMONA	CA		11/20/2020		982,970							1,378	1,378			
100048675	CHICAGO	IL		11/20/2020		1,194,907							1,083	1,083			
100048676	LA HABRA	CA		11/20/2020		907,718							1,313	1,313			
100048680	SAN BERNARDINO	CA		11/20/2020		835,753							999	999			
100048686	OPA LOCKA	FL		11/20/2020		165,036							917	917			
100048687	CORAL SPRINGS	FL		11/20/2020		492,343							769	769			
100048690	LAKELAND	FL		11/20/2020		358,083							345	345			
100048691	ELK GROVE	CA		11/20/2020		910,061							1,856	1,856			
100048693	TRENTON	NJ		11/20/2020		290,207							3,433	3,433			
100048697	MIAMI	FL		11/20/2020		956,655							1,334	1,334			
100048700	WEST END	NC		11/20/2020		205,011							837	837			
100048704	GHENT	NY		11/20/2020		270,006							1,678	1,678			
100048705	COMPTON	CA		11/20/2020		657,674							807	807			
100048708	KISSIMMEE	FL		11/20/2020		505,150							779	779			
100048715	MIAMI	FL		11/20/2020		1,180,483							1,325	1,325			
100048720	MIAMI	FL		11/20/2020		639,785							1,027	1,027			
100048721	ELIZABETH	NJ		11/20/2020		1,521,807							1,355	1,355			
100048724	PATCHOGUE	NY		11/20/2020		782,963							2,775	2,775			
100048726	SOUTH ELGIN	IL		11/20/2020		73,660							5,771	5,771			
100048733	MIAMI	FL		11/20/2020		998,759							983	983			
100048748	WEST PALM BEACH	FL		11/20/2020		798,146							863	863			

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100048756	STATEN ISLAND	NY		11/20/2020		1,109,363							1,515	1,515			
100048760	OAK CREEK	WI		11/20/2020		399,713							1,162	1,162			
100048761	HENDERSON	NV		11/20/2020		403,882							385	385			
100048764	TUCSON	AZ		11/20/2020		599,047							717	717			
100048769	MOBILE	AL		11/20/2020		695,213							1,053	1,053			
100048771	BETHLEHEM	PA		11/20/2020		127,610							2,397	2,397			
100048776	JERSEY CITY	NJ		11/20/2020		818,054							1,100	1,100			
100048777	SOUTH LYON	MI		11/20/2020		263,118							2,014	2,014			
100048794	CARMEL	NY		11/20/2020		658,200							2,113	2,113			
100048797	JOLIET	IL		11/20/2020		579,488							374	374			
100048799	HOMESTEAD	FL		11/20/2020		1,609,935							1,185	1,185			
100048800	GERMANTOWN	MD		11/20/2020		382,914							703	703			
100048801	CORONA	CA		11/20/2020		1,147,950							1,043	1,043			
100048802	TAMPA	FL		11/20/2020		362,558							343	343			
100048807	PLAINFIELD	NJ		11/20/2020		512,225							1,951	1,951			
100048808	WHITTIER	CA		11/20/2020		1,344,150							2,959	2,959			
100048814	WESTERVILLE	OH		11/20/2020		113,211							2,873	2,873			
100048819	BEDMINSTER	NJ		11/20/2020		793,253							1,034	1,034			
100048824	RENO	NV		11/20/2020		467,810							893	893			
100048828	MIAMI	FL		11/20/2020		372,507							531	531			
100048830	LANHAM	MD		11/20/2020		845,751							731	731			
100048841	PANORAMA CITY	CA		11/20/2020		950,937							1,657	1,657			
100048844	DOUGLASVILLE	GA		11/20/2020		618,381							618	618			
100048847	MACHESNEY PARK	IL		11/20/2020		774,045							911	911			
100048852	FORT LAUDERDALE	FL		11/20/2020		368,378							459	459			
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		257,712							778	778			
100048858	FREDERICKSBURG	VA		11/20/2020		990,682							1,375	1,375			
100048860	CHICAGO	IL		11/20/2020		1,122,638							1,127	1,127			
100048861	GARFIELD	NJ		11/20/2020		804,551							1,143	1,143			
100048863	KISSIMMEE	FL		11/20/2020		527,631							737	737			
100048864	EAST NORTHPORT	NY		11/20/2020		1,337,471							1,499	1,499			
100048868	COVINGTON	GA		11/20/2020		390,769							1,678	1,678			
100048877	CAYCE	SC		11/20/2020		272,496							277	277			
100048879	LAS VEGAS	NV		11/20/2020		685,701							565	565			
100048881	TAMPA	FL		11/20/2020		80,382							747	747			
100048883	LAS VEGAS	NV		11/20/2020		753,378							738	738			
100048884	RANCHO CUCAMONGA	CA		11/20/2020		766,746							2,732	2,732			
100048887	MIAMI	FL		11/20/2020		937,268							926	926			
100048889	CHICAGO	IL		11/20/2020		891,445							1,375	1,375			
100048890	NEWARK	NJ		11/20/2020		631,856							867	867			
100048892	MESA	AZ		11/20/2020		244,750							1,257	1,257			
100048893	LAKELAND	FL		11/20/2020		620,859							757	757			
100048895	CALEXICO	CA		11/20/2020		51,814							2,723	2,723			
100048899	SAINT PETERSBURG	FL		11/20/2020		670,984							2,013	2,013			
100048906	WEST NEW YORK	NJ		11/20/2020		813,931							10,654	10,654			
100048907	BROOKLYN	NY		11/20/2020		987,483							4,852	4,852			
100048916	BAYVILLE	NJ		11/20/2020		553,190							640	640			
100048917	BALTIMORE	MD		11/20/2020		274,470							420	420			
100048927	TRUMBULL	CT		11/20/2020		839,731							1,266	1,266			
100048930	HOLLYWOOD	FL		11/20/2020		620,600							676	676			
100048939	LAND O LAKES	FL		11/20/2020		530,942							675	675			

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100048940	BOGOTA	NJ		11/20/2020		1,286,633							1,764	1,764			
100048947	ORLANDO	FL		11/20/2020		606,450							645	645			
100048957	WATERFORD	MI		11/20/2020		165,504							1,016	1,016			
100048958	MIAMI	FL		11/20/2020		385,408							664	664			
100048961	MIAMI	FL		11/20/2020		695,807							951	951			
100048962	FORT WASHINGTON	MD		11/20/2020		570,736							676	676			
100048966	LONG BEACH	CA		11/20/2020		601,525							3,281	3,281			
100048968	OCEANSIDE	CA		11/20/2020		590,532							2,321	2,321			
100048972	PATCHOGUE	NY		11/20/2020		860,053							1,091	1,091			
100048973	SOUTH OZONE PARK	NY		11/20/2020		458,059							2,380	2,380			
100048980	NEWARK	NJ		11/20/2020		409,799							596	596			
100048984	SAINT LOUIS	MO		11/20/2020		89,130							302	302			
100048991	BRONX	NY		11/20/2020		915,500							918	918			
100049000	MIAMI	FL		11/20/2020		453,331							1,861	1,861			
100049001	LAKE FOREST	CA		11/20/2020		932,007							4,462	4,462			
100049004	HASKELL	NJ		11/20/2020		546,957							1,296	1,296			
100049010	SPARKS	NV		11/20/2020		775,004							2,542	2,542			
100049012	CREVE COEUR	IL		11/20/2020		171,913							122	122			
100049017	HOMESTEAD	FL		11/20/2020		936,221							715	715			
100049018	TAMPA	FL		11/20/2020		338,957							896	896			
100049022	LINDEN	NJ		11/20/2020		1,132,926							1,160	1,160			
100049026	MIAMI	FL		11/20/2020		668,332							910	910			
100049029	MIAMI	FL		11/20/2020		1,022,565							1,079	1,079			
100049032	KISSIMMEE	FL		11/20/2020		731,307							924	924			
100049044	SAINT CHARLES	IL		11/20/2020		527,509							816	816			
100049048	DETROIT	MI		11/20/2020		104,389							725	725			
100049053	HEBER CITY	UT		11/20/2020		481,108							1,840	1,840			
100049056	WEST COVINA	CA		11/20/2020		394,087							3,370	3,370			
100049061	MIAMI	FL		11/20/2020		780,521							821	821			
100049070	BOYNTON BEACH	FL		11/20/2020		244,500							1,040	1,040			
100049075	MORROW	GA		11/20/2020		198,392							833	833			
100049076	MIAMI	FL		11/20/2020		1,320,543							1,605	1,605			
100049079	NAPERVILLE	IL		11/20/2020		381,408							664	664			
100049085	SEATTLE	WA		11/20/2020		1,182,637							1,420	1,420			
100049086	MELROSE PARK	IL		11/20/2020		766,319							1,047	1,047			
100049098	SHREVEPORT	LA		11/20/2020		147,122							350	350			
100049107	HIALEAH	FL		11/20/2020		580,078							1,084	1,084			
100049108	GLENDALE	CA		11/20/2020		1,036,692							1,864	1,864			
100049110	CARROLLTON	TX		11/20/2020		214,881							341	341			
100049111	STOCKTON	CA		11/20/2020		363,577							1,647	1,647			
100049114	BOLINGBROOK	IL		11/20/2020		1,017,400							1,213	1,213			
100049118	SANTA MARIA	CA		11/20/2020		708,011							715	715			
100049120	NORTH LAUDERDALE	FL		11/20/2020		831,317							727	727			
100049124	WENDELL	NC		11/20/2020		446,611							328	328			
100049128	SUITLAND	MD		11/20/2020		812,380							1,143	1,143			
100049134	WOODSTOCK	GA		11/20/2020		322,254							1,392	1,392			
100049151	IRVINGTON	NJ		11/20/2020		398,824							481	481			
100049154	HIALEAH	FL		11/20/2020		645,249							684	684			
100049158	AUSTIN	TX		11/20/2020		139,781							865	865			
100049159	WAUKEGAN	IL		11/20/2020		386,881							459	459			
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		400,932							1,159	1,159			

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100049171	SPRINGFIELD	NJ		11/20/2020		644,547							1,265	1,265			
100049175	CANTERBURY	CT		11/20/2020		463,115							554	554			
100049180	CHARLOTTE	NC		11/20/2020		133,240							584	584			
100049183	DECATUR	GA		11/20/2020		257,054							386	386			
100049187	HILO	HI		11/20/2020		696,014							1,047	1,047			
100049188	ALLENTOWN	PA		11/20/2020		736,291							913	913			
100049192	CRYSTAL LAKE	IL		11/20/2020		541,233							566	566			
100049193	MOBILE	AL		11/20/2020		178,894							236	236			
100049196	DESTIN	FL		11/20/2020		417,936							1,587	1,587			
100049203	CHARLESTON	SC		11/20/2020		363,281							517	517			
100049210	NEWARK	NJ		11/20/2020		512,753							809	809			
100049211	NORTH ADAMS	MA		11/20/2020		277,609							264	264			
100049214	MESA	AZ		11/20/2020		294,755							1,635	1,635			
100049252	WHITTIER	CA		11/20/2020		1,117,120							1,982	1,982			
100049270	ORLANDO	FL		11/20/2020		481,849							439	439			
100049278	OAK PARK	MI		11/20/2020		279,542							318	318			
100049279	TRENTON	NJ		11/20/2020		186,434							1,797	1,797			
100049282	RIVERSIDE	CA		11/20/2020		442,750							1,458	1,458			
100049291	LOGANVILLE	GA		11/20/2020		462,591							597	597			
100049320	DOUGLASSVILLE	PA		11/20/2020		507,760							931	931			
100049324	MIAMI	FL		11/20/2020		1,198,094							1,032	1,032			
100049329	TACOMA	WA		11/20/2020		564,108							895	895			
100049335	ATLANTA	GA		11/20/2020		269,182							1,935	1,935			
100049336	ELKINS	AR		11/20/2020		152,877							990	990			
100049341	CARPENTERSVILLE	IL		11/20/2020		305,438							4,353	4,353			
100049347	HIALEAH	FL		11/20/2020		987,773							883	883			
100049349	RIVERSIDE	CA		11/20/2020		482,277							717	717			
100049350	MYRTLE BEACH	SC		11/20/2020		289,300							709	709			
100049357	BROOKLYN	NY		11/20/2020		928,666							1,900	1,900			
100049359	CORONA	CA		11/20/2020		478,573							1,634	1,634			
100049360	DEWEY	AZ		11/20/2020		660,889							577	577			
100049363	SAINT GEORGE	UT		11/20/2020		842,720							1,230	1,230			
100049367	FORT PIERCE	FL		11/20/2020		39,507							108	108			
100049369	BRAWLEY	CA		11/20/2020		618,448							836	836			
100049370	READING	PA		11/20/2020		437,511							952	952			
100049372	WASHINGTON	DC		11/20/2020		590,699							808	808			
100049376	LOS ANGELES	CA		11/20/2020		1,225,076							1,509	1,509			
100049382	NEPTUNE	NJ		11/20/2020		1,067,598							1,269	1,269			
100049387	MIAMI	FL		11/20/2020		1,221,373							1,031	1,031			
100049392	MIAMI	FL		11/20/2020		394,839							1,150	1,150			
100049397	LARGO	FL		11/20/2020		24,170							3,112	3,112			
100049407	LOS ANGELES	CA		11/20/2020		1,042,464							1,203	1,203			
100049410	RUNNING SPRINGS	CA		11/20/2020		784,736							759	759			
100049411	MIDDLEBURG	FL		11/20/2020		637,285							1,063	1,063			
100049417	RANDALLSTOWN	MD		11/20/2020		364,637							1,536	1,536			
100049424	LAS VEGAS	NV		11/20/2020		481,650							2,129	2,129			
100049429	MIAMI	FL		11/20/2020		1,069,611							1,275	1,275			
100049430	RAHWAY	NJ		11/20/2020		602,107							725	725			
100049433	WINDERMERE	FL		11/20/2020		967,747							954	954			
100049434	NEWARK	NJ		11/20/2020		830,170							1,136	1,136			
100049435	BROOKLYN	NY		11/20/2020		885,765							1,326	1,326			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049438	STOCKTON	CA		11/20/2020		260,910							781	781			
100049443	CHICAGO	IL		11/20/2020		720,020							557	557			
100049461	OAK PARK	IL		11/20/2020		423,488							311	311			
100049468	HEMPSTEAD	NY		11/20/2020		477,848							620	620			
100049473	TANEYTOWN	MD		11/20/2020		674,343							826	826			
100049479	WANATAH	IN		11/20/2020		160,588							736	736			
100049484	MARNE	MI		11/20/2020		163,600							960	960			
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		959,341							1,169	1,169			
100049496	FORT LAUDERDALE	FL		11/20/2020		763,006							834	834			
100049499	LOS ANGELES	CA		11/20/2020		687,957							883	883			
100049500	HIALEAH	FL		11/20/2020		550,674							862	862			
100049501	PLEASANTVILLE	NJ		11/20/2020		280,242							1,084	1,084			
100049503	MIAMI	FL		11/20/2020		473,955							515	515			
100049505	JACKSON	AL		11/20/2020		107,433							741	741			
100049507	CHICAGO	IL		11/20/2020		706,900							761	761			
100049517	MONTGOMERY	IL		11/20/2020		479,174							585	585			
100049525	PLAINFIELD	IL		11/20/2020		663,644							589	589			
100049527	JACKSONVILLE	FL		11/20/2020		327,320							252	252			
100049531	CORDOVA	TN		11/20/2020		403,662							260	260			
100049536	EDMONDS	WA		11/20/2020		897,579							1,209	1,209			
100049543	INGLEWOOD	CA		11/20/2020		733,853							1,004	1,004			
100049546	REDMOND	WA		11/20/2020		907,401							1,443	1,443			
100049548	CHARLOTTE	NC		11/20/2020		245,389							2,923	2,923			
100049551	POMPANO BEACH	FL		11/20/2020		362,710							1,254	1,254			
100049552	DES PLAINES	IL		11/20/2020		794,192							845	845			
100049553	JACKSONVILLE	FL		11/20/2020		778,735							677	677			
100049556	EAST ORANGE	NJ		11/20/2020		379,395							368	368			
100049562	PHOENIX	AZ		11/20/2020		605,416							823	823			
100049566	NEWARK	NJ		11/20/2020		820,315							695	695			
100049571	EASTON	MD		11/20/2020		699,242							1,638	1,638			
100049574	STAFFORD	VA		11/20/2020		885,576							1,206	1,206			
100049581	UMATILLA	FL		11/20/2020		553,240							521	521			
100049583	MIAMI	FL		11/20/2020		461,518							389	389			
100049584	WEST YARMOUTH	MA		11/20/2020		321,592							597	597			
100049586	LONG BEACH	CA		11/20/2020		968,469							1,121	1,121			
100049588	DOWNEY	CA		11/20/2020		1,407,453							1,105	1,105			
100049595	CHICAGO	IL		11/20/2020		195,431							304	304			
100049599	WEST BABYLON	NY		11/20/2020		637,586							3,360	3,360			
100049601	UPPER MARLBORO	MD		11/20/2020		735,480							955	955			
100049603	DENVER	CO		11/20/2020		386,437							1,786	1,786			
100049605	MIAMI	FL		11/20/2020		815,318							974	974			
100049606	WHITTIER	CA		11/20/2020		687,268							1,886	1,886			
100049607	SANTA FE	NM		11/20/2020		646,961							637	637			
100049609	JACKSON	NJ		11/20/2020		185,873							861	861			
100049616	MIAMI	FL		11/20/2020		619,225							885	885			
100049625	JACKSONVILLE	FL		11/20/2020		417,661							457	457			
100049630	AURORA	CO		11/20/2020		360,579							482	482			
100049632	LOS ANGELES	CA		11/20/2020		538,563							695	695			
100049641	MIAMI	FL		11/20/2020		945,716							955	955			
100049655	HUNTINGTON STATION	NY		11/20/2020		1,677,322							1,363	1,363			
100049663	HARWOOD HEIGHTS	IL		11/20/2020		795,529							609	609			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049679	PORT JEFFERSON STATI	NY		11/20/2020		810,578							3,295	3,295			
100049683	BROOKLYN	NY		11/20/2020		612,525							848	848			
100049684	SAN BRUNO	CA		11/20/2020		1,127,851							2,208	2,208			
100049685	CHICAGO	IL		11/20/2020		311,631							367	367			
100049695	MIRAMAR	FL		11/20/2020		1,037,347							792	792			
100049702	YAKIMA	WA		11/20/2020		73,503							131	131			
100049707	LAKE VILLA	IL		11/20/2020		714,265							1,175	1,175			
100049708	STOCKTON	CA		11/20/2020		313,470							2,794	2,794			
100049713	TEMPLE HILLS	MD		11/20/2020		517,434							757	757			
100049714	AURORA	IL		11/20/2020		535,673							447	447			
100049720	PLAINFIELD	NJ		11/20/2020		716,484							1,116	1,116			
100049722	ELKO NEW MARKET	MN		11/20/2020		818,845							951	951			
100049724	WEST COVINA	CA		11/20/2020		495,841							1,917	1,917			
100049727	APOPKA	FL		11/20/2020		451,447							588	588			
100049730	FRASER	MI		11/20/2020		304,423							618	618			
100049731	SAN DIEGO	CA		11/20/2020		963,505							1,306	1,306			
100049734	OAK LAWN	IL		11/20/2020		341,803							485	485			
100049737	OAKLAND	CA		11/20/2020		497,308							676	676			
100049738	NILES	IL		11/20/2020		995,652							1,133	1,133			
100049742	MIAMI	FL		11/20/2020		812,993							819	819			
100049743	PITTSBURGH	PA		11/20/2020		126,477							285	285			
100049758	MASSAPEQUA	NY		11/20/2020		1,070,989							2,136	2,136			
100049761	PATERSON	NJ		11/20/2020		1,690,132							1,647	1,647			
100049767	UPPER MARLBORO	MD		11/20/2020		695,803							927	927			
100049772	BRECKENRIDGE	CO		11/20/2020		575,122							792	792			
100049778	GILROY	CA		11/20/2020		1,014,609							1,528	1,528			
100049782	GLOUCESTER CITY	NJ		11/20/2020		872,257							1,088	1,088			
100049784	STAMFORD	CT		11/20/2020		713,757							2,274	2,274			
100049785	VICTORVILLE	CA		11/20/2020		670,113							862	862			
100049787	BROOKLYN	NY		11/20/2020		588,934							3,409	3,409			
100049790	PHOENIX	AZ		11/20/2020		333,841							518	518			
100049791	LANCASTER	CA		11/20/2020		381,133							652	652			
100049794	BRONX	NY		11/20/2020		1,151,578							1,450	1,450			
100049796	EL MONTE	CA		11/20/2020		476,039							726	726			
100049797	POINT HARBOR	NC		11/20/2020		929,156							1,449	1,449			
100049810	COMPTON	CA		11/20/2020		441,524							837	837			
100049811	COMPTON	CA		11/20/2020		668,851							975	975			
100049814	SANTA ANA	CA		11/20/2020		661,450							1,843	1,843			
100049816	SALINAS	CA		11/20/2020		1,044,801							1,475	1,475			
100049822	NORFOLK	VA		11/20/2020		294,541							1,169	1,169			
100049825	HIALEAH	FL		11/20/2020		1,474,733							1,170	1,170			
100049831	NEWTON	NJ		11/20/2020		523,644							493	493			
100049833	EL PASO	TX		11/20/2020		251,684							482	482			
100049842	VISALIA	CA		11/20/2020		238,433							1,341	1,341			
100049849	NORTHRIDGE	CA		11/20/2020		204,790							1,124	1,124			
100049853	CHARLOTTESVILLE	VA		11/20/2020		463,416							2,581	2,581			
100049856	DOSWELL	VA		11/20/2020		459,962							295	295			
100049858	MADISON	TN		11/20/2020		178,698							275	275			
100049862	CARY	IL		11/20/2020		581,269							1,896	1,896			
100049868	MECHANICSVILLE	VA		11/20/2020		269,831							1,518	1,518			
100049880	NORTH HOLLYWOOD	CA		11/20/2020		854,142							857	857			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049903	TEANECK	NJ		11/20/2020		285,088							474	474			
100049907	WILLIAMSBURG	VA		11/20/2020		252,574							251	251			
100049922	LAS VEGAS	NV		11/20/2020		256,447							3,043	3,043			
100049924	ALPHARETTA	GA		11/20/2020		450,828							543	543			
100049925	PORT WASHINGTON	NY		11/20/2020		1,955,075							2,135	2,135			
100049928	OZONE PARK	NY		11/20/2020		426,975							1,553	1,553			
100049931	CLARK FORK	ID		11/20/2020		249,334							501	501			
100049935	PACOIMA	CA		11/20/2020		1,175,180							1,078	1,078			
100049941	ANTIOCH	CA		11/20/2020		551,023							2,485	2,485			
100049946	CAPE CORAL	FL		11/20/2020		468,560							358	358			
100049947	AMITYVILLE	NY		11/20/2020		844,186							1,661	1,661			
100049951	JACKSONVILLE	FL		11/20/2020		67,306							1,284	1,284			
100049958	FAYETTEVILLE	GA		11/20/2020		697,438							1,959	1,959			
100049959	ALBUQUERQUE	NM		11/20/2020		972,580							935	935			
100049963	EVERETT	WA		11/20/2020		893,099							1,065	1,065			
100049967	BOLTON	MA		11/20/2020		761,779							974	974			
100049976	BEAVERTON	OR		11/20/2020		340,497							355	355			
100049978	LAKE HOPATCONG	NJ		11/20/2020		982,340							893	893			
100049987	MADISON	TN		11/20/2020		167,917							576	576			
100049992	SAN JOSE	CA		11/20/2020		1,074,813							1,149	1,149			
100049994	EPPING	NH		11/20/2020		40,823							2,314	2,314			
100049995	WASHINGTON	DC		11/20/2020		466,318							510	510			
100049997	SIMI VALLEY	CA		11/20/2020		392,144							1,247	1,247			
100050000	EAST ISLIP	NY		11/20/2020		780,969							941	941			
100050009	PORT CHESTER	NY		11/20/2020		1,509,997							1,303	1,303			
100050014	SAINT LOUIS	MO		11/20/2020		79,994							478	478			
100050029	MIAMI	FL		11/20/2020		260,142							396	396			
100050038	DUNDALK	MD		11/20/2020		313,263							568	568			
100050040	NELSON	GA		11/20/2020		246,240							536	536			
100050044	FLINT	MI		11/20/2020		257,819							740	740			
100050045	MIAMI	FL		11/20/2020		179,093							1,304	1,304			
100050048	BROOKLYN	NY		11/20/2020		162,355							1,782	1,782			
100050051	SAINT AUGUSTINE	FL		11/20/2020		720,871							947	947			
100050053	JESSUP	MD		11/20/2020		800,805							1,024	1,024			
100050055	DANBURY	CT		11/20/2020		858,359							708	708			
100050061	WEST JORDAN	UT		11/20/2020		148,351							829	829			
100050065	WACO	TX		11/20/2020		22,417							533	533			
100050073	PHILADELPHIA	PA		11/20/2020		6,632							238	238			
100050074	BRUNSWICK	OH		11/20/2020		472,828							625	625			
100050075	LIVERPOOL	NY		11/20/2020		40,847							1,459	1,459			
100050077	PHILADELPHIA	PA		11/20/2020		55,732							670	670			
100050079	LONG BEACH	CA		11/20/2020		93,723							2,397	2,397			
100050081	CORPUS CHRISTI	TX		11/20/2020		77,348							1,246	1,246			
100050085	WOODBRIDGE	VA		11/20/2020		622,761							618	618			
100050087	LULING	LA		11/20/2020		26,329							1,578	1,578			
100050088	INTERLOCHEN	MI		11/20/2020		86,452							1,166	1,166			
100050089	NORTH BENTON	OH		11/20/2020		89,966							1,208	1,208			
100050090	COPIAGUE	NY		11/20/2020		98,405							1,930	1,930			
100050091	LODI	CA		11/20/2020		225,767							231	231			
100050098	CANOGA PARK	CA		11/20/2020		365,679							399	399			
100050099	SHERMAN	TX		11/20/2020		98,348							49	49			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050100	DALLAS	TX		11/20/2020		33,929							687	687			
100050101	CHATSWORTH	CA		11/20/2020		17,832							422	422			
100050103	FRESNO	CA		11/20/2020		23,371							503	503			
100050105	PALO ALTO	CA		11/20/2020		95,865							1,633	1,633			
100050107	MISSOURI CITY	TX		11/20/2020		77,363							1,107	1,107			
100050108	MIAMI	FL		11/20/2020		248,665							317	317			
100050110	BRONX	NY		11/20/2020		340,889							1,219	1,219			
100050111	BRENTWOOD	CA		11/20/2020		118,003							463	463			
100050114	ORLANDO	FL		11/20/2020		40,277							767	767			
100050115	RICHMOND	VA		11/20/2020		207,577							325	325			
100050117	BOWIE	AZ		11/20/2020		83,411							816	816			
100050118	DENMARK	SC		11/20/2020		14,393							1,193	1,193			
100050120	CHATTANOOGA	TN		11/20/2020		111,942							821	821			
100050121	DASSEL	MN		11/20/2020		243,773							203	203			
100050122	PLANT CITY	FL		11/20/2020		121,478							407	407			
100050123	HOUSTON	TX		11/20/2020		134,449							886	886			
100050127	KELLER	TX		11/20/2020		272,891							2,134	2,134			
100050129	TUCSON	AZ		11/20/2020		91,499							911	911			
100050130	DETROIT	MI		11/20/2020		27,107							874	874			
100050135	LUSBY	MD		11/20/2020		164,368							1,846	1,846			
100050137	SHELBYVILLE	IN		11/20/2020		19,617							635	635			
100050139	PINEY FLATS	TN		11/20/2020		151,439							887	887			
100050142	CHARLOTTE	NC		11/20/2020		162,608							1,097	1,097			
100050148	MINNEAPOLIS	MN		11/20/2020		126,810							776	776			
100050151	MONROE	LA		11/20/2020		122,727							733	733			
100050152	CINCINNATI	OH		11/20/2020		272,175							331	331			
100050153	SONORA	CA		11/20/2020		192,128							1,195	1,195			
100050160	LOUISVILLE	KY		11/20/2020		50,635							406	406			
100050161	TARENTUM	PA		11/20/2020		47,561							86	86			
100050166	DAVENPORT	IA		11/20/2020		41,710							246	246			
100050175	DURYEA	PA		11/20/2020		234,946							270	270			
100050186	BELLMAWR	NJ		11/20/2020		242,938							304	304			
100050188	PROVO	UT		11/20/2020		181,094							894	894			
100050190	LITTLE ROCK	AR		11/20/2020		90,662							499	499			
100050194	PORT SAINT LUCIE	FL		11/20/2020		597,584							855	855			
100050200	IRMO	SC		11/20/2020		232,245							182	182			
100050204	EDINBURG	TX		11/20/2020		97,786							290	290			
100050207	STAMFORD	CT		11/20/2020		572,718							866	866			
100050216	HAHNVILLE	LA		11/20/2020		87,097							2,410	2,410			
100050227	CORDOVA	TN		11/20/2020		278,144							343	343			
100050229	NAMPA	ID		11/20/2020		360,198							356	356			
100050230	INDIANAPOLIS	IN		11/20/2020		196,090							2,854	2,854			
100050237	SEASIDE	OR		11/20/2020		8,592							1,945	1,945			
100050239	FORT LAUDERDALE	FL		11/20/2020		766,096							809	809			
100050240	BEDFORD	OH		11/20/2020		281,721							256	256			
100050246	YOUNGSTOWN	OH		11/20/2020		5,797							630	630			
100050251	PHILADELPHIA	PA		11/20/2020		35,721							193	193			
100050255	EAST ORANGE	NJ		11/20/2020		537,304							711	711			
100050256	SOMERSET	MA		11/20/2020		1,018,538							1,140	1,140			
100050261	ATLANTA	GA		11/20/2020		364,367							538	538			
100050266	PALM COAST	FL		11/20/2020		126,236							170	170			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050270	BATON ROUGE	LA		11/20/2020		307,220							2,200	2,200			
100050271	WINDSOR MILL	MD		11/20/2020		554,832							782	782			
100050277	HIALEAH	FL		11/20/2020		324,986							548	548			
100050280	OAK RUN	CA		11/20/2020		652,487							2,858	2,858			
100050282	CHICAGO	IL		11/20/2020		481,408							1,302	1,302			
100050288	FAIRFIELD	CA		11/20/2020		845,852							1,122	1,122			
100050292	AMITYVILLE	NY		11/20/2020		559,014							810	810			
100050309	HILTON HEAD ISLAND	SC		11/20/2020		747,090							736	736			
100050312	CHINO HILLS	CA		11/20/2020		622,926							1,555	1,555			
100050314	GLENDALE	AZ		11/20/2020		306,952							1,531	1,531			
100050344	SILVER SPRING	MD		11/20/2020		970,190							1,359	1,359			
100050358	ELKHART	IN		11/20/2020		188,403							540	540			
100050361	PHOENIX	AZ		11/20/2020		77,338							459	459			
100050365	HOPEWELL JUNCTION	NY		11/20/2020		547,400							656	656			
100050366	UPPER MARLBORO	MD		11/20/2020		424,612							2,212	2,212			
100050371	VALLEY STREAM	NY		11/20/2020		345,537							1,924	1,924			
100050378	WHITESBURG	GA		11/20/2020		175,959							556	556			
100050380	HOPEWELL JUNCTION	NY		11/20/2020		797,759							981	981			
100053345	LAKEWAY	TX		03/23/2021		2,739,453							7,531	7,531			
100053353	HOLLISTER	CA		03/23/2021		1,825,178							2,481	2,481			
100053357	LOS ANGELES	CA		03/23/2021		937,366							3,693	3,693			
100053359	LOS ANGELES	CA		03/23/2021		248,431							980	980			
100053367	ORINDA	CA		03/23/2021		15,215,471							33,418	33,418			
100053368	REDFORD	MI		03/23/2021		57,546							287	287			
100053371	NAPLES	FL		03/23/2021		691,032							6,451	6,451			
100053373	UNION BEACH	NJ		03/23/2021		160,862							896	896			
100053375	BALTIMORE	MD		03/23/2021		327,781							246	246			
100053380	WHITMAN	MA		03/23/2021		294,556							1,035	1,035			
100053387	SAN LEANDRO	CA		03/23/2021		555,957							2,299	2,299			
100053391	SAN LEANDRO	CA		03/23/2021		523,723							4,998	4,998			
100053392	FONTANA	CA		03/23/2021		110,255							887	887			
100053393	GALESBURG	MI		03/23/2021		260,666							3,232	3,232			
100053394	MOBILE	AL		03/23/2021		281,050							746	746			
100053395	WOODSTOCK	VA		03/23/2021		304,124							1,609	1,609			
100053402	OSSEO	MI		03/23/2021		300,534							1,027	1,027			
100053403	GLEN ALLEN	VA		03/23/2021		267,328							164	164			
100053409	OAKLAND	CA		03/23/2021		46,553							1,201	1,201			
100053410	MCALLEN	TX		03/23/2021		17,114							326	326			
100053418	WYOMING	MI		03/23/2021		175,925							965	965			
100053423	AVONDALE ESTATES	GA		03/23/2021		161,380							800	800			
100053436	MISSION VIEJO	CA		03/23/2021		374,247							3,077	3,077			
100053437	BECKLEY	WV		03/23/2021		105,505							358	358			
100053438	BROOKLYN	NY		03/23/2021		465,949							2,400	2,400			
100053443	AMARILLO	TX		03/23/2021		50,790							313	313			
100053452	ODENTON	MD		03/23/2021		689,935							498	498			
100053454	HUNTSVILLE	AL		03/23/2021		60,138							886	886			
100053455	DECATUR	GA		03/23/2021		176,931							102	1,903		(1,801)	(1,801)
100053460	WILKES BARRE	PA		03/23/2021		124,676							344	344			
100053466	PLAINFIELD	NJ		03/23/2021		253,624							634	634			
100053468	WEST NEW YORK	NJ		03/23/2021		1,042,991							1,079	1,079			
100053470	TRENTON	NJ		03/23/2021		273,633							203	203			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053471	TOMS RIVER	NJ		03/23/2021		632,520							1,440	1,440			
100053472	MINT HILL	NC		03/23/2021		492,634							555	555			
100053476	PHILADELPHIA	PA		03/23/2021		84,884							559	559			
100053481	SOUTH HOLLAND	IL		03/23/2021		465,688							590	590			
100053482	CRAIG	CO		03/23/2021		200,222							576	576			
100053483	PHILADELPHIA	PA		03/23/2021		140,719							150	150			
100053488	EDINA	MN		03/23/2021		746,123							516	516			
100053489	BROOKLYN	NY		03/23/2021		443,721							443	443			
100053492	LEHIGH ACRES	FL		03/23/2021		248,267							1,331	1,331			
100053493	NEWINGTON	CT		03/23/2021		624,733							650	650			
100053496	MIAMI	FL		03/23/2021		941,222							1,965	1,965			
100053507	KANSAS CITY	MO		03/23/2021		95,250							659	659			
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		68,284							328	328			
100053510	QUEENS VILLAGE	NY		03/23/2021		389,624							233	233			
100053517	WESTWEGO	LA		03/23/2021		145,903							2,098	2,098			
100053520	LOUISIANA	MO		03/23/2021		244,269							839	839			
100053528	PHILADELPHIA	PA		03/23/2021		144							448	448			
100053530	CHESAPEAKE	VA		03/23/2021		717,277							1,817	1,817			
100053539	DETROIT	MI		03/23/2021		144,537							329	329			
100053545	MIAMI	FL		03/23/2021		1,197,230							661	661			
100053547	FAYETTEVILLE	NC		03/23/2021		100,874							212	212			
100053554	ARLINGTON	VA		03/23/2021		511,553							1,876	1,876			
100053557	FRISCO	CO		03/23/2021		664,619							1,832	1,832			
100053562	YUBA CITY	CA		03/23/2021		821,012							893	893			
100053563	GLOVERSVILLE	NY		03/23/2021		144,082							747	747			
100053564	KALISPELL	MT		03/23/2021		284,714							327	327			
100053567	COLUMBUS	GA		03/23/2021		208,499							282	282			
100053572	SHICKSHINNY	PA		03/23/2021		19,854							195	195			
100053576	MOUNT SINAI	NY		03/23/2021		859,332							1,507	1,507			
100053578	MOUNT PLEASANT	MI		03/23/2021		282,561							264	264			
100053581	BROOMFIELD	CO		03/23/2021		113,811							762	762			
100053583	MELBOURNE	FL		03/23/2021		632,546							606	606			
100053591	MINNEAPOLIS	MN		03/23/2021		280,601							398	398			
100053592	BLOOMINGTON	IL		03/23/2021		824,844							2,213	2,213			
100053600	INGLEWOOD	CA		03/23/2021		227,137							180	180			
100053602	BELTSVILLE	MD		03/23/2021		622,259							800	800			
100053613	JAMAICA	NY		03/23/2021		1,450,980							2,432	2,432			
100053619	DYER	IN		03/23/2021		1,009,757							1,047	1,047			
100053621	STREATOR	IL		03/23/2021		221,574							165	165			
100053624	LUBBOCK	TX		03/23/2021		206,096							458	458			
100053625	FORT LAUDERDALE	FL		03/23/2021		393,241							454	454			
100053628	SAINT MARTINVILLE	LA		03/23/2021		128,031							417	417			
100053635	FORT WORTH	TX		03/23/2021		459,699							845	845			
100053636	TOLEDO	OH		03/23/2021		120,775							405	405			
100053639	DURHAM	NC		03/23/2021		464,954							4,319	4,319			
100053641	SHIRLEY	NY		03/23/2021		91,223							1,159	1,159			
100053643	WOOD DALE	IL		03/23/2021		573,755							686	686			
100053648	SEWARD	AK		03/23/2021		63,662							1,928	1,928			
100053652	KALISPELL	MT		03/23/2021		388,466							1,288	1,288			
100053657	MOJAVE	CA		03/23/2021		35,335							213	213			
100053658	SOUTH DARTMOUTH	MA		03/23/2021		142,861							984	984			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100053672	LAKESIDE	CA		03/23/2021		325,326							290	290			
100053675	SILVIS	IL		03/23/2021		49,948							428	428			
100053677	MCHENRY	IL		03/23/2021		314,380							238	238			
100053693	LOS ANGELES	CA		03/23/2021		1,377,781							1,320	1,320			
100053697	HOWELL	NJ		03/23/2021		979,434							1,254	1,254			
100053700	ARLINGTON	TX		03/23/2021		123,483							953	953			
100053706	BESSEMER	AL		03/23/2021		45,068							126	126			
100053710	CHICAGO	IL		03/23/2021		485,084							572	572			
100053716	RICHMOND	CA		03/23/2021		782,981							3,860	3,860			
100053723	PHILADELPHIA	PA		03/23/2021		110,159							1,775	1,775			
100053724	SAINT PAUL	MN		03/23/2021		102,709							2,720	2,720			
100053725	BOYD	MN		03/23/2021		109,405							2,825	2,825			
100053727	LORETTO	PA		03/23/2021		344,000							355	355			
100053733	ROMEOVILLE	IL		03/23/2021		206,049							296	296			
100053734	SAN JOSE	CA		03/23/2021		552,198							2,106	2,106			
100053739	COLUMBUS	GA		03/23/2021		244,266							375	375			
100053740	SAINT ALBANS	NY		03/23/2021		682,407							1,990	1,990			
100053750	BELLE GLADE	FL		03/23/2021		177,352							1,199	1,199			
100053751	POTTERVILLE	MI		03/23/2021		98,707							670	670			
100053754	SPARTA	NJ		03/23/2021		484,554							702	702			
100053756	LAKELAND	FL		03/23/2021		533,916							948	948			
100053758	BOLTON	CT		03/23/2021		349,167							1,715	1,715			
100053759	KEYMAR	MD		03/23/2021		1,166,279							1,723	1,723			
100053761	SHELTON	CT		03/23/2021		715,647							626	626			
100053767	HANOVER PARK	IL		03/23/2021		719,951							928	928			
100053773	TUCSON	AZ		03/23/2021		49,838							285	285			
100053774	HIALEAH	FL		03/23/2021		1,499,804							1,228	1,228			
100053780	OLANTA	SC		03/23/2021		23,626							678	678			
100053787	QUEENSBURY	NY		03/23/2021		307,859							171	171			
100053798	BROOKLYN	NY		03/23/2021		653,782							1,228	1,228			
100053799	DENVER	IN		03/23/2021		159,840							165	165			
100053803	BEVIER	MO		03/23/2021		120,253							187	187			
100053804	PITTSBURGH	PA		03/23/2021		28,869							764	764			
100053805	ROCHESTER	NY		03/23/2021		21,342							37	37			
100053806	SAN DIEGO	CA		03/23/2021		447,479							462	462			
100053807	LEHIGH ACRES	FL		03/23/2021		149,860							291	291			
100053808	FAR ROCKAWAY	NY		03/23/2021		1,544,850							322	28,849		(28,526)	(28,526)
100053809	SAINT JAMES	NY		03/23/2021		578,914							1,834	1,834			
100053811	BRIDGEPORT	CT		03/23/2021		247,890							262	262			
100053812	HOOD RIVER	OR		03/23/2021		318,699							987	987			
100053819	BAYVILLE	NJ		03/23/2021		626,505							704	704			
100053823	TALLAHASSEE	FL		03/23/2021		298,982							362	362			
100053825	MAPLE GROVE	MN		03/23/2021		109,789							176	176			
100053827	BAINBRIDGE ISLAND	WA		03/23/2021		1,096,935							1,197	1,197			
100053833	LAS VEGAS	NV		03/23/2021		842,287							1,451	1,451			
100053845	HOLLYWOOD	FL		03/23/2021		38,238							197	197			
100053850	HARTWICK	NY		03/23/2021		329,746							2,052	2,052			
100053852	CHICAGO	IL		03/23/2021		738,336							832	832			
100053856	IRVINGTON	NJ		03/23/2021		254,567							1,243	1,243			
100053862	BROWNSVILLE	TX		03/23/2021		25,840							1,661	1,661			
100053863	KINGSBURY	TX		03/23/2021		13,192							580	580			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053865	SWEETWATER	TX		03/23/2021		49,542							496	496			
100053867	HARLINGEN	TX		03/23/2021		51,334							1,755	1,755			
100053870	MORRISVILLE	PA		03/23/2021		245,336							321	321			
100053875	WILLIAMSTOWN	NJ		03/23/2021		555,962							1,054	1,054			
100053879	STATEN ISLAND	NY		03/23/2021		575,393							487	487			
100053881	BIRMINGHAM	AL		03/23/2021		372,371							373	373			
100053886	CHICAGO	IL		03/23/2021		339,137							365	365			
100053888	MECHANICSVILLE	MD		03/23/2021		957,939							1,161	1,161			
100053893	FOREST LAKE	MN		03/23/2021		127,409							3,495	3,495			
100053894	ROCKAWAY	NJ		03/23/2021		108,887							1,357	1,357			
100053898	MADRID	IA		03/23/2021		195,808							1,686	1,686			
100053900	CHICAGO	IL		03/23/2021		330,382							1,929	1,929			
100053903	AURORA	IL		03/23/2021		457,911							446	446			
100053904	MIAMI	FL		03/23/2021		1,521,695							1,304	1,304			
100053911	COMPTON	CA		03/23/2021		569,739							736	736			
100053920	PEPPERELL	MA		03/23/2021		390,872							1,364	1,364			
100053923	RIVERSIDE	CA		03/23/2021		259,200							300	300			
100053924	ATTLEBORO	MA		03/23/2021		647,173							271	271			
100053925	ALTOONA	PA		03/23/2021		147,019							265	265			
100053926	MARTINSVILLE	VA		03/23/2021		173,304							780	780			
100053932	MILLSTADT	IL		03/23/2021		179,426							356	356			
100053941	GLADSTONE	MO		03/23/2021		50,862							2,286	2,286			
100053945	HANOVER TOWNSHIP	PA		03/23/2021		121,354							182	182			
100053946	PALATKA	FL		03/23/2021		32,112							677	677			
100053959	STOUGHTON	MA		03/23/2021		346,665							456	456			
100053967	PHILADELPHIA	PA		03/23/2021		97,953							956	956			
100053985	BAKERSFIELD	CA		03/23/2021		105,345							43	43			
100053987	HOUSTON	TX		03/23/2021		138,035							147	147			
100053994	HI HAT	KY		03/23/2021		245,963							43	43			
100054008	BUFFALO	NY		03/23/2021		91,613							82	82			
100054009	AUBURN	NY		03/23/2021		368,935							432	432			
100054010	PROSPECT PARK	NJ		03/23/2021		787,312							447	447			
100054014	LACEYS SPRING	AL		03/23/2021		107,030							1,275	1,275			
100054015	LOS ANGELES	CA		03/23/2021		1,691,566							2,743	2,743			
100054016	MILL VALLEY	CA		03/23/2021		1,887,875							2,718	2,718			
100054018	HIGHLAND	IN		03/23/2021		129,695							712	712			
100054019	OAK HARBOR	WA		03/23/2021		237,358							226	226			
100054022	BRIDGEPORT	CT		03/23/2021		34,847							867	867			
100054026	VAIL	AZ		03/23/2021		420,644							614	614			
100054035	LAKE ORION	MI		03/23/2021		388,562							278	278			
100054036	TUCKERTON	NJ		03/23/2021		130,676							2,035	2,035			
100054041	HOLDEN	MO		03/23/2021		112,775							635	635			
100054042	ORLANDO	FL		03/23/2021		222,637							453	453			
100054046	SAN DIEGO	CA		03/23/2021		328,107							1,609	1,609			
100054050	PARLIN	NJ		03/23/2021		588,875							731	731			
100054052	EWING	NJ		03/23/2021		338,733							316	316			
100054061	CLEARWATER	FL		03/23/2021		75,689							1,354	1,354			
100054062	HEMPSTEAD	NY		03/23/2021		1,786,921							1,726	1,726			
100054066	PARK HILLS	MO		03/23/2021		143,365							513	513			
100054070	WINDSOR MILL	MD		03/23/2021		400,784							264	264			
100054071	CHARLOTTE	NC		03/23/2021		184,260							449	449			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054073	HOUSTON	TX		03/23/2021		163,227							124	124			
100054075	HIBBING	MN		03/23/2021		88,604							241	241			
100054078	HAMPTON	VA		03/23/2021		454,002							591	591			
100054086	MADISONVILLE	KY		03/23/2021		31,735							268	268			
100054087	WHITTIER	CA		03/23/2021		881,467							900	900			
100054088	SUNSHINE	LA		03/23/2021		54,118							181	181			
100054091	IRVINE	CA		03/23/2021		942,326							1,443	1,443			
100054093	ATLANTA	GA		03/23/2021		123,343							170	170			
100054094	TERRE HAUTE	IN		03/23/2021		111,992							124	124			
100054097	GATLINBURG	TN		03/23/2021		322,712							918	918			
100054106	SLOATSBURG	NY		03/23/2021		771,946							679	679			
100054109	MINEOLA	NY		03/23/2021		813,863							1,003	1,003			
100054113	RICHMOND HILL	GA		03/23/2021		1,009,118							1,261	1,261			
100054114	BURNS	OR		03/23/2021		65,733							58	58			
100054115	STRATFORD	CT		03/23/2021		906,214							840	840			
100054119	BRANSON	MO		03/23/2021		555,560							2,969	2,969			
100054122	LITHONIA	GA		03/23/2021		284,339							1,723	1,723			
100054126	ORANGE	CT		03/23/2021		668,847							861	861			
100054129	CHARLOTTESVILLE	VA		03/23/2021		2,055,666							8,636	8,636			
100054130	SYLMAR	CA		03/23/2021		710,677							604	604			
100054134	LEESBURG	VA		03/23/2021		1,378,527							2,864	2,864			
100054135	COLEVILLE	CA		03/23/2021		449,408							1,991	1,991			
100054136	OLYMPIC VALLEY	CA		03/23/2021		670,646							1,309	1,309			
100054137	LAS VEGAS	NV		03/23/2021		460,491							440	440			
100054138	OPA LOCKA	FL		03/23/2021		448,159							552	552			
100054142	PHILADELPHIA	PA		03/23/2021		350,436							297	297			
100054145	NORTH BERGEN	NJ		03/23/2021		1,355,350							1,699	1,699			
100054147	BALTIMORE	MD		03/23/2021		396,375							1,485	1,485			
100054148	MISSOURI CITY	TX		03/23/2021		241,091							1,173	1,173			
100054154	FREDERICKSBURG	VA		03/23/2021		699,189							337	337			
100054155	LAREDO	TX		03/23/2021		26,493							619	619			
100054157	NEW ORLEANS	LA		03/23/2021		136,246							895	895			
100054162	PELL CITY	AL		03/23/2021		241,095							413	413			
100054175	MONTGOMERY	AL		03/23/2021		96,838							772	772			
100054179	ATCO	NJ		03/23/2021		182,340							465	465			
100054181	PONCA CITY	OK		03/23/2021		247,596							988	988			
100054183	SAN FRANCISCO	CA		03/23/2021		800,845							5,514	5,514			
100054185	LAKEWOOD	CA		03/23/2021		937,943							2,677	2,677			
100054187	NEWBURGH	NY		03/23/2021		431,951							408	408			
100054190	BLANDON	PA		03/23/2021		89,269							1,849	1,849			
100054194	CONCORD	CA		03/23/2021		314,420							931	931			
100054196	LAVEEN	AZ		03/23/2021		651,607							2,370	2,370			
100054205	LAS VEGAS	NV		03/23/2021		194,345							820	820			
100054206	PAXTON	IL		03/23/2021		298,205							430	430			
100054212	GEORGETOWN	CO		03/23/2021		427,975							535	535			
100054217	HIGHLAND MILLS	NY		03/23/2021		208,320							251	251			
100054219	NORWALK	CT		03/23/2021		384,581							860	860			
100054220	ALBEMARLE	NC		03/23/2021		23,707							1,799	1,799			
100054229	BOGALUSA	LA		03/23/2021		64,795							306	306			
100054230	COLUMBUS	OH		03/23/2021		113,735							909	909			
100054235	QUINLAN	TX		03/23/2021		83,836							1,302	1,302			

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100054243	CHESAPEAKE	VA		03/23/2021		260,842							670	670			
100054251	GARY	IN		03/23/2021		49,070							1,252	1,252			
100054257	BALTIMORE	MD		03/23/2021		382,826							1,181	1,181			
100054259	PITTSBURGH	PA		03/23/2021		28,808							680	680			
100054262	COCONUT CREEK	FL		03/23/2021		404,217							2,230	2,230			
100054263	IRVINE	CA		03/23/2021		38,383							600	600			
100054264	SOUTHAMPTON	PA		03/23/2021		377,331							1,390	1,390			
100054268	WELCH	WV		03/23/2021		99,333							50	50			
100054269	ATHENS	MI		03/23/2021		51,715							1,721	1,721			
100054277	NORTH LIBERTY	IA		03/23/2021		354,053							813	813			
100054284	TUCSON	AZ		03/23/2021		281,470							252	252			
100054287	BALTIMORE	MD		03/23/2021		168,794							163	163			
100054289	MONTEVIDEO	MN		03/23/2021		101,831							82	82			
100054290	TRUCKEE	CA		03/23/2021		81,183							130	130			
100054293	MILFORD	CT		03/23/2021		850,744							996	996			
100054300	SANFORD	FL		03/23/2021		472,799							739	739			
100054302	MYRTLE BEACH	SC		03/23/2021		219,586							940	940			
100054303	DALLAS	TX		03/23/2021		163,359							657	657			
100054305	HICKORY HILLS	IL		03/23/2021		758,987							1,143	1,143			
100054317	SAGINAW	MI		03/23/2021		21,897							827	827			
100054318	GOODWATER	AL		03/23/2021		50,517							351	351			
100054326	EAST FREETOWN	MA		03/23/2021		642,780							1,018	1,018			
100054330	GASTONIA	NC		03/23/2021		58,318							84	84			
100054331	MANITOWOC	WI		03/23/2021		442,275							915	915			
100054332	PAGELAND	SC		03/23/2021		296,098							199	199			
100054333	BERGENFIELD	NJ		03/23/2021		1,434,184							864	864			
100054336	MOORE	SC		03/23/2021		151,934							783	783			
100054343	LITHONIA	GA		03/23/2021		663,342							2,203	2,203			
100054346	FARMINGTON HILLS	MI		03/23/2021		223,700							410	410			
100054350	STOCKBRIDGE	GA		03/23/2021		90,527							275	275			
100054360	CHESAPEAKE	VA		03/23/2021		680,894							754	754			
100054364	HOGANSVILLE	GA		03/23/2021		82,903							1,162	1,162			
100054368	WEST NEW YORK	NJ		03/23/2021		502,251							2,132	2,132			
100054369	LONG BEACH	WA		03/23/2021		209,760							1,528	1,528			
100054372	NORWALK	IA		03/23/2021		336,573							509	509			
100054374	CYPRESS	TX		03/23/2021		876,103							2,014	2,014			
100054378	WOODBURY HEIGHTS	NJ		03/23/2021		186,444							173	173			
100054380	LAS VEGAS	NV		03/23/2021		511,767							2,324	2,324			
100054385	LANCASTER	CA		03/23/2021		820,069							966	966			
100054397	NEW PALTZ	NY		03/23/2021		783,347							3,143	3,143			
100054403	SARANAC LAKE	NY		03/23/2021		440,011							88	88			
100054408	MIDDLETOWN	NY		03/23/2021		319,539							264	264			
100054412	LAREDO	TX		03/23/2021		9,614							1,611	1,611			
100054417	SAGINAW	MI		03/23/2021		65,400							653	653			
100054418	OAKLAND	CA		03/23/2021		387,182							953	953			
100054421	SANTA BARBARA	CA		03/23/2021		962,687							3,526	3,526			
100054438	BAKERSFIELD	CA		03/23/2021		183,566							1,456	1,456			
100054443	GREENVILLE	PA		03/23/2021		180,770							497	497			
100054445	BASEHOR	KS		03/23/2021		271,441							418	418			
100054446	MC DONALD	PA		03/23/2021		631,927							770	770			
100054447	WOODSTOCK	MD		03/23/2021		106,318							1,529	1,529			

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100054449	CADILLAC	MI		03/23/2021		49,058							755	755			
100054450	SOUTH BEND	IN		03/23/2021		56,434							172	172			
100054452	STATEN ISLAND	NY		03/23/2021		180,050							2,808	2,808			
100054454	CAMP MEEKER	CA		03/23/2021		184,312							449	449			
100054462	MAHWAH	NJ		03/23/2021		80,223							697	697			
100054466	MIAMI	FL		03/23/2021		157,721							488	488			
100054476	DAYTON	OH		03/23/2021		127,420							911	911			
100054481	PENSACOLA	FL		03/23/2021		23,590							750	750			
100054487	PHILADELPHIA	PA		03/23/2021		101,927							82	82			
100054489	SAN ANTONIO	TX		03/23/2021		85,586							345	345			
100054491	DOWNINGTOWN	PA		03/23/2021		291,379							888	888			
100054493	YELLOW SPRINGS	OH		03/23/2021		65,375							1,884	1,884			
100054496	ALVIN	TX		03/23/2021		47,057							2,691	2,691			
100054497	CARTERET	NJ		03/23/2021		667,925							547	547			
100054502	NEWPORT NEWS	VA		03/23/2021		342,122							1,107	1,107			
100054510	PHILADELPHIA	PA		03/23/2021		59,233							41	41			
100054513	CATAWBA	NC		03/23/2021		195,609							255	255			
100054518	STATEN ISLAND	NY		03/23/2021		649,738							1,664	1,664			
100054526	DETROIT	MI		03/23/2021		50,222							83	83			
100054529	GLENDALE	AZ		03/23/2021		117,847							1,432	1,432			
100054532	PETERBOROUGH	NH		03/23/2021		245,057							1,583	1,583			
100054536	SARASOTA	FL		03/23/2021		22,650							1,019	1,019			
100054545	NORFOLK	VA		03/23/2021		214,807							167	167			
100054547	GREENWOOD	IN		03/23/2021		224,417							880	880			
100054549	ALEXANDRIA	VA		03/23/2021		565,018							320	320			
100054551	MOUNT AIRY	MD		03/23/2021		573,115							905	905			
100054554	CLEVELAND	OH		03/23/2021		406,538							328	328			
100054558	COLLEGE STATION	TX		03/23/2021		74,636							754	754			
100054560	SOUTH ORANGE	NJ		03/23/2021		513,513							2,545	2,545			
100054566	DOLTON	IL		03/23/2021		61,853							506	506			
100054570	BELLMORE	NY		03/23/2021		1,410,012							1,453	1,453			
100054571	LITTLE FALLS	MN		03/23/2021		734,987							722	722			
100054578	YUBA CITY	CA		03/23/2021		530,111							507	507			
100054579	KINGS PARK	NY		03/23/2021		338,559							330	330			
100054583	ROCKFORD	MI		03/23/2021		110,032							84	84			
100054587	PINELLAS PARK	FL		03/23/2021		362,527							2,088	2,088			
100054588	CALUMET CITY	IL		03/23/2021		153,273							439	439			
100054593	ORLANDO	FL		03/23/2021		530,044							398	398			
100054598	UPPER DARBY	PA		03/23/2021		134,289							146	146			
100054599	STATEN ISLAND	NY		03/23/2021		378,200							329	329			
100054601	ALGONQUIN	IL		03/23/2021		520,469							525	525			
100054609	LINCOLN	NE		03/23/2021		144,675							267	267			
100054610	KANKAKEE	IL		03/23/2021		319,231							453	453			
100054614	PLAINWELL	MI		03/23/2021		849,958							811	811			
100054619	WESTHAMPTON BEACH	NY		03/23/2021		1,222,581							2,709	2,709			
100054622	SHELBY	NC		03/23/2021		130,629							786	786			
100054632	FLORENCE	SC		03/23/2021		199,394							1,089	1,089			
100054634	GRAND PRAIRIE	TX		03/23/2021		176,742							798	798			
100054636	TUCSON	AZ		03/23/2021		481,801							1,469	1,469			
100054642	GREENVILLE	NC		03/23/2021		351,786							1,086	1,086			
100054645	BETHPAGE	NY		03/23/2021		287,830							887	887			

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100054646	JURUPA VALLEY	CA		03/23/2021		168,906							3,507	3,507			
100054650	PERKINS	OK		03/23/2021		201,109							548	548			
100054651	TRACY	MN		03/23/2021		24,402							524	524			
100054657	MILWAUKEE	WI		03/23/2021		421,576							423	423			
100054658	WESTFIELD	NJ		03/23/2021		447,194							543	543			
100054663	LOS ANGELES	CA		03/23/2021		933,613							1,741	1,741			
100054673	TRENTON	NJ		03/23/2021		215,495							495	495			
100054675	BLOOMFIELD	NJ		03/23/2021		772,968							1,113	1,113			
100054678	DURHAM	NC		03/23/2021		184,587							95	95			
100054685	OCALA	FL		03/23/2021		404,465							1,436	1,436			
100054688	DETROIT	MI		03/23/2021		117,752							684	684			
100054693	ST ALBANS	VT		03/23/2021		465,730							466	466			
100054696	EAST SAINT LOUIS	IL		03/23/2021		94,021							860	860			
100054697	MIDDLETOWN	DE		03/23/2021		604,499							248	248			
100054704	MARION	OH		03/23/2021		28,148							34	34			
100054709	GENEVA	GA		03/23/2021		221,188							79	79			
100054711	BROOKLYN	NY		03/23/2021		1,112,833							2,639	2,639			
100054716	VILLA PARK	IL		03/23/2021		278,069							1,336	1,336			
100054724	PHILADELPHIA	PA		03/23/2021		47,884							342	342			
100054725	WAYNESBORO	VA		03/23/2021		48,242							395	395			
100054727	WYNNE	AR		03/23/2021		176,693							1,146	1,146			
100054731	WEIR	KS		03/23/2021		177,064							573	573			
100054732	FAIRFIELD	CT		03/23/2021		1,446,894							1,839	1,839			
100054734	INDIANAPOLIS	IN		03/23/2021		339,972							1,675	1,675			
100054735	CLOVIS	CA		03/23/2021		937,349							848	848			
100054740	PITTSBURGH	PA		03/23/2021		110,674							102	102			
100054747	KOKOMO	IN		03/23/2021		351,698							591	591			
100054749	VERNON HILLS	IL		03/23/2021		306,447							440	440			
100054750	LINCOLNTON	NC		03/23/2021		157,561							1,635	1,635			
100054756	NORFOLK	MA		03/23/2021		483,568							794	794			
100054759	FISHKILL	NY		03/23/2021		290,840							264	264			
100054761	UPPER MARLBORO	MD		03/23/2021		526,013							445	445			
100054771	TORRINGTON	CT		03/23/2021		187,515							156	156			
100054775	CLEVELAND	OH		03/23/2021		245,339							225	225			
100054782	CLEVELAND	OH		03/23/2021		105,150							267	267			
100054786	BAY SHORE	NY		03/23/2021		538,916							1,092	1,092			
100054792	SAN JOSE	CA		03/23/2021		1,620,809							1,997	1,997			
100054794	COMPTON	CA		03/23/2021		113,626							372	372			
100054804	PENSACOLA	FL		03/23/2021		378,816							398	398			
100054807	PATCHOGUE	NY		03/23/2021		913,483							1,145	1,145			
100054821	ALTAMONTE SPRINGS	FL		03/23/2021		269,753							209	209			
100054833	WIMBERLEY	TX		03/23/2021		130,133							135	135			
100054835	RICHMOND	VA		03/23/2021		56,181							414	414			
100054837	YOUNGSTOWN	OH		03/23/2021		28,676							181	181			
100054839	BROOKLYN	NY		03/23/2021		58,309							705	705			
100054846	MIAMI	FL		03/23/2021		327,425							519	519			
100054849	READING	PA		03/23/2021		697,660							405	405			
100054851	STOCKTON	CA		03/23/2021		169,407							1,023	1,023			
100054856	COLUMBUS	NE		03/23/2021		238,210							214	214			
100054863	MONTGOMERY	AL		03/23/2021		287,783							578	578			
100054872	FT LAUDERDALE	FL		03/23/2021		110,927							108	108			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054879	CHICAGO	IL		03/23/2021		508,927							1,061	1,061			
100054880	STEGER	IL		03/23/2021		75,518							227	227			
100054881	CEDAR GROVE	NJ		03/23/2021		557,699							714	714			
100054884	WALDORF	MD		03/23/2021		215,220							423	423			
100054889	HAYDEN	ID		03/23/2021		361,603							998	998			
100054894	CHARLOTTE	NC		03/23/2021		67,942							981	981			
100054899	SALINAS	CA		03/23/2021		314,008							334	334			
100054900	ORLANDO	FL		03/23/2021		779,019							607	607			
100054905	HARVEST	AL		03/23/2021		209,194							3,019	3,019			
100054906	BRISTOL	PA		03/23/2021		90,825							1,250	1,250			
100054907	DEER ISLAND	OR		03/23/2021		145,902							1,299	1,299			
100054914	WEST HAVERSTRAW	NY		03/23/2021		771,621							771	771			
100054915	CLEBURNE	TX		03/23/2021		9,083							1,503	1,503			
100054916	CHANDLER	AZ		03/23/2021		264,448							5,379	5,379			
100054917	DOLTON	IL		03/23/2021		6,370							1,567	1,567			
100054924	LAGRANGE	GA		03/23/2021		224,922							778	778			
100054926	FRANKLINVILLE	NJ		03/23/2021		520,624							908	908			
100054927	O FALLON	IL		03/23/2021		834,610							371	371			
100054932	TYRONE	PA		03/23/2021		565,449							439	439			
100054934	MAYSVILLE	KY		03/23/2021		138,010							407	407			
100054940	INDIANAPOLIS	IN		03/23/2021		148,434							108	108			
100054942	LOS ANGELES	CA		03/23/2021		492,091							473	473			
100054950	SALEM	NJ		03/23/2021		349,377							518	518			
100054952	TAMPA	FL		03/23/2021		89,898							281	281			
100054957	MANALAPAN	NJ		03/23/2021		1,006,068							978	978			
100054962	FAIRBURN	GA		03/23/2021		327,332							648	648			
100054964	ELLWOOD CITY	PA		03/23/2021		116,488							249	249			
100054967	WASHINGTON	DC		03/23/2021		258,360							1,224	1,224			
100054977	YORBA LINDA	CA		03/23/2021		452,697							2,885	2,885			
100054979	LITTLE MOUNTAIN	SC		03/23/2021		254,335							2,000	2,000			
100054983	CHICAGO	IL		03/23/2021		1,100,421							796	796			
100054995	NEWPORT	NH		03/23/2021		463,666							2,218	2,218			
100054997	WATAUGA	TX		03/23/2021		83,665							2,268	2,268			
100055004	ROANOKE	VA		03/23/2021		97,516							732	732			
100055007	VOLUNTOWN	CT		03/23/2021		416,031							449	449			
100055008	WILLOWBROOK	IL		03/23/2021		27,747							1,994	1,994			
100055009	RIDGEFIELD PARK	NJ		03/23/2021		2,493,263							1,175	1,175			
100055011	MONTICELLO	KY		03/23/2021		24,048							948	948			
100055012	HIALEAH	FL		03/23/2021		944,070							1,384	1,384			
100055014	PITTSFIELD	IL		03/23/2021		36,263							732	732			
100055016	NORFOLK	VA		03/23/2021		37,657							3,410	3,410			
100055018	COLUMBIA	MD		03/23/2021		591,353							1,261	1,261			
100055022	MANSFIELD	TX		03/23/2021		88,392							1,613	1,613			
100055026	DADE CITY	FL		03/23/2021		92,193							265	265			
100055027	SANTA ANA	CA		03/23/2021		798,443							779	779			
100055028	INGLESIDE	IL		03/23/2021		685,914							574	574			
100055029	YORBA LINDA	CA		03/23/2021		469,092							565	565			
100055030	LENOIR	NC		03/23/2021		29,710							669	669			
100055037	WILKES BARRE	PA		03/23/2021		55,236							35	35			
100055038	PHILADELPHIA	PA		03/23/2021		141,648							81	81			
100055047	MAYSVILLE	GA		03/23/2021		120,111							1,266	1,266			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055049	DAVIE	FL		03/23/2021		252,111							574	574			
100055052	SAYREVILLE	NJ		03/23/2021		160,763							851	851			
100055056	BAYPORT	NY		03/23/2021		511,879							2,141	2,141			
100055059	ELMONT	NY		03/23/2021		371,434							449	449			
100055060	MORRISTOWN	TN		03/23/2021		116,539							172	172			
100055070	UNION	SC		03/23/2021		75,820							16	16			
100055074	LORAIN	OH		03/23/2021		305,333							290	290			
100055076	ROCHESTER	NY		03/23/2021		230,997							197	197			
100055084	JAMUL	CA		03/23/2021		602,616							1,146	1,146			
100055091	BROOKLYN	NY		03/23/2021		145,527							1,818	1,818			
100055092	ORIENT	OH		03/23/2021		16,227							1,047	1,047			
100055093	STATESBORO	GA		03/23/2021		187,659							166	166			
100055095	SANFORD	FL		03/23/2021		87,179							3,154	3,154			
100055106	ORMOND BEACH	FL		03/23/2021		160,892							340	340			
100055111	GONZALES	TX		03/23/2021		215,566							376	376			
100055112	KENMORE	WA		03/23/2021		1,079,576							1,116	1,116			
100055122	LANSDOWNE	PA		03/23/2021		456,457							412	412			
100055126	HICKORY HILLS	IL		03/23/2021		46,026							2,505	2,505			
100055129	PENFIELD	NY		03/23/2021		89,140							2,600	2,600			
100055133	VICTORVILLE	CA		03/23/2021		423,490							504	504			
100055134	GREENVILLE	SC		03/23/2021		61,356							240	240			
100055135	BROOKLYN	NY		03/23/2021		144,968							4,006	4,006			
100055138	NEW BRITAIN	CT		03/23/2021		216,495							250	250			
100055140	GLENDALE	AZ		03/23/2021		286,286							1,347	1,347			
100055146	NEWARK	OH		03/23/2021		94,706							1,158	1,158			
100055147	GREENSBORO	NC		03/23/2021		515,722							1,555	1,555			
100055149	MONROE	GA		03/23/2021		184,121							108	108			
100055150	JACKSONVILLE	FL		03/23/2021		296,851							645	645			
100055153	DIXONS MILLS	AL		03/23/2021		2,167							2,243	2,243			
100055164	MILWAUKEE	WI		03/23/2021		304,807							363	363			
100055165	ROBERTS	IL		03/23/2021		62,147							54	54			
100055167	BALTIMORE	MD		03/23/2021		150,292							566	566			
100055168	OMAHA	NE		03/23/2021		119,269							269	269			
100055182	NOGALES	AZ		03/23/2021		72,574							629	629			
100055186	NORTH BALDWIN	NY		03/23/2021		1,240,889							935	935			
100055188	AUGUSTA	GA		03/23/2021		269,503							245	245			
100055193	SHREVEPORT	LA		03/23/2021		45,461							1,712	1,712			
100055196	NORTH BALDWIN	NY		03/23/2021		157,077							1,329	1,329			
100055197	LAKE OSWEGO	OR		03/23/2021		367,705							851	851			
100055200	GARLAND	UT		03/23/2021		177,007							2,257	2,257			
100055201	ALLEN PARK	MI		03/23/2021		155,816							263	263			
100055207	MINNEAPOLIS	MN		03/23/2021		151,536							1,623	1,623			
100055213	ORLAND PARK	IL		03/23/2021		318,300							2,858	2,858			
100055215	CHATTANOOGA	TN		03/23/2021		33,862							457	457			
100055217	DETROIT	MI		03/23/2021		63,008							840	840			
100055218	HIGH RIDGE	MO		03/23/2021		462,348							4,546	4,546			
100055228	BALTIMORE	MD		03/23/2021		37,928							252	252			
100055230	LOUISVILLE	KY		03/23/2021		162,136							436	436			
100055231	LANCASTER	CA		03/23/2021		699,541							486	486			
100055235	TOKELAND	WA		03/23/2021		123,201							1,358	1,358			
100055237	ORLANDO	FL		03/23/2021		16,870							733	733			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055245	CONCORD	CA		03/23/2021		587,082							703	703			
100055247	CHESTERTON	IN		03/23/2021		67,855							1,741	1,741			
100055255	BOYNTON BEACH	FL		03/23/2021		271,092							307	307			
100055260	MACON	GA		03/23/2021		24,014							1,361	1,361			
100055268	TAYLORS	SC		03/23/2021		58,381							946	946			
100055269	PEORIA	IL		03/23/2021		33,085							586	586			
100055272	NESKOWIN	OR		03/23/2021		362,546							832	832			
100055279	KEANSBURG	NJ		03/23/2021		98,059							1,593	1,593			
100055281	SPARTA	NJ		03/23/2021		559,664							555	555			
100055287	MURFREESBORO	TN		03/23/2021		238,753							1,025	1,025			
100055290	SUNNYSIDE	WA		03/23/2021		99,586							57	531		(474)	(474)
100055292	CINCINNATI	OH		03/23/2021		112,631							339	339			
100055298	MORENO VALLEY	CA		03/23/2021		551,091							560	560			
100055299	CALUMET PARK	IL		03/23/2021		161,651							204	204			
100055300	VENICE	FL		03/23/2021		164,580							729	729			
100055301	STUDIO CITY	CA		03/23/2021		1,690,645							2,405	2,405			
100055302	DETROIT	MI		03/23/2021		226,153							150	150			
100055310	RANCHO CUCAMONGA	CA		03/23/2021		499,760							881	881			
100055311	AZUSA	CA		03/23/2021		315,119							726	726			
100055315	MONMOUTH	OR		03/23/2021		263,665							271	271			
100055318	MOUNT PLEASANT	TN		03/23/2021		95,393							332	332			
100055323	PLEASANTVILLE	NJ		03/23/2021		387,214							414	414			
100055333	WELLINGTON	FL		03/23/2021		266,135							674	674			
100055337	SEATTLE	WA		03/23/2021		518,307							3,248	3,248			
100055339	MARIETTA	GA		03/23/2021		295,734							442	442			
100055340	HELENA	MT		03/23/2021		87,801							760	760			
100055342	WEST FRANKFORT	IL		03/23/2021		23,006							954	954			
100055343	HAIKU	HI		03/23/2021		430,783							501	501			
100055344	MOONACHIE	NJ		03/23/2021		454,077							2,734	2,734			
100055345	ELDORADO	IL		03/23/2021		5,947							1,146	1,146			
100055350	WRIGHT	MN		03/23/2021		220,382							151	151			
100055351	OAK LAWN	IL		03/23/2021		233,163							284	284			
100055353	CLEVELAND	TX		03/23/2021		179,962							551	551			
100055357	MABANK	TX		03/23/2021		57,908							847	847			
100055361	MUNFORD	AL		03/23/2021		40,135							1,373	1,373			
100055370	EAST HARTFORD	CT		03/23/2021		489,163							456	456			
100055371	MISSION	TX		03/23/2021		16,708							910	910			
100055374	SAN DIEGO	CA		03/23/2021		1,621,130							2,260	2,260			
100055380	MIDDLEBURG	FL		03/23/2021		271,873							142	14,155		(14,013)	(14,013)
100055381	BAY SHORE	NY		03/23/2021		256,552							776	776			
100055382	BATTLE GROUND	WA		03/23/2021		621,128							843	843			
100055383	MINNEAPOLIS	MN		03/23/2021		238,303							222	222			
100055387	WESTMINSTER	CA		03/23/2021		1,306,496							1,208	1,208			
100055393	O FALLON	IL		03/23/2021		147,242							609	609			
100055397	SPARTANBURG	SC		03/23/2021		167,792							283	283			
100055403	ATLANTA	GA		03/23/2021		214,794							414	414			
100055414	SPRINGFIELD	MA		03/23/2021		440,371							493	493			
100055415	PATERSON	NJ		03/23/2021		680,391							2,154	2,154			
100055417	QUINCY	FL		03/23/2021		78,298							1,368	1,368			
100055418	HALIFAX	MA		03/23/2021		77,633							961	961			
100055423	CONROE	TX		03/23/2021		10,142							547	1,365		(817)	(817)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055431	NEW CUMBERLAND	WV		03/23/2021		62,101							261	261			
100055436	HAZEL CREST	IL		03/23/2021		453,975							986	986			
100055437	AUGUSTA	GA		03/23/2021		4,492							1,509	1,509			
100055438	VICTORIA	TX		03/23/2021		8,203							76	76			
100055441	WATERTOWN	MA		03/23/2021		459,897							2,788	2,788			
100055442	NEW ROCHELLE	NY		03/23/2021		1,733,020							2,272	2,272			
100055443	SWANSEA	SC		03/23/2021		141,049							1,428	1,428			
100055447	EAST ORANGE	NJ		03/23/2021		996,349							1,331	1,331			
100055448	CHULA VISTA	CA		03/23/2021		183,773							2,246	2,246			
100055449	ISLE	MN		03/23/2021		53,173							1,728	1,728			
100055454	RACINE	WI		03/23/2021		188,518							229	229			
100055456	MEDINA	OH		03/23/2021		114,090							222	222			
100055457	CHICAGO	IL		03/23/2021		940,559							1,154	1,154			
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		576,439							1,985	1,985			
100055466	BELLE GLADE	FL		03/23/2021		322,936							425	425			
100055469	JUPITER	FL		03/23/2021		480,098							546	546			
100055471	CONYERS	GA		03/23/2021		236,848							1,337	1,337			
100055473	KENOSHA	WI		03/23/2021		70,343							369	369			
100055479	MONTEBELLO	CA		03/23/2021		332,785							365	365			
100055480	FRANKLIN SQUARE	NY		03/23/2021		266,334							278	278			
100055487	PLEASANT HILL	OH		03/23/2021		59,150							64	64			
100055498	ELLENWOOD	GA		03/23/2021		433,634							614	614			
100055503	FREDERICKSBURG	VA		03/23/2021		380,790							629	2,154		(1,525)	(1,525)
100055506	DALLAS	TX		03/23/2021		128,909							829	829			
100055507	DEVILLE	LA		03/23/2021		41,778							1,549	1,549			
100055509	MISSION VIEJO	CA		03/23/2021		1,356,432							2,297	2,297			
100055511	COLUMBUS	GA		03/23/2021		254,848							167	167			
100055513	PAINTER	VA		03/23/2021		183,104							477	477			
100055518	CHICAGO	IL		03/23/2021		383,241							1,817	1,817			
100055519	PAHRUMP	NV		03/23/2021		263,985							654	654			
100055521	BALTIMORE	MD		03/23/2021		362,399							494	494			
100055522	PISCATAWAY	NJ		03/23/2021		517,400							381	381			
100055532	BLUE POINT	NY		03/23/2021		855,574							3,190	3,190			
100055539	BIRMINGHAM	AL		03/23/2021		170,060							241	241			
100055557	FRANKLIN	VA		03/23/2021		116,797							480	480			
100055558	NEWBERRY	SC		03/23/2021		29,439							500	500			
100055559	GLENWOOD	IL		03/23/2021		510,642							480	480			
100055561	VINELAND	NJ		03/23/2021		638,566							586	586			
100055567	ALLENTOWN	PA		03/23/2021		240,640							1,327	1,327			
100055569	FOREST HILL	TX		03/23/2021		49,611							1,225	1,225			
100055572	DEL RIO	TX		03/23/2021		137,604							626	626			
100055573	PALMDALE	CA		03/23/2021		964,445							1,147	1,147			
100055574	READING	PA		03/23/2021		66,030							381	381			
100055575	HAMPTON	VA		03/23/2021		336,773							409	409			
100055577	OMAHA	NE		03/23/2021		213,781							1,339	1,339			
100055578	MONROVIA	CA		03/23/2021		403,719							726	726			
100055579	MASSILLON	OH		03/23/2021		139,961							499	499			
100055582	DALLAS	OR		03/23/2021		116,486							778	778			
100055584	ENGLISH	IN		03/23/2021		164,613							216	216			
100055588	QUARRYVILLE	PA		03/23/2021		152,982							145	145			
100055589	OAKLAND	CA		03/23/2021		675,174							952	952			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055591	VIDALIA	GA		03/23/2021		115,297							129	129			
100055593	RIO RICO	AZ		03/23/2021		37,617							94	94			
100055594	MIAMI	FL		03/23/2021		540,105							1,502	1,502			
100055595	CARPENTERSVILLE	IL		03/23/2021		713,735							1,020	1,020			
100055596	SNOQUALMIE	WA		03/23/2021		654,315							2,862	2,862			
100055610	UPPER DARBY	PA		03/23/2021		136,771							128	128			
100055611	WEST COVINA	CA		03/23/2021		631,876							1,300	1,300			
100055619	MASON	OH		03/23/2021		228,709							1,563	1,563			
100055626	HASKELL	OK		03/23/2021		48,838							924	924			
100055637	WEST DECATUR	PA		03/23/2021		147,903							549	549			
100055638	MEADOW BRIDGE	WV		03/23/2021		60,822							344	344			
100055646	CHARLESTON	WV		03/23/2021		374,459							328	328			
100055647	ANAHEIM	CA		03/23/2021		1,545,029							1,522	1,522			
100055658	BALTIMORE	MD		03/23/2021		317,297							1,674	1,674			
100055662	COLORADO SPRINGS	CO		03/23/2021		443,220							432	432			
100055666	NEW ORLEANS	LA		03/23/2021		150,494							555	555			
100055667	SAN DIEGO	CA		03/23/2021		507,759							1,505	1,505			
100055676	HALIFAX	PA		03/23/2021		236,625							211	211			
100055685	WOODBURY	NJ		03/23/2021		504,105							564	564			
100055688	LAKESHORE	FL		03/23/2021		31,325							393	393			
100055696	METAMORA	IL		03/23/2021		338,951							512	512			
100055706	EVERGREEN PARK	IL		03/23/2021		280,793							1,084	1,084			
100055713	SAINT LOUIS	MO		03/23/2021		85,613							1,741	1,741			
100055716	COLUMBUS	GA		03/23/2021		97,935							193	193			
100055717	SAINT LOUIS	MO		03/23/2021		122,830							237	237			
100055719	OAKDALE	LA		03/23/2021		114,568							247	247			
100055721	STATEN ISLAND	NY		03/23/2021		1,315,262							762	762			
100055724	DOVER	OH		03/23/2021		67,707							3	3			
100055726	KENOSHA	WI		03/23/2021		109,540							776	776			
100055728	NORTH BARRINGTON	IL		03/23/2021		2,563,694							7,244	7,244			
100055733	GLADSTONE	OR		03/23/2021		299,786							1,594	1,594			
100055743	KANSAS CITY	MO		03/23/2021		186,735							3,091	3,091			
100055749	BEAVER CITY	NE		03/23/2021		77,318							134	134			
100055768	MONSEY	NY		03/23/2021		388,705							1,994	1,994			
100055773	FAIR LAWN	NJ		03/23/2021		82,231							2,581	2,581			
100055780	KANSAS CITY	MO		03/23/2021		764,685							966	966			
100055781	HAMILTON	AL		03/23/2021		271,638							964	964			
100055782	FORT EDWARD	NY		03/23/2021		367,571							402	402			
100055787	ALBRIGHTSVILLE	PA		03/23/2021		570,127							506	506			
100055788	LIVINGSTON	AL		03/23/2021		59,792							1,616	1,616			
100055798	HARRISVILLE	WV		03/23/2021		47,166							467	467			
100055800	SAINT LOUIS	MO		03/23/2021		36,348							66	66			
100055805	HOSFORD	FL		03/23/2021		91,266							2,050	2,050			
100055807	YPSILANTI	MI		03/23/2021		27,600							1,939	1,939			
100055811	ENGLEWOOD	FL		03/23/2021		145,074							914	914			
100055818	RIVERBANK	CA		03/23/2021		175,920							430	430			
100055819	ESCONDIDO	CA		03/23/2021		159,447							535	535			
100055821	WOODFORD	VA		03/23/2021		491,290							1,335	1,335			
100055822	PALO ALTO	CA		03/23/2021		1,409,795							4,224	4,224			
100055827	KNOXVILLE	TN		03/23/2021		156,016							1,490	1,490			
100055830	NEWARK	NJ		03/23/2021		291,587							294	294			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055839	DOVER	PA		03/23/2021		27,490							957	957			
100055841	TUCSON	AZ		03/23/2021		286,599							242	242			
100055847	SAINT PETERSBURG	FL		03/23/2021		85,728							116	116			
100055850	ELKHART	IN		03/23/2021		173,152							78	78			
100055852	SPRINGFIELD	VA		03/23/2021		1,713,507							2,488	2,488			
100055860	OMAHA	NE		03/23/2021		492,682							929	929			
100055904	HOUSTON	TX		03/26/2021		916,515							1,613	1,613			
100055905	JERSEY CITY	NJ		03/26/2021		1,847,808							3,291	3,291			
100057485	ROTTERDAM	NLD		05/12/2021		111,000							5	5	(1)		(1)
100057503	CLINTON	NJ		06/30/2021		1,059,041							2,660	2,660			
100057507	PORTLAND	OR		06/30/2021		1,021,565							1,809	1,809			
100057509	MESA	AZ		06/30/2021		1,400,424							2,468	2,468			
100057510	HAGERSTOWN	MD		06/30/2021		207,779							358	358			
100057511	GARFIELD	NJ		06/30/2021		900,676							1,918	1,918			
100057513	CONCORD	CA		06/30/2021		1,760,943							3,104	3,104			
100057514	SUNNYVALE	CA		06/30/2021		2,307,503							4,150	4,150			
100057517	WOODBURY	MN		06/30/2021		502,720							965	965			
100057519	DENVER	CO		06/30/2021		602,470							1,599	1,599			
100057520	MIAMI	FL		06/30/2021		1,259,216							2,265	2,265			
100057521	PERU	VT		06/30/2021		637,726							1,124	1,124			
100057525	SIMI VALLEY	CA		06/30/2021		874,159							1,456	1,456			
100057528	NEWTON	MA		06/30/2021		1,070,561							1,905	1,905			
100057531	DECATUR	AL		06/30/2021		254,112							396	396			
100057532	WINSTON SALEM	NC		06/30/2021		345,594							637	637			
100057534	INDIO	CA		06/30/2021		509,870							815	815			
100057537	PEMBROKE PINES	FL		06/30/2021		602,190							1,066	1,066			
100057539	BURLESON	TX		06/30/2021		508,458							896	896			
100057540	AUGUSTA	GA		06/30/2021		377,727							655	655			
100057541	MISSOURI CITY	TX		06/30/2021		354,265							590	590			
100057542	ALBUQUERQUE	NM		06/30/2021		259,700							398	398			
100057543	POTTSTOWN	PA		06/30/2021		311,000							595	595			
100057546	INDEPENDENCE	MO		06/30/2021		415,462							724	724			
100057547	DALLAS	TX		06/30/2021		442,390							780	780			
100057548	HIGHLAND	IL		06/30/2021		147,105							377	377			
100057550	CIBOLO	TX		06/30/2021		515,171							950	950			
100057554	RIDGECREST	CA		06/30/2021		802,296							1,499	1,499			
100057555	EVANS	CO		06/30/2021		592,487							1,044	1,044			
100057557	HOLIDAY	FL		06/30/2021		429,116							799	799			
100057560	MADISONVILLE	TN		06/30/2021		198,762							519	519			
100057564	LEWISVILLE	TX		06/30/2021		589,799							1,071	1,071			
100057572	PORTLAND	OR		06/30/2021		1,518,137							2,622	2,622			
100057578	CHAMBERSBURG	PA		06/30/2021		306,937							752	752			
100057580	LINWOOD	PA		06/30/2021		254,320							388	388			
100057581	SEVIERVILLE	TN		06/30/2021		619,977							1,076	1,076			
100057583	TAMPA	FL		06/30/2021		528,563							1,649	1,649			
100057592	WAIANAE	HI		06/30/2021		1,036,013							1,753	1,753			
100057593	KANSAS CITY	KS		06/30/2021		338,488							1,028	1,028			
100057594	GROVETOWN	GA		06/30/2021		447,721							805	805			
100057595	SAINT PETERSBURG	FL		06/30/2021		671,690							1,091	1,091			
100057596	PUYALLUP	WA		06/30/2021		553,861							1,465	1,465			
100057600	HAGERSTOWN	MD		06/30/2021		425,958							695	695			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057601	FILER	ID		06/30/2021		298,697							524	524			
100057605	NASHVILLE	TN		06/30/2021		603,882							904	904			
100057610	RODANTHE	NC		06/30/2021		1,441,403							2,341	2,341			
100057612	NEW BRAUNFELS	TX		06/30/2021		389,526							918	918			
100057617	KANSAS CITY	MO		06/30/2021		484,721							771	771			
100057619	PORT SAINT LUCIE	FL		06/30/2021		482,630							736	736			
100057620	KANSAS CITY	MO		06/30/2021		351,076							561	561			
100057622	PLEASANTVILLE	NJ		06/30/2021		211,239							1,230	1,230			
100057624	ELIZABETH	NJ		06/30/2021		734,315							1,282	1,282			
100057630	BEAVERTON	OR		06/30/2021		865,008							1,412	1,412			
100057631	KIRKLAND	WA		06/30/2021		1,472,144							2,403	2,403			
100057633	PHILADELPHIA	PA		06/30/2021		266,884							424	424			
100057637	MODESTO	CA		06/30/2021		1,003,557							1,672	1,672			
100057642	QUINCY	MA		06/30/2021		1,207,608							2,086	2,086			
100057643	CHULA VISTA	CA		06/30/2021		1,618,771							2,796	2,796			
100057651	LAS VEGAS	NV		06/30/2021		441,468							1,126	1,126			
100057652	S SAN FRAN	CA		06/30/2021		1,107,232							5,617	5,617			
100057654	COMMERCE CITY	CO		06/30/2021		905,707							1,564	1,564			
100057655	HOLLY SPRINGS	NC		06/30/2021		757,803							1,336	1,336			
100057656	MIRAMAR	FL		06/30/2021		745,921							1,212	1,212			
100057657	RALEIGH	NC		06/30/2021		542,355							956	956			
100057660	PROVIDENCE	RI		06/30/2021		679,326							1,103	1,103			
100057664	ROSEVILLE	CA		06/30/2021		982,143							1,603	1,603			
100057667	PACIFIC GROVE	CA		06/30/2021		1,492,330							4,032	4,032			
100057668	AUBURN	WA		06/30/2021		748,251							1,223	1,223			
100057670	FORT WORTH	TX		06/30/2021		451,965							857	857			
100057671	MANVEL	TX		06/30/2021		699,626							1,214	1,214			
100057673	RIVERVIEW	FL		06/30/2021		613,603							6,086	6,086			
100057674	HASTINGS	NE		06/30/2021		253,713							397	397			
100057677	FORT COLLINS	CO		06/30/2021		754,074							1,329	1,329			
100057680	PHILADELPHIA	PA		06/30/2021		345,938							532	532			
100057681	KANSAS CITY	MO		06/30/2021		484,721							771	771			
100057683	HOLLYWOOD	FL		06/30/2021		555,748							2,878	2,878			
100057685	NEW PORT RICHEY	FL		06/30/2021		320,308							1,176	1,176			
100057686	PARKER	CO		06/30/2021		618,653							1,140	1,140			
100057690	SIMI VALLEY	CA		06/30/2021		1,060,105							1,803	1,803			
100057692	VICTORVILLE	CA		06/30/2021		616,789							946	946			
100057694	PHOENIX	AZ		06/30/2021		337,609							540	540			
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		577,112							885	885			
100057700	SUMTER	SC		06/30/2021		352,457							638	638			
100057702	HENDERSON	NV		06/30/2021		606,860							991	991			
100057709	DANA POINT	CA		06/30/2021		1,250,738							3,240	3,240			
100057713	BOISE	ID		06/30/2021		1,347,902							2,246	2,246			
100057716	SWANSBORO	NC		06/30/2021		175,604							422	422			
100057722	SAPULPA	OK		06/30/2021		464,500							743	743			
100057724	OCALA	FL		06/30/2021		330,406							1,087	1,087			
100057725	POMPANO BEACH	FL		06/30/2021		445,108							669	669			
100057727	ATHENS	GA		06/30/2021		385,860							568	568			
100057730	KALISPELL	MT		06/30/2021		833,940							1,333	1,333			
100057731	MEMPHIS	TN		06/30/2021		596,671							1,491	1,491			
100057732	HERRIMAN	UT		06/30/2021		646,933							1,117	1,117			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057738	WASHINGTON	DC		06/30/2021		2,700,583							4,318	4,318			
100057740	SEVIERVILLE	TN		06/30/2021		853,298							1,415	1,415			
100057741	AUSTIN	TX		06/30/2021		991,101							1,607	1,607			
100057743	OCALA	FL		06/30/2021		323,940							726	726			
100057744	LAS VEGAS	NV		06/30/2021		1,204,292							1,956	1,956			
100057747	EDINBURG	TX		06/30/2021		187,979							294	294			
100057757	ALBUQUERQUE	NM		06/30/2021		655,399							2,570	2,570			
100057759	MCKINNEY	TX		06/30/2021		488,059							7,239	7,239			
100057761	PASO ROBLES	CA		06/30/2021		1,313,011							2,233	2,233			
100057762	PENSACOLA	FL		06/30/2021		277,214							432	432			
100057763	SAN ANTONIO	TX		06/30/2021		283,500							582	582			
100057764	TULSA	OK		06/30/2021		299,843							470	470			
100057765	CHANDLER	AZ		06/30/2021		406,963							692	692			
100057766	LUBBOCK	TX		06/30/2021		369,635							556	556			
100057767	KATY	TX		06/30/2021		176,381							1,414	1,414			
100057768	KATY	TX		06/30/2021		564,371							902	902			
100057770	FREDERICKSBURG	VA		06/30/2021		486,939							747	747			
100057772	HASTINGS	NE		06/30/2021		344,121							582	582			
100057776	BATON ROUGE	LA		06/30/2021		415,271							732	732			
100057777	GRANTS PASS	OR		06/30/2021		765,594							1,276	1,276			
100057778	MIDLAND	TX		06/30/2021		228,882							1,116	1,116			
100057780	NEWPORT	RI		06/30/2021		764,977							1,257	1,257			
100057782	MOORESVILLE	NC		06/30/2021		200,233							301	301			
100057784	ROCKLEDGE	FL		06/30/2021		736,731							1,112	1,112			
100057785	AVENUE	MD		06/30/2021		364,330							633	633			
100057795	BELLFLOWER	CA		06/30/2021		952,524							1,736	1,736			
100057798	AURORA	CO		06/30/2021		518,249							1,768	1,768			
100057799	MOORE	SC		06/30/2021		245,161							574	574			
100057800	NORFOLK	VA		06/30/2021		1,004,772							1,803	1,803			
100057801	PALO ALTO	CA		06/30/2021		1,761,673							3,299	3,299			
100057802	AUSTIN	TX		06/30/2021		814,027							1,322	1,322			
100057806	FORT MYERS	FL		06/30/2021		247,994							656	656			
100057807	VANCOUVER	WA		06/30/2021		818,899							1,441	1,441			
100057808	SURFSIDE BEACH	TX		06/30/2021		732,703							1,202	1,202			
100057811	WINCHESTER	VA		06/30/2021		825,364							1,452	1,452			
100057815	CEDAR CITY	UT		06/30/2021		494,364							770	770			
100057816	SAN DIEGO	CA		06/30/2021		1,900,396							3,821	3,821			
100057817	WASHINGTON	DC		06/30/2021		586,019							1,033	1,033			
100057820	BALDWIN PARK	CA		06/30/2021		1,265,113							2,185	2,185			
100057822	PORTLAND	OR		06/30/2021		1,292,858							2,188	2,188			
100057823	DURHAM	NC		06/30/2021		804,340							1,418	1,418			
100057824	SACRAMENTO	CA		06/30/2021		1,022,706							1,796	1,796			
100057828	LONG BEACH	CA		06/30/2021		962,917							1,629	1,629			
100057833	BALCH SPRINGS	TX		06/30/2021		678,561							1,172	1,172			
100057837	PHILADELPHIA	PA		06/30/2021		985,913							1,601	1,601			
100057840	N MIDDLETOWN	NJ		06/30/2021		597,514							1,053	1,053			
100057844	BALTIMORE	MD		06/30/2021		430,539							747	747			
100057852	BELLEVUE	WA		06/30/2021		1,229,598							2,091	2,091			
100057853	VANCOUVER	WA		06/30/2021		797,031							1,362	1,362			
100057856	RAPID CITY	SD		06/30/2021		376,010							679	679			
100057857	PENSACOLA	FL		06/30/2021		763,490							1,325	1,325			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057859	LECANTO	FL		06/30/2021		846,846							1,547	1,547			
100057862	CHARLOTTE	NC		06/30/2021		441,303							766	766			
100057863	MEDFORD	OR		06/30/2021		732,788							1,278	1,278			
100057878	PORT SAINT LUCIE	FL		06/30/2021		536,959							994	994			
100057880	AUSTIN	TX		06/30/2021		1,158,350							1,894	1,894			
100057884	FORT WORTH	TX		06/30/2021		516,639							902	902			
100057888	CHANDLER	AZ		06/30/2021		649,720							1,012	1,012			
100057889	LA QUINTA	CA		06/30/2021		1,208,799							1,973	1,973			
100057890	LA QUINTA	CA		06/30/2021		1,327,520							2,167	2,167			
100057891	RICHMOND	TX		06/30/2021		642,933							1,007	1,007			
100057893	CHATTANOOGA	TN		06/30/2021		624,313							918	918			
100057894	NEWTON	NJ		06/30/2021		389,076							914	914			
100057895	OLD HICKORY	TN		06/30/2021		604,357							988	988			
100057898	HUDSON	FL		06/30/2021		786,919							1,367	1,367			
100057899	CLEARWATER	FL		06/30/2021		250,907							377	377			
100057903	CHESTNUT HILL	MA		06/30/2021		614,028							1,082	1,082			
100057904	ST AUGUSTINE	FL		06/30/2021		423,585							781	781			
100057906	LITTLE ROCK	AR		06/30/2021		429,007							672	672			
100057911	FORT WORTH	TX		06/30/2021		596,962							1,074	1,074			
100057914	PHOENIX	AZ		06/30/2021		843,215							1,370	1,370			
100057919	PHOENIX	AZ		06/30/2021		902,531							2,933	2,933			
100057920	PITTSBURG	CA		06/30/2021		795,601							1,941	1,941			
100057923	LONG BEACH	CA		06/30/2021		1,769,046							3,335	3,335			
100057925	PATERSON	NJ		06/30/2021		458,619							2,437	2,437			
100057926	DUBLIN	OH		06/30/2021		728,833							1,208	1,208			
100057930	SPRING LAKE	NC		06/30/2021		662,714							1,033	1,033			
100057942	NEWPORT	RI		06/30/2021		874,609							1,549	1,549			
100057943	SANTA BARBARA	CA		06/30/2021		1,210,450							2,407	2,407			
100057944	HUNTINGTON BEACH	CA		06/30/2021		1,379,121							4,889	4,889			
100057946	PHILADELPHIA	PA		06/30/2021		253,227							10,604	10,604			
100057948	MURRELLS INLET	SC		06/30/2021		480,998							741	741			
100057955	PASSAIC	NJ		06/30/2021		805,002							1,347	1,347			
100057957	RICHMOND	VA		06/30/2021		1,416,259							3,192	3,192			
100057959	CHARLESTON	SC		06/30/2021		385,222							591	591			
100057962	CLEVELAND	OH		06/30/2021		303,450							463	463			
100057963	SAN FRANCISCO	CA		06/30/2021		717,226							1,322	1,322			
100057965	MT JULIET	TN		06/30/2021		607,829							1,542	1,542			
100057966	SAVANNAH	GA		06/30/2021		644,204							1,022	1,022			
100057968	SHELTON	WA		06/30/2021		712,881							1,182	1,182			
100057971	CYPRESS	TX		06/30/2021		422,013							647	647			
100057974	MCALLEN	TX		06/30/2021		375,312							1,416	1,416			
100057976	NORTHPORT	AL		06/30/2021		529,772							830	830			
100057978	ALBUQUERQUE	NM		06/30/2021		433,901							625	625			
100057980	VAN NUYS	CA		06/30/2021		1,575,787							2,625	2,625			
100057983	VANCOUVER	WA		06/30/2021		1,129,055							1,920	1,920			
100057985	HARVEST	AL		06/30/2021		364,734							559	559			
100057986	MEMPHIS	TN		06/30/2021		271,852							902	902			
100057990	TULARE	CA		06/30/2021		225,714							940	940			
100057993	PASO ROBLES	CA		06/30/2021		948,923							1,581	1,581			
100057994	OCALA	FL		06/30/2021		424,535							764	764			
100057997	SALT LAKE CTY	UT		06/30/2021		1,182,443							2,127	2,127			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100058001	TUCKER	GA		06/30/2021		876,230							1,395	1,395			
100058002	BOISE	ID		06/30/2021		1,244,303							2,063	2,063			
100060060	QUEEN CREEK	AZ		06/25/2021		640,085							1,064	1,064			
100060062	PHOENIX	AZ		06/25/2021		632,093							1,039	1,039			
100060065	TUCSON	AZ		06/25/2021		584,253							954	954			
100060072	PHOENIX	AZ		06/25/2021		652,021							1,116	1,116			
100060087	OCEANSIDE	CA		06/25/2021		2,013,189							3,235	3,235			
100060089	LONG BEACH	CA		06/25/2021		1,528,313							2,296	2,296			
100060090	CARLSBAD	CA		06/25/2021		1,957,352							3,182	3,182			
100060092	GLENDORA	CA		06/25/2021		1,508,523							2,769	2,769			
100060093	COMPTON	CA		06/25/2021		1,268,106							2,113	2,113			
100060095	SANTA ANA	CA		06/25/2021		2,817,988							4,695	4,695			
100060096	FRESNO	CA		06/25/2021		431,477							681	681			
100060097	PLAYA DEL REY	CA		06/25/2021		1,751,953							3,107	3,107			
100060098	SACRAMENTO	CA		06/25/2021		795,736							1,301	1,301			
100060099	SANTA ANA	CA		06/25/2021		2,818,013							4,695	4,695			
100060100	RIVERSIDE	CA		06/25/2021		733,839							1,198	1,198			
100060101	LOS ANGELES	CA		06/25/2021		1,559,030							2,623	2,623			
100060102	LAKESIDE	CA		06/25/2021		1,326,966							2,258	2,258			
100060103	NORTH HIGHLANDS	CA		06/25/2021		863,428							1,409	1,409			
100060106	DAVIS	CA		06/25/2021		1,189,409							2,022	2,022			
100060108	WILMINGTON	CA		06/25/2021		866,947							1,451	1,451			
100060111	LONG BEACH	CA		06/25/2021		474,403							808	808			
100060112	MERCED	CA		06/25/2021		448,654							721	721			
100060130	SAN LEANDRO	CA		06/25/2021		778,265							1,418	1,418			
100060153	HOLMES BEACH	FL		06/25/2021		1,444,680							2,521	2,521			
100060156	LAKE WORTH	FL		06/25/2021		752,204							1,178	1,178			
100060158	LAKE WORTH	FL		06/25/2021		545,371							837	837			
100060159	HOLMES BEACH	FL		06/25/2021		1,302,695							2,237	2,237			
100060160	HOLMES BEACH	FL		06/25/2021		1,302,695							2,237	2,237			
100060174	DACULA	GA		06/25/2021		617,103							1,066	1,066			
100060178	ATLANTA	GA		06/25/2021		1,085,134							1,868	1,868			
100060188	BROCKTON	MA		06/25/2021		1,064,258							1,754	1,754			
100060198	FALL RIVER	MA		06/25/2021		652,744							1,087	1,087			
100060200	MINNEAPOLIS	MN		06/25/2021		763,736							1,196	1,196			
100060206	HELENA	MT		06/25/2021		771,617							1,259	1,259			
100060208	DEXTER	MO		06/25/2021		559,307							989	989			
100060210	SAINT LOUIS	MO		06/25/2021		532,925							906	906			
100060221	CHARLOTTE	NC		06/25/2021		745,126							1,269	1,269			
100060223	JAMESTOWN	NC		06/25/2021		186,392							661	661			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		577,024							1,091	1,091			
100060226	HAMPTON BEACH	NH		06/25/2021		558,180							993	993			
100060228	OMAHA	NE		06/25/2021		374,084							586	586			
100060232	BRICK	NJ		06/25/2021		581,470							1,218	1,218			
100060235	SANTA FE	NM		06/25/2021		818,621							1,343	1,343			
100060238	ANDOVER	NJ		06/25/2021		701,628							1,169	1,169			
100060240	FLORENCE	NJ		06/25/2021		485,552							1,056	1,056			
100060249	EUGENE	OR		06/25/2021		675,640							1,128	1,128			
100060252	ALBANY	OR		06/25/2021		532,410							870	870			
100060253	MEDFORD	OR		06/25/2021		539,692							904	904			
100060258	HORSHAM	PA		06/25/2021		877,714							769	769			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060260	PAWTUCKET	RI		06/25/2021		549,717							2,743	2,743			
100060261	SEWICKLEY	PA		06/25/2021		388,196							648	648			
100060263	GLENSIDE	PA		06/25/2021		623,989							1,040	1,040			
100060268	GREENVILLE	SC		06/25/2021		808,119							1,692	1,692			
100060271	NASHVILLE	TN		06/25/2021		1,076,349							1,868	1,868			
100060273	FRANKLIN	TN		06/25/2021		746,437							1,664	1,664			
100060295	MIDLOTHIAN	TX		06/25/2021		689,499							1,172	1,172			
100060296	MIDLOTHIAN	TX		06/25/2021		603,312							1,026	1,026			
100060297	SALT LAKE CITY	UT		06/25/2021		310,090							327,087	327,087			
100060299	LEHI	UT		06/25/2021		657,728							1,168	1,168			
100060308	SPRINGFIELD	VA		06/25/2021		672,165							2,707	2,707			
100060309	RICHMOND	VA		06/25/2021		903,485							1,604	1,604			
100060313	RICHMOND	VA		06/25/2021		683,753							1,163	1,163			
100060317	SPOKANE	WA		06/25/2021		863,366							1,411	1,411			
100060318	SEATTLE	WA		06/25/2021		775,090							1,298	1,298			
100060320	DUMFRIES	VA		06/25/2021		504,042							1,261	1,261			
100060321	TACOMA	WA		06/25/2021		791,419							1,294	1,294			
100060323	ARIEL	WA		06/25/2021		824,105							1,559	1,559			
100060324	MADISON	WI		06/25/2021		766,245							1,225	1,225			
100060325	CUDAHY	WI		06/25/2021		361,611							590	590			
100060326	SPOKANE	WA		06/25/2021		575,578							941	941			
100061547	AMSTERDAM	NLD		06/30/2021		1,500,000							60	60	(8)		(8)
100061548	AMSTERDAM	NLD		06/30/2021		63,000							3	3			
100061549	AMSTERDAM	NLD		06/30/2021		7,348							59	59	5		5
100061550	AMSTERDAM	NLD		06/30/2021		76,500							3	3			
100061551	AMSTERDAM	NLD		06/30/2021		9,491							93	93	8		8
100061552	AMSTERDAM	NLD		06/30/2021		58,500							3	3			
100061553	AMSTERDAM	NLD		06/30/2021		51,800							2	2			
100061554	AMSTERDAM	NLD		06/30/2021		71,400							4	4			
100061555	AMSTERDAM	NLD		06/30/2021		8,458							67	67	6		6
100061556	AMSTERDAM	NLD		06/30/2021		100,500							5	5	(1)		(1)
100065270	CHANDLER	AZ		07/28/2021		654,320							1,124	1,124			
100065272	ST SIMONS ISLAND	GA		07/28/2021		517,594							1,722	1,722			
100065281	THE WOODLANDS	TX		07/28/2021		1,006,325							1,642	1,642			
100065282	BUFORD	GA		07/28/2021		531,757							2,725	2,725			
100065285	LOS ANGELES	CA		07/28/2021		1,814,966							2,938	2,938			
100065290	SALINAS	CA		07/28/2021		871,054							1,567	1,567			
100065293	THOUSAND OAKS	CA		07/28/2021		710,797							1,247	1,247			
100065299	WALDORF	MD		07/28/2021		824,312							1,232	1,232			
100065301	SAINT LOUIS	MO		07/28/2021		733,467							1,364	1,364			
100065308	VANCOUVER	WA		07/28/2021		816,357							1,999	1,999			
100065313	WINTER GARDEN	FL		07/28/2021		1,150,613							2,713	2,713			
100065320	LINCOLN	CA		07/28/2021		1,181,193							4,400	4,400			
100065321	HIALEAH	FL		07/28/2021		250,095							537	537			
100065326	SACRAMENTO	CA		07/28/2021		830,248							1,348	1,348			
100065329	WATSONVILLE	CA		07/28/2021		909,607							1,417	1,417			
100065332	GATLINBURG	TN		07/28/2021		907,304							1,504	1,504			
100065347	HILLSBORO	OR		07/28/2021		1,189,157							1,931	1,931			
100065353	SILVERTHORNE	CO		07/28/2021		959,761							2,140	2,140			
100065358	LOS ANGELES	CA		07/28/2021		1,008,847							1,663	1,663			
100065365	TIGARD	OR		07/28/2021		1,050,228							1,671	1,671			

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

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100065381	ELK GROVE	CA		07/28/2021		747,806							2,476	2,476			
100065383	NATICK	MA		07/28/2021		1,700,686							2,541	2,541			
100065403	EVANS	GA		07/28/2021		914,643							2,522	2,522			
100065406	LOS ANGELES	CA		07/28/2021		1,576,474							2,552	2,552			
100065407	LOS ANGELES	CA		07/28/2021		1,889,747							3,059	3,059			
100065408	LOS ANGELES	CA		07/28/2021		1,859,431							3,010	3,010			
100065417	UNION CITY	CA		07/28/2021		1,188,099							2,042	2,042			
100065420	GILBERT	AZ		07/28/2021		862,575							1,530	1,530			
100065426	HENDERSON	NV		07/28/2021		1,111,681							1,797	1,797			
100065427	CHULA VISTA	CA		07/28/2021		939,877							4,491	4,491			
100065430	LOS ANGELES	CA		07/28/2021		2,407,874							3,973	3,973			
100065431	SAN DIEGO	CA		07/28/2021		777,944							2,047	2,047			
100065437	OAKLAND	CA		07/28/2021		1,438,871							2,524	2,524			
100065438	CHULA VISTA	CA		07/28/2021		638,484							2,127	2,127			
100065453	WASHINGTON	DC		07/28/2021		1,777,213							6,049	6,049			
100065457	BRIDGEPORT	CT		07/28/2021		591,187							1,620	1,620			
100065466	SACRAMENTO	CA		07/28/2021		1,359,558							1,940	1,940			
100065471	INDIO	CA		07/28/2021		1,384,429							3,013	3,013			
100065475	MOUNT HOLLY	NC		07/28/2021		222,631							644	644			
100065477	LONG BEACH	CA		07/28/2021		1,861,063							2,946	2,946			
100065488	LANCASTER	CA		07/28/2021		605,976							1,168	1,168			
100065491	PORTLAND	OR		07/28/2021		918,077							1,578	1,578			
100065515	FULLERTON	CA		07/28/2021		2,195,729							11,160	11,160			
100065521	TEMECULA	CA		07/28/2021		1,005,710							1,831	1,831			
100065531	FLOWER MOUND	TX		07/28/2021		811,613							2,385	2,385			
100065538	RICHMOND	CA		07/28/2021		952,039							2,315	2,315			
100065545	VIRGINIA BEACH	VA		07/28/2021		676,116							1,032	1,032			
100065547	HOLBROOK	MA		07/28/2021		618,993							1,917	1,917			
100065549	PANAMA CITY BEACH	FL		07/28/2021		1,171,537							1,797	1,797			
100065551	RIO RANCHO	NM		07/28/2021		526,448							742	742			
100065553	DANIA BEACH	FL		07/28/2021		968,600							1,801	1,801			
100065555	PFLUGERVILLE	TX		07/28/2021		1,034,249							1,759	1,759			
100065566	KISSIMMEE	FL		07/28/2021		845,439							1,884	1,884			
100065568	PICO RIVERA	CA		07/28/2021		1,055,999							1,680	1,680			
100065570	PHILADELPHIA	PA		07/28/2021		605,799							2,407	2,407			
100065572	KYLE	TX		07/28/2021		622,163							1,193	1,193			
100065573	PASSAIC	NJ		07/28/2021		1,000,152							1,599	1,599			
100065574	BELLEVILLE	NJ		07/28/2021		933,937							1,688	1,688			
100065577	CARMICHAEL	CA		07/28/2021		708,588							1,145	1,145			
100065580	AURORA	CO		07/28/2021		872,740							1,447	1,447			
100065585	FONTANA	CA		07/28/2021		971,927							1,619	1,619			
100065594	BRADENTON	FL		07/28/2021		708,376							1,098	1,098			
100065603	BELGRADE	MT		07/28/2021		848,921							1,372	1,372			
100065612	BETHLEHEM	PA		07/28/2021		173,944							244	244			
100065614	LAKEWOOD	CO		07/28/2021		448,636							682	682			
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021		822,885							1,332	1,332			
100065622	BELLFLOWER	CA		07/28/2021		1,082,814							1,750	1,750			
100065624	WINTER GARDEN	FL		07/28/2021		787,094							1,305	1,305			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		1,045,276							2,349	2,349			
100065629	SACRAMENTO	CA		07/28/2021		450,121							2,646	2,646			
100065632	TOMS RIVER	NJ		07/28/2021		745,500							1,500	1,500			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065636	MODESTO	CA		07/28/2021		836,685							1,380	1,380			
100065640	MODESTO	CA		07/28/2021		714,569							1,040	1,040			
100065665	ORLANDO	FL		07/28/2021		1,272,298							1,942	1,942			
100065666	SADDLE BROOK	NJ		07/28/2021		1,463,834							2,540	2,540			
100065671	CHARLOTTE	NC		07/28/2021		1,056,328							1,816	1,816			
100065673	ALBANY	OR		07/28/2021		668,210							1,154	1,154			
100065676	CLINTON	MA		07/28/2021		848,423							1,542	1,542			
100065679	KINGSBURG	CA		07/28/2021		1,011,500							1,543	1,543			
100065683	LEXINGTON	SC		07/28/2021		750,430							2,718	2,718			
100065685	BEDFORD	TX		07/28/2021		617,234							962	962			
100065687	SALINAS	CA		07/28/2021		743,125							1,232	1,232			
100065689	EAST HANOVER	NJ		07/28/2021		1,003,637							1,698	1,698			
100065694	CLOVIS	CA		07/28/2021		972,619							1,583	1,583			
100065695	LAS VEGAS	NV		07/28/2021		867,004							1,408	1,408			
100065699	HACKENSACK	NJ		07/28/2021		622,302							1,417	1,417			
100065700	HENDERSON	NV		07/28/2021		504,491							821	821			
100065702	WEST PARK	FL		07/28/2021		595,146							913	913			
100065704	AUSTIN	TX		07/28/2021		788,491							1,307	1,307			
100065705	PRESCOTT VALLEY	AZ		07/28/2021		674,054							1,264	1,264			
100065706	MANOR	TX		07/28/2021		691,279							1,146	1,146			
100065712	SARASOTA	FL		07/28/2021		767,495							1,249	1,249			
100065713	CLERMONT	FL		07/28/2021		704,038							2,121	2,121			
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		607,127							1,454	1,454			
100065719	SELBYVILLE	DE		07/28/2021		853,278							1,415	1,415			
100065721	PUYALLUP	WA		07/28/2021		952,126							1,515	1,515			
100065726	EVERETT	WA		07/28/2021		1,500,240							2,632	2,632			
100065728	FAIRVIEW	NJ		07/28/2021		1,057,570							1,855	1,855			
100065730	LAS VEGAS	NV		07/28/2021		1,102,236							1,782	1,782			
100065732	DENVER	CO		07/28/2021		980,159							1,720	1,720			
100065736	UNION CITY	NJ		07/28/2021		1,077,171							1,902	1,902			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		675,119							1,114	1,114			
100065740	LAWNDALE	CA		07/28/2021		1,551,681							5,174	5,174			
100065745	BELGRADE	MT		07/28/2021		684,667							1,112	1,112			
100065748	WENATCHEE	WA		07/28/2021		616,223							960	960			
100065751	ALBANY	OR		07/28/2021		677,158							945	945			
100065752	RANDALLSTOWN	MD		07/28/2021		585,207							2,257	2,257			
100065758	WARRENTON	VA		07/28/2021		1,447,366							2,400	2,400			
100065759	WARRENTON	VA		07/28/2021		1,004,515							1,665	1,665			
100065763	SANTA ANA	CA		07/28/2021		2,078,989							3,360	3,360			
100065769	PORTLAND	OR		07/28/2021		959,433							1,735	1,735			
100065774	SOUTH LAKE TAHOE	CA		07/28/2021		1,003,016							2,430	2,430			
100065780	PFLUGERVILLE	TX		07/28/2021		581,714							1,025	1,025			
100065789	HAGERSTOWN	MD		07/28/2021		619,485							1,176	1,176			
100065791	PLAINFIELD	NJ		07/28/2021		279,279							5,807	5,807			
100065795	SAN DIEGO	CA		07/28/2021		451,571							1,076	1,076			
100065796	FORT COLLINS	CO		07/28/2021		721,992							1,627	1,627			
100065800	FRESNO	CA		07/28/2021		677,218							1,028	1,028			
100065801	OAKDALE	CA		07/28/2021		778,344							1,133	1,133			
100065803	RESTON	VA		07/28/2021		714,691							1,114	1,114			
100065804	APPLE VALLEY	CA		07/28/2021		771,184							1,326	1,326			
100065805	LAS VEGAS	NV		07/28/2021		479,363							654	654			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065873	AMSTERDAM	NLD		07/30/2021		54,000							2	2			
100065876	AMSTERDAM	NLD		07/30/2021		9,818							95	95	8		8
100065879	AMSTERDAM	NLD		07/30/2021		120,000							5	5	(1)		(1)
100065882	AMSTERDAM	NLD		07/30/2021		66,786							228	228	19		19
100065885	AMSTERDAM	NLD		07/30/2021		9,000											
100065888	AMSTERDAM	NLD		07/30/2021		6,137							59	59	5		5
100065891	AMSTERDAM	NLD		07/30/2021		76,500							3	3			
100065894	AMSTERDAM	NLD		07/30/2021		100,500							4	4	(1)		(1)
100065897	AMSTERDAM	NLD		07/30/2021		57,000							3	3			
100065900	AMSTERDAM	NLD		07/30/2021		4,664							45	45	4		4
100065903	AMSTERDAM	NLD		07/30/2021		4,084							32	32	3		3
100065906	AMSTERDAM	NLD		07/30/2021		8,424							67	67	6		6
100065909	AMSTERDAM	NLD		07/30/2021		48,000							2	2			
100065912	AMSTERDAM	NLD		07/30/2021		49,500							2	2			
100065921	AMSTERDAM	NLD		07/30/2021		300,000							13	13	(2)		(2)
100065924	AMSTERDAM	NLD		07/30/2021		25,469							205	205	17		17
100065933	AMSTERDAM	NLD		07/30/2021		8,223							80	80	7		7
100065936	AMSTERDAM	NLD		07/30/2021		441,750							23	23	(3)		(3)
100065939	AMSTERDAM	NLD		07/30/2021		36,143							350	350	30		30
100065942	AMSTERDAM	NLD		07/30/2021		8,939							71	71	6		6
100065945	AMSTERDAM	NLD		07/30/2021		52,500							3	3			
100065948	AMSTERDAM	NLD		07/30/2021		199,600							8	8	(1)		(1)
100065951	AMSTERDAM	NLD		07/30/2021		56,374							3	3	(1)		(1)
100065954	AMSTERDAM	NLD		07/30/2021		200,000							7	7	(1)		(1)
100065963	AMSTERDAM	NLD		07/30/2021		81,200							3	3			
100067374	TODO SANTOS	MEX		08/13/2021		326,546							1,660	1,660			
100067376	CABO SAN LUCAS	MEX		08/13/2021		277,795							2,593	2,593			
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021		267,576							999	999			
100067378	TODOS SANTOS	MEX		08/13/2021		503,687							1,848	1,848			
100067384	CABO SAN LUCAS	MEX		08/13/2021		142,622							7,602	7,602			
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021		758,991							756	756			
100067388	CABO SAN LUCAS	MEX		08/13/2021		2,243,584							11,539	11,539			
100067393	PLAYAS DE ROSARITO	MEX		08/13/2021		409,285							676	676			
100067397	SAN JOSE DEL CABO	MEX		08/13/2021		903,576							1,812	1,812			
100067399	SAN JOSE	CA		09/23/2021		1,179,669							3,966	3,966			
100067400	WALNUT CREEK	CA		09/23/2021		1,147,533							2,755	2,755			
100067403	ENCINITAS	CA		09/23/2021		915,679							2,988	2,988			
100067407	LONE TREE	CO		09/23/2021		580,840							6,788	6,788			
100067410	SAN FRANCISCO	CA		09/23/2021		2,365,626							4,302	4,302			
100067412	SAN FRANCISCO	CA		09/23/2021		2,251,732							4,076	4,076			
100067414	MIAMI	FL		09/23/2021		965,929							1,556	1,556			
100067415	CEDAR CITY	UT		09/23/2021		644,430							1,596	1,596			
100067430	FARMINGTON	NM		09/23/2021		156,774							236	236			
100067441	BROOKLYN PARK	MN		09/23/2021		371,333							1,060	1,060			
100067443	DUVALL	WA		09/23/2021		771,908							1,892	1,892			
100067445	WILMINGTON	NC		09/23/2021		627,820							1,074	1,074			
100067450	MASON	OH		09/23/2021		413,951							625	625			
100067451	NEW BEDFORD	MA		09/23/2021		477,611							1,397	1,397			
100067452	FORT WORTH	TX		09/23/2021		139,619							6,754	6,754			
100067456	HOLLYWOOD	FL		09/23/2021		1,216,605							1,950	1,950			
100067461	SACHSE	TX		09/23/2021		369,174							572	572			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067462	WAYNESBORO	VA		09/23/2021		308,503							1,836	1,836			
100067467	LAS VEGAS	NV		09/23/2021		440,624							665	665			
100067475	PENSACOLA	FL		09/23/2021		550,467							823	823			
100067478	ALLENTOWN	PA		09/23/2021		323,400							523	523			
100067484	HAMILTON	OH		09/23/2021		450,658							1,393	1,393			
100067490	PENSACOLA	FL		09/23/2021		122,314							8,648	8,648			
100067494	SEWELL	NJ		09/23/2021		354,935							837	837			
100067500	ROCKPORT	TX		09/23/2021		110,469							245	245			
100067502	CAPE CORAL	FL		09/23/2021		500,331							760	760			
100067514	TULSA	OK		09/23/2021		333,977							562	562			
100067515	NEWPORT	MN		09/23/2021		461,605							794	794			
100067520	JUPITER	FL		09/23/2021		369,921							564	564			
100067527	HUBERT	NC		09/23/2021		333,859							545	545			
100067532	SILOAM SPRINGS	AR		09/23/2021		473,605							823	823			
100067536	SAN ANTONIO	TX		09/23/2021		294,810							455	455			
100067540	ANGLETON	TX		09/23/2021		300,068							770	770			
100067542	KENT	WA		09/23/2021		1,425,242							2,281	2,281			
100067543	THE COLONY	TX		09/23/2021		605,603							1,034	1,034			
100067551	HUNTSVILLE	AL		09/23/2021		660,935							998	998			
100067552	MOUNT LAUREL	NJ		09/23/2021		370,196							574	574			
100067562	STEPHENVILLE	TX		09/23/2021		361,938							538	538			
100067563	WESLEY CHAPEL	FL		09/23/2021		691,319							1,001	1,001			
100067567	HURLEY	NM		09/23/2021		125,908							281	281			
100067570	OCEAN CITY	MD		09/23/2021		332,706							580	580			
100067574	LAREDO	TX		09/23/2021		262,502							2,735	2,735			
100067575	TEMPLE	TX		09/23/2021		227,907							581	581			
100067581	RIVERDALE	GA		09/23/2021		319,172							506	506			
100067588	JACKSONVILLE	NC		09/23/2021		254,350							374	374			
100067590	CHALMETTE	LA		09/23/2021		474,820							732	732			
100067594	SAN ANTONIO	TX		09/23/2021		654,459							968	968			
100067595	EL PASO	TX		09/23/2021		374,695							2,039	2,039			
100067597	GREENSBORO	NC		09/23/2021		429,123							1,007	1,007			
100067599	ODESSA	TX		09/23/2021		616,172							986	986			
100067604	VIRGINIA BEACH	VA		09/23/2021		408,459							604	604			
100067605	DIBOLL	TX		09/23/2021		177,226							265	265			
100067606	SARASOTA	FL		09/23/2021		500,931							1,167	1,167			
100067608	MCKNIGHTSTOWN	PA		09/23/2021		442,170							675	675			
100067613	WEEMS	VA		09/23/2021		293,285							621	621			
100067617	JACKSONVILLE	FL		09/23/2021		340,285							503	503			
100067620	DENISON	TX		09/23/2021		462,747							744	744			
100067621	JACKSONVILLE	FL		09/23/2021		552,127							925	925			
100067627	LAKEWOOD	CO		09/23/2021		1,141,852							1,724	1,724			
100067639	SAN MATEO	CA		09/23/2021		1,055,107							1,842	1,842			
100067641	LAKE LURE	NC		09/23/2021		1,462,870							3,350	3,350			
100067643	SAN JOSE	CA		09/23/2021		1,571,118							2,744	2,744			
100067645	GREENWICH	CT		09/23/2021		992,510							1,698	1,698			
100067648	FREMONT	CA		09/23/2021		1,151,156							2,093	2,093			
100067649	SALINAS	CA		09/23/2021		593,439							956	956			
100067650	NEWARK	CA		09/23/2021		1,150,439							2,095	2,095			
100067656	PRINCETON	TX		09/23/2021		497,411							889	889			
100067667	RICHMOND	VA		09/23/2021		275,800							469	469			

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100067672	SAN FRANCISCO	CA		09/23/2021		1,350,321							2,554	2,554			
100067673	NORWICH	CT		09/23/2021		218,514							391	391			
100067674	ALAMEDA	CA		09/23/2021		455,908							1,213	1,213			
100067685	SANDY SPRINGS	GA		09/23/2021		404,300							703	703			
100067687	ANNA	TX		09/23/2021		484,361							862	862			
100067690	CYPRESS	TX		09/23/2021		785,276							1,371	1,371			
100067696	LEHIGH ACRES	FL		09/23/2021		238,509							612	612			
100067701	STILLWATER	OK		09/23/2021		297,964							2,903	2,903			
100067702	MILPITAS	CA		09/23/2021		1,674,955							2,911	2,911			
100067706	OAKLAND	CA		09/23/2021		1,644,911							2,859	2,859			
100067709	SAN JOSE	CA		09/23/2021		1,604,027							2,732	2,732			
100067724	LA CRESCENTA	CA		09/23/2021		691,822							1,130	1,130			
100067729	KATY	TX		09/23/2021		443,928							756	756			
100067734	MENDHAM	NJ		09/23/2021		815,016							2,955	2,955			
100067735	LAHAINA	HI		09/23/2021		924,669							1,480	1,480			
100067746	HALTOM CITY	TX		09/23/2021		292,634							509	509			
100067749	JACKSONVILLE	FL		09/23/2021		389,013							613	613			
100067753	VANCOUVER	WA		09/23/2021		440,270							666	666			
100067755	OCALA	FL		09/23/2021		145,135							512	512			
100067762	DALLAS	GA		09/23/2021		838,923							1,343	1,343			
100067775	VIRGINIA BEACH	VA		09/23/2021		594,141							3,075	3,075			
100067776	GEORGETOWN	KY		09/23/2021		240,183							347	347			
100067792	FLORENCE	AZ		09/23/2021		637,437							1,098	1,098			
100067798	FREDERICKSBURG	VA		09/23/2021		461,813							750	750			
100067801	IDALOU	TX		09/23/2021		385,250							570	570			
100067810	LAS VEGAS	NV		09/23/2021		428,705							661	661			
100067811	LANCASTER	SC		09/23/2021		538,256							839	839			
100067813	SEMINOLE	TX		09/23/2021		306,931							472	472			
100067824	HOUSTON	TX		09/23/2021		383,732							642	642			
100067829	REISTERSTOWN	MD		09/23/2021		257,646							405	405			
100067831	AMARILLO	TX		09/23/2021		346,182							643	643			
100067832	SAINT AUGUSTINE	FL		09/23/2021		591,363							893	893			
100067833	NORTH PORT	FL		09/23/2021		464,862							687	687			
100067834	TUCSON	AZ		09/23/2021		619,287							1,149	1,149			
100067840	NORCROSS	GA		09/23/2021		573,407							976	976			
100067842	BURLESON	TX		09/23/2021		240,632							842	842			
100067843	LUBBOCK	TX		09/23/2021		451,533							711	711			
100067848	GALVESTON	TX		09/23/2021		295,681							447	447			
100067854	OCALA	FL		09/23/2021		340,118							818	818			
100067856	CORDOVA	TN		09/23/2021		464,364							807	807			
100067861	CANYON	TX		09/23/2021		324,910							480	480			
100067862	NEW BRUNSWICK	NJ		09/23/2021		394,242							595	595			
100067867	KATY	TX		09/23/2021		585,925							1,002	1,002			
100067868	CHESAPEAKE	VA		09/23/2021		228,758							350	350			
100067873	KILLINGLY	CT		09/23/2021		703,710							1,019	1,019			
100067874	OCALA	FL		09/23/2021		340,118							818	818			
100067879	RICHMOND	TX		09/23/2021		763,400							1,138	1,138			
100067880	CORDOVA	TN		09/23/2021		559,085							972	972			
100067888	GREENWICH	CT		09/23/2021		771,792							1,320	1,320			
100067895	SYLMAR	CA		09/23/2021		571,130							950	950			
100067914	CHICO	CA		09/23/2021		1,183,024							2,069	2,069			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067918	WEST MELBOURNE	FL		09/23/2021		600,186							1,375	1,375			
100067923	POWAY	CA		09/23/2021		1,583,806							2,697	2,697			
100067928	EAST POINT	GA		09/23/2021		461,604							683	683			
100067930	NORTH CHARLESTON	SC		09/23/2021		435,775							618	618			
100067932	VANCOUVER	WA		09/23/2021		717,788							2,052	2,052			
100067933	NORTH CHARLESTON	SC		09/23/2021		435,775							618	618			
100067937	NORMAN	OK		09/23/2021		328,141							446	446			
100067940	HENRICO	VA		09/23/2021		568,783							968	968			
100067946	HUNTSVILLE	AL		09/23/2021		264,528							384	384			
100067947	LAKEWOOD	NJ		09/23/2021		422,535							906	906			
100067954	LOS ANGELES	CA		09/23/2021		1,467,244							2,503	2,503			
100067957	FALLS CHURCH	VA		09/23/2021		882,646							2,497	2,497			
100067963	KATY	TX		09/23/2021		545,517							820	820			
100067965	CUMMING	GA		09/23/2021		498,879							1,334	1,334			
100067975	BURIEN	WA		09/23/2021		661,937							995	995			
100067984	ELLIJAY	GA		09/23/2021		1,580,263							2,857	2,857			
100067988	INMAN	SC		09/23/2021		458,456							722	722			
100067990	LAS VEGAS	NV		09/23/2021		412,168							649	649			
100067995	GREENACRES	FL		09/23/2021		501,587							1,395	1,395			
100067999	SAN ANTONIO	TX		09/23/2021		357,802							635	635			
100068010	WINTERVILLE	GA		09/23/2021		498,630							781	781			
100068015	MESA	AZ		09/23/2021		937,868							1,532	1,532			
100068020	RALEIGH	NC		09/23/2021		238,039							645	645			
100068022	RICHMOND	TX		09/23/2021		726,346							2,452	2,452			
100068023	HENDERSON	NV		09/23/2021		1,189,788							2,068	2,068			
100068027	EL PASO	TX		09/23/2021		452,024							789	789			
100068030	CHULA VISTA	CA		09/23/2021		596,799							1,030	1,030			
100068051	SAN DIEGO	CA		09/23/2021		652,158							1,152	1,152			
100068056	BOTHELL	WA		09/23/2021		969,560							1,891	1,891			
100068058	LINCOLN CITY	OR		09/23/2021		489,210							787	787			
100068063	BALTIMORE	MD		09/23/2021		381,097							2,001	2,001			
100068079	QUINCY	MA		09/23/2021		625,704							1,631	1,631			
100068093	RANCHO CORDOVA	CA		08/25/2021		1,413,537							4,680	4,680			
100068094	RANCHO CORDOVA	CA		08/25/2021		726,405							2,405	2,405			
100068095	MCKINNEY	TX		08/25/2021		595,052							982	982			
100068096	SAN JOSE	CA		08/25/2021		2,167,889							3,882	3,882			
100068097	PETALUMA	CA		08/25/2021		929,009							1,533	1,533			
100068098	SANFORD	FL		08/25/2021		640,162							1,313	1,313			
100068099	ENCINITAS	CA		08/25/2021		1,581,352							2,831	2,831			
100068100	MEDFORD	OR		08/25/2021		503,601							884	884			
100068101	AURORA	IL		08/25/2021		723,028							1,269	1,269			
100068104	UNION CITY	CA		08/25/2021		1,152,139							2,054	2,054			
100068105	NEWARK	CA		08/25/2021		1,152,139							2,054	2,054			
100068106	WEST PALM BCH	FL		08/25/2021		252,021							650	650			
100068107	STUDIO CITY	CA		08/25/2021		2,760,197							4,941	4,941			
100068108	WEST PALM BEACH	FL		08/25/2021		266,369							687	687			
100068109	PHILADELPHIA	PA		08/25/2021		630,627							1,019	1,019			
100068110	SAN JOSE	CA		08/25/2021		1,622,928							2,776	2,776			
100068111	CATONSVILLE	MD		08/25/2021		543,664							963	963			
100068112	PASADENA	CA		08/25/2021		1,551,538							3,715	3,715			
100068114	LAKE HARMONY	PA		08/25/2021		798,480							1,470	1,470			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100068115	FORT MYERS	FL		08/25/2021		362,243							562	562			
100068116	IMPERIAL BCH	CA		08/25/2021		1,221,792							2,001	2,001			
100068117	SAN DIEGO	CA		08/25/2021		1,518,849							3,469	3,469			
100068118	VAN NUYS	CA		08/25/2021		1,584,300							2,575	2,575			
100068119	TAMPA	FL		08/25/2021		2,445,323							4,271	4,271			
100068120	MERIDEN	CT		08/25/2021		356,115							704	704			
100068121	JOLIET	IL		08/25/2021		504,911							864	864			
100068122	ALAMEDA	CA		08/25/2021		3,462,246							5,923	5,923			
100068123	AURORA	CO		08/25/2021		896,572							1,442	1,442			
100068124	HUNTINGTN BCH	CA		08/25/2021		1,402,801							2,465	2,465			
100068125	SANTA CLARA	CA		08/25/2021		2,438,695							4,686	4,686			
100068126	ELKINS	AR		08/25/2021		402,526							721	721			
100068127	BARTLETT	TN		08/25/2021		765,474							1,343	1,343			
100068128	JOLIET	IL		08/25/2021		504,911							864	864			
100068129	LYNDHURST	NJ		08/25/2021		1,216,243							3,829	3,829			
100068130	BOLINGBROOK	IL		08/25/2021		519,750							840	840			
100068131	DALY CITY	CA		08/25/2021		1,731,061							2,856	2,856			
100068132	PETALUMA	CA		08/25/2021		1,645,572							2,876	2,876			
100068133	HAYWARD	CA		08/25/2021		1,653,010							2,714	2,714			
100068134	WEST PALM BEACH	FL		08/25/2021		613,139							986	986			
100068135	MEDFORD	OR		08/25/2021		605,385							1,057	1,057			
100068136	SAN FRANCISCO	CA		08/25/2021		2,023,715							3,534	3,534			
100068137	FAYETTEVILLE	NC		08/25/2021		626,231							1,040	1,040			
100068138	MINNEAPOLIS	MN		08/25/2021		911,032							1,465	1,465			
100068139	LOS ANGELES	CA		08/25/2021		2,969,348							4,876	4,876			
100068140	DISTRICT HTS	MD		08/25/2021		839,738							1,549	1,549			
100068141	WARWICK	RI		08/25/2021		196,160							1,017	1,017			
100068142	EVERETT	WA		08/25/2021		948,437							1,656	1,656			
100068143	MINNEAPOLIS	MN		08/25/2021		874,591							1,407	1,407			
100068145	NOVATO	CA		08/25/2021		1,917,988							4,415	4,415			
100068146	CORDOVA	TN		08/25/2021		698,771							1,129	1,129			
100068147	SAN DIEGO	CA		08/25/2021		1,664,840							2,967	2,967			
100068148	BAYONNE	NJ		08/25/2021		1,312,321							2,111	2,111			
100068149	OMAHA	NE		08/25/2021		428,580							737	737			
100068150	BLUE RIDGE	GA		08/25/2021		313,777							803	803			
100068151	PERRIS	CA		08/25/2021		816,138							1,355	1,355			
100068152	SAINT LOUIS	MO		08/25/2021		938,353							1,638	1,638			
100068153	SAN RAFAEL	CA		08/25/2021		2,518,834							4,399	4,399			
100068154	FALLBROOK	CA		08/25/2021		1,854,494							3,321	3,321			
100068155	PORT RICHEY	FL		08/25/2021		465,222							768	768			
100068159	DALY CITY	CA		08/25/2021		1,699,660							3,801	3,801			
100068160	SCOTTSDALE	AZ		08/25/2021		529,850							968	968			
100068161	JERSEY CITY	NJ		08/25/2021		2,337,016							3,998	3,998			
100068162	LOS ANGELES	CA		08/25/2021		4,327,808							7,404	7,404			
100068164	SHERMAN OAKS	CA		08/25/2021		2,368,637							4,071	4,071			
100068165	VAN NUYS	CA		08/25/2021		2,163,904							3,702	3,702			
100068166	FORT WORTH	TX		08/25/2021		637,053							1,090	1,090			
100068167	SAN JOSE	CA		08/25/2021		1,763,582							3,017	3,017			
100068168	NEW HAVEN	CT		08/25/2021		872,907							1,524	1,524			
100068169	CORDOVA	TN		08/25/2021		703,990							1,204	1,204			
100068170	APEX	NC		08/25/2021		584,227							1,559	1,559			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068171	HAWTHORNE	CA		08/25/2021		1,744,085							3,046	3,046			
100068172	LAFAYETTE	CA		08/25/2021		1,697,961							2,965	2,965			
100068173	OWINGS MILLS	MD		08/25/2021		476,251							782	782			
100068174	TALLAHASSEE	FL		08/25/2021		520,227							837	837			
100068175	LAS VEGAS	NV		08/25/2021		529,349							1,405	1,405			
100068177	FLOWER MOUND	TX		08/25/2021		864,835							1,510	1,510			
100068178	HACKENSACK	NJ		08/25/2021		240,260							760	760			
100068179	CORDOVA	TN		08/25/2021		691,869							1,208	1,208			
100068180	LAKEWOOD	WA		08/25/2021		603,008							1,032	1,032			
100068181	LAKEWOOD	WA		08/25/2021		603,008							1,032	1,032			
100068182	CALHOUN	GA		08/25/2021		390,789							713	713			
100068183	CHICAGO	IL		08/25/2021		599,917							850	850			
100068184	ROSWELL	GA		08/25/2021		465,096							796	796			
100068185	GLENDORA	CA		08/25/2021		1,212,779							2,033	2,033			
100068186	ARLINGTON	VA		08/25/2021		336,737							501	501			
100068187	LOS ANGELES	CA		08/25/2021		1,868,387							3,283	3,283			
100068188	RANCHO CUCAMONGA	CA		08/25/2021		750,131							1,238	1,238			
100068189	OAKLAND	CA		08/25/2021		1,013,501							1,734	1,734			
100068190	ROCKVILLE	MD		08/25/2021		1,017,244							1,670	1,670			
100068191	LOS ANGELES	CA		08/25/2021		2,192,322							5,891	5,891			
100068192	BAYVIEW	TX		08/25/2021		600,147							993	993			
100068193	HUNTINGTON PARK	CA		08/25/2021		1,168,474							1,928	1,928			
100068194	CERES	CA		08/25/2021		746,986							1,313	1,313			
100068195	KENAI	AK		08/25/2021		424,460							686	686			
100068196	SUNNYSIDE	WA		08/25/2021		332,070							474	474			
100068197	GILROY	CA		08/25/2021		2,026,863							3,691	3,691			
100068199	SPRINGFIELD	VA		08/25/2021		1,205,785							2,239	2,239			
100068200	CAMARILLO	CA		08/25/2021		1,641,559							3,012	3,012			
100068201	ANSONIA	CT		08/25/2021		355,567							955	955			
100068202	ROSEMEAD	CA		08/25/2021		2,478,692							4,485	4,485			
100068203	MIAMI	FL		08/25/2021		923,730							1,603	1,603			
100068204	EDGEWOOD	WA		08/25/2021		1,581,046							2,608	2,608			
100068205	SHELTON	WA		08/25/2021		535,816							2,027	2,027			
100068206	CORNELIUS	NC		08/25/2021		657,319							1,494	1,494			
100068207	VENICE	CA		08/25/2021		2,356,953							4,483	4,483			
100068208	BALTIMORE	MD		08/25/2021		466,740							1,338	1,338			
100068209	WASHINGTON	DC		08/25/2021		1,338,150							2,348	2,348			
100068210	RENTON	WA		08/25/2021		638,134							1,031	1,031			
100068211	MARTINEZ	CA		08/25/2021		754,476							1,718	1,718			
100068212	CHESTER	VA		08/25/2021		565,419							909	909			
100068213	WASHINGTON	DC		08/25/2021		2,147,203							3,844	3,844			
100068214	CAPE CORAL	FL		08/25/2021		663,577							1,095	1,095			
100068215	ROCKLIN	CA		08/25/2021		1,141,744							2,003	2,003			
100068217	VICTORVILLE	CA		08/25/2021		591,328							898	898			
100068218	PHILADELPHIA	PA		08/25/2021		537,521							882	882			
100068219	LONGVIEW	TX		08/25/2021		176,507							458	458			
100068220	TEMPE	AZ		08/25/2021		1,750,074							3,065	3,065			
100068221	VANCOUVER	WA		08/25/2021		875,632							1,560	1,560			
100068222	BREA	CA		08/25/2021		1,006,649							1,722	1,722			
100068223	LARKSVILLE	PA		08/25/2021		201,887							318	318			
100068224	SALEM	NH		08/25/2021		701,784							1,560	1,560			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068225	NEW HOPE	AL		08/25/2021		605,990							1,000	1,000			
100068226	GARY	IN		08/25/2021		780,272							1,281	1,281			
100068228	BREA	CA		08/25/2021		2,524,300							4,448	4,448			
100068229	REVERE	MA		08/25/2021		924,373							1,518	1,518			
100068230	WILDWOOD	NJ		08/25/2021		937,811							1,103	1,103			
100068231	PHOENIX	AZ		08/25/2021		599,116							1,068	1,068			
100068232	VANCOUVER	WA		08/25/2021		1,000,690							2,944	2,944			
100068234	NORTH CHARLESTON	SC		08/25/2021		614,550							928	928			
100068235	HERMOSA BEACH	CA		08/25/2021		1,512,126							2,599	2,599			
100068236	PEORIA	AZ		08/25/2021		483,284							776	776			
100068237	KINGWOOD	TX		08/25/2021		527,117							865	865			
100068238	WASHINGTON	DC		08/25/2021		1,679,120							3,006	3,006			
100068240	MILWAUKEE	WI		08/25/2021		448,089							780	780			
100068241	TORRANCE	CA		08/25/2021		1,194,475							2,043	2,043			
100068242	RICHMOND	VA		08/25/2021		969,102							1,782	1,782			
100068243	BAKERSFIELD	CA		08/25/2021		382,404							621	621			
100068244	RICHMOND	VA		08/25/2021		717,671							1,624	1,624			
100068245	BUTLER	PA		08/25/2021		213,621							548	548			
100068246	LOS ANGELES	CA		08/25/2021		2,019,584							3,332	3,332			
100068247	LOS ANGELES	CA		08/25/2021		1,111,154							3,435	3,435			
100068248	OAKLAND	CA		08/25/2021		612,648							970	970			
100068249	NEWPORT NEWS	VA		08/25/2021		311,703							478	478			
100068250	BALTIMORE	MD		08/25/2021		380,907							578	578			
100068251	CASSELBERRY	FL		08/25/2021		425,481							646	646			
100068254	KANSAS CITY	KS		08/25/2021		260,340							375	375			
100068255	SAINT JOSEPH	MO		08/25/2021		455,873							692	692			
100068256	NORMAN	OK		08/25/2021		326,119							493	493			
100068257	BELLINGHAM	WA		08/25/2021		1,228,707							3,795	3,795			
100068258	ROCHESTER	NY		08/25/2021		162,088							369	369			
100068260	ARCADIA	CA		08/25/2021		2,078,989							3,360	3,360			
100068261	HANOVER	PA		08/25/2021		225,554							356	356			
100068262	HANOVER	PA		08/25/2021		337,789							536	536			
100068264	BAKERSFIELD	CA		08/25/2021		529,265							1,454	1,454			
100068266	YORK	ME		08/25/2021		820,760							1,252	1,252			
100068267	WHEATLAND	CA		08/25/2021		840,399							1,262	1,262			
100068268	ROCKAWAY BEACH	OR		08/25/2021		896,772							1,356	1,356			
100068271	DAVENPORT	FL		08/25/2021		567,715							1,301	1,301			
100068272	SEGUIN	TX		08/25/2021		430,655							671	671			
100068273	PORTLAND	OR		08/25/2021		803,612							1,332	1,332			
100068275	TRENTON	NJ		08/25/2021		299,863							455	455			
100068276	ASBURY PARK	NJ		08/25/2021		289,685							415	415			
100068277	MIDDLETOWN	RI		08/25/2021		1,308,073							2,124	2,124			
100068278	MARRERO	LA		08/25/2021		470,055							950	950			
100068279	JACKSONVILLE	FL		08/25/2021		740,250							1,124	1,124			
100068280	WILDWOOD	NJ		08/25/2021		403,916							1,129	1,129			
100068281	CONROE	TX		08/25/2021		570,959							1,798	1,798			
100068282	DALLAS	TX		08/25/2021		402,186							664	664			
100068283	CENTER LINE	MI		08/25/2021		245,861							350	350			
100068284	BELLEVILLE	NJ		08/25/2021		913,140							1,329	1,329			
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		196,034							275	275			
100068286	SARASOTA	FL		08/25/2021		322,089							449	449			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068287	WESTERLY	RI		08/25/2021		195,222							629	629			
100068288	INGLESIDE	IL		08/25/2021		290,314							405	405			
100068290	MACON	GA		08/25/2021		206,852							282	282			
100068292	ALPENA	MI		08/25/2021		184,940							264	264			
100068293	NORFOLK	VA		08/25/2021		414,087							648	648			
100068294	LAS VEGAS	NV		08/25/2021		516,512							819	819			
100068295	AUSTIN	TX		08/25/2021		581,782							916	916			
100068296	COVINGTON	KY		08/25/2021		365,528							521	521			
100068297	EVANS	CO		08/25/2021		359,001							512	512			
100068298	COPPERAS COVE	TX		08/25/2021		219,253							333	333			
100068299	PAWTUCKET	RI		08/25/2021		677,780							2,790	2,790			
100068301	HESPERIA	CA		08/25/2021		669,656							1,151	1,151			
100068302	MOUNT LAUREL	NJ		08/25/2021		462,001							747	747			
100068303	HEMET	CA		08/25/2021		628,091							953	953			
100068304	PAULSBORO	NJ		08/25/2021		458,521							1,087	1,087			
100068305	SOCORRO	NM		08/25/2021		278,124							1,047	1,047			
100068306	CINCINNATI	OH		08/25/2021		348,683							499	499			
100068307	COLORADO SPRINGS	CO		08/25/2021		675,125							1,025	1,025			
100068308	CHICAGO	IL		08/25/2021		375,979							1,828	1,828			
100068312	PORTALES	NM		08/25/2021		101,300							4,306	4,306			
100068313	LAFAYETTE	IN		08/25/2021		302,274							542	542			
100068314	LAFAYETTE	IN		08/25/2021		247,681							479	479			
100068315	FRANKLIN	TN		08/25/2021		710,124							1,184	1,184			
100068317	DULUTH	GA		08/25/2021		460,282							682	682			
100068318	CLEMSON	SC		08/25/2021		209,026							292	292			
100068319	PHILADELPHIA	PA		08/25/2021		468,101							696	696			
100068321	SAINT LOUIS	MO		08/25/2021		178,806							250	250			
100068322	KINGWOOD	TX		08/25/2021		231,554							352	352			
100068323	CLEARWATER	FL		08/25/2021		395,392							628	628			
100068325	KEANSBURG	NJ		08/25/2021		804,692							1,342	1,342			
100068326	REDMOND	OR		08/25/2021		778,713							1,207	1,207			
100068327	LEWISTOWN	IL		08/25/2021		160,196							224	224			
100068329	CROSSROADS	TX		08/25/2021		578,437							930	930			
100068332	LEESBURG	VA		08/25/2021		751,961							1,166	1,166			
100068333	NAVARRE	FL		08/25/2021		608,299							904	904			
100068335	CATONSVILLE	MD		08/25/2021		391,924							547	547			
100068336	LARGO	FL		08/25/2021		634,502							866	866			
100068337	FREDERICKSBURG	VA		08/25/2021		898,779							1,864	1,864			
100068338	MANASSAS	VA		08/25/2021		665,344							1,106	1,106			
100068339	PORT SAINT LUCIE	FL		08/25/2021		597,177							833	833			
100068340	MIAMI	FL		08/25/2021		736,320							1,596	1,596			
100068342	BRADENTON	FL		08/25/2021		781,365							1,186	1,186			
100068343	KANNAPOLIS	NC		08/25/2021		277,729							932	932			
100068344	CHALMETTE	LA		08/25/2021		401,170							632	632			
100068345	HERMITAGE	TN		08/25/2021		486,264							738	738			
100068346	MIDLOTHIAN	VA		08/25/2021		576,057							931	931			
100068347	MOORESVILLE	NC		08/25/2021		510,051							1,146	1,146			
100068349	DALLAS	TX		08/25/2021		531,732							842	842			
100068350	FORT WASHINGTON	MD		08/25/2021		285,578							789	789			
100068351	GROVETOWN	GA		08/25/2021		303,712							461	461			
100068353	HOMESTEAD	FL		08/25/2021		340,986							729	729			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068354	BARTOW	FL		08/25/2021		562,100							1,474	1,474			
100068357	FORT WORTH	TX		08/25/2021		671,301							1,087	1,087			
100068358	ENGLEWOOD	FL		08/25/2021		625,350							1,032	1,032			
100068359	LIBERTY	MO		08/25/2021		430,081							714	714			
100068360	VISALIA	CA		08/25/2021		650,216							1,029	1,029			
100068361	OCEAN BREEZE	FL		08/25/2021		245,217							840	840			
100068362	CALDWELL	ID		08/25/2021		616,442							998	998			
100068363	NORTH CHARLESTON	SC		08/25/2021		264,473							386	386			
100068364	KISSIMMEE	FL		08/25/2021		683,612							1,016	1,016			
100068365	NAMPA	ID		08/25/2021		555,808							900	900			
100068366	NAMPA	ID		08/25/2021		626,547							1,014	1,014			
100068367	ATLANTA	GA		08/25/2021		587,569							892	892			
100068368	CLIFTON	NJ		08/25/2021		855,189							1,558	1,558			
100068369	CALDWELL	ID		08/25/2021		576,020							932	932			
100068372	DALLAS	TX		08/25/2021		343,771							490	490			
100068373	BROWNSVILLE	TX		08/25/2021		346,673							515	515			
100068375	STOCKTON	CA		08/25/2021		993,677							1,708	1,708			
100068377	SEASIDE HEIGHTS	NJ		08/25/2021		671,806							978	978			
100068378	PHILADELPHIA	PA		08/25/2021		1,143,302							1,793	1,793			
100068380	LAS VEGAS	NV		08/25/2021		376,683							525	525			
100068381	ALBUQUERQUE	NM		08/25/2021		311,796							517	517			
100068382	LOS ANGELES	CA		08/25/2021		2,023,729							3,534	3,534			
100068385	HIXSON	TN		08/25/2021		614,125							937	937			
100068386	CENTENNIAL	CO		08/25/2021		1,107,118							1,681	1,681			
100068387	MARYSVILLE	CA		08/25/2021		476,407							771	771			
100068389	LANDER	WY		08/25/2021		720,199							3,562	3,562			
100068390	CLEBURNE	TX		08/25/2021		407,266							700	700			
100068391	NORRISTOWN	PA		08/25/2021		716,923							1,066	1,066			
100068393	EASTON	PA		08/25/2021		290,858							578	578			
100068394	JACKSONVILLE	FL		08/25/2021		486,264							738	738			
100068395	IRVING	TX		08/25/2021		845,665							1,828	1,828			
100068396	CLOVIS	NM		08/25/2021		183,207							267	267			
100068397	BETHLEHEM	PA		08/25/2021		479,856							811	811			
100068399	EAST CHICAGO	IN		08/25/2021		654,181							957	957			
100068401	ASTORIA	OR		08/25/2021		567,273							1,764	1,764			
100068402	FAIRBANKS	AK		08/25/2021		424,189							618	618			
100068404	OCALA	FL		08/25/2021		1,069,784							1,685	1,685			
100068405	COLORADO SPRINGS	CO		08/25/2021		580,204							827	827			
100068406	WEST MIFFLIN	PA		08/25/2021		212,905							316	316			
100068407	TAMPA	FL		08/25/2021		695,199							1,033	1,033			
100068408	REXBURG	ID		08/25/2021		623,246							923	923			
100068409	REXBURG	ID		08/25/2021		626,875							972	972			
100068411	CHARLOTTE	NC		08/25/2021		462,667							628	628			
100068412	CHEEKTOWAGA	NY		08/25/2021		313,438							486	486			
100068413	BRUNSWICK	ME		08/25/2021		911,845							1,479	1,479			
100068414	BATON ROUGE	LA		08/25/2021		555,226							774	774			
100068415	ST AUGUSTINE	FL		08/25/2021		861,648							1,283	1,283			
100068416	FORT LAUDERDALE	FL		08/25/2021		432,036							743	743			
100068418	SUNRISE	FL		08/25/2021		605,386							1,310	1,310			
100068420	ALLEN	TX		08/25/2021		698,766							1,177	1,177			
100068421	BATON ROUGE	LA		08/25/2021		562,459							785	785			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068422	MARIETTA	GA		08/25/2021		650,368							1,053	1,053			
100068423	TRUSSVILLE	AL		08/25/2021		723,911							1,276	1,276			
100068425	MATTHEWS	NC		08/25/2021		785,748							1,270	1,270			
100068426	JURUPA VALLEY	CA		08/25/2021		1,197,134							2,100	2,100			
100068427	SAN PEDRO	CA		08/25/2021		1,339,705							2,987	2,987			
100068428	ARLINGTON	TX		08/25/2021		598,252							968	968			
100068429	FARMINGTON	NM		08/25/2021		220,313							321	321			
100068430	SAN PABLO	CA		08/25/2021		793,408							1,309	1,309			
100068431	WINTER HAVEN	FL		08/25/2021		614,093							972	972			
100068432	LAKELAND	FL		08/25/2021		594,676							1,029	1,029			
100068433	NEWARK	NJ		08/25/2021		838,127							1,383	1,383			
100068434	MOSCOW	ID		08/25/2021		701,025							1,148	1,148			
100068436	LAS VEGAS	NV		08/25/2021		756,736							1,229	1,229			
100068437	PRIMOS	PA		08/25/2021		381,633							607	607			
100068438	PRIMOS	PA		08/25/2021		381,022							609	609			
100068439	GROVETOWN	GA		08/25/2021		303,676							471	471			
100068441	LITHONIA	GA		08/25/2021		592,526							973	973			
100068442	THE WOODLANDS	TX		08/25/2021		628,032							1,015	1,015			
100068443	NEW ORLEANS	LA		08/25/2021		847,910							1,281	1,281			
100068444	LOS ANGELES	CA		08/25/2021		1,082,458							3,386	3,386			
100068445	PHOENIX	AZ		08/25/2021		798,841							1,929	1,929			
100068446	FAYETTEVILLE	NC		08/25/2021		233,496							343	343			
100068447	COLLEGE PARK	MD		08/25/2021		719,720							2,823	2,823			
100068448	MOUNT DORA	FL		08/25/2021		636,253							1,023	1,023			
100068451	PUEBLO	CO		08/25/2021		588,395							1,234	1,234			
100068452	WOODBRIDGE	VA		08/25/2021		384,733							1,030	1,030			
100068453	CASA GRANDE	AZ		08/25/2021		652,320							1,033	1,033			
100068454	PATERSON	NJ		08/25/2021		274,535							652	652			
100068455	BROWNSVILLE	TX		08/25/2021		361,803							824	824			
100068456	BROWNSVILLE	TX		08/25/2021		361,803							824	824			
100068457	CLERMONT	FL		08/25/2021		814,416							1,310	1,310			
100068460	BATTLE GROUND	WA		08/25/2021		1,218,413							1,802	1,802			
100068461	WOODLAND HILLS	CA		08/25/2021		1,028,569							1,723	1,723			
100068462	SHELBY	NC		08/25/2021		197,267							292	292			
100068463	PALM HARBOR	FL		08/25/2021		767,503							1,065	1,065			
100068464	SEBRING	FL		08/25/2021		716,336							994	994			
100068465	EAST PROVIDENCE	RI		08/25/2021		533,444							772	772			
100068466	NORTHAMPTON	MA		08/25/2021		950,479							1,634	1,634			
100068467	WORCESTER	MA		08/25/2021		740,359							1,296	1,296			
100068468	EAST POINT	GA		08/25/2021		619,160							955	955			
100068470	ARLINGTON	TX		08/25/2021		614,054							908	908			
100068472	SCOTTSDALE	AZ		08/25/2021		648,082							1,155	1,155			
100068473	ORLANDO	FL		08/25/2021		382,420							701	701			
100068474	CLEMSON	SC		08/25/2021		694,367							981	981			
100068475	LEMOORE	CA		08/25/2021		510,573							755	755			
100068476	BANGOR	ME		08/25/2021		661,117							979	979			
100068478	FRISCO	TX		08/25/2021		958,651							1,549	1,549			
100068479	CHEYENNE	WY		08/25/2021		446,547							619	619			
100068481	HARLEYSVILLE	PA		08/25/2021		668,210							1,154	1,154			
100068482	RACINE	WI		08/25/2021		269,280							374	374			
100068483	CHEYENNE	WY		08/25/2021		576,674							2,003	2,003			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100068484	NEHALEM	OR		08/25/2021		917,308							1,602	1,602			
100068485	BIRMINGHAM	AL		08/25/2021		202,179							275	275			
100068486	NEW BRUNSWICK	NJ		08/25/2021		1,139,685							1,795	1,795			
100068487	DECATUR	TX		08/25/2021		252,006							571	571			
100068488	CAPE CORAL	FL		08/25/2021		472,735							935	935			
100068489	NASHUA	NH		08/25/2021		580,462							1,261	1,261			
100068490	STUART	FL		08/25/2021		598,328							885	885			
100068491	LENAH	VA		08/25/2021		2,376,540							3,762	3,762			
100068492	CENTERTON	AR		08/25/2021		660,103							1,039	1,039			
100068493	STUART	FL		08/25/2021		598,328							885	885			
100068494	NEW ORLEANS	LA		08/25/2021		1,185,794							1,868	1,868			
100068495	CHULA VISTA	CA		08/25/2021		1,689,079							2,734	2,734			
100068496	REDINGTON SHORES	FL		08/25/2021		869,651							1,313	1,313			
100068497	MESQUITE	TX		08/25/2021		357,081							517	517			
100068498	MIAMI	FL		08/25/2021		805,023							1,141	1,141			
100068499	SILVER CITY	NM		08/25/2021		276,375							400	400			
100068500	ONTARIO	CA		08/25/2021		1,754,143							3,126	3,126			
100068502	LUBBOCK	TX		08/25/2021		480,760							1,080	1,080			
100068503	PITTSBURGH	PA		08/25/2021		676,292							1,157	1,157			
100068504	CANON CITY	CO		08/25/2021		304,220							460	460			
100068505	HENDERSONVILLE	TN		08/25/2021		710,215							1,073	1,073			
100068506	LOS ANGELES	CA		08/25/2021		594,349							898	898			
100068507	JACKSONVILLE	FL		08/25/2021		336,012							518	518			
100068508	HAZEL CREST	IL		08/25/2021		306,029							5,596	5,596			
100068509	BELLEVIEW	FL		08/25/2021		157,928							229	229			
100068510	HOT SPRINGS	AR		08/25/2021		171,972							261	261			
100068511	FORT WORTH	TX		08/25/2021		668,615							1,053	1,053			
100068512	BOYNTON BEACH	FL		08/25/2021		440,755							655	655			
100068513	GARLAND	TX		08/25/2021		394,415							574	574			
100068514	CHATTANOOGA	TN		08/25/2021		219,474							318	318			
100068515	HENDERSONVILLE	TN		08/25/2021		846,171							1,278	1,278			
100068516	TOLLESON	AZ		08/25/2021		655,978							930	930			
100068517	LAS VEGAS	NV		08/25/2021		468,679							723	723			
100068518	FREDERICKSBURG	VA		08/25/2021		478,662							708	708			
100068519	HOLLY SPRINGS	NC		08/25/2021		707,798							1,438	1,438			
100068520	FUQUAY VARINA	NC		08/25/2021		578,406							1,010	1,010			
100068521	WESLACO	TX		08/25/2021		262,623							496	496			
100068522	ST. CLOUD	MN		08/25/2021		681,062							1,189	1,189			
100068526	AMSTERDAM	NLD		08/30/2021		52,500							2	2			
100068529	AMSTERDAM	NLD		08/30/2021		81,321							779	779	62		62
100068532	AMSTERDAM	NLD		08/30/2021		985,500							43	43	(6)		(6)
100068535	AMSTERDAM	NLD		08/30/2021		801,000							31	31	(4)		(4)
100068538	AMSTERDAM	NLD		08/30/2021		65,700							3	3			
100068541	AMSTERDAM	NLD		08/30/2021		7,892							61	61	5		5
100068544	AMSTERDAM	NLD		08/30/2021		72,000							3	3			
100068547	AMSTERDAM	NLD		08/30/2021		16,562							132	132	11		11
100068550	AMSTERDAM	NLD		08/30/2021		195,000							9	9	(1)		(1)
100068553	AMSTERDAM	NLD		08/30/2021		2,679							21	21	2		2
100068556	AMSTERDAM	NLD		08/30/2021		55,500							3	3			
100068559	AMSTERDAM	NLD		08/30/2021		153,000							6	6	(1)		(1)
100068562	AMSTERDAM	NLD		08/30/2021		264,000							12	12	(2)		(2)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068565	AMSTERDAM	NLD		08/30/2021		22,595							178	178	14		14
100068568	AMSTERDAM	NLD		08/30/2021		87,300							4	4			
100068571	AMSTERDAM	NLD		08/30/2021		63,000							2	2			
100068574	AMSTERDAM	NLD		08/30/2021		81,000							3	3			
100068580	AMSTERDAM	NLD		08/30/2021		154,000							6	6	(1)		(1)
100068583	AMSTERDAM	NLD		08/30/2021		53,760							2	2			
100068586	AMSTERDAM	NLD		08/30/2021		64,960							3	3			
100068589	AMSTERDAM	NLD		08/30/2021		226,500							10	10	(1)		(1)
100068592	AMSTERDAM	NLD		08/30/2021		11,280							90	90	7		7
100068595	AMSTERDAM	NLD		08/30/2021		132,000							6	6	(1)		(1)
100068598	AMSTERDAM	NLD		08/30/2021		78,800							3	3			
100068601	AMSTERDAM	NLD		08/30/2021		5,570							53	53	4		4
100068604	AMSTERDAM	NLD		08/30/2021		67,500							3	3			
100068607	AMSTERDAM	NLD		08/30/2021		234,000							9	9	(1)		(1)
100068610	AMSTERDAM	NLD		08/30/2021		46,210							556	556	44		44
100068613	AMSTERDAM	NLD		08/30/2021		123,113							243	243	19		19
100068616	AMSTERDAM	NLD		08/30/2021		4,832											
100068619	AMSTERDAM	NLD		08/30/2021		8,417							81	81	6		6
100068622	AMSTERDAM	NLD		08/30/2021		102,000							4	4	(1)		(1)
100068625	AMSTERDAM	NLD		08/30/2021		99,200							4	4	(1)		(1)
100068628	AMSTERDAM	NLD		08/30/2021		67,500							3	3			
100068631	AMSTERDAM	NLD		08/30/2021		165,000							7	7	(1)		(1)
100068634	AMSTERDAM	NLD		08/30/2021		10,769							103	103	8		8
100068637	AMSTERDAM	NLD		08/30/2021		130,500							7	7	2		2
100068640	AMSTERDAM	NLD		08/30/2021		50,000							2	2			
100068643	AMSTERDAM	NLD		08/30/2021		50,000							2	2			
100068646	AMSTERDAM	NLD		08/30/2021		170,640							7	7	(1)		(1)
100068649	AMSTERDAM	NLD		08/30/2021		180,000							7	7	(1)		(1)
100068652	AMSTERDAM	NLD		08/30/2021		246,300							11	11	(1)		(1)
100068655	AMSTERDAM	NLD		08/30/2021		11,628							91	91	7		7
100068658	AMSTERDAM	NLD		08/30/2021		135,750							6	6	(1)		(1)
100068661	AMSTERDAM	NLD		08/30/2021		4,192											
100068664	AMSTERDAM	NLD		08/30/2021		107,450							210	210	16		16
100068667	AMSTERDAM	NLD		08/30/2021		78,000							4	4			
100068670	AMSTERDAM	NLD		08/30/2021		6,672							53	53	4		4
100068673	AMSTERDAM	NLD		08/30/2021		31,757							250	250	20		20
100068676	AMSTERDAM	NLD		08/30/2021		369,000							16	16	(2)		(2)
100068682	AMSTERDAM	NLD		08/30/2021		99,600							4	4	(1)		(1)
100068688	AMSTERDAM	NLD		08/30/2021		71,100							222	222	17		17
100068691	AMSTERDAM	NLD		08/30/2021		67,100							4	4	(1)		(1)
100068700	AMSTERDAM	NLD		08/30/2021		78,000							3	3			
100068703	AMSTERDAM	NLD		08/30/2021		96,000							4	4	(1)		(1)
100068709	AMSTERDAM	NLD		08/30/2021		22,323							176	176	14		14
100068712	AMSTERDAM	NLD		08/30/2021		259,500							11	11	(2)		(2)
100068737	AMSTERDAM	NLD		08/30/2021		20,324							195	195	15		15
100070218	AMSTERDAM	NLD		08/31/2021		9,737							93	93	7		7
100070221	AMSTERDAM	NLD		08/31/2021		58,500							3	3	(1)		(1)
100070224	AMSTERDAM	NLD		08/31/2021		240,000							12	12	(1)		(1)
100070227	AMSTERDAM	NLD		08/31/2021		405,005							883	883	70		70
100070230	AMSTERDAM	NLD		08/31/2021		12,482							119	119	10		10
100070233	AMSTERDAM	NLD		08/31/2021		70,000							4	4			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Disposal	Disposal	Disposal
100070236	AMSTERDAM	NLD		08/31/2021		70,000							4	4	2		2
100070245	AMSTERDAM	NLD		08/31/2021		45,000							2	2			
100070248	AMSTERDAM	NLD		08/31/2021		54,000							2	2			
100070251	AMSTERDAM	NLD		08/31/2021		69,000							3	3	(1)		(1)
100070254	AMSTERDAM	NLD		08/31/2021		358,620							17	17	2		2
100070257	AMSTERDAM	NLD		08/31/2021		9,291							74	74	6		6
100070260	AMSTERDAM	NLD		08/31/2021		96,000							6	6			
100070263	AMSTERDAM	NLD		08/31/2021		84,000							4	4			
100070266	AMSTERDAM	NLD		08/31/2021		10,125							96	96	8		8
100070269	AMSTERDAM	NLD		08/31/2021		121,500							6	6			
100070272	AMSTERDAM	NLD		08/31/2021		178,000							10	10			
100070275	AMSTERDAM	NLD		08/31/2021		105,000							5	5	(1)		(1)
100070278	AMSTERDAM	NLD		08/31/2021		6,241							59	59	5		5
100070281	AMSTERDAM	NLD		08/31/2021		64,000							3	3	(1)		(1)
100070287	AMSTERDAM	NLD		08/31/2021		50,000							2	2	(1)		(1)
100070290	AMSTERDAM	NLD		08/31/2021		5,682							45	45	4		4
100070296	AMSTERDAM	NLD		08/31/2021		17,202							132	132	11		11
100070299	AMSTERDAM	NLD		08/31/2021		41,500							3	3			
100070302	AMSTERDAM	NLD		08/31/2021		37,000							2	2			
100070305	AMSTERDAM	NLD		08/31/2021		8,992							69	69	6		6
100070308	AMSTERDAM	NLD		08/31/2021		103,840							4	4	1		1
100070311	AMSTERDAM	NLD		08/31/2021		54,000							2	2	1		1
100070314	AMSTERDAM	NLD		08/31/2021		4,494							43	43	4		4
100070317	AMSTERDAM	NLD		08/31/2021		74,200							4	4			
100070320	AMSTERDAM	NLD		08/31/2021		181,500							10	10	(1)		(1)
100070323	AMSTERDAM	NLD		08/31/2021		73,946							4	4			
100070326	AMSTERDAM	NLD		08/31/2021		6,206							59	59	5		5
100070329	AMSTERDAM	NLD		08/31/2021		5,879							55	55	4		4
100070332	AMSTERDAM	NLD		08/31/2021		70,054							4	4			
100070335	AMSTERDAM	NLD		08/31/2021		45,000							3	3			
100070338	AMSTERDAM	NLD		08/31/2021		3,874							31	31	2		2
100070341	AMSTERDAM	NLD		08/31/2021		210,000							12	12	2		2
100070344	AMSTERDAM	NLD		08/31/2021		72,000							4	4	2		2
100070347	AMSTERDAM	NLD		08/31/2021		61,600							3	3			
100070350	AMSTERDAM	NLD		08/31/2021		206,000							8	8	(1)		(1)
100070356	AMSTERDAM	NLD		08/31/2021		54,000							3	3			
100070359	AMSTERDAM	NLD		08/31/2021		93,000							5	5			
100070362	AMSTERDAM	NLD		08/31/2021		117,600							6	6			
100070402	LOWELL	MA		09/23/2021		885,575							1,740	1,740			
100070409	KNOXVILLE	TN		09/23/2021		568,207							890	890			
100070411	N LAS VEGAS	NV		09/23/2021		532,570							885	885			
100070416	KNOXVILLE	TN		09/23/2021		382,384							612	612			
100070423	SAN JOSE	CA		09/23/2021		1,267,815							3,238	3,238			
100070434	BOSTON	MA		09/23/2021		993,720							2,358	2,358			
100070437	PITTSBURGH	PA		09/23/2021		382,677							798	798			
100070440	LAPEER	MI		09/23/2021		337,632							576	576			
100070451	BANDON	OR		09/23/2021		748,767							1,410	1,410			
100070456	HALLANDALE BEACH	FL		09/23/2021		189,784							3,253	3,253			
100070467	COLUMBUS	GA		09/23/2021		460,915							1,324	1,324			
100070490	BURRILLVILLE	RI		09/23/2021		333,214							1,304	1,304			
100070493	COLUMBIA	SC		09/23/2021		347,369							557	557			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100070497	SAN ANTONIO	TX		09/23/2021		487,530							719	719			
100070498	KATY	TX		09/23/2021		506,963							746	746			
100070501	POQUOSON	VA		09/23/2021		454,807							960	960			
100070502	KEMP	TX		09/23/2021		336,994							497	497			
100070503	VIRGINIA BEACH	VA		09/23/2021		265,515							805	805			
100070509	CAPE CORAL	FL		09/23/2021		729,364							1,204	1,204			
100070512	VENTNOR CITY	NJ		09/23/2021		1,344,866							2,163	2,163			
100070513	LANCASTER	CA		09/23/2021		1,446,529							2,586	2,586			
100070514	BOZEMAN	MT		09/23/2021		613,389							2,116	2,116			
100070515	MOSCOW	ID		09/23/2021		647,089							1,060	1,060			
100070516	COLORADO SPRINGS	CO		09/23/2021		827,396							1,154	1,154			
100071422	CAPELLE AAN DEN IJSSEL	NLD		09/30/2021		498,750							25,500	25,500	2,031		2,031
100071423	LEEUWARDEN	NLD		09/30/2021		75,000							2	2	4		4
100071424	APPINGEDAM	NLD		09/30/2021		81,100							4	4			
100071425	TILBURG	NLD		09/30/2021		82,500							3	3			
100071426	TILBURG	NLD		09/30/2021		6,879							69	69	4		4
100071427	DEN HAAG	NLD		09/30/2021		130,500							6	6			
100071429	DELFT	NLD		09/30/2021		113,816							238	238	14		14
100071430	HEERLEN	NLD		09/30/2021		3,511							27	27	2		2
100071431	HEERLEN	NLD		09/30/2021		40,500							2	2			
100071432	TILBURG	NLD		09/30/2021		300,000							16	16	1		1
100071433	ROTTERDAM	NLD		09/30/2021		162,000							7	7	4		4
100071434	ROTTERDAM	NLD		09/30/2021		14,039							109	109	7		7
100071435	LEEUWARDEN	NLD		09/30/2021		70,500							2	2	3		3
100071436	LEEUWARDEN	NLD		09/30/2021		72,000							2	2	3		3
100071437	TILBURG	NLD		09/30/2021		6,413							75	75	5		5
100071438	TILBURG	NLD		09/30/2021		79,500							5	5	2		2
100071441	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		7,301							68	68	4		4
100071442	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		87,000							4	4	1		1
100071443	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		112,500							5	5	1		1
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		9,441							88	88	5		5
100071445	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		100,500							6	6	3		3
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		8,192							63	63	4		4
100071447	DEN HAAG	NLD		09/30/2021		70,200							4	4	(1)		(1)
100071448	DEN HAAG	NLD		09/30/2021		301,500							19	19	3		3
100071449	DEN HAAG	NLD		09/30/2021		26,277							189	189	12		12
100071451	DEN HAAG	NLD		09/30/2021		54,000							4	4	2		2
100071452	VENLO	NLD		09/30/2021		58,500							3	3			
100071453	VENLO	NLD		09/30/2021		5,075							39	39	2		2
100071454	KATWIJK	NLD		09/30/2021		54,900							3	3	2		2
100071455	KATWIJK	NLD		09/30/2021		4,607							43	43	3		3
100071456	ROTTERDAM	NLD		09/30/2021		907,200							29	29	29		29
100071457	DEN HAAG	NLD		09/30/2021		195,000							8	8	(1)		(1)
100071458	DORDRECHT/DRECHTSTEDEN	NLD		09/30/2021		4,647							36	36	2		2
100071459	TILBURG	NLD		09/30/2021		78,000							5	5	(1)		(1)
100071460	TILBURG	NLD		09/30/2021		6,762							52	52	3		3
100071464	OJAI	CA		10/26/2021		649,996							4	4			
100071467	PEORIA	AZ		10/26/2021		822,112							1,128	1,128			
100071468	BOWIE	MD		10/26/2021		901,356							1,347	1,347			
100071469	ANAHEIM	CA		10/26/2021		961,140							1,697	1,697			
100071471	AUSTIN	TX		10/26/2021		730,543							696	696			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071476	HOUSTON	TX		10/26/2021		802,778							1,543	1,543			
100071477	LOS ANGELES	CA		10/26/2021		1,507,688							2,451	2,451			
100071478	COOPER CITY	FL		10/26/2021		1,040,093							1,458	1,458			
100071481	CHATSWORTH	CA		10/26/2021		1,201,768							5,238	5,238			
100071486	LOS ANGELES	CA		10/26/2021		2,152,804							3,500	3,500			
100071487	VALLEY CENTER	CA		10/26/2021		1,602,072							2,699	2,699			
100071494	DECATUR	GA		10/26/2021		572,940							1,183	1,183			
100071496	PASADENA	CA		10/26/2021		1,451,786							2,264	2,264			
100071529	WARWICK	RI		10/14/2021		519,357							760	760			
100071531	CARLSBAD	CA		10/14/2021		2,111,071							3,653	3,653			
100071535	WARWICK	RI		10/14/2021		562,069							933	933			
100071536	NEWPORT NEWS	VA		10/14/2021		297,774							877	877			
100071538	WINTER HAVEN	FL		10/14/2021		341,439							548	548			
100071539	ANAHEIM	CA		10/14/2021		1,644,256							2,940	2,940			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		2,290,513							3,725	3,725			
100071543	LOS ANGELES	CA		10/14/2021		1,072,404							1,742	1,742			
100071549	MILL CITY	OR		10/14/2021		545,630							872	872			
100071563	CHARLOTTESVILLE	VA		10/14/2021		712,421							1,256	1,256			
100071566	CHARLOTTE	NC		10/14/2021		504,917							803	803			
100071589	LOS ANGELES	CA		10/14/2021		3,593,675							6,177	6,177			
100071631	LAS VEGAS	NV		10/14/2021		617,103							1,071	1,071			
100071688	CAPE CORAL	FL		10/14/2021		336,841							1,964	1,964			
100071695	SEATTLE	WA		10/14/2021		4,310,465							6,966	6,966			
100071717	CARSON	CA		10/14/2021		1,213,557							1,988	1,988			
100071719	COMMERCE	CA		10/14/2021		1,123,375							1,952	1,952			
100071730	ARLINGTON	TX		10/14/2021		695,763							1,090	1,090			
100071731	ASHEVILLE	NC		10/14/2021		796,634							1,275	1,275			
100071735	LAUREL	DE		10/14/2021		141,924							361	361			
100071736	TORRINGTON	CT		10/14/2021		293,819							423	423			
100071738	PALMERTON	PA		10/14/2021		282,654							443	443			
100071741	OKLAHOMA CITY	OK		10/14/2021		267,615							396	396			
100071744	HOUSTON	TX		10/14/2021		200,465							295	295			
100071745	GRAND PRAIRIE	TX		10/14/2021		465,969							700	700			
100071749	SAN ANTONIO	TX		10/14/2021		294,365							424	424			
100071750	BERGENFIELD	NJ		10/14/2021		764,083							1,718	1,718			
100071752	FRESNO	CA		10/14/2021		439,529							1,008	1,008			
100071753	CHICAGO	IL		10/14/2021		544,725							885	885			
100071756	FORT WORTH	TX		10/14/2021		543,245							853	853			
100071757	MERIDEN	CT		10/14/2021		489,921							736	736			
100071759	SAINT CLOUD	MN		10/14/2021		250,186							376	376			
100071761	HAGERSTOWN	MD		10/14/2021		425,115							613	613			
100071762	TEMPLE HILLS	MD		10/14/2021		589,529							813	813			
100071764	CHARLOTTESVILLE	VA		10/14/2021		760,945							1,149	1,149			
100071765	ROTONDA WEST	FL		10/14/2021		932,075							1,587	1,587			
100071770	TORRINGTON	CT		10/14/2021		348,635							513	513			
100071773	SAN ANTONIO	TX		10/14/2021		270,190							397	397			
100071775	MESQUITE	TX		10/14/2021		200,032							313	313			
100071777	BALTIMORE	MD		10/14/2021		211,439							294	294			
100071783	CLEVELAND	OH		10/14/2021		272,178							409	409			
100071784	MISSION	TX		10/14/2021		529,907							814	814			
100071787	NORTH LAS VEGAS	NV		10/14/2021		568,064							1,501	1,501			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071792	GALVESTON	TX		10/14/2021		373,973							586	586			
100071795	COLUMBIA	PA		10/14/2021		511,670							741	741			
100071801	WATERBURY	CT		10/14/2021		487,391							748	748			
100071802	JUNCTION CITY	KS		10/14/2021		478,337							750	750			
100071804	MARIETTA	GA		10/14/2021		572,062							789	789			
100071813	LOS ANGELES	CA		10/14/2021		2,934,586							4,409	4,409			
100071815	PACE	FL		10/14/2021		367,802							664	664			
100071828	WEST HARTFORD	CT		10/14/2021		989,469							1,494	1,494			
100071833	NEWTON	NJ		10/14/2021		535,130							1,444	1,444			
100071835	NEWTON	NJ		10/14/2021		749,072							1,904	1,904			
100071845	LAS CRUCES	NM		10/14/2021		460,887							707	707			
100071853	READING	PA		10/14/2021		250,782							375	375			
100071858	WEST PALM BEACH	FL		10/14/2021		735,277							1,131	1,131			
100071859	CLEMENTON	NJ		10/14/2021		308,657							543	543			
100071868	LOS ANGELES	CA		10/14/2021		1,094,183							1,661	1,661			
100071869	ALTON	TX		10/14/2021		196,107							433	433			
100071872	MERIDEN	CT		10/14/2021		278,690							410	410			
100071874	LEWISTON	ME		10/14/2021		326,139							511	511			
100071875	CHALMETTE	LA		10/14/2021		463,110							729	729			
100071894	TRABUCO CANYON	CA		01/21/2022		2,674,703							4,328	4,328			
100071896	VENTURA	CA		01/21/2022		3,201,802							5,180	5,180			
100071897	SUNNYVALE	CA		01/21/2022		2,050,943							3,322	3,322			
100071903	HOLLYWOOD	FL		01/21/2022		416,642							380	380			
100071908	SANTA CLARITA	CA		01/21/2022		1,465,242							3,550	3,550			
100071924	HIALEAH	FL		01/21/2022		1,315,309							9,324	9,324			
100071925	ORANGE	CA		01/21/2022		1,280,400							141	141			
100071934	PORTLAND	OR		01/21/2022		681,889							1,315	1,315			
100071939	COCONUT GROVE	FL		01/21/2022		2,603,598							4,504	4,504			
100071947	SCOTTSDALE	AZ		01/21/2022		1,800,930							2,893	2,893			
100071953	ARCADIA	CA		01/21/2022		2,625,280							4,180	4,180			
100071956	PLANTATION	FL		01/21/2022		1,620,489							2,699	2,699			
100071961	BROOMFIELD	CO		01/21/2022		1,183,775							1,687	1,687			
100073541	LOS ANGELES	CA		10/26/2021		1,629,364							2,384	2,384			
100073542	LOS ANGELES	CA		10/26/2021		1,629,364							2,384	2,384			
100073543	MILLBRAE	CA		11/19/2021		3,777,289							7,676	7,676			
100073544	PACOIMA	CA		11/19/2021		899,973							1,506	1,506			
100073545	VAN NUYS	CA		11/19/2021		2,191,646							2,910	2,910			
100073546	FRISCO	TX		11/19/2021		1,335,717							2,029	2,029			
100073547	FRISCO	TX		11/19/2021		1,180,561							1,728	1,728			
100073548	SAN PABLO	CA		11/19/2021		939,045							1,543	1,543			
100073549	FLOWER MOUND	TX		11/19/2021		1,022,556							398	398			
100073550	VAN NUYS	CA		11/19/2021		1,434,640							2,321	2,321			
100073552	PACIFIC GROVE	CA		11/19/2021		1,207,016							2,869	2,869			
100073553	MIAMI	FL		11/19/2021		819,521							1,193	1,193			
100073554	MIAMI	FL		11/19/2021		1,528,436							2,109	2,109			
100073555	YUCCA VALLEY	CA		11/19/2021		463,943							787	787			
100073556	SACRAMENTO	CA		11/19/2021		401,058							1,439	1,439			
100073557	LIVE OAK	CA		11/19/2021		640,952							899	899			
100073558	OCEANSIDE	CA		11/19/2021		2,028,223							681	681			
100073559	SAN DIEGO	CA		11/19/2021		919,579							1,397	1,397			
100073560	VISTA	CA		11/19/2021		3,003,660							4,962	4,962			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100073561	INGLEWOOD	CA		11/19/2021		2,638,112							3,943	3,943			
100073562	CORONADO	CA		11/19/2021		4,350,020							7,337	7,337			
100073563	MADISONVILLE	TX		11/19/2021		556,499							1,111	1,111			
100073565	WILTON	CA		11/19/2021		1,068,280							1,810	1,810			
100073568	AMSTERDAM	NLD		10/25/2021		130,500							9	9	(2)		(2)
100073569	AMSTERDAM	NLD		10/25/2021		79,800							3	3	1		1
100073570	AMSTERDAM	NLD		10/25/2021		198,400							6	6	1		1
100073571	AMSTERDAM	NLD		10/25/2021		20,042							44	44	3		3
100073572	AMSTERDAM	NLD		10/25/2021		25,939							55	55	4		4
100073573	AMSTERDAM	NLD		10/25/2021		122,709							42,196	42,196	3,451		3,451
100073574	AMSTERDAM	NLD		10/25/2021		80,000							3	3	3		3
100073575	AMSTERDAM	NLD		10/25/2021		91,500							4	4			
100073576	AMSTERDAM	NLD		10/25/2021		103,500							5	5			
100073577	AMSTERDAM	NLD		10/25/2021		49,200							2	2			
100073578	AMSTERDAM	NLD		10/25/2021		129,600							5	5	(1)		(1)
100073579	AMSTERDAM	NLD		10/25/2021		12,025							1	1			
100073580	AMSTERDAM	NLD		10/25/2021		231,000							18	18	(1)		(1)
100073582	AMSTERDAM	NLD		10/25/2021		100,600							5	5			
100073583	AMSTERDAM	NLD		10/25/2021		139,629							5	5	(1)		(1)
100073584	AMSTERDAM	NLD		10/25/2021		386,600							19	19	9		9
100073585	AMSTERDAM	NLD		10/25/2021		97,500							5	5	2		2
100073586	AMSTERDAM	NLD		10/25/2021		94,000							4	4	(1)		(1)
100073587	AMSTERDAM	NLD		10/25/2021		15,844							121	121	8		8
100073588	AMSTERDAM	NLD		10/25/2021		181,500							8	8	(2)		(2)
100073589	AMSTERDAM	NLD		10/25/2021		1,543,500							69	69	8		8
100073590	AMSTERDAM	NLD		10/25/2021		122,100							5	5	1		1
100073591	AMSTERDAM	NLD		10/25/2021		168,000							4	4	7		7
100073593	AMSTERDAM	NLD		10/25/2021		81,640							3,468	3,468	230		230
100074063	VENTANAS DEL MAR	MEX		11/05/2021		507,030							513	513			
100074089	COLORADO SPRINGS	CO		12/09/2021		1,112,955							1,478	1,478			
100074099	CHARLESTON	SC		12/09/2021		886,262							2,321	2,321			
100074107	LONG BEACH	CA		12/09/2021		1,307,151							1,976	1,976			
100074112	OCEANSIDE	CA		12/09/2021		1,286,984							2,062	2,062			
100074131	NOKOMIS	FL		12/09/2021		3,256,334							5,027	5,027			
100074150	FULSHEAR	TX		12/09/2021		3,000,899							4,440	4,440			
100074163	KENT	WA		12/09/2021		1,372,201							2,220	2,220			
100074171	YORKVILLE	IL		12/09/2021		878,045							1,192	1,192			
100074172	WILTON MANORS	FL		12/09/2021		1,072,098							846	846			
100074175	MOUNT PLEASANT	SC		12/09/2021		1,508,100							1,600	1,600			
100074178	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021		3,300,000											
100074182	READING	PA		12/09/2021		693,879							738	738			
100074186	CLARKSTON	MI		12/09/2021		164,920							235	235			
100074191	SURPRISE	AZ		12/09/2021		983,017							1,518	1,518			
100074201	SACRAMENTO	CA		12/09/2021		1,022,561							1,418	1,418			
100074202	SACRAMENTO	CA		12/09/2021		1,021,955							1,449	1,449			
100074215	COLORADO SPRINGS	CO		12/09/2021		1,266,179							1,996	1,996			
100074222	CHULA VISTA	CA		12/09/2021		1,544,596							2,487	2,487			
100074245	HUNTINGTON BEACH	CA		12/09/2021		1,561,733							1,792	1,792			
100074250	HOMESTEAD	FL		12/09/2021		1,876,275							3,624	3,624			
100074285	MIDLOTHIAN	TX		12/09/2021		1,133,945							1,079	1,079			
100074299	LOS ANGELES	CA		12/09/2021		2,267,372							3,284	3,284			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074317	PROSPER	TX		12/09/2021		726,337							1,401	1,401			
100074339	SAN LORENZO	CA		12/09/2021		1,154,928							4,842	4,842			
100074371	CASTRICUM	NLD		11/16/2021		140,000							5	5	(1)		(1)
100074374	STADSKANAAL	NLD		11/16/2021		56,832							2	2			
100074375	ECHT/LIMBURG	NLD		11/16/2021		90,000							4	4	(1)		(1)
100074376	ROTTERDAM	NLD		11/16/2021		69,600							2	2			
100074377	UTRECHT	NLD		11/16/2021		196,800							9	9	(1)		(1)
100074378	UTRECHT	NLD		11/16/2021		16,120							122	122	7		7
100074379	HEERLEN	NLD		11/16/2021		84,000							3	3			
100074380	HEERLEN	NLD		11/16/2021		29,658							99	99	6		6
100074381	EINDHOVEN	NLD		11/16/2021		250,000							10	10	(1)		(1)
100074382	EINDHOVEN	NLD		11/16/2021		26,318							202	202	12		12
100074383	LELYSTAD	NLD		11/16/2021		84,680							3,556	3,556	216		216
100074385	LELYSTAD	NLD		11/16/2021		80,000							4	4			
100075845	AMSTERDAM	NLD		11/24/2021		43,200							2	2			
100075846	AMSTERDAM	NLD		11/24/2021		56,000							3	3	(1)		(1)
100075847	AMSTERDAM	NLD		11/24/2021		4,613							35	35	1		1
100075848	AMSTERDAM	NLD		11/24/2021		44,800							2	2			
100075849	AMSTERDAM	NLD		11/24/2021		152,524							504	504	13		13
100075850	AMSTERDAM	NLD		11/24/2021		106,800							20,620	20,620	1,002		1,002
100075851	AMSTERDAM	NLD		11/24/2021		29,168							224	224	6		6
100075852	AMSTERDAM	NLD		11/24/2021		332,982							14	14	(4)		(4)
100075853	AMSTERDAM	NLD		11/24/2021		5,652							43	43	1		1
100075854	AMSTERDAM	NLD		11/24/2021		64,500							3	3			
100075856	AMSTERDAM	NLD		11/24/2021		67,500							2	2	3		3
100075857	AMSTERDAM	NLD		11/24/2021		586,760							23	23	19		19
100075858	AMSTERDAM	NLD		11/24/2021		122,108							3	3	6		6
100075859	AMSTERDAM	NLD		11/24/2021		265,500							14	14	2		2
100075860	AMSTERDAM	NLD		11/24/2021		18,471							138	138	5		5
100075861	AMSTERDAM	NLD		11/24/2021		105,000							3	3	6		6
100075864	AMSTERDAM	NLD		11/24/2021		204,800							7	7	10		10
100075865	AMSTERDAM	NLD		11/24/2021		40,000							1	1			
100075866	AMSTERDAM	NLD		11/24/2021		97,200							5	5			
100075867	AMSTERDAM	NLD		11/24/2021		8,524							65	65	2		2
100075868	AMSTERDAM	NLD		11/24/2021		174,000							5	5	7		7
100075869	AMSTERDAM	NLD		11/24/2021		11,006							100	100	3		3
100075870	AMSTERDAM	NLD		11/24/2021		129,000							4	4	6		6
100075871	AMSTERDAM	NLD		11/24/2021		105,000							3	3	5		5
100075872	AMSTERDAM	NLD		11/24/2021		9,215							70	70	2		2
100075873	AMSTERDAM	NLD		11/24/2021		72,788							3	3	2		2
100075874	AMSTERDAM	NLD		11/24/2021		6,385							49	49	1		1
100075875	AMSTERDAM	NLD		11/24/2021		91,586							2,681	2,681	103		103
100075876	AMSTERDAM	NLD		11/24/2021		663,600							23	23	19		19
100075877	AMSTERDAM	NLD		11/24/2021		54,600							2	2	3		3
100075878	AMSTERDAM	NLD		11/24/2021		84,000							2	2	4		4
100075879	AMSTERDAM	NLD		11/24/2021		75,000							4	4	1		1
100075880	AMSTERDAM	NLD		11/24/2021		30,600							2	2			
100075881	AMSTERDAM	NLD		11/24/2021		72,000							4	4	1		1
100075882	AMSTERDAM	NLD		11/24/2021		72,000							4	4	1		1
100075883	AMSTERDAM	NLD		11/24/2021		150,000							9	9	1		1
100075885	AMSTERDAM	NLD		11/24/2021		19,452							177	177	5		5

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075886	AMSTERDAM	NLD		11/24/2021		114,000							5	5	1		1
100075887	AMSTERDAM	NLD		11/24/2021		46,400							(19)	(19)	19		19
100075888	AMSTERDAM	NLD		11/24/2021		2,616							255	255	11		11
100075903	LAKEWOOD	NJ		01/07/2022		1,818,027							2,927	2,927			
100075908	SANTA CLARITA	CA		01/07/2022		1,469,889							2,468	2,468			
100075913	MINNEAPOLIS	MN		01/07/2022		364,954							563	563			
100075916	MADEIRA BEACH	FL		01/07/2022		1,009,873							1,526	1,526			
100075918	NAZARETH	PA		01/07/2022		326,626							483	483			
100075930	OROVILLE	CA		01/07/2022		581,769							937	937			
100075934	COLLEGE PARK	GA		01/07/2022		606,250							1,061	1,061			
100075938	CAPE CHARLES	VA		01/07/2022		1,188,112							1,995	1,995			
100075940	PORT ORCHARD	WA		01/07/2022		826,978							1,924	1,924			
100075946	SAN DIEGO	CA		01/07/2022		863,009							1,510	1,510			
100075947	HENRYETTA	OK		01/07/2022		215,926							437	437			
100075951	NORFOLK	VA		01/07/2022		606,786							1,051	1,051			
100075954	PHILADELPHIA	PA		01/07/2022		557,163							935	935			
100075959	MOUNT LAUREL	NJ		01/07/2022		501,098							841	841			
100075960	TUCSON	AZ		01/07/2022		435,313							719	719			
100075962	DUNNELLEN	NJ		01/07/2022		1,117,558							1,919	1,919			
100075963	CORAL SPRINGS	FL		01/07/2022		1,119,155							1,840	1,840			
100075967	WASHINGTON	DC		01/07/2022		469,338							758	758			
100075970	PORTERVILLE	CA		01/07/2022		540,978							954	954			
100075978	MEMPHIS	TN		01/07/2022		188,173							278	278			
100075979	TOLLESON	AZ		01/07/2022		648,828							1,717	1,717			
100075980	PHILADELPHIA	PA		01/07/2022		817,819							737	14,476		(13,739)	(13,739)
100075982	EAST BOSTON	MA		01/07/2022		1,584,570							2,178	2,178			
100075983	CANTON	MA		01/07/2022		1,131,863							1,587	1,587			
100075987	LITTLE FERRY	NJ		01/07/2022		1,323,858							1,937	1,937			
100075990	DANBURY	CT		01/07/2022		1,278,262							1,792	1,792			
100075998	CHELSEA	MA		01/07/2022		1,529,908							2,103	2,103			
100076004	NORTH LAS VEGAS	NV		01/07/2022		575,638							21,714	21,714			
100076009	ALBUQUERQUE	NM		01/07/2022		643,420							998	998			
100076025	IRVINGTON	NJ		01/07/2022		776,060							1,082	1,082			
100076026	RALEIGH	NC		01/07/2022		545,046							1,178	1,178			
100076039	THORNTON	CO		01/07/2022		690,583							1,005	1,005			
100076046	JOSHUA TREE	CA		01/07/2022		611,113							928	928			
100076048	APACHE JUNCTION	AZ		01/07/2022		625,244							970	970			
100076050	COPPERAS COVE	TX		01/07/2022		213,601							338	338			
100076053	FREEHOLD	NJ		01/07/2022		687,744							1,209	1,209			
100076064	SMYRNA	GA		01/07/2022		1,015,005							1,712	1,712			
100076066	NORTH LAS VEGAS	NV		01/07/2022		1,206,770							1,768	1,768			
100076068	ANTHONY	NM		01/07/2022		1,239,173							1,766	1,766			
100076070	LAGO VISTA	TX		01/07/2022		1,021,597							2,249	2,249			
100076077	NEW ORLEANS	LA		01/07/2022		2,035,680							3,158	3,158			
100076082	FORT WORTH	TX		01/07/2022		665,750							1,165	1,165			
100076085	WORCESTER	MA		01/07/2022		1,036,575							1,616	1,616			
100076091	PORTAGE	MI		01/07/2022		363,344							565	565			
100076100	WILMINGTON	DE		01/07/2022		670,725							1,046	1,046			
100076103	STUART	FL		01/07/2022		715,396							1,110	1,110			
100076110	EL PASO	TX		01/07/2022		356,947							520	520			
100076112	AKRON	OH		01/07/2022		333,754							508	508			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100076117	NORTH LAS VEGAS	NV		01/07/2022		824,165							1,419	1,419			
100076120	AVON	IN		01/07/2022		448,210							1,344	1,344			
100076123	DYER	IN		01/07/2022		554,567							856	856			
100076134	HOUSTON	TX		01/07/2022		554,660							1,805	1,805			
100076138	TEMPE	AZ		01/07/2022		718,967							1,207	1,207			
100076146	SPRING HILL	FL		01/07/2022		452,711							810	810			
100076149	GREENWOOD	SC		01/07/2022		203,540							929	929			
100076151	FORT LAUDERDALE	FL		01/07/2022		526,147							945	945			
100076159	WOODBRIDGE	VA		01/07/2022		696,003							1,174	1,174			
100076163	RALEIGH	NC		01/07/2022		687,223							1,165	1,165			
100076165	MIAMI	FL		01/07/2022		1,522,401							2,297	2,297			
100076167	NEW ORLEANS	LA		01/07/2022		511,821							979	979			
100076170	ARLINGTON	TX		01/07/2022		189,022							287	287			
100076171	BLACKSBURG	VA		01/07/2022		682,765							5,272	5,272			
100076175	MINNEAPOLIS	MN		01/07/2022		663,774							1,114	1,114			
100076184	MIRAMAR BEACH	FL		01/07/2022		666,315							944	944			
100076186	TUCSON	AZ		01/07/2022		923,498							1,400	1,400			
100076190	LINCOLN	NE		01/07/2022		339,381							789	789			
100076191	NEWARK	NJ		01/07/2022		636,295							1,558	1,558			
100076194	ROSEVILLE	CA		01/07/2022		1,033,861							1,736	1,736			
100076197	SUGARLOAF	CA		01/07/2022		937,365							1,362	1,362			
100076200	PERRIS	CA		01/07/2022		686,484							1,184	1,184			
100076201	GARLAND	TX		01/07/2022		605,675							1,017	1,017			
100076204	LEESBURG	FL		01/07/2022		509,260							1,160	1,160			
100076206	HELOTES	TX		01/07/2022		567,082							880	880			
100076207	MEXICO	ME		01/07/2022		122,252							289	289			
100076208	PHOENIX	AZ		01/07/2022		788,365							1,117	1,117			
100076210	ORANGE PARK	FL		01/07/2022		943,372							1,584	1,584			
100076214	CASTLE PINES	CO		01/07/2022		1,126,125							3,426	3,426			
100076216	HOUSTON	TX		01/07/2022		548,997							812	812			
100076220	SMYRNA	GA		01/07/2022		732,382							1,350	1,350			
100076221	STEVENSVILLE	MD		01/07/2022		793,078							1,373	1,373			
100076224	DENVER	CO		01/07/2022		855,360							1,161	1,161			
100076225	FRISCO	TX		01/07/2022		1,099,542							1,770	1,770			
100076226	KENT	WA		01/07/2022		1,396,244							2,248	2,248			
100076227	LAREDO	TX		01/07/2022		575,400							975	975			
100076231	HILLSBORO	OR		01/07/2022		1,197,108							2,053	2,053			
100076232	HENRICO	VA		01/07/2022		676,306							1,089	1,089			
100076233	CARROLLTON	TX		01/07/2022		839,366							1,380	1,380			
100076235	SPRING LAKE	MI		01/07/2022		619,002							997	997			
100076237	OVERLAND PARK	KS		01/07/2022		621,038							1,000	1,000			
100076239	PHOENIX	AZ		01/07/2022		729,859							1,226	1,226			
100076240	VALRICO	FL		01/07/2022		582,526							899	899			
100076242	MCMINNVILLE	OR		01/07/2022		682,849							1,086	1,086			
100076243	AUSTIN	TX		01/07/2022		1,746,455							2,754	2,754			
100076245	BAKERSFIELD	CA		01/07/2022		578,888							894	894			
100076250	PENSACOLA	FL		01/07/2022		394,918							858	858			
100076252	RALEIGH	NC		01/07/2022		605,988							3,177	3,177			
100076254	PITTSFIELD	MA		01/07/2022		836,912							1,683	1,683			
100076255	WEST HAVEN	CT		01/07/2022		938,670							1,482	1,482			
100076256	MATTHEWS	NC		01/07/2022		795,199							1,335	1,335			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076259	WHITEFISH	MT		01/07/2022		833,373							1,349	1,349			
100076262	LA PLACE	LA		01/07/2022		570,878							881	881			
100076263	EATONTOWN	NJ		01/07/2022		1,587,234							2,690	2,690			
100076266	RIVERSIDE	CA		01/07/2022		1,112,451							2,299	2,299			
100076267	SANDSTON	VA		01/07/2022		427,708							626	626			
100076270	BLUFFTON	SC		01/07/2022		827,902							1,390	1,390			
100076273	SAINT CHARLES	MO		01/07/2022		468,045							819	819			
100076275	SACRAMENTO	CA		01/07/2022		679,339							2,209	2,209			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		609,439							1,510	1,510			
100076285	CARROLLTON	TX		01/07/2022		773,961							1,273	1,273			
100076286	GREENSBORO	NC		01/07/2022		340,107							559	559			
100076288	ALPHARETTA	GA		01/07/2022		626,192							1,051	1,051			
100076291	SAN ANTONIO	TX		01/07/2022		484,323							780	780			
100076293	LAKE OSWEGO	OR		01/07/2022		1,734,397							2,793	2,793			
100076297	CALHOUN	GA		01/07/2022		289,241							657	657			
100076299	WHEAT RIDGE	CO		01/07/2022		1,628,952							2,623	2,623			
100076300	CYPRESS	TX		01/07/2022		414,323							1,023	1,023			
100076303	CAPE CORAL	FL		01/07/2022		664,687							1,109	1,109			
100076306	SACO	ME		01/07/2022		855,200							1,377	1,377			
100076307	COLUMBUS	GA		01/07/2022		418,874							674	674			
100076310	MILFORD	DE		01/07/2022		379,350							624	624			
100076311	IRVINGTON	NJ		01/07/2022		809,262							1,264	1,264			
100076313	CHARLOTTE	NC		01/07/2022		513,353							792	792			
100076314	TAMPA	FL		01/07/2022		600,732							927	927			
100076315	CAPE CORAL	FL		01/07/2022		995,821							2,190	2,190			
100076318	SAINT AUGUSTINE	FL		01/07/2022		1,046,529							1,793	1,793			
100076319	OKLAHOMA CITY	OK		01/07/2022		335,494							682	682			
100076320	OMAHA	NE		01/07/2022		426,728							731	731			
100076322	N LAS VEGAS	NV		01/07/2022		828,466							1,362	1,362			
100076324	PEPPER PIKE	OH		01/07/2022		772,390							1,351	1,351			
100076325	HOUSTON	TX		01/07/2022		853,347							1,448	1,448			
100076326	SPANAWAY	WA		01/07/2022		1,227,959							3,067	3,067			
100076327	BROKEN BOW	OK		01/07/2022		1,591,020							2,525	2,525			
100076329	HADDONFIELD	NJ		01/07/2022		873,227							1,377	1,377			
100076330	STOCKTON	CA		01/07/2022		996,963							4,870	4,870			
100076331	BRADENTON BEACH	FL		01/07/2022		928,931							1,592	1,592			
100076332	DRAPER	UT		01/07/2022		978,755							1,651	1,651			
100076333	BLUFFTON	SC		01/07/2022		463,518							17,519	17,519			
100076336	RIVERTON	UT		01/07/2022		964,606							1,683	1,683			
100076337	BUCKEYE	AZ		01/07/2022		935,826							1,532	1,532			
100076338	JONESTOWN	TX		01/07/2022		826,628							1,423	1,423			
100076341	MIAMI	FL		01/07/2022		888,617							1,323	1,323			
100076342	MOUNT PLEASANT	SC		01/07/2022		1,172,153							1,983	1,983			
100076344	LEHI	UT		01/07/2022		1,034,878							1,737	1,737			
100076345	VILLAS	NJ		01/07/2022		814,476							1,311	1,311			
100076346	SURPRISE	AZ		01/07/2022		959,918							1,546	1,546			
100076348	PHOENIX	AZ		01/07/2022		1,281,069							2,151	2,151			
100076351	BURLESON	TX		01/07/2022		758,266							1,118	1,118			
100076352	CARROLLTON	TX		01/07/2022		773,961							1,273	1,273			
100076353	VALLEJO	CA		01/07/2022		1,144,590							1,622	1,622			
100076356	IRVINGTON	NJ		01/07/2022		833,143							1,131	1,131			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076357	MOCLIPS	WA		01/07/2022		907,335							2,193	2,193			
100076555	HOLMES BEACH	FL		12/16/2021		2,542,462							301	301			
100076557	THORNTON	CO		12/16/2021		1,463,803							1,566	1,566			
100076585	ANAHEIM	CA		12/16/2021		1,312,566							1,901	1,901			
100076595	NEVADA CITY	CA		12/30/2021		1,944,600							600	600			
100076600	EL MIRAGE	AZ		12/16/2021		709,957							1,096	1,096			
100076612	BERMUDA DUNES	CA		12/30/2021		4,589,503							7,358	7,358			
100076615	THOUSAND OAKS	CA		12/30/2021		4,798,103							6,620	6,620			
100076622	ESCALON	CA		12/16/2021		2,557,323							8,130	8,130			
100076628	KEARNY	NJ		12/16/2021		1,122,027							1,847	1,847			
100076639	OLYMPIA	WA		12/16/2021		1,084,645							1,505	1,505			
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		3,736,663							4,963	4,963			
100076648	FORT MYERS	FL		12/16/2021		532,042							722	722			
100076652	PHOENIX	AZ		12/16/2021		806,587							1,219	1,219			
100076653	GLENDALE	AZ		12/16/2021		863,419							1,305	1,305			
100076657	HAWTHORNE	CA		12/16/2021		1,580,541							2,492	2,492			
100076662	STOCKTON	CA		12/16/2021		1,013,732							1,632	1,632			
100076666	LA QUINTA	CA		12/30/2021		3,293,203							4,446	4,446			
100076673	SURPRISE	AZ		12/16/2021		688,549							1,041	1,041			
100076681	CARSON	CA		12/30/2021		1,719,052							5,343	5,343			
100076684	PARK CITY	UT		12/16/2021		2,036,190							3,279	3,279			
100076697	SAN DIEGO	CA		12/30/2021		2,933,875							4,637	4,637			
100076703	CAPE CORAL	FL		12/30/2021		3,966,099							4,586	4,586			
100076708	LA MIRADA	CA		12/30/2021		1,656,931							2,724	2,724			
100076719	SIMI VALLEY	CA		12/30/2021		1,994,509							3,264	3,264			
100076727	FRESNO	CA		12/30/2021		908,422							1,253	1,253			
100076729	LONG BEACH	CA		12/30/2021		2,681,919							3,973	3,973			
100076738	EVANS	GA		12/30/2021		711,590							1,021	1,021			
100076740	LA MESA	CA		12/30/2021		3,033,839							4,660	4,660			
100076744	FEDERAL WAY	WA		12/30/2021		260,527							294	294			
100076746	TEMECULA	CA		12/30/2021		1,730,266							3,584	3,584			
100076749	CANTON	GA		12/30/2021		2,450,188							4,009	4,009			
100076754	KEY BISCAYNE	FL		12/30/2021		730,162							1,075	1,075			
100076763	LEAGUE CITY	TX		12/30/2021		1,072,317							1,333	1,333			
100076770	PERRYSBURG	OH		12/30/2021		1,116,890							1,384	1,384			
100077790	MESA	AZ		12/23/2021		916,669							1,392	1,392			
100077792	NEWPORT BEACH	CA		12/23/2021		3,426,787							6,247	6,247			
100077793	DEARBORN HEIGHTS	MI		12/23/2021		292,983							364	364			
100077794	CLEARWATER	FL		12/23/2021		423,336							515	515			
100077800	NASHOTAH	WI		12/23/2021		1,926,512							2,742	2,742			
100077804	BAKERSFIELD	CA		12/23/2021		358,250							458	458			
100077805	BAKERSFIELD	CA		12/23/2021		419,903							525	525			
100077813	LAVEEN	AZ		12/23/2021		911,508							1,378	1,378			
100077866	AMSTERDAM	NLD		12/29/2021		363,264							16	16	5		5
100077868	AMSTERDAM	NLD		12/29/2021		46,500							2	2			
100077869	AMSTERDAM	NLD		12/29/2021		67,500							2	2	2		2
100077870	AMSTERDAM	NLD		12/29/2021		206,700							6	6	10		10
100077871	AMSTERDAM	NLD		12/29/2021		18,237							139	139	6		6
100077872	AMSTERDAM	NLD		12/29/2021		81,000							4	4	(1)		(1)
100077873	AMSTERDAM	NLD		12/29/2021		7,157							54	54	2		2
100077874	AMSTERDAM	NLD		12/29/2021		6,709							61	61	2		2

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077875	AMSTERDAM	NLD		12/29/2021		78,000							3	3	(1)		(1)
100077876	AMSTERDAM	NLD		12/29/2021		140,800							6	6	(2)		(2)
100077877	AMSTERDAM	NLD		12/29/2021		23,293							178	178	7		7
100077878	AMSTERDAM	NLD		12/29/2021		264,000							11	11	(2)		(2)
100077879	AMSTERDAM	NLD		12/29/2021		236,000							7	7			
100077880	AMSTERDAM	NLD		12/29/2021		276,800							11	11	6		6
100077881	AMSTERDAM	NLD		12/29/2021		50,000							2	2			
100077882	AMSTERDAM	NLD		12/29/2021		69,000							3	3	1		1
100077883	AMSTERDAM	NLD		12/29/2021		3,970							30	30	1		1
100077884	AMSTERDAM	NLD		12/29/2021		55,200							2	2	1		1
100077885	AMSTERDAM	NLD		12/29/2021		90,500							4	4	(1)		(1)
100077886	AMSTERDAM	NLD		12/29/2021		21,167							162	162	6		6
100077887	AMSTERDAM	NLD		12/29/2021		118,500							5	5	(1)		(1)
100077888	AMSTERDAM	NLD		12/29/2021		156,600							8	8			
100077889	AMSTERDAM	NLD		12/29/2021		286,500							14	14	2		2
100077890	AMSTERDAM	NLD		12/29/2021		94,400							4	4			
100077891	AMSTERDAM	NLD		12/29/2021		14,255							107	107	4		4
100077892	AMSTERDAM	NLD		12/29/2021		81,000							5	5	(1)		(1)
100077893	AMSTERDAM	NLD		12/29/2021		202,960							12	12	1		1
100077894	AMSTERDAM	NLD		12/29/2021		26,284							2	2			
100077895	AMSTERDAM	NLD		12/29/2021		56,400							2	2	1		1
100077896	AMSTERDAM	NLD		12/29/2021		46,079							2	2			
100077897	AMSTERDAM	NLD		12/29/2021		49,962							2	2			
100077898	AMSTERDAM	NLD		12/29/2021		328,829							5,225	5,225	215		215
100077899	AMSTERDAM	NLD		12/29/2021		246,000							7	7	10		10
100077900	AMSTERDAM	NLD		12/29/2021		5,790							44	44	2		2
100077901	AMSTERDAM	NLD		12/29/2021		66,000							4	4	(1)		(1)
100077902	AMSTERDAM	NLD		12/29/2021		114,000							5	5	1		1
100077903	AMSTERDAM	NLD		12/29/2021		18,595							138	138	6		6
100077904	AMSTERDAM	NLD		12/29/2021		187,920							9	9	3		3
100077905	AMSTERDAM	NLD		12/29/2021		43,400							2	2			
100077906	AMSTERDAM	NLD		12/29/2021		36,954							75	75	4		4
100077907	AMSTERDAM	NLD		12/29/2021		51,000							2	2	2		2
100077908	AMSTERDAM	NLD		12/29/2021		6,750							51	51	2		2
100077909	AMSTERDAM	NLD		12/29/2021		115,600							3	3	5		5
100077910	AMSTERDAM	NLD		12/29/2021		20,300							280	280	14		14
100077911	AMSTERDAM	NLD		12/29/2021		88,500							9	9	9		9
100077912	AMSTERDAM	NLD		12/29/2021		276,000							11	11	3		3
100077913	AMSTERDAM	NLD		12/29/2021		57,600							2	2	2		2
100077914	AMSTERDAM	NLD		12/29/2021		443,800							14	14	11		11
100077915	AMSTERDAM	NLD		12/29/2021		115,500							4	4	3		3
100077916	AMSTERDAM	NLD		12/29/2021		10,191							78	78	3		3
100077917	AMSTERDAM	NLD		12/29/2021		85,500							5	5	6		6
100077918	AMSTERDAM	NLD		12/29/2021		7,612							48	48	2		2
100077919	AMSTERDAM	NLD		12/29/2021		89,600							4	4			
100077920	AMSTERDAM	NLD		12/29/2021		100,000							3	3	4		4
100077922	AMSTERDAM	NLD		12/29/2021		113,600							6	6	2		2
100077923	AMSTERDAM	NLD		12/29/2021		840,000							31	31	4		4
100077926	AMSTERDAM	NLD		12/29/2021		106,400							3	3	3		3
100077927	AMSTERDAM	NLD		12/29/2021		201,600							8	8	1		1
100077928	AMSTERDAM	NLD		12/29/2021		60,800							3	3	1		1

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100077929	AMSTERDAM	NLD		12/29/2021		111,297							226	226	10		10
100077930	AMSTERDAM	NLD		12/29/2021		270,000							10	10	1		1
100077931	AMSTERDAM	NLD		12/29/2021		23,224							211	211	9		9
100077932	AMSTERDAM	NLD		12/29/2021		21,676							197	197	8		8
100077933	AMSTERDAM	NLD		12/29/2021		252,000							10	10	1		1
100077934	AMSTERDAM	NLD		12/29/2021		76,000							3	3	2		2
100077950	CHANDLER	AZ		01/13/2022		580,986							934	934			
100077953	LOS ANGELES	CA		01/13/2022		3,277,734							5,252	5,252			
100077954	APACHE JUNCTION	AZ		01/06/2022		435,536							630	630			
100077955	COLORADO SPRINGS	CO		01/13/2022		515,609							1,285	1,285			
100077959	FREEPORT	TX		02/18/2022		468,175							644	644			
100077961	MUKILTEO	WA		01/06/2022		3,077,422							4,931	4,931			
100077963	JACKSONVILLE BEACH	FL		01/13/2022		398,773							1,227	1,227			
100077965	SAVANNAH	GA		01/13/2022		752,024							1,216	1,216			
100077966	DOUGLASVILLE	GA		01/06/2022		1,263,754							1,633	1,633			
100077969	CHARLOTTE	NC		01/06/2022		1,081,297							2,834	2,834			
100077974	SAN RAFAEL	CA		01/13/2022		1,397,161							3,854	3,854			
100077977	WINTER HAVEN	FL		01/06/2022		811,935							1,035	1,035			
100077978	CHICAGO	IL		01/06/2022		411,496							465	465			
100077980	TULARE	CA		02/18/2022		1,358,991							1,728	1,728			
100077983	HESPERIA	CA		02/18/2022		1,203,293							1,928	1,928			
100077984	SAN DIEGO	CA		01/06/2022		440,388							750	750			
100077991	AUBURN	CA		02/18/2022		2,706,228							5,531	5,531			
100077993	DECATUR	GA		01/13/2022		764,535							1,475	1,475			
100077996	MONTEREY PARK	CA		02/18/2022		3,604,880							6,285	6,285			
100077997	AVONDALE	AZ		01/13/2022		1,002,885							1,573	1,573			
100078004	LUTHERVILLE	MD		01/12/2022		949,051							1,705	1,705			
100078006	WEEHAWKEN	NJ		01/12/2022		1,721,332							2,867	2,867			
100078008	LITTLE FERRY	NJ		01/12/2022		628,665							2,185	2,185			
100078010	EDGEWATER	MD		01/12/2022		3,736,005							9,009	9,009			
100078012	LAKE FOREST	IL		01/12/2022		3,348,651							5,469	5,469			
100078014	AVALON	NJ		01/12/2022		11,694,081							16,596	16,596			
100078018	GILBERT	AZ		01/12/2022		3,209,921							4,649	4,649			
100078028	MIROMAR LAKES	FL		01/12/2022		10,145,789							18,120	18,120			
100078030	BALDWIN	NY		01/12/2022		1,589,307							2,275	2,275			
100078036	GREENTOWN	PA		01/12/2022		970,831							4,886	4,886			
100078038	DELRAY BEACH	FL		01/12/2022		5,812,295							10,103	10,103			
100078040	MIAMI	FL		01/12/2022		1,163,453							2,501	2,501			
100078504	AMSTERDAM	NLD		01/26/2022		45,000							2	2	2		2
100078505	AMSTERDAM	NLD		01/26/2022		220,500							12	12	(2)		(2)
100078506	AMSTERDAM	NLD		01/26/2022		120,000							6	6			
100078507	AMSTERDAM	NLD		01/26/2022		88,800							3	3			
100078508	AMSTERDAM	NLD		01/26/2022		14,919							112	112	3		3
100078510	AMSTERDAM	NLD		01/26/2022		36,157							128	128	4		4
100078511	AMSTERDAM	NLD		01/26/2022		135,000							15	15	(2)		(2)
100078512	AMSTERDAM	NLD		01/26/2022		12,112							76	76	2		2
100078513	AMSTERDAM	NLD		01/26/2022		102,000							3	3	5		5
100078514	AMSTERDAM	NLD		01/26/2022		8,845							79	79	3		3
100078515	AMSTERDAM	NLD		01/26/2022		126,000							6	6	5		5
100078516	AMSTERDAM	NLD		01/26/2022		293,000							13	13	(1)		(1)
100078517	AMSTERDAM	NLD		01/26/2022		36,000							1	1	1		1

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078518	AMSTERDAM	NLD		01/26/2022		36,000							1	1	1		1
100078519	AMSTERDAM	NLD		01/26/2022		36,000							1	1	1		1
100078520	AMSTERDAM	NLD		01/26/2022		73,500							4	4			
100078522	AMSTERDAM	NLD		01/26/2022		111,000							6	6	(1)		(1)
100078523	AMSTERDAM	NLD		01/26/2022		259,500							13	13	(1)		(1)
100078524	AMSTERDAM	NLD		01/26/2022		23,046							174	174	5		5
100078525	AMSTERDAM	NLD		01/26/2022		87,440							4	4			
100078526	AMSTERDAM	NLD		01/26/2022		156,000							7	7			
100078527	AMSTERDAM	NLD		01/26/2022		6,403							48	48	1		1
100078528	AMSTERDAM	NLD		01/26/2022		72,000							4	4	(1)		(1)
100078529	AMSTERDAM	NLD		01/26/2022		568,500							36	36	(8)		(8)
100078530	AMSTERDAM	NLD		01/26/2022		101,247							749	749	22		22
100078531	AMSTERDAM	NLD		01/26/2022		300,000							16	16	(3)		(3)
100078532	AMSTERDAM	NLD		01/26/2022		26,613							203	203	6		6
100078533	AMSTERDAM	NLD		01/26/2022		142,800							7	7	4		4
100078534	AMSTERDAM	NLD		01/26/2022		12,703							95	95	3		3
100078535	AMSTERDAM	NLD		01/26/2022		165,000							10	10	(2)		(2)
100078536	AMSTERDAM	NLD		01/26/2022		14,574							110	110	3		3
100078537	AMSTERDAM	NLD		01/26/2022		320,986							21,805	21,805	699		699
100078538	AMSTERDAM	NLD		01/26/2022		175,500							10	10	(1)		(1)
100078539	AMSTERDAM	NLD		01/26/2022		15,112							136	136	4		4
100078540	AMSTERDAM	NLD		01/26/2022		441,000							15	15			
100078541	AMSTERDAM	NLD		01/26/2022		79,500							3	3	3		3
100078542	AMSTERDAM	NLD		01/26/2022		113,400							5	5			
100078543	AMSTERDAM	NLD		01/26/2022		66,000							4	4			
100078544	AMSTERDAM	NLD		01/26/2022		5,867							44	44	1		1
100078545	AMSTERDAM	NLD		01/26/2022		19,197							145	145	5		5
100078546	AMSTERDAM	NLD		01/26/2022		217,500							11	11	(1)		(1)
100078547	AMSTERDAM	NLD		01/26/2022		67,500							4	4			
100078548	AMSTERDAM	NLD		01/26/2022		5,967							45	45	1		1
100078549	AMSTERDAM	NLD		01/26/2022		234,000							14	14	(3)		(3)
100078550	AMSTERDAM	NLD		01/26/2022		20,816							155	155	5		5
100078551	AMSTERDAM	NLD		01/26/2022		58,500							4	4	(1)		(1)
100078552	AMSTERDAM	NLD		01/26/2022		5,167							39	39	1		1
100078553	AMSTERDAM	NLD		01/26/2022		120,000							5	5			
100078554	AMSTERDAM	NLD		01/26/2022		240,000							8	8	6		6
100078555	AMSTERDAM	NLD		01/26/2022		297,750							18	18	(1)		(1)
100078556	AMSTERDAM	NLD		01/26/2022		51,638							464	464	14		14
100078557	AMSTERDAM	NLD		01/26/2022		196,800							11	11	(2)		(2)
100078558	AMSTERDAM	NLD		01/26/2022		405,320							11	11	11		11
100078559	AMSTERDAM	NLD		01/26/2022		104,200							5	5	(1)		(1)
100078560	AMSTERDAM	NLD		01/26/2022		95,200							5	5	(1)		(1)
100078561	AMSTERDAM	NLD		01/26/2022		1,456,000							72	72	(13)		(13)
100078562	AMSTERDAM	NLD		01/26/2022		165,000							10	10	(2)		(2)
100078563	AMSTERDAM	NLD		01/26/2022		134,275							272	272	10		10
100078564	AMSTERDAM	NLD		01/26/2022		97,500							5	5			
100078565	AMSTERDAM	NLD		01/26/2022		17,274							127	127	4		4
100078566	AMSTERDAM	NLD		01/26/2022		14,719							268	268	9		9
100078567	AMSTERDAM	NLD		01/26/2022		85,320							5	5	(1)		(1)
100078568	AMSTERDAM	NLD		01/26/2022		118,400							6	6	(1)		(1)
100078569	AMSTERDAM	NLD		01/26/2022		100,400							5	5			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078570	AMSTERDAM	NLD		01/26/2022		55,200							2,249	2,249	118		118
100078571	AMSTERDAM	NLD		01/26/2022		55,200							2,249	2,249	118		118
100078572	AMSTERDAM	NLD		01/26/2022		48,800							2,725	2,725	88		88
100078573	AMSTERDAM	NLD		01/26/2022		105,000							6	6	(1)		(1)
100078574	AMSTERDAM	NLD		01/26/2022		9,340							70	70	2		2
100078575	AMSTERDAM	NLD		01/26/2022		467,600							23	23	(4)		(4)
100078576	AMSTERDAM	NLD		01/26/2022		116,100							5	5	2		2
100078577	AMSTERDAM	NLD		01/26/2022		61,500							3	3			
100078578	AMSTERDAM	NLD		01/26/2022		5,461							41	41	1		1
100078579	AMSTERDAM	NLD		01/26/2022		156,000							7	7			
100078580	AMSTERDAM	NLD		01/26/2022		157,500							8	8			
100078581	AMSTERDAM	NLD		01/26/2022		13,986							106	106	3		3
100078582	AMSTERDAM	NLD		01/26/2022		155,936							8	8	(3)		(3)
100078583	AMSTERDAM	NLD		01/26/2022		111,915							219	219	7		7
100078584	AMSTERDAM	NLD		01/26/2022		4,536											
100078585	AMSTERDAM	NLD		01/26/2022		123,106							241	241	8		8
100078586	AMSTERDAM	NLD		01/26/2022		4,989											
100078587	AMSTERDAM	NLD		01/26/2022		5,171											
100078588	AMSTERDAM	NLD		01/26/2022		127,583							250	250	12		12
100078589	AMSTERDAM	NLD		01/26/2022		105,051							206	206	10		10
100078590	AMSTERDAM	NLD		01/26/2022		4,899											
100078591	AMSTERDAM	NLD		01/26/2022		120,868							236	236	11		11
100078592	AMSTERDAM	NLD		01/26/2022		6,169											
100078593	AMSTERDAM	NLD		01/26/2022		152,204							299	299	12		12
100078594	AMSTERDAM	NLD		01/26/2022		4,717											
100078595	AMSTERDAM	NLD		01/26/2022		116,392							228	228	10		10
100078596	AMSTERDAM	NLD		01/26/2022		62,400							3	3			
100078597	AMSTERDAM	NLD		01/26/2022		5,177							38	38	1		1
100078598	AMSTERDAM	NLD		01/26/2022		5,714							44	44	1		1
100078599	AMSTERDAM	NLD		01/26/2022		60,200							3	3	1		1
100078600	AMSTERDAM	NLD		01/26/2022		64,500							3	3	2		2
100078601	AMSTERDAM	NLD		01/26/2022		11,491							85	85	3		3
100078602	AMSTERDAM	NLD		01/26/2022		205,200							13	13	(3)		(3)
100078603	AMSTERDAM	NLD		01/26/2022		9,070							68	68	2		2
100078604	AMSTERDAM	NLD		01/26/2022		7,062							53	53	2		2
100078605	AMSTERDAM	NLD		01/26/2022		79,500							5	5	(1)		(1)
100078606	AMSTERDAM	NLD		01/26/2022		93,600							4	4	5		5
100078607	AMSTERDAM	NLD		01/26/2022		174,576							10	10	(2)		(2)
100078608	AMSTERDAM	NLD		01/26/2022		15,503							117	117	4		4
100078609	AMSTERDAM	NLD		01/26/2022		1,219,500							55	55	(3)		(3)
100078610	AMSTERDAM	NLD		01/26/2022		880,000							40	40	(2)		(2)
100078611	AMSTERDAM	NLD		01/26/2022		264,640							13	13	(1)		(1)
100078612	AMSTERDAM	NLD		01/26/2022		1,784,320							85	85	(5)		(5)
100078613	AMSTERDAM	NLD		01/26/2022		1,402,170							63	63	(4)		(4)
100078616	AMSTERDAM	NLD		01/26/2022		6,796							51	51	2		2
100078617	AMSTERDAM	NLD		01/26/2022		76,500							3	3			
100078618	AMSTERDAM	NLD		01/26/2022		3,612							35	35	1		1
100078619	AMSTERDAM	NLD		01/26/2022		42,000							2	2	1		1
100078620	AMSTERDAM	NLD		01/26/2022		79,500							4	4	2		2
100078621	AMSTERDAM	NLD		01/26/2022		7,070							53	53	2		2
100078622	AMSTERDAM	NLD		01/26/2022		201,000							9	9	6		6

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078623	AMSTERDAM	NLD		01/26/2022		17,849							135	135	5		5
100078624	AMSTERDAM	NLD		01/26/2022		52,500							2	2	2		2
100078625	AMSTERDAM	NLD		01/26/2022		40,800							2	2	(1)		(1)
100078626	AMSTERDAM	NLD		01/26/2022		18,184							133	133	4		4
100078627	AMSTERDAM	NLD		01/26/2022		105,000							5	5	3		3
100078628	AMSTERDAM	NLD		01/26/2022		9,315							71	71	2		2
100078629	AMSTERDAM	NLD		01/26/2022		52,500							2	2	2		2
100078630	AMSTERDAM	NLD		01/26/2022		4,553							41	41	1		1
100078631	AMSTERDAM	NLD		01/26/2022		124,800							4	4	4		4
100080258	AMSTERDAM	NLD		02/22/2022		118,000							6	6			
100080259	AMSTERDAM	NLD		02/22/2022		100,000							5	5			
100080260	AMSTERDAM	NLD		02/22/2022		79,500							3	3			
100080261	AMSTERDAM	NLD		02/22/2022		70,500							3	3			
100080262	AMSTERDAM	NLD		02/22/2022		40,000							2	2			
100080263	AMSTERDAM	NLD		02/22/2022		345,000							14	14	11		11
100080264	AMSTERDAM	NLD		02/22/2022		85,400							3	3			
100080265	AMSTERDAM	NLD		02/22/2022		87,000							4	4			
100080266	AMSTERDAM	NLD		02/22/2022		578,400							18	18	4		4
100080267	AMSTERDAM	NLD		02/22/2022		76,500							3	3	4		4
100080268	AMSTERDAM	NLD		02/22/2022		6,864							50	50	2		2
100080269	AMSTERDAM	NLD		02/22/2022		7,806							57	57	2		2
100080270	AMSTERDAM	NLD		02/22/2022		87,000							3	3	5		5
100080271	AMSTERDAM	NLD		02/22/2022		236,600							11	11	(1)		(1)
100080272	AMSTERDAM	NLD		02/22/2022		397,500							19	19	(1)		(1)
100080273	AMSTERDAM	NLD		02/22/2022		92,800							5	5			
100080274	AMSTERDAM	NLD		02/22/2022		168,000							5	5	5		5
100080275	AMSTERDAM	NLD		02/22/2022		40,272							299	299	11		11
100080276	AMSTERDAM	NLD		02/22/2022		130,000							6	6			
100080277	AMSTERDAM	NLD		02/22/2022		199,500							7	7			
100080278	AMSTERDAM	NLD		02/22/2022		17,842							133	133	5		5
100080279	AMSTERDAM	NLD		02/22/2022		4,627											
100080280	AMSTERDAM	NLD		02/22/2022		114,153							226	226	8		8
100080281	AMSTERDAM	NLD		02/22/2022		5,171											
100080282	AMSTERDAM	NLD		02/22/2022		127,583							252	252	9		9
100080283	AMSTERDAM	NLD		02/22/2022		288,800							13	13	(1)		(1)
100080284	AMSTERDAM	NLD		02/22/2022		42,840							2	2			
100080285	AMSTERDAM	NLD		02/22/2022		43,400							2	2			
100080286	AMSTERDAM	NLD		02/22/2022		42,000							1	1			
100080287	AMSTERDAM	NLD		02/22/2022		59,800							3	3	2		2
100080288	AMSTERDAM	NLD		02/22/2022		12,063							108	108	4		4
100080289	AMSTERDAM	NLD		02/22/2022		25,494							230	230	9		9
100080290	AMSTERDAM	NLD		02/22/2022		147,000							9	9			
100080291	AMSTERDAM	NLD		02/22/2022		132,000							3	3	6		6
100080292	AMSTERDAM	NLD		02/22/2022		85,400							3	3			
100080293	AMSTERDAM	NLD		02/22/2022		63,000							2	2	2		2
100080294	AMSTERDAM	NLD		02/22/2022		5,595							42	42	2		2
100080295	AMSTERDAM	NLD		02/22/2022		393,000							17	17			
100080296	AMSTERDAM	NLD		02/22/2022		34,353							306	306	12		12
100080299	AMSTERDAM	NLD		02/22/2022		62,400							2	2			
100080300	AMSTERDAM	NLD		02/22/2022		526,500							17	17	22		22
100080301	AMSTERDAM	NLD		02/22/2022		47,026							355	355	15		15

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080302	AMSTERDAM	NLD		02/22/2022		355,500							16	16	(1)		(1)
100080303	AMSTERDAM	NLD		02/22/2022		1,731,000							87	87	(5)		(5)
100080304	AMSTERDAM	NLD		02/22/2022		138,000							7	7			
100080305	AMSTERDAM	NLD		02/22/2022		1,755,000							88	88	(5)		(5)
100080306	AMSTERDAM	NLD		02/22/2022		1,608,000							81	81	(4)		(4)
100080307	AMSTERDAM	NLD		02/22/2022		126,000							6	6			
100080308	AMSTERDAM	NLD		02/22/2022		122,200							6	6			
100080309	AMSTERDAM	NLD		02/22/2022		10,997							82	82	3		3
100080310	AMSTERDAM	NLD		02/22/2022		16,119							119	119	5		5
100080311	AMSTERDAM	NLD		02/22/2022		180,000							8	8	(2)		(2)
100080312	AMSTERDAM	NLD		02/22/2022		6,027							45	45	2		2
100080313	AMSTERDAM	NLD		02/22/2022		75,000							3	3			
100080314	AMSTERDAM	NLD		02/22/2022		103,200							4	4			
100080315	AMSTERDAM	NLD		02/22/2022		118,500							6	6			
100080316	AMSTERDAM	NLD		02/22/2022		10,534							79	79	3		3
100080317	AMSTERDAM	NLD		02/22/2022		361,200							16	16	(1)		(1)
100080318	AMSTERDAM	NLD		02/22/2022		60,000							2	2			
100080319	AMSTERDAM	NLD		02/22/2022		1,179,000							59	59	(3)		(3)
100080320	AMSTERDAM	NLD		02/22/2022		67,500							3	3			
100080321	AMSTERDAM	NLD		02/22/2022		202,500							6	6	9		9
100080322	AMSTERDAM	NLD		02/22/2022		18,105							136	136	6		6
100080325	AMSTERDAM	NLD		02/22/2022		12,060							91	91	4		4
100080326	AMSTERDAM	NLD		02/22/2022		135,000							6	6	4		4
100080327	AMSTERDAM	NLD		02/22/2022		38,700							1	1	2		2
100080328	AMSTERDAM	NLD		02/22/2022		3,459							26	26	1		1
100080329	AMSTERDAM	NLD		02/22/2022		204,000							5	5	10		10
100080330	AMSTERDAM	NLD		02/22/2022		8,392							75	75	3		3
100080331	AMSTERDAM	NLD		02/22/2022		96,000							3	3	5		5
100080332	AMSTERDAM	NLD		02/22/2022		106,500							4	4	5		5
100080333	AMSTERDAM	NLD		02/22/2022		9,522							71	71	3		3
100080334	AMSTERDAM	NLD		02/22/2022		51,000							3	3			
100080335	AMSTERDAM	NLD		02/22/2022		1,137,000							31	31	45		45
100080474	FONTANA	CA		03/24/2022		1,265,765							1,561	1,561			
100080758	ASHEVILLE	NC		03/24/2022		1,645,008							1,869	1,869			
100080762	MIAMI	FL		03/24/2022		1,230,927							1,488	1,488			
100080763	DELRAY BEACH	FL		03/24/2022		3,806,651							4,660	4,660			
100080768	SHOW LOW	AZ		03/24/2022		1,817,775							2,454	2,454			
100080769	TAVERNIER	FL		03/24/2022		878,701							1,622	1,622			
100080771	VERNON	CT		03/24/2022		580,390							589	589			
100080772	VERO BEACH	FL		03/24/2022		245,441							325	325			
100080799	ST AUGUSTINE	FL		03/24/2022		1,470,855							1,872	1,872			
100080803	KISSIMMEE	FL		03/24/2022		801,820							925	925			
100081555	NEW HAVEN	CT		03/14/2022		605,768							813	813			
100081556	IRVINGTON	NJ		03/14/2022		1,174,199							1,561	1,561			
100081559	MIDDLETOWN	OH		03/14/2022		264,246							348	348			
100081563	HEMPSTEAD	NY		03/14/2022		1,170,095							1,576	1,576			
100081564	NEWARK	NJ		03/14/2022		1,291,619							1,717	1,717			
100081565	DETROIT	MI		03/14/2022		345,265							416	416			
100081568	HIGHLAND LAKES	NJ		03/14/2022		582,637							817	817			
100081584	LAS VEGAS	NV		03/24/2022		1,614,148							2,438	2,438			
100081585	HOUSTON	TX		03/24/2022		442,682							424	424			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081586	HOUSTON	TX		03/24/2022		2,336,362							2,371	2,371			
100081587	DEERFIELD BEACH	FL		03/24/2022		671,786							705	705			
100081591	OZONE PARK	NY		03/24/2022		1,544,185							1,792	1,792			
100081592	ROSAMOND	CA		03/24/2022		825,210							938	938			
100081593	CORAL GABLES	FL		03/24/2022		2,720,144							2,582	2,582			
100081594	CORONA	CA		03/24/2022		999,102							1,201	1,201			
100081596	CONROE	TX		03/24/2022		999,514							1,402	1,402			
100081598	MONTCLAIR	NJ		03/24/2022		1,693,548							3,032	3,032			
100081601	HIALEAH	FL		03/24/2022		1,061,998							992	992			
100081605	SOUTH OZONE PARK	NY		03/24/2022		880,448							1,108	1,108			
100081607	FORNEY	TX		03/24/2022		1,099,283							1,570	1,570			
100081608	SAINT AUGUSTINE	FL		03/24/2022		1,273,818							1,489	1,489			
100081609	BEECH MOUNTAIN	NC		03/24/2022		371,203							522	522			
100081611	DEERFIELD BEACH	FL		03/24/2022		973,511							1,064	1,064			
100081612	BLOWING ROCK	NC		03/24/2022		344,760							1,242	1,242			
100081613	PEARLAND	TX		03/24/2022		752,220							880	880			
100081614	HUNTINGTON BEACH	CA		03/24/2022		1,574,449							2,003	2,003			
100081618	DAVENPORT	FL		03/24/2022		1,400,891							1,752	1,752			
100081622	YOUNGSVILLE	NC		03/24/2022		1,055,012							1,144	1,144			
100081624	MIDDLETOWN	CT		03/24/2022		1,275,455							1,469	1,469			
100081625	CORAL SPRINGS	FL		03/24/2022		527,279							532	532			
100081627	CELEBRATION	FL		03/24/2022		1,359,474							1,705	1,705			
100081633	MATLACHA	FL		03/24/2022		3,228,380							10,680	10,680			
100081636	NORTH BERGEN	NJ		03/24/2022		1,935,542							2,626	2,626			
100081637	WEST CHESTER	PA		03/24/2022		864,340							993	993			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		729,117							3,341	3,341			
100081641	JACKSON	NJ		03/24/2022		647,003							1,257	1,257			
100081642	PHILLIPSBURG	NJ		03/24/2022		350,578							391	391			
100081644	FORT LEE	NJ		03/24/2022		993,477							1,936	1,936			
100081648	COVINGTON	GA		03/24/2022		408,982							462	462			
100081653	LA JOLLA	CA		03/24/2022		220,478							5,000	5,000			
100081654	BRANFORD	CT		03/24/2022		810,839							2,832	2,832			
100081656	MARYVILLE	TN		03/24/2022		590,368							588	588			
100081777	SOUTH JORDAN	UT		03/30/2022		762,117							1,194	1,194			
100081779	DALLAS	TX		03/30/2022		888,263							3,951	3,951			
100081780	BELL CANYON	CA		03/30/2022		5,673,000							16,000	16,000			
100081781	ZWOLLE	LA		03/30/2022		701,773							1,267	1,267			
100081784	SPRINGFIELD	PA		03/30/2022		491,975							1,369	1,369			
100081785	DEERFIELD BEACH	FL		04/12/2022		1,109,494							1,006	1,006			
100081786	SANTA FE	NM		04/12/2022		1,550,064							2,221	2,221			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		738,048							772	772			
100081791	FLORISSANT	MO		03/30/2022		381,762							499	499			
100081793	BEND	OR		03/30/2022		494,413							1,036	1,036			
100081797	NORTH MIAMI	FL		03/30/2022		361,381							534	534			
100081798	KUNA	ID		03/30/2022		873,734							16,221	16,221			
100081800	BROOKLYN	NY		03/30/2022		1,617,704							2,074	2,074			
100081807	HARRISON	NJ		03/30/2022		1,471,292							1,845	1,845			
100081808	PORT SAINT LUCIE	FL		03/30/2022		734,752							978	978			
100081812	CORONA	CA		03/30/2022		1,490,380							1,993	1,993			
100081814	MABLETON	GA		03/30/2022		1,006,613							1,246	1,246			
100081816	TUCSON	AZ		03/30/2022		731,963							1,779	1,779			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100081818	LA PUENTE	CA		03/30/2022		2,122,157							2,438	2,438			
100081820	SCOTTSDALE	AZ		04/12/2022		1,668,840							2,087	2,087			
100081821	LOS ANGELES	CA		03/30/2022		5,667,251							1,203	1,203			
100081822	STEILACOOM	WA		03/30/2022		3,372,544							3,777	3,777			
100081824	LOS ANGELES	CA		03/30/2022		3,009,279							3,555	3,555			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		911,430							759	759			
100081834	CYPRESS	CA		03/30/2022		661,337							877	877			
100081837	HOMESTEAD	FL		03/30/2022		580,838							1,114	1,114			
100081838	PALM SPRINGS	CA		03/30/2022		2,243,963							2,731	2,731			
100081844	WEST ALLIS	WI		03/30/2022		530,661							602	602			
100081856	PALM BCH GDNS	FL		04/12/2022		552,464							508	508			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		2,262,379							2,663	2,663			
100081880	WEST HILLS	CA		03/31/2022		2,479,031							2,946	2,946			
100081881	LAKESIDE	CA		03/31/2022		1,554,046							2,253	2,253			
100081882	LADERA RANCH	CA		03/31/2022		5,093,011							6,952	6,952			
100081883	SANTA ROSA BEACH	FL		03/31/2022		2,574,693							3,420	3,420			
100081884	FULLERTON	CA		03/31/2022		2,094,928							3,058	3,058			
100081885	TEMPLE CITY	CA		03/31/2022		2,305,529							28,674	28,674			
100081887	CHATSWORTH	CA		03/31/2022		1,320,095							1,914	1,914			
100081888	SAN DIEGO	CA		03/31/2022		1,506,882							2,431	2,431			
100081890	ANAHEIM	CA		03/31/2022		1,249,599							2,087	2,087			
100081893	AMSTERDAM	NLD		03/30/2022		503,100							15	15	4		4
100081894	AMSTERDAM	NLD		03/30/2022		10,096							90	90	2		2
100081895	AMSTERDAM	NLD		03/30/2022		57,750							2	2	2		2
100081896	AMSTERDAM	NLD		03/30/2022		79,600							4	4	1		1
100081897	AMSTERDAM	NLD		03/30/2022		81,000							3	3	3		3
100081898	AMSTERDAM	NLD		03/30/2022		14,526							106	106	3		3
100081899	AMSTERDAM	NLD		03/30/2022		68,000							3	3			
100081900	AMSTERDAM	NLD		03/30/2022		5,991							53	53	1		1
100081901	AMSTERDAM	NLD		03/30/2022		47,600							2	2	2		2
100081902	AMSTERDAM	NLD		03/30/2022		51,443							168	168	4		4
100081903	AMSTERDAM	NLD		03/30/2022		84,400							4	4			
100081904	AMSTERDAM	NLD		03/30/2022		72,800							3	3	(1)		(1)
100081905	AMSTERDAM	NLD		03/30/2022		7,027							51	51	1		1
100081906	AMSTERDAM	NLD		03/30/2022		57,400							3	3			
100081907	AMSTERDAM	NLD		03/30/2022		5,542							40	40	1		1
100081908	AMSTERDAM	NLD		03/30/2022		20,958							128	128	3		3
100081909	AMSTERDAM	NLD		03/30/2022		73,240							6	6	1		1
100081910	AMSTERDAM	NLD		03/30/2022		173,000							7	7	7		7
100081911	AMSTERDAM	NLD		03/30/2022		79,500							4	4			
100081912	AMSTERDAM	NLD		03/30/2022		7,167							52	52	1		1
100081913	AMSTERDAM	NLD		03/30/2022		19,241							169	169	4		4
100081914	AMSTERDAM	NLD		03/30/2022		219,900							8	8	(1)		(1)
100081915	AMSTERDAM	NLD		03/30/2022		315,000							12	12			
100081916	AMSTERDAM	NLD		03/30/2022		80,000							3	3	1		1
100081917	AMSTERDAM	NLD		03/30/2022		290,000							13	13	10		10
100081918	AMSTERDAM	NLD		03/30/2022		12,897							95	95	3		3
100081919	AMSTERDAM	NLD		03/30/2022		288,600							13	13	1		1
100081920	AMSTERDAM	NLD		03/30/2022		174,000							6	6	(1)		(1)
100081921	AMSTERDAM	NLD		03/30/2022		417,000							19	19	(5)		(5)
100081922	AMSTERDAM	NLD		03/30/2022		22,596							164	164	4		4

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

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081977	AMSTERDAM	NLD		03/30/2022		1,437,000							50	50	12		12
100081978	AMSTERDAM	NLD		03/30/2022		237,842							1,741	1,741	42		42
100081979	AMSTERDAM	NLD		03/30/2022		58,500							3	3			
100081980	AMSTERDAM	NLD		03/30/2022		279,000							11	11	1		1
100081981	AMSTERDAM	NLD		03/30/2022		54,000							2	2			
100081982	AMSTERDAM	NLD		03/30/2022		67,200							3	3			
100081983	AMSTERDAM	NLD		03/30/2022		57,000							2	2			
100081984	AMSTERDAM	NLD		03/30/2022		32,403							239	239	6		6
100081985	AMSTERDAM	NLD		03/30/2022		360,000							15	15			
100081986	AMSTERDAM	NLD		03/30/2022		468,000							17	17	(2)		(2)
100081987	AMSTERDAM	NLD		03/30/2022		47,600							2	2	2		2
100081988	AMSTERDAM	NLD		03/30/2022		47,600							1	1	2		2
100081989	AMSTERDAM	NLD		03/30/2022		42,000							2	2	1		1
100081990	AMSTERDAM	NLD		03/30/2022		42,000							2	2	1		1
100081991	AMSTERDAM	NLD		03/30/2022		7,022							52	52	1		1
100081992	AMSTERDAM	NLD		03/30/2022		78,000							3	3			
100081993	AMSTERDAM	NLD		03/30/2022		36,880							1	1			
100081994	AMSTERDAM	NLD		03/30/2022		204,000							8	8	(1)		(1)
100081995	AMSTERDAM	NLD		03/30/2022		91,000							4	4	(1)		(1)
100081996	AMSTERDAM	NLD		03/30/2022		9,909							91	91	2		2
100081997	AMSTERDAM	NLD		03/30/2022		18,800							1,919	1,919	7		7
100081998	AMSTERDAM	NLD		03/30/2022		158,200							57,215	57,215	114		114
100081999	AMSTERDAM	NLD		03/30/2022		72,000							3	3			
100082000	AMSTERDAM	NLD		03/30/2022		69,000							3	3			
100082001	AMSTERDAM	NLD		03/30/2022		62,400							3	3			
100082002	AMSTERDAM	NLD		03/30/2022		67,500							3	3	(1)		(1)
100082003	AMSTERDAM	NLD		03/30/2022		447,300							25	25	(1)		(1)
100082004	AMSTERDAM	NLD		03/30/2022		76,041							827	827	19		19
100082005	AMSTERDAM	NLD		03/30/2022		521,298							28	28	(1)		(1)
100082006	AMSTERDAM	NLD		03/30/2022		114,000							4	4	4		4
100082007	AMSTERDAM	NLD		03/30/2022		144,000							5	5	5		5
100082008	AMSTERDAM	NLD		03/30/2022		25,994							187	187	5		5
100082009	AMSTERDAM	NLD		03/30/2022		96,000							10	10			
100082010	AMSTERDAM	NLD		03/30/2022		19,501							119	119	3		3
100082011	AMSTERDAM	NLD		03/30/2022		94,500							8	8	7		7
100082012	AMSTERDAM	NLD		03/30/2022		8,497							80	80	3		3
100082013	AMSTERDAM	NLD		03/30/2022		60,000							2	2	2		2
100082014	AMSTERDAM	NLD		03/30/2022		16,772							122	122	3		3
100082015	AMSTERDAM	NLD		03/30/2022		86,800							3	3	3		3
100082016	AMSTERDAM	NLD		03/30/2022		72,800							2	2	2		2
100082017	AMSTERDAM	NLD		03/30/2022		13,778							209	209	5		5
100082018	AMSTERDAM	NLD		03/30/2022		75,600							3	3	3		3
100082019	AMSTERDAM	NLD		03/30/2022		14,308							217	217	5		5
100082020	AMSTERDAM	NLD		03/30/2022		14,308							217	217	5		5
100082021	AMSTERDAM	NLD		03/30/2022		75,600							3	3	4		4
100082022	AMSTERDAM	NLD		03/30/2022		85,400							3	3	4		4
100082023	AMSTERDAM	NLD		03/30/2022		16,162							245	245	6		6
100082024	AMSTERDAM	NLD		03/30/2022		17,855							130	130	4		4
100082025	AMSTERDAM	NLD		03/30/2022		92,400							3	3	5		5
100082026	AMSTERDAM	NLD		03/30/2022		86,800							4	4	3		3
100082027	AMSTERDAM	NLD		03/30/2022		16,772							122	122	3		3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100082028	AMSTERDAM	NLD		03/30/2022		15,898							241	241	6		6
100082029	AMSTERDAM	NLD		03/30/2022		84,000							4	4	3		3
100082030	AMSTERDAM	NLD		03/30/2022		61,800							3	3			
100082031	AMSTERDAM	NLD		03/30/2022		6,269							46	46	1		1
100082032	AMSTERDAM	NLD		03/30/2022		69,626							3	3	2		2
100082033	AMSTERDAM	NLD		03/30/2022		5,076							37	37	1		1
100082034	AMSTERDAM	NLD		03/30/2022		56,374							3	3	2		2
100082035	AMSTERDAM	NLD		03/30/2022		322,000							15	15	(1)		(1)
100082036	AMSTERDAM	NLD		03/30/2022		392,000							18	18	(1)		(1)
100082037	AMSTERDAM	NLD		03/30/2022		151,500							6	6	1		1
100082038	AMSTERDAM	NLD		03/30/2022		81,200							3	3			
100082039	AMSTERDAM	NLD		03/30/2022		84,600							4	4			
100082040	AMSTERDAM	NLD		03/30/2022		56,400							3	3			
100082041	AMSTERDAM	NLD		03/30/2022		108,000							9	9	17		17
100082042	AMSTERDAM	NLD		03/30/2022		12,600							111	111	3		3
100082043	AMSTERDAM	NLD		03/30/2022		88,000							4	4			
100082044	AMSTERDAM	NLD		03/30/2022		86,800							3	3			
100082045	AMSTERDAM	NLD		03/30/2022		7,875							69	69	2		2
100082046	AMSTERDAM	NLD		03/30/2022		81,000							4	4			
100082047	AMSTERDAM	NLD		03/30/2022		100,500							5	5			
100082048	AMSTERDAM	NLD		03/30/2022		103,600							10	10			
100082049	AMSTERDAM	NLD		03/30/2022		19,028							208	208	5		5
100082050	AMSTERDAM	NLD		03/30/2022		68,600							7	7			
100082051	AMSTERDAM	NLD		03/30/2022		6,300							69	69	2		2
100082052	AMSTERDAM	NLD		03/30/2022		57,000							2	2	2		2
100082053	AMSTERDAM	NLD		03/30/2022		5,135							38	38	1		1
100082054	AMSTERDAM	NLD		03/30/2022		112,500							6	6			
100082055	AMSTERDAM	NLD		03/30/2022		92,400							3	3	4		4
100082056	AMSTERDAM	NLD		03/30/2022		103,600							3	3	5		5
100082057	AMSTERDAM	NLD		03/30/2022		300,000							8	8	15		15
100082058	AMSTERDAM	NLD		03/30/2022		27,011							199	199	5		5
100082059	AMSTERDAM	NLD		03/30/2022		123,000							5	5	(1)		(1)
100082060	AMSTERDAM	NLD		03/30/2022		11,078							81	81	2		2
100082061	AMSTERDAM	NLD		03/30/2022		10,651							100	100	2		2
100082062	AMSTERDAM	NLD		03/30/2022		121,500							5	5	(1)		(1)
100082064	AMSTERDAM	NLD		03/30/2022		249,200							7	7	10		10
100082065	AMSTERDAM	NLD		03/30/2022		154,000							4	4	6		6
100082215	PUNTA MITA	MEX		04/14/2022		1,237,658							1,117	1,117			
100082216	CABO SAN LUCAS	MEX		04/14/2022		5,308,098							5,144	5,144			
100082217	CABO SAN LUCAS	MEX		04/14/2022		622,319							619	619			
100082218	CABO SAN LUCAS	MEX		04/14/2022		581,800							1,116	1,116			
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		326,092							309	309			
100082220	SAYULITA	MEX		04/14/2022		1,735,372							1,778	1,778			
100082221	CABO SAN LUCAS	MEX		04/14/2022		556,285							1,195	1,195			
100082223	CABO SAN LUCAS	MEX		04/14/2022		1,132,707							1,275	1,275			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		4,046,527							4,373	4,373			
100082225	PLAYAS DE ROSARITO	MEX		04/14/2022		508,547							521	521			
100082226	LOS CABOS	MEX		04/14/2022		307,946							211	211			
100082228	PUERTO VALLARTA	MEX		04/14/2022		366,121							450	450			
100082229	PUERTO VALLARTA	MEX		04/14/2022		375,436							2,732	2,732			
100082230	SAYULITA	MEX		04/14/2022		705,344							768	768			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082231	PUERTA VALLARTA	MEX		04/14/2022		2,621,720							2,359	2,359			
100082232	CABO SAN LUCAS BCS	MEX		04/14/2022		2,205,472							2,738	2,738			
100082233	SAYULITA NAYARIT	MEX		04/14/2022		3,953,503							7,302	7,302			
100082721	AMSTERDAM	NLD		04/27/2022		7,145							50	50	(1)		(1)
100082722	AMSTERDAM	NLD		04/27/2022		31,500							2	2			
100082723	AMSTERDAM	NLD		04/27/2022		2,756							24	24	(1)		(1)
100082724	AMSTERDAM	NLD		04/27/2022		95,250							7	7			
100082725	AMSTERDAM	NLD		04/27/2022		8,202							72	72	(2)		(2)
100082726	AMSTERDAM	NLD		04/27/2022		18,000							1	1			
100082727	AMSTERDAM	NLD		04/27/2022		7,746							70	70	(2)		(2)
100082728	AMSTERDAM	NLD		04/27/2022		17,760							1	1			
100082729	AMSTERDAM	NLD		04/27/2022		27,011							51	51	(2)		(2)
100082730	AMSTERDAM	NLD		04/27/2022		5,463											
100082731	AMSTERDAM	NLD		04/27/2022		174,200							9	9	4		4
100082732	AMSTERDAM	NLD		04/27/2022		47,600							2	2			
100082733	AMSTERDAM	NLD		04/27/2022		52,500							2	2			
100082734	AMSTERDAM	NLD		04/27/2022		64,000							3	3			
100082735	AMSTERDAM	NLD		04/27/2022		390,000							40	40	(15)		(15)
100082736	AMSTERDAM	NLD		04/27/2022		40,800							2	2			
100082737	AMSTERDAM	NLD		04/27/2022		7,524							53	53	(2)		(2)
100082738	AMSTERDAM	NLD		04/27/2022		622,920							23	23	19		19
100082739	AMSTERDAM	NLD		04/27/2022		62,400							4	4	(1)		(1)
100082740	AMSTERDAM	NLD		04/27/2022		240,800							13	13	(1)		(1)
100082742	AMSTERDAM	NLD		04/27/2022		75,000							3	3			
100082743	AMSTERDAM	NLD		04/27/2022		620,000							27	27	(1)		(1)
100082744	AMSTERDAM	NLD		04/27/2022		81,200							5	5			
100082745	AMSTERDAM	NLD		04/27/2022		14,149							100	100	(3)		(3)
100082746	AMSTERDAM	NLD		04/27/2022		16,786							116	116	(4)		(4)
100082747	AMSTERDAM	NLD		04/27/2022		89,600							5	5			
100082748	AMSTERDAM	NLD		04/27/2022		924,000							48	48	(14)		(14)
100082749	AMSTERDAM	NLD		04/27/2022		66,000							3	3			
100082750	AMSTERDAM	NLD		04/27/2022		64,500							2	2			
100082751	AMSTERDAM	NLD		04/27/2022		22,969							165	165	(5)		(5)
100082752	AMSTERDAM	NLD		04/27/2022		253,500							12	12	(1)		(1)
100082753	AMSTERDAM	NLD		04/27/2022		71,400							4	4			
100082754	AMSTERDAM	NLD		04/27/2022		13,797							99	99	(3)		(3)
100082755	AMSTERDAM	NLD		04/27/2022		82,600							5	5			
100082756	AMSTERDAM	NLD		04/27/2022		15,961							114	114	(4)		(4)
100082757	AMSTERDAM	NLD		04/27/2022		78,400							5	5			
100082758	AMSTERDAM	NLD		04/27/2022		15,149							108	108	(3)		(3)
100082759	AMSTERDAM	NLD		04/27/2022		63,200							3	3			
100082760	AMSTERDAM	NLD		04/27/2022		42,000							2	2			
100082761	AMSTERDAM	NLD		04/27/2022		61,201							126	126	(4)		(4)
100082762	AMSTERDAM	NLD		04/27/2022		712,652							41	41	(2)		(2)
100082763	AMSTERDAM	NLD		04/27/2022		98,120							684	684	(21)		(21)
100082764	AMSTERDAM	NLD		04/27/2022		5,720							40	40	(1)		(1)
100082765	AMSTERDAM	NLD		04/27/2022		63,000							3	3			
100082766	AMSTERDAM	NLD		04/27/2022		288,672							16	16	(1)		(1)
100082767	AMSTERDAM	NLD		04/27/2022		90,545							173	173	(5)		(5)
100082768	AMSTERDAM	NLD		04/27/2022		5,253							45	45	(1)		(1)
100082769	AMSTERDAM	NLD		04/27/2022		59,100							2	2	(1)		(1)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082770	AMSTERDAM	NLD		04/27/2022		46,500							3	3			
100082771	AMSTERDAM	NLD		04/27/2022		9,693							87	87	(3)		(3)
100082772	AMSTERDAM	NLD		04/27/2022		109,500							4	4	(1)		(1)
100082773	AMSTERDAM	NLD		04/27/2022		85,500							5	5	(1)		(1)
100082774	AMSTERDAM	NLD		04/27/2022		212,800							7	7	2		2
100082775	AMSTERDAM	NLD		04/27/2022		63,000							3	3			
100082776	AMSTERDAM	NLD		04/27/2022		72,800							3	3	1		1
100082777	AMSTERDAM	NLD		04/27/2022		13,884							203	203	(6)		(6)
100082778	AMSTERDAM	NLD		04/27/2022		16,287							239	239	(7)		(7)
100082779	AMSTERDAM	NLD		04/27/2022		85,400							5	5	2		2
100082780	AMSTERDAM	NLD		04/27/2022		72,800							4	4	2		2
100082781	AMSTERDAM	NLD		04/27/2022		14,172							99	99	(3)		(3)
100082782	AMSTERDAM	NLD		04/27/2022		221,200							8	8	2		2
100082783	AMSTERDAM	NLD		04/27/2022		19,733							168	168	(5)		(5)
100082784	AMSTERDAM	NLD		04/27/2022		5,000,000							277	277	41		41
100082785	AMSTERDAM	NLD		04/27/2022		136,500							7	7			
100082786	AMSTERDAM	NLD		04/27/2022		227,000							12	12	(1)		(1)
100082787	AMSTERDAM	NLD		04/27/2022		168,000							5	5	1		1
100082788	AMSTERDAM	NLD		04/27/2022		15,810							142	142	(4)		(4)
100082789	AMSTERDAM	NLD		04/27/2022		166,600							9	9	(1)		(1)
100082790	AMSTERDAM	NLD		04/27/2022		73,500							4	4			
100082791	AMSTERDAM	NLD		04/27/2022		6,534							56	56	(2)		(2)
100082792	AMSTERDAM	NLD		04/27/2022		75,360							4	4	2		2
100082793	AMSTERDAM	NLD		04/27/2022		284,800							16	16	(1)		(1)
100082794	AMSTERDAM	NLD		04/27/2022		64,500							4	4			
100082795	AMSTERDAM	NLD		04/27/2022		5,733							49	49	(2)		(2)
100082796	AMSTERDAM	NLD		04/27/2022		49,500							2	2			
100082797	AMSTERDAM	NLD		04/27/2022		4,400							37	37	(1)		(1)
100082798	AMSTERDAM	NLD		04/27/2022		10,443							72	72	(2)		(2)
100082799	AMSTERDAM	NLD		04/27/2022		115,316							9	9	(2)		(2)
100082800	AMSTERDAM	NLD		04/27/2022		83,800							5	5	9		9
100082802	AMSTERDAM	NLD		04/27/2022		1,422,682							78	78	(5)		(5)
100082803	AMSTERDAM	NLD		04/27/2022		6,133							52	52	(1)		(1)
100082804	AMSTERDAM	NLD		04/27/2022		69,000							4	4	2		2
100082805	AMSTERDAM	NLD		04/27/2022		5,727							40	40	(1)		(1)
100082806	AMSTERDAM	NLD		04/27/2022		63,000							3	3	2		2
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		1,457,844							1,726	1,726			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		621,851							830	830			
100083284	PUERTO VALLARTA	MEX		05/12/2022		1,474,774							1,748	1,748			
100083292	AMSTERDAM	NLD		05/27/2022		160,000							11	11	(1)		(1)
100083293	AMSTERDAM	NLD		05/27/2022		28,756							1	1	1		1
100083294	AMSTERDAM	NLD		05/27/2022		22,933							196	196	(2)		(2)
100083295	AMSTERDAM	NLD		05/27/2022		46,900							3	3			
100083296	AMSTERDAM	NLD		05/27/2022		12,228							104	104	(2)		(2)
100083297	AMSTERDAM	NLD		05/27/2022		7,200											
100083298	AMSTERDAM	NLD		05/27/2022		129,000							7	7			
100083299	AMSTERDAM	NLD		05/27/2022		11,709							83	83	(1)		(1)
100083300	AMSTERDAM	NLD		05/27/2022		95,200							4	4	(1)		(1)
100083301	AMSTERDAM	NLD		05/27/2022		424,500							21	21	2		2
100083302	AMSTERDAM	NLD		05/27/2022		38,463							278	278	(4)		(4)
100083303	AMSTERDAM	NLD		05/27/2022		69,000							3	3			

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

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083357	AMSTERDAM	NLD		05/27/2022		16,287							240	240	(3)		(3)
100083358	AMSTERDAM	NLD		05/27/2022		85,400							4	4	2		2
100083359	AMSTERDAM	NLD		05/27/2022		75,600							3	3	2		2
100083360	AMSTERDAM	NLD		05/27/2022		14,418							212	212	(3)		(3)
100083361	AMSTERDAM	NLD		05/27/2022		78,400							4	4	2		2
100083362	AMSTERDAM	NLD		05/27/2022		14,952							220	220	(3)		(3)
100083363	AMSTERDAM	NLD		05/27/2022		81,200							4	4	2		2
100083364	AMSTERDAM	NLD		05/27/2022		15,486							228	228	(3)		(3)
100083365	AMSTERDAM	NLD		05/27/2022		72,800							4	4			
100083366	AMSTERDAM	NLD		05/27/2022		13,884							205	205	(3)		(3)
100083367	AMSTERDAM	NLD		05/27/2022		89,600							3	3	3		3
100083368	AMSTERDAM	NLD		05/27/2022		17,088							252	252	(3)		(3)
100083369	AMSTERDAM	NLD		05/27/2022		112,000							6	6	1		1
100083370	AMSTERDAM	NLD		05/27/2022		21,803							154	154	(2)		(2)
100083371	AMSTERDAM	NLD		05/27/2022		49,500							2	2	(1)		(1)
100083372	AMSTERDAM	NLD		05/27/2022		78,000							4	4	3		3
100083373	AMSTERDAM	NLD		05/27/2022		48,000							3	3			
100083374	AMSTERDAM	NLD		05/27/2022		65,600							2	2	1		1
100083375	AMSTERDAM	NLD		05/27/2022		72,000							3	3	1		1
100083376	AMSTERDAM	NLD		05/27/2022		54,000							3	3			
100083377	AMSTERDAM	NLD		05/27/2022		4,938							34	34	(1)		(1)
100083378	AMSTERDAM	NLD		05/27/2022		320,690							13	13	7		7
100083379	AMSTERDAM	NLD		05/27/2022		140,863							6,218	6,218	(217)		(217)
100083380	AMSTERDAM	NLD		05/27/2022		78,000							8	8			
100083381	AMSTERDAM	NLD		05/27/2022		7,125							42	42	(1)		(1)
100083382	AMSTERDAM	NLD		05/27/2022		283,500							12	12	10		10
100083383	AMSTERDAM	NLD		05/27/2022		25,200							216	216	(3)		(3)
100083384	AMSTERDAM	NLD		05/27/2022		86,834							3	3			
100083385	AMSTERDAM	NLD		05/27/2022		60,000							2	2	(1)		(1)
100083386	AMSTERDAM	NLD		05/27/2022		67,200							3	3	2		2
100083387	AMSTERDAM	NLD		05/27/2022		162,400							10	10	(2)		(2)
100083388	AMSTERDAM	NLD		05/27/2022		68,600							4	4	3		3
100083389	AMSTERDAM	NLD		05/27/2022		55,500							2	2	(1)		(1)
100083390	AMSTERDAM	NLD		05/27/2022		1,500,300							96	96	(4)		(4)
100083391	AMSTERDAM	NLD		05/27/2022		107,200							7	7	3		3
100083392	AMSTERDAM	NLD		05/27/2022		266,000							12	12			
100083393	AMSTERDAM	NLD		05/27/2022		132,000							4	4	5		5
100083394	AMSTERDAM	NLD		05/27/2022		51,000							3	3			
100083395	AMSTERDAM	NLD		05/27/2022		4,632							33	33			
100083396	AMSTERDAM	NLD		05/27/2022		44,000							1	1	2		2
100083397	AMSTERDAM	NLD		05/27/2022		44,000							1	1	2		2
100083398	AMSTERDAM	NLD		05/27/2022		315,000							35	35	8		8
100083399	AMSTERDAM	NLD		05/27/2022		28,955							169	169	(2)		(2)
100083400	AMSTERDAM	NLD		05/27/2022		97,500							5	5			
100083401	AMSTERDAM	NLD		05/27/2022		912,000							53	53	(10)		(10)
100083402	AMSTERDAM	NLD		05/27/2022		455,000							24	24	11		11
100083403	AMSTERDAM	NLD		05/27/2022		10,697							75	75	(1)		(1)
100083404	AMSTERDAM	NLD		05/27/2022		117,000							4	4	6		6
100083405	AMSTERDAM	NLD		05/27/2022		121,200							4	4	6		6
100083406	AMSTERDAM	NLD		05/27/2022		385,500							22	22	(1)		(1)
100083407	AMSTERDAM	NLD		05/27/2022		15,223							106	106	(1)		(1)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083408	AMSTERDAM	NLD		05/27/2022		166,500							6	6	8		8
100083409	AMSTERDAM	NLD		05/27/2022		15,223							106	106	(1)		(1)
100083410	AMSTERDAM	NLD		05/27/2022		166,500							6	6	8		8
100083411	AMSTERDAM	NLD		05/27/2022		119,000							4	4	6		6
100083412	AMSTERDAM	NLD		05/27/2022		65,100							3	3	(1)		(1)
100083413	AMSTERDAM	NLD		05/27/2022		300,000							17	17	(1)		(1)
100083414	AMSTERDAM	NLD		05/27/2022		238,800							152,664	152,664	(2,296)		(2,296)
100083415	AMSTERDAM	NLD		05/27/2022		397,350							19	19	10		10
100083416	AMSTERDAM	NLD		05/27/2022		58,500							2	2	3		3
100083417	AMSTERDAM	NLD		05/27/2022		5,356							37	37			
100083418	AMSTERDAM	NLD		05/27/2022		133,500							8	8	4		4
100083419	AMSTERDAM	NLD		05/27/2022		84,000							3	3			
100083420	AMSTERDAM	NLD		05/27/2022		39,000							2	2	(1)		(1)
100083421	AMSTERDAM	NLD		05/27/2022		4,120							28	28			
100083422	AMSTERDAM	NLD		05/27/2022		150,000							7	7	(1)		(1)
100083423	AMSTERDAM	NLD		05/27/2022		78,000							3	3	3		3
100083424	AMSTERDAM	NLD		05/27/2022		148,500							9	9			
100083425	AMSTERDAM	NLD		05/27/2022		204,000							11	11			
100083426	AMSTERDAM	NLD		05/27/2022		11,521							80	80	(1)		(1)
100083427	AMSTERDAM	NLD		05/27/2022		126,000							6	6	3		3
100083428	AMSTERDAM	NLD		05/27/2022		937,200							56	56	(3)		(3)
100083429	AMSTERDAM	NLD		05/27/2022		256,500							16	16	(3)		(3)
100083430	AMSTERDAM	NLD		05/27/2022		23,289							165	165	(3)		(3)
100083431	AMSTERDAM	NLD		05/27/2022		500,000							23	23	12		12
100083432	AMSTERDAM	NLD		05/27/2022		600,000							29	29	9		9
100083433	AMSTERDAM	NLD		05/27/2022		83,143							5	5	2		2
100083434	AMSTERDAM	NLD		05/27/2022		7,703							52	52	(1)		(1)
100083435	AMSTERDAM	NLD		05/27/2022		63,000							3	3			
100083436	AMSTERDAM	NLD		05/27/2022		139,500							6	6	3		3
100083734	PUERTO VALLARTA	MEX		06/28/2022		615,107							707	707			
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022		709,255							796	796			
100083736	CABO SAN LUCAS	MEX		06/28/2022		2,514,953							2,435	2,435			
100084119	POMPANO BEACH	FL		08/12/2022		461,767							459	459			
100084230	AMSTERDAM	NLD		06/30/2022		54,000							3	3			
100084231	AMSTERDAM	NLD		06/30/2022		15,588							132	132	(5)		(5)
100084232	AMSTERDAM	NLD		06/30/2022		240,000							12	12			
100084233	AMSTERDAM	NLD		06/30/2022		100,000							5	5			
100084234	AMSTERDAM	NLD		06/30/2022		172,500							10	10			
100084235	AMSTERDAM	NLD		06/30/2022		15,767							110	110	(4)		(4)
100084236	AMSTERDAM	NLD		06/30/2022		19,500							1	1			
100084237	AMSTERDAM	NLD		06/30/2022		6,505							43	43	(2)		(2)
100084238	AMSTERDAM	NLD		06/30/2022		114,000							5	5			
100084239	AMSTERDAM	NLD		06/30/2022		87,000							5	5	2		2
100084240	AMSTERDAM	NLD		06/30/2022		99,000							5	5	(1)		(1)
100084241	AMSTERDAM	NLD		06/30/2022		160,000							7	7	(1)		(1)
100084242	AMSTERDAM	NLD		06/30/2022		140,000							6	6	(1)		(1)
100084243	AMSTERDAM	NLD		06/30/2022		4,000							2,179	2,179	(84)		(84)
100084244	AMSTERDAM	NLD		06/30/2022		7,593							52	52	(2)		(2)
100084245	AMSTERDAM	NLD		06/30/2022		82,500							3	3	4		4
100084246	AMSTERDAM	NLD		06/30/2022		204,000							10	10	11		11
100084247	AMSTERDAM	NLD		06/30/2022		487,500							23	23	26		26

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084248	AMSTERDAM	NLD		06/30/2022		244,500							12	12	13		13
100084249	AMSTERDAM	NLD		06/30/2022		111,000							3	3	6		6
100084250	AMSTERDAM	NLD		06/30/2022		10,224							69	69	(2)		(2)
100084251	AMSTERDAM	NLD		06/30/2022		145,600							5	5	1		1
100084252	AMSTERDAM	NLD		06/30/2022		88,000							3	3			
100084253	AMSTERDAM	NLD		06/30/2022		67,200							4	4			
100084254	AMSTERDAM	NLD		06/30/2022		4,333							36	36	(1)		(1)
100084255	AMSTERDAM	NLD		06/30/2022		379,500							19	19	(1)		(1)
100084256	AMSTERDAM	NLD		06/30/2022		760,500							38	38	(2)		(2)
100084257	AMSTERDAM	NLD		06/30/2022		120,960							6	6			
100084258	AMSTERDAM	NLD		06/30/2022		124,800							7	7			
100084259	AMSTERDAM	NLD		06/30/2022		16,351							107	107	(4)		(4)
100084260	AMSTERDAM	NLD		06/30/2022		177,000							12	12	6		6
100084261	AMSTERDAM	NLD		06/30/2022		58,500							1	1	8		8
100084262	AMSTERDAM	NLD		06/30/2022		349,020							17	17	(1)		(1)
100084263	AMSTERDAM	NLD		06/30/2022		50,400							2	2	2		2
100084264	AMSTERDAM	NLD		06/30/2022		345,000							16	16	(1)		(1)
100084265	AMSTERDAM	NLD		06/30/2022		208,000							10	10	3		3
100084266	AMSTERDAM	NLD		06/30/2022		192,800							10	10			
100084267	AMSTERDAM	NLD		06/30/2022		64,000							2	2	2		2
100084268	AMSTERDAM	NLD		06/30/2022		230,000							9	9	8		8
100084269	AMSTERDAM	NLD		06/30/2022		6,636							56	56	(2)		(2)
100084270	AMSTERDAM	NLD		06/30/2022		73,500							4	4			
100084271	AMSTERDAM	NLD		06/30/2022		132,000							8	8			
100084272	AMSTERDAM	NLD		06/30/2022		148,400							7	7	2		2
100084273	AMSTERDAM	NLD		06/30/2022		97,500							4	4	3		3
100084274	AMSTERDAM	NLD		06/30/2022		271,289							16	16	8		8
100084275	AMSTERDAM	NLD		06/30/2022		90,000							6	6	3		3
100084276	AMSTERDAM	NLD		06/30/2022		64,500							4	4			
100084277	AMSTERDAM	NLD		06/30/2022		5,907							40	40	(2)		(2)
100084278	AMSTERDAM	NLD		06/30/2022		72,000							4	4			
100084279	AMSTERDAM	NLD		06/30/2022		66,000							3	3	3		3
100084280	AMSTERDAM	NLD		06/30/2022		88,500							4	4			
100084281	AMSTERDAM	NLD		06/30/2022		8,094							56	56	(2)		(2)
100084282	AMSTERDAM	NLD		06/30/2022		8,505							59	59	(2)		(2)
100084283	AMSTERDAM	NLD		06/30/2022		93,000							5	5			
100084284	AMSTERDAM	NLD		06/30/2022		463,400							15	15	22		22
100084285	AMSTERDAM	NLD		06/30/2022		94,011							160	160	(6)		(6)
100084286	AMSTERDAM	NLD		06/30/2022		103,500							6	6			
100084287	AMSTERDAM	NLD		06/30/2022		9,478							65	65	(2)		(2)
100084288	AMSTERDAM	NLD		06/30/2022		15,577							135	135	(5)		(5)
100084289	AMSTERDAM	NLD		06/30/2022		81,200							5	5	1		1
100084290	AMSTERDAM	NLD		06/30/2022		86,800							3	3	1		1
100084291	AMSTERDAM	NLD		06/30/2022		14,450							125	125	(5)		(5)
100084292	AMSTERDAM	NLD		06/30/2022		501,200							29	29	9		9
100084293	AMSTERDAM	NLD		06/30/2022		96,122							834	834	(31)		(31)
100084294	AMSTERDAM	NLD		06/30/2022		491,600							29	29	9		9
100084295	AMSTERDAM	NLD		06/30/2022		96,148							832	832	(31)		(31)
100084296	AMSTERDAM	NLD		06/30/2022		160,000							7	7	(1)		(1)
100084297	AMSTERDAM	NLD		06/30/2022		115,200							6	6			
100084298	AMSTERDAM	NLD		06/30/2022		51,672							3	3			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084299	AMSTERDAM	NLD		06/30/2022		132,000							8	8			
100084300	AMSTERDAM	NLD		06/30/2022		14,781							125	125	(5)		(5)
100084301	AMSTERDAM	NLD		06/30/2022		76,800							4	4			
100084302	AMSTERDAM	NLD		06/30/2022		327,600							16	16	5		5
100084303	AMSTERDAM	NLD		06/30/2022		67,330							2	2			
100084304	AMSTERDAM	NLD		06/30/2022		136,500							8	8			
100084305	AMSTERDAM	NLD		06/30/2022		12,494							86	86	(3)		(3)
100084306	AMSTERDAM	NLD		06/30/2022		200,000							10	10	1		1
100084307	AMSTERDAM	NLD		06/30/2022		95,040							5	5			
100084308	AMSTERDAM	NLD		06/30/2022		43,790							295	295	(11)		(11)
100084309	AMSTERDAM	NLD		06/30/2022		475,480							21	21	(3)		(3)
100084310	AMSTERDAM	NLD		06/30/2022		22,475							154	154	(6)		(6)
100084311	AMSTERDAM	NLD		06/30/2022		61,500							2	2	4		4
100084312	AMSTERDAM	NLD		06/30/2022		224,000							10	10	(1)		(1)
100084313	AMSTERDAM	NLD		06/30/2022		84,000							5	5			
100084314	AMSTERDAM	NLD		06/30/2022		16,600							111	111	(4)		(4)
100084315	AMSTERDAM	NLD		06/30/2022		85,500							6	6	8		8
100084316	AMSTERDAM	NLD		06/30/2022		7,901							47	47	(1)		(1)
100084317	AMSTERDAM	NLD		06/30/2022		84,800							2	2	12		12
100084318	AMSTERDAM	NLD		06/30/2022		150,000							8	8	2		2
100084319	AMSTERDAM	NLD		06/30/2022		112,000							6	6	(1)		(1)
100084320	AMSTERDAM	NLD		06/30/2022		228,800							14	14	7		7
100084321	AMSTERDAM	NLD		06/30/2022		64,500							4	4			
100084322	AMSTERDAM	NLD		06/30/2022		5,907							40	40	(2)		(2)
100084323	AMSTERDAM	NLD		06/30/2022		5,265,000							248	248	281		281
100084324	AMSTERDAM	NLD		06/30/2022		60,000							3	3	4		4
100084325	AMSTERDAM	NLD		06/30/2022		206,400							8	8	6		6
100084326	AMSTERDAM	NLD		06/30/2022		130,000							7	7			
100084327	AMSTERDAM	NLD		06/30/2022		142,800							6	6	5		5
100084328	AMSTERDAM	NLD		06/30/2022		40,600							1	1	2		2
100084329	AMSTERDAM	NLD		06/30/2022		7,502							12	12			
100084330	AMSTERDAM	NLD		06/30/2022		76,500							4	4	5		5
100084331	AMSTERDAM	NLD		06/30/2022		95,200							4	4	5		5
100084332	AMSTERDAM	NLD		06/30/2022		12,985							133	133	(5)		(5)
100084333	AMSTERDAM	NLD		06/30/2022		280,000							10	10	14		14
100084334	AMSTERDAM	NLD		06/30/2022		897,200							58	58	(11)		(11)
100084335	AMSTERDAM	NLD		06/30/2022		788,500							37	37	20		20
100084336	AMSTERDAM	NLD		06/30/2022		820,500							38	38	20		20
100084337	AMSTERDAM	NLD		06/30/2022		118,500							6	6	3		3
100084394	EDISTO ISLAND	SC		08/12/2022		2,965,665							2,930	2,930			
100084400	SAN BERNARDINO	CA		08/12/2022		818,524							809	809			
100084401	GRAND RAPIDS	MI		08/12/2022		501,947							433	433			
100084413	BRADENTON	FL		08/12/2022		484,925							669	669			
100084415	SARASOTA	FL		08/12/2022		595,085							295	295			
100084423	FARMERS BRANCH	TX		08/12/2022		355,207							355	355			
100084429	SCRANTON	PA		08/12/2022		367,828							293	293			
100084454	CABO SAN LUCAS	MEX		07/11/2022									1,507	1,507			
100084455	CABO SAN LUCAS	MEX		07/11/2022									497	497			
100084456	SAN FRANCISCO	CA		07/11/2022									812	812			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022									4,669	4,669			
100084458	CABO SAN LUCAS	MEX		07/11/2022									3,271	3,271			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085022	AMSTERDAM	NLD		07/27/2022		36,000							2	2	1		1
100085023	AMSTERDAM	NLD		07/27/2022		60,000							2	2	2		2
100085024	AMSTERDAM	NLD		07/27/2022		294,000							8	8	14		14
100085025	AMSTERDAM	NLD		07/27/2022		27,191							186	186	(11)		(11)
100085026	AMSTERDAM	NLD		07/27/2022		646,660							36	36	(2)		(2)
100085027	AMSTERDAM	NLD		07/27/2022		56,000							2	2	2		2
100085028	AMSTERDAM	NLD		07/27/2022		163,500							11	11			
100085029	AMSTERDAM	NLD		07/27/2022		78,000							5	5			
100085030	AMSTERDAM	NLD		07/27/2022		24,507							151	151	(10)		(10)
100085031	AMSTERDAM	NLD		07/27/2022		17,315							106	106	(7)		(7)
100085032	AMSTERDAM	NLD		07/27/2022		60,000							3	3	1		1
100085033	AMSTERDAM	NLD		07/27/2022		49,440							3	3	1		1
100085034	AMSTERDAM	NLD		07/27/2022		234,000							9	9	2		2
100085035	AMSTERDAM	NLD		07/27/2022		100,000							7	7			
100085036	AMSTERDAM	NLD		07/27/2022		576,000							28	28	(2)		(2)
100085037	AMSTERDAM	NLD		07/27/2022		1,500,000							104	104	(6)		(6)
100085038	AMSTERDAM	NLD		07/27/2022		69,000							4	4			
100085039	AMSTERDAM	NLD		07/27/2022		6,405							42	42	(3)		(3)
100085040	AMSTERDAM	NLD		07/27/2022		381,891							646	646	(44)		(44)
100085041	AMSTERDAM	NLD		07/27/2022		71,480							4	4	(1)		(1)
100085042	AMSTERDAM	NLD		07/27/2022		120,000							5	5	4		4
100085043	AMSTERDAM	NLD		07/27/2022		102,000							3	3	3		3
100085044	AMSTERDAM	NLD		07/27/2022		54,000							3	3	2		2
100085045	AMSTERDAM	NLD		07/27/2022		160,000							8	8	(1)		(1)
100085046	AMSTERDAM	NLD		07/27/2022		340,000							15	15			
100085047	AMSTERDAM	NLD		07/27/2022		162,400							9	9			
100085048	AMSTERDAM	NLD		07/27/2022		99,000							3	3	3		3
100085049	AMSTERDAM	NLD		07/27/2022		130,000							6	6			
100085050	AMSTERDAM	NLD		07/27/2022		230,550							14	14	1		1
100085051	AMSTERDAM	NLD		07/27/2022		150,206							532	532	(36)		(36)
100085052	AMSTERDAM	NLD		07/27/2022		92,854							329	329	(23)		(23)
100085053	AMSTERDAM	NLD		07/27/2022		73,738							261	261	(18)		(18)
100085054	AMSTERDAM	NLD		07/27/2022		71,280							3	3	(1)		(1)
100085055	AMSTERDAM	NLD		07/27/2022		74,250							5	5			
100085056	AMSTERDAM	NLD		07/27/2022		115,500							5	5	6		6
100085057	AMSTERDAM	NLD		07/27/2022		152,320							7	7	(1)		(1)
100085058	AMSTERDAM	NLD		07/27/2022		186,000							9	9	7		7
100085059	AMSTERDAM	NLD		07/27/2022		81,000							5	5	3		3
100085060	AMSTERDAM	NLD		07/27/2022		7,369							61	61	(4)		(4)
100085061	AMSTERDAM	NLD		07/27/2022		98,000							4	4	(1)		(1)
100085062	AMSTERDAM	NLD		07/27/2022		67,500							3	3			
100085063	AMSTERDAM	NLD		07/27/2022		868,000							32	32	26		26
100085064	AMSTERDAM	NLD		07/27/2022		13,373							110	110	(7)		(7)
100085065	AMSTERDAM	NLD		07/27/2022		147,000							7	7	(2)		(2)
100085066	AMSTERDAM	NLD		07/27/2022		309,400							17	17	(1)		(1)
100085067	AMSTERDAM	NLD		07/27/2022		286,000							12	12	10		10
100085068	AMSTERDAM	NLD		07/27/2022		32,000							2	2			
100085069	AMSTERDAM	NLD		07/27/2022		30,162							51	51	(3)		(3)
100085070	AMSTERDAM	NLD		07/27/2022		141,600							7	7	2		2
100085071	AMSTERDAM	NLD		07/27/2022		180,000							8	8	(3)		(3)
100085072	AMSTERDAM	NLD		07/27/2022		124,600							5	5	(1)		(1)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085073	AMSTERDAM	NLD		07/27/2022		63,000							4	4	3		3
100085074	AMSTERDAM	NLD		07/27/2022		5,853							36	36	(2)		(2)
100085075	AMSTERDAM	NLD		07/27/2022		70,500							4	4	3		3
100085076	AMSTERDAM	NLD		07/27/2022		6,546							43	43	(3)		(3)
100085077	AMSTERDAM	NLD		07/27/2022		10,312							64	64	(4)		(4)
100085078	AMSTERDAM	NLD		07/27/2022		111,000							7	7	4		4
100085079	AMSTERDAM	NLD		07/27/2022		68,600							4	4			
100085080	AMSTERDAM	NLD		07/27/2022		98,000							4	4	4		4
100085081	AMSTERDAM	NLD		07/27/2022		82,600							3	3	6		6
100085082	AMSTERDAM	NLD		07/27/2022		84,000							5	5			
100085083	AMSTERDAM	NLD		07/27/2022		80,000							5	5			
100085084	AMSTERDAM	NLD		07/27/2022		6,404							42	42	(3)		(3)
100085085	AMSTERDAM	NLD		07/27/2022		69,000							3	3			
100085086	AMSTERDAM	NLD		07/27/2022		5,708							37	37	(2)		(2)
100085087	AMSTERDAM	NLD		07/27/2022		61,500							3	3			
100085088	AMSTERDAM	NLD		07/27/2022		491,400							22	22	(3)		(3)
100085089	AMSTERDAM	NLD		07/27/2022		174,000							10	10	3		3
100085090	AMSTERDAM	NLD		07/27/2022		216,000							12	12	8		8
100085091	AMSTERDAM	NLD		07/27/2022		806,000							35	35	(5)		(5)
100085092	AMSTERDAM	NLD		07/27/2022		19,085							60	60	(4)		(4)
100085093	AMSTERDAM	NLD		07/27/2022		42,800							3	3			
100085094	AMSTERDAM	NLD		07/27/2022		93,900							5	5	4		4
100085095	AMSTERDAM	NLD		07/27/2022		7,114							45	45	(3)		(3)
100085096	AMSTERDAM	NLD		07/27/2022		70,500							4	4	3		3
100085097	AMSTERDAM	NLD		07/27/2022		79,500							4	4	3		3
100085098	AMSTERDAM	NLD		07/27/2022		7,387							48	48	(3)		(3)
100085099	AMSTERDAM	NLD		07/27/2022		766,796							35	35	9		9
100085100	AMSTERDAM	NLD		07/27/2022		62,100							4	4			
100085101	AMSTERDAM	NLD		07/27/2022		181,329							298	298	(21)		(21)
100085102	AMSTERDAM	NLD		07/27/2022		29,000							1	1	1		1
100085103	AMSTERDAM	NLD		07/27/2022		36,783							61	61	(3)		(3)
100085104	AMSTERDAM	NLD		07/27/2022		79,500							5	5			
100085105	AMSTERDAM	NLD		07/27/2022		74,200							5	5			
100085106	AMSTERDAM	NLD		07/27/2022		14,677							96	96	(6)		(6)
100085107	AMSTERDAM	NLD		07/27/2022		120,400							7	7	2		2
100085108	AMSTERDAM	NLD		07/27/2022		141,000							8	8	3		3
100085109	AMSTERDAM	NLD		07/27/2022		615,800							28	28	14		14
100085110	AMSTERDAM	NLD		07/27/2022		178,974							294	294	(21)		(21)
100085111	AMSTERDAM	NLD		07/27/2022		201,000							12	12	(1)		(1)
100085112	AMSTERDAM	NLD		07/27/2022		51,600							3	3			
100085113	AMSTERDAM	NLD		07/27/2022		78,000							3	3	5		5
100085114	AMSTERDAM	NLD		07/27/2022		440,000							22	22	(6)		(6)
100085115	AMSTERDAM	NLD		07/27/2022		159,742							7	7	3		3
100085116	AMSTERDAM	NLD		07/27/2022		255,500							38,153	38,153	(2,420)		(2,420)
100085117	AMSTERDAM	NLD		07/27/2022		578,200							27	27	(4)		(4)
100085118	AMSTERDAM	NLD		07/27/2022		375,200							17	17	(2)		(2)
100085119	AMSTERDAM	NLD		07/27/2022		71,400							3	3			
100085120	AMSTERDAM	NLD		07/27/2022		81,200							4	4	(1)		(1)
100085121	AMSTERDAM	NLD		07/27/2022		185,760							9	9	(1)		(1)
100085122	AMSTERDAM	NLD		07/27/2022		82,680							5	5	4		4
100085123	AMSTERDAM	NLD		07/27/2022		49,836							328	328	(21)		(21)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085124	AMSTERDAM	NLD		07/27/2022		546,000							42	42	(8)		(8)
100085125	AMSTERDAM	NLD		07/27/2022		117,000							6	6	5		5
100085126	AMSTERDAM	NLD		07/27/2022		10,644							88	88	(5)		(5)
100085127	AMSTERDAM	NLD		07/27/2022		61,600							2	2	4		4
100085128	AMSTERDAM	NLD		07/27/2022		65,000							4	4			
100085129	AMSTERDAM	NLD		07/27/2022		82,500							4	4	3		3
100085130	AMSTERDAM	NLD		07/27/2022		7,662							50	50	(3)		(3)
100085131	AMSTERDAM	NLD		07/27/2022		112,500							7	7			
100085132	AMSTERDAM	NLD		07/27/2022		2,949							24	24	(2)		(2)
100085133	AMSTERDAM	NLD		07/27/2022		384,000							18	18	(2)		(2)
100085134	AMSTERDAM	NLD		07/27/2022		120,000							4	4	16		16
100085135	AMSTERDAM	NLD		07/27/2022		386,400							12	12	37		37
100085136	AMSTERDAM	NLD		07/27/2022		76,613							365	365	(22)		(22)
100085137	AMSTERDAM	NLD		07/27/2022		66,000							3	3	2		2
100085138	AMSTERDAM	NLD		07/27/2022		93,000							6	6	3		3
100085139	AMSTERDAM	NLD		07/27/2022		8,659							54	54	(3)		(3)
100085140	AMSTERDAM	NLD		07/27/2022		156,000							8	8	6		6
100085141	AMSTERDAM	NLD		07/27/2022		10,044							64	64	(4)		(4)
100085997	CABO SAN LUCAS	MEX		08/19/2022		1,354,867							6,679	6,679			
100085998	TODOS SANTOS	MEX		08/19/2022		917,924							974	974			
100085999	MX	MEX		08/19/2022		448,410							507	507			
100086001	CIUDAD DE MEXICO	MEX		08/19/2022		569,205							2,114	2,114			
100086002	LOS CABOS	MEX		08/19/2022		742,838							619	619			
100086003	PUERTO VALLARTA	MEX		08/19/2022		1,529,917							1,750	1,750			
100086266	AMSTERDAM	NLD		08/29/2022		19,500							1	1	1		1
100086267	AMSTERDAM	NLD		08/29/2022		23,142							154	154	(13)		(13)
100086268	AMSTERDAM	NLD		08/29/2022		249,750							16	16	(1)		(1)
100086269	AMSTERDAM	NLD		08/29/2022		126,000							6	6	2		2
100086270	AMSTERDAM	NLD		08/29/2022		65,000							2	2	1		1
100086271	AMSTERDAM	NLD		08/29/2022		68,600							3	3	2		2
100086272	AMSTERDAM	NLD		08/29/2022		68,600							3	3	2		2
100086273	AMSTERDAM	NLD		08/29/2022		10,725							87	87	(7)		(7)
100086274	AMSTERDAM	NLD		08/29/2022		117,000							6	6			
100086275	AMSTERDAM	NLD		08/29/2022		83,775							7	7	(1)		(1)
100086276	AMSTERDAM	NLD		08/29/2022		15,665							99	99	(8)		(8)
100086277	AMSTERDAM	NLD		08/29/2022		65,000							3	3	1		1
100086278	AMSTERDAM	NLD		08/29/2022		8,096							55	55	(4)		(4)
100086279	AMSTERDAM	NLD		08/29/2022		2,738											
100086280	AMSTERDAM	NLD		08/29/2022		70,500							4	4	1		1
100086281	AMSTERDAM	NLD		08/29/2022		6,563							44	44	(4)		(4)
100086282	AMSTERDAM	NLD		08/29/2022		16,000							1	1			
100086283	AMSTERDAM	NLD		08/29/2022		16,000							1	1			
100086284	AMSTERDAM	NLD		08/29/2022		267,400							12	12	10		10
100086285	AMSTERDAM	NLD		08/29/2022		133,612							289	289	(22)		(22)
100086286	AMSTERDAM	NLD		08/29/2022		342,400							19	19	(4)		(4)
100086287	AMSTERDAM	NLD		08/29/2022		200,000							11	11	8		8
100086288	AMSTERDAM	NLD		08/29/2022		30,254							249	249	(20)		(20)
100086289	AMSTERDAM	NLD		08/29/2022		24,934							1	1			
100086290	AMSTERDAM	NLD		08/29/2022		24,934							1	1			
100086291	AMSTERDAM	NLD		08/29/2022		24,932							1	1			
100086292	AMSTERDAM	NLD		08/29/2022		136,400							7	7	5		5

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086293	AMSTERDAM	NLD		08/29/2022		118,500							7	7	(1)		(1)
100086294	AMSTERDAM	NLD		08/29/2022		11,007							71	71	(6)		(6)
100086295	AMSTERDAM	NLD		08/29/2022		5,500							45	45	(4)		(4)
100086296	AMSTERDAM	NLD		08/29/2022		60,000							3	3	(1)		(1)
100086297	AMSTERDAM	NLD		08/29/2022		15,456							100	100	(9)		(9)
100086298	AMSTERDAM	NLD		08/29/2022		166,500							8	8	(3)		(3)
100086299	AMSTERDAM	NLD		08/29/2022		7,152							45	45	(3)		(3)
100086300	AMSTERDAM	NLD		08/29/2022		74,630							3	3	5		5
100086301	AMSTERDAM	NLD		08/29/2022		340,000							11	11	19		19
100086302	AMSTERDAM	NLD		08/29/2022		136,800							7	7	(1)		(1)
100086303	AMSTERDAM	NLD		08/29/2022		22,433							142	142	(11)		(11)
100086304	AMSTERDAM	NLD		08/29/2022		54,800							3	3	2		2
100086305	AMSTERDAM	NLD		08/29/2022		28,047							177	177	(15)		(15)
100086306	AMSTERDAM	NLD		08/29/2022		64,000							3	3			
100086307	AMSTERDAM	NLD		08/29/2022		56,400							3	3			
100086308	AMSTERDAM	NLD		08/29/2022		161,200							6	6	10		10
100086309	AMSTERDAM	NLD		08/29/2022		104,400							3	3	6		6
100086310	AMSTERDAM	NLD		08/29/2022		99,400							4	4			
100086311	AMSTERDAM	NLD		08/29/2022		179,200							(7)	(7)	33		33
100086312	AMSTERDAM	NLD		08/29/2022		202,500							12	12	9		9
100086313	AMSTERDAM	NLD		08/29/2022		90,800							5	5	1		1
100086314	AMSTERDAM	NLD		08/29/2022		207,000							10	10			
100086315	AMSTERDAM	NLD		08/29/2022		55,500							3	3	(1)		(1)
100086316	AMSTERDAM	NLD		08/29/2022		5,157							33	33	(3)		(3)
100086317	AMSTERDAM	NLD		08/29/2022		38,000							2	2			
100086318	AMSTERDAM	NLD		08/29/2022		23,643							33	33	(3)		(3)
100086319	AMSTERDAM	NLD		08/29/2022		5,513							45	45	(4)		(4)
100086320	AMSTERDAM	NLD		08/29/2022		60,600							5	5			
100086321	AMSTERDAM	NLD		08/29/2022		54,000							2	2	1		1
100086322	AMSTERDAM	NLD		08/29/2022		102,200							4	4	6		6
100086323	AMSTERDAM	NLD		08/29/2022		60,000							5	5	(1)		(1)
100086324	AMSTERDAM	NLD		08/29/2022		64,500							5	5	(1)		(1)
100086325	AMSTERDAM	NLD		08/29/2022		57,000							3	3	3		3
100086326	AMSTERDAM	NLD		08/29/2022		3,352							21	21	(2)		(2)
100086327	AMSTERDAM	NLD		08/29/2022		17,076							81	81	(6)		(6)
100086328	AMSTERDAM	NLD		08/29/2022		20,000							1	1			
100086329	AMSTERDAM	NLD		08/29/2022		76,000							3	3	5		5
100086330	AMSTERDAM	NLD		08/29/2022		436,500							32	32	(6)		(6)
100086331	AMSTERDAM	NLD		08/29/2022		134,400							5	5	7		7
100086332	AMSTERDAM	NLD		08/29/2022		230,000							11	11	14		14
100086333	AMSTERDAM	NLD		08/29/2022		54,000							4	4			
100086334	AMSTERDAM	NLD		08/29/2022		57,000							4	4	1		1
100086335	AMSTERDAM	NLD		08/29/2022		67,500							3	3	1		1
100086336	AMSTERDAM	NLD		08/29/2022		76,500							5	5	4		4
100086337	AMSTERDAM	NLD		08/29/2022		242,250							10	10	24		24
100086338	AMSTERDAM	NLD		08/29/2022		67,800							4	4			
100086339	AMSTERDAM	NLD		08/29/2022		93,000							7	7			
100086340	AMSTERDAM	NLD		08/29/2022		249,160							13	13	(3)		(3)
100086341	AMSTERDAM	NLD		08/29/2022		341,320							13	13	11		11
100086342	AMSTERDAM	NLD		08/29/2022		132,840							6	6			
100086343	AMSTERDAM	NLD		08/29/2022		240,000							15	15	12		12

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086344	AMSTERDAM	NLD		08/29/2022		22,498							137	137	(11)		(11)
100086345	AMSTERDAM	NLD		08/29/2022		748,134							53	53	8		8
100086346	AMSTERDAM	NLD		08/29/2022		652,600							42	42	2		2
100086347	AMSTERDAM	NLD		08/29/2022		76,500							5	5	4		4
100086348	AMSTERDAM	NLD		08/29/2022		7,168							44	44	(3)		(3)
100086349	AMSTERDAM	NLD		08/29/2022		400,800							20	20	5		5
100086350	AMSTERDAM	NLD		08/29/2022		90,000							5	5	(2)		(2)
100086351	AMSTERDAM	NLD		08/29/2022		139,500							7	7	(2)		(2)
100086352	AMSTERDAM	NLD		08/29/2022		70,500							4	4	3		3
100086353	AMSTERDAM	NLD		08/29/2022		279,600							12	12	16		16
100086354	AMSTERDAM	NLD		08/29/2022		85,500							5	5	4		4
100086355	AMSTERDAM	NLD		08/29/2022		8,010							49	49	(4)		(4)
100086359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,217,900							1,388	1,388			
100086360	CABO SAN LUCAS	MEX		09/01/2022		1,480,864							1,784	1,784			
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		556,851							526	526			
100086362	SAN JOSE DEL CABO	MEX		09/01/2022		3,753,693							4,521	4,521			
100086934	SILVER SPRING	MD		10/24/2022		517,797							3,005	3,005			
100086935	DESTIN	FL		10/24/2022		2,182,103							2,100	2,100			
100086938	SHELLEY	ID		10/24/2022		1,034,049							600	600			
100086942	TUCSON	AZ		10/24/2022		1,006,336							66	66			
100086945	TOMBALL	TX		10/24/2022		372,393							47,875	47,875			
100086946	TAMPA	FL		10/24/2022		803,118							518	518			
100086947	EAST HAMPTON	NY		10/24/2022		2,949,300							600	600			
100086957	VENICE	FL		10/24/2022		789,583							567	567			
100086958	PLANTATION	FL		10/24/2022		522,721							527	527			
100086962	LAS VEGAS	NV		10/24/2022		505,017							480	480			
100086963	MANCHESTER	NH		10/24/2022		799,652							570	570			
100086964	WEST LONG BRANCH	NJ		10/24/2022		1,878,344							1,450	1,450			
100086965	SAINT PAUL	MN		10/24/2022		739,277							527	527			
100086966	BLACKFOOT	ID		10/24/2022		604,226							2,418	2,418			
100086969	LANSING	MI		10/24/2022		404,148							274	274			
100086970	FREEHOLD	NJ		10/24/2022		320,736							578	578			
100086971	AURORA	IL		10/24/2022		893,530							1,583	1,583			
100086972	PHILADELPHIA	PA		10/24/2022		642,625							439	439			
100086973	NEWARK	NJ		10/24/2022		1,709,641							1,188	1,188			
100086974	PANAMA CITY BEACH	FL		10/24/2022		832,907							613	613			
100086975	BALTIMORE	MD		10/24/2022		470,363							420	420			
100086977	SANTA BARBARA	CA		10/24/2022		3,077,166							1,903	1,903			
100086978	LANSING	MI		10/24/2022		350,688							238	238			
100086979	DEERFIELD BEACH	FL		10/24/2022		983,898							3,000	3,000			
100086982	KAILUA KONA	HI		11/04/2022		2,977,969							2,231	2,231			
100086984	LAKE HARMONY	PA		11/04/2022		1,537,027							1,123	1,123			
100086997	TEXAS CITY	TX		11/04/2022		631,711							439	439			
100086998	MIAMI	FL		11/04/2022		376,699							520	520			
100087003	KNOXVILLE	TN		11/04/2022		1,173,673							776	776			
100087004	KNOXVILLE	TN		11/04/2022		1,173,673							776	776			
100087006	KNOXVILLE	TN		11/04/2022		1,117,784							739	739			
100087007	MEMPHIS	TN		11/04/2022		413,433							289	289			
100087015	PANAMA CITY BEACH	FL		11/04/2022		839,849							76	76			
100087035	RIVIERA BEACH	FL		11/04/2022		1,509,389							1,187	1,187			
100087042	SANTA ANA	CA		11/04/2022		1,932,880							1,595	1,595			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087050	SAN ANTONIO	TX		11/04/2022		1,013,211							816	816			
100087055	BOLINGBROOK	IL		11/04/2022		346,083							197	197			
100087061	FULLERTON	CA		11/04/2022		1,564,620							570	570			
100087062	RIVIERA BEACH	FL		11/04/2022		684,188							720	720			
100087065	SAN DIEGO	CA		11/04/2022		625,959							414	414			
100087070	BALTIMORE	MD		11/04/2022		558,576							5,367	5,367			
100087075	ROWLETT	TX		11/04/2022		4,473,450							3,011	3,011			
100087077	PUERTO ESCONDIDO	MEX		09/26/2022									658	658			
100087078	SAN JOSE DEL CABO	MEX		09/26/2022									539	539			
100087080	LOS CABOS BCS	MEX		09/26/2022									4,679	4,679			
100087091	PHILADELPHIA	PA		11/04/2022		413,372							295	295			
100087111	MERRIFIELD	MN		11/04/2022		1,147,800							600	600			
100087118	UNIVERSITY HEIGHTS	OH		11/04/2022		641,670							103	103			
100087596	AMSTERDAM	NLD		09/27/2022		24,000							1	1	1		1
100087597	AMSTERDAM	NLD		09/27/2022		13,190							82	82	(10)		(10)
100087598	AMSTERDAM	NLD		09/27/2022		70,500							6	6	(1)		(1)
100087599	AMSTERDAM	NLD		09/27/2022		63,000							3	3			
100087600	AMSTERDAM	NLD		09/27/2022		120,000							6	6	(1)		(1)
100087601	AMSTERDAM	NLD		09/27/2022		790,400							49	49	2		2
100087602	AMSTERDAM	NLD		09/27/2022		29,400							4	4	2		2
100087603	AMSTERDAM	NLD		09/27/2022		322,500							28	28	(5)		(5)
100087604	AMSTERDAM	NLD		09/27/2022		8,250							66	66	(8)		(8)
100087605	AMSTERDAM	NLD		09/27/2022		99,000							6	6	(1)		(1)
100087606	AMSTERDAM	NLD		09/27/2022		9,144							73	73	(9)		(9)
100087607	AMSTERDAM	NLD		09/27/2022		121,200							7	7	2		2
100087608	AMSTERDAM	NLD		09/27/2022		31,320							96	96	(11)		(11)
100087609	AMSTERDAM	NLD		09/27/2022		67,100							4	4	(1)		(1)
100087610	AMSTERDAM	NLD		09/27/2022		171,000							14	14	(3)		(3)
100087611	AMSTERDAM	NLD		09/27/2022		15,760							99	99	(12)		(12)
100087612	AMSTERDAM	NLD		09/27/2022		715,500							50	50	2		2
100087613	AMSTERDAM	NLD		09/27/2022		3,000,000							185	185	114		114
100087614	AMSTERDAM	NLD		09/27/2022		88,500							4	4	1		1
100087615	AMSTERDAM	NLD		09/27/2022		70,000							4	4	1		1
100087616	AMSTERDAM	NLD		09/27/2022		7,250							22	22	(3)		(3)
100087617	AMSTERDAM	NLD		09/27/2022		87,000							8	8	(1)		(1)
100087618	AMSTERDAM	NLD		09/27/2022		94,500							5	5	(1)		(1)
100087619	AMSTERDAM	NLD		09/27/2022		94,500							5	5	(1)		(1)
100087620	AMSTERDAM	NLD		09/27/2022		90,000							5	5	(1)		(1)
100087621	AMSTERDAM	NLD		09/27/2022		87,000							5	5	(1)		(1)
100087622	AMSTERDAM	NLD		09/27/2022		160,500							26,721	26,721	(3,699)		(3,699)
100087623	AMSTERDAM	NLD		09/27/2022		478,500							20	20	5		5
100087624	AMSTERDAM	NLD		09/27/2022		58,800							4	4			
100087625	AMSTERDAM	NLD		09/27/2022		75,000							5	5			
100087626	AMSTERDAM	NLD		09/27/2022		5,126							41	41	(5)		(5)
100087627	AMSTERDAM	NLD		09/27/2022		40,000							3	3	(1)		(1)
100087628	AMSTERDAM	NLD		09/27/2022		22,944							31	31	(4)		(4)
100087629	AMSTERDAM	NLD		09/27/2022		30,000							2	2			
100087630	AMSTERDAM	NLD		09/27/2022		19,974							28	28	(3)		(3)
100087631	AMSTERDAM	NLD		09/27/2022		4,018							32	32	(4)		(4)
100087632	AMSTERDAM	NLD		09/27/2022		66,000							4	4	(1)		(1)
100087633	AMSTERDAM	NLD		09/27/2022		6,226							37	37	(5)		(5)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087634	AMSTERDAM	NLD		09/27/2022		76,500							6	6			
100087635	AMSTERDAM	NLD		09/27/2022		150,000							9	9	1		1
100087636	AMSTERDAM	NLD		09/27/2022		126,000							6	6	3		3
100087637	AMSTERDAM	NLD		09/27/2022		160,000							14	14	(2)		(2)
100087638	AMSTERDAM	NLD		09/27/2022		240,000							14	14			
100087639	AMSTERDAM	NLD		09/27/2022		407,167							1,245	1,245	(153)		(153)
100087640	AMSTERDAM	NLD		09/27/2022		140,400							4,991	4,991	(551)		(551)
100087641	AMSTERDAM	NLD		09/27/2022		104,000							4	4	7		7
100087642	AMSTERDAM	NLD		09/27/2022		200,000							20	20	3		3
100087643	AMSTERDAM	NLD		09/27/2022		264,392							504	504	(58)		(58)
100087644	AMSTERDAM	NLD		09/27/2022		7,488							45	45	(6)		(6)
100087645	AMSTERDAM	NLD		09/27/2022		79,500							5	5	(2)		(2)
100087646	AMSTERDAM	NLD		09/27/2022		49,219							3	3	2		2
100087647	AMSTERDAM	NLD		09/27/2022		4,636							28	28	(3)		(3)
100087648	AMSTERDAM	NLD		09/27/2022		39,300							3	3			
100087649	AMSTERDAM	NLD		09/27/2022		2,824							17	17	(2)		(2)
100087650	AMSTERDAM	NLD		09/27/2022		120,000							5	5	9		9
100087651	AMSTERDAM	NLD		09/27/2022		4,183							25	25	(3)		(3)
100087652	AMSTERDAM	NLD		09/27/2022		80,240							5	5	(1)		(1)
100087653	AMSTERDAM	NLD		09/27/2022		226,200							13	13	(4)		(4)
100087654	AMSTERDAM	NLD		09/27/2022		79,500							5	5	(1)		(1)
100087655	AMSTERDAM	NLD		09/27/2022		58,500							4	4	3		3
100087656	AMSTERDAM	NLD		09/27/2022		4,875							29	29	(3)		(3)
100087657	AMSTERDAM	NLD		09/27/2022		114,000							8	8	1		1
100087658	AMSTERDAM	NLD		09/27/2022		346,000							16	16	(2)		(2)
100087659	AMSTERDAM	NLD		09/27/2022		67,960							3	3	4		4
100087660	AMSTERDAM	NLD		09/27/2022		78,000							4	4	3		3
100087661	AMSTERDAM	NLD		09/27/2022		63,000							3	3	1		1
100087662	AMSTERDAM	NLD		09/27/2022		5,930							36	36	(4)		(4)
100087663	AMSTERDAM	NLD		09/27/2022		219,600							11	11	(1)		(1)
100087664	AMSTERDAM	NLD		09/27/2022		216,000							14	14	7		7
100087672	CABO SAN LUCAS	MEX		10/03/2022		2,512,758							2,282	2,282			
100087673	MADERO	MEX		10/03/2022		676,187							618	618			
100087674	SPA BUENA VISTA LOS CABOS	MEX		10/03/2022		1,188,880							1,138	1,138			
100087675	PUERTO VALLARTA	MEX		10/03/2022		512,414							5,091	5,091			
100087734	SAN JOSE DEL CABO BCS	MEX		10/11/2022		1,372,507							7,589	7,589			
100087735	CABO SAN LUCAS	MEX		10/11/2022		5,175,024							4,678	4,678			
100088286	PALM BEACH GARDENS	FL		10/24/2022		1,152,090							906	906			
100088287	ONTARIO	CA		10/24/2022		1,107,704							871	871			
100088295	ESSEX	CT		10/24/2022		1,094,500							882	882			
100088489	AMSTERDAM	NLD		10/27/2022		52,000							5	5	1		1
100088490	AMSTERDAM	NLD		10/27/2022		49,000							3	3	(1)		(1)
100088491	AMSTERDAM	NLD		10/27/2022		120,000							6	6	6		6
100088492	AMSTERDAM	NLD		10/27/2022		98,000							3	3	3		3
100088493	AMSTERDAM	NLD		10/27/2022		192,000							15	15	(1)		(1)
100088494	AMSTERDAM	NLD		10/27/2022		15,346							97	97	6		6
100088495	AMSTERDAM	NLD		10/27/2022		7,650							1	1			
100088496	AMSTERDAM	NLD		10/27/2022		37,688							317	317	21		21
100088497	AMSTERDAM	NLD		10/27/2022		633,300							43	43	13		13
100088498	AMSTERDAM	NLD		10/27/2022		124,600							8	8	(1)		(1)
100088499	AMSTERDAM	NLD		10/27/2022		80,360							4	4			

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

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088554	AMSTERDAM	NLD		10/27/2022		49,500							3	3	3		3
100088555	AMSTERDAM	NLD		10/27/2022		4,696							29	29	2		2
100088556	AMSTERDAM	NLD		10/27/2022		177,000							9	9	1		1
100088557	AMSTERDAM	NLD		10/27/2022		8,375							70	70	5		5
100088558	AMSTERDAM	NLD		10/27/2022		90,000							6	6	3		3
100088559	AMSTERDAM	NLD		10/27/2022		8,096							68	68	4		4
100088560	AMSTERDAM	NLD		10/27/2022		87,000							5	5	3		3
100088561	AMSTERDAM	NLD		10/27/2022		202,500							13	13			
100088562	AMSTERDAM	NLD		10/27/2022		19,188							121	121	7		7
100088563	AMSTERDAM	NLD		10/27/2022		8,480							54	54	3		3
100088564	AMSTERDAM	NLD		10/27/2022		90,000							7	7			
100088565	AMSTERDAM	NLD		10/27/2022		58,600							4,455	4,455	183		183
100088566	AMSTERDAM	NLD		10/27/2022		118,800							7	7	6		6
100088567	AMSTERDAM	NLD		10/27/2022		89,400							7	7	3		3
100088568	AMSTERDAM	NLD		10/27/2022		8,473							54	54	3		3
100088569	AMSTERDAM	NLD		10/27/2022		84,000							6	6	1		1
100088570	AMSTERDAM	NLD		10/27/2022		400,000							20	20	3		3
100088571	AMSTERDAM	NLD		10/27/2022		44,800							3	3	2		2
100088572	AMSTERDAM	NLD		10/27/2022		49,500							4	4			
100088573	AMSTERDAM	NLD		10/27/2022		58,500							5	5	1		1
100088574	AMSTERDAM	NLD		10/27/2022		85,500							6	6	4		4
100088575	AMSTERDAM	NLD		10/27/2022		123,000							10	10	(1)		(1)
100088576	AMSTERDAM	NLD		10/27/2022		8,933							75	75	5		5
100088577	AMSTERDAM	NLD		10/27/2022		106,000							5	5	7		7
100088578	AMSTERDAM	NLD		10/27/2022		106,400							5	5	5		5
100088579	AMSTERDAM	NLD		10/27/2022		65,000							2,183	2,183	137		137
100088580	AMSTERDAM	NLD		10/27/2022		6,549							40	40	2		2
100088997	CABO SAN LUCAS	MEX		11/04/2022		470,102							602	602			
100088998	SAN FRANCISCO NAYARIT	MEX		11/04/2022		574,695							3,599	3,599			
100088999	PLAYA DE ROSARITO MX	MEX		11/04/2022		833,098							717	717			
100089000	LA CRUZ DE HUANACAXTLE	MEX		11/04/2022		590,373							1,200	1,200			
100089001	MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022		5,314,024							9,786	9,786			
100089003	SEATTLE	WA		11/04/2022		1,744,636							570	570			
100089010	RIVERDALE	GA		11/04/2022		354,764							229	229			
100089011	HIALEAH	FL		11/04/2022		1,036,939							715	715			
100089016	NORTH TOPSAIL BEACH	NC		11/04/2022		1,221,551							822	822			
100089018	CADILLAC	MI		11/04/2022		1,185,083							740	740			
100089021	ELGIN	IL		11/04/2022		548,311							334	334			
100089022	DESTIN	FL		11/04/2022		755,007							496	496			
100089023	KINGSTON	WA		11/04/2022		819,622							609	609			
100089046	LAKESHORE	CA		11/04/2022		762,476							625	625			
100089047	LODI	CA		11/04/2022		1,053,699							849	849			
100089644	AMSTERDAM	NLD		11/29/2022		81,000							5	5			
100089645	AMSTERDAM	NLD		11/29/2022		18,056							109	109	(6)		(6)
100089646	AMSTERDAM	NLD		11/29/2022		140,000							11	11	(1)		(1)
100089647	AMSTERDAM	NLD		11/29/2022		48,656							3	3			
100089648	AMSTERDAM	NLD		11/29/2022		4,635							28	28	(1)		(1)
100089649	AMSTERDAM	NLD		11/29/2022		48,674							2	2	2		2
100089650	AMSTERDAM	NLD		11/29/2022		89,600							5	5	(1)		(1)
100089651	AMSTERDAM	NLD		11/29/2022		42,000							3	3	2		2
100089652	AMSTERDAM	NLD		11/29/2022		246,000							11	11			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089653	AMSTERDAM	NLD		11/29/2022		36,000							2	2			
100089654	AMSTERDAM	NLD		11/29/2022		109,900							9	9	(1)		(1)
100089655	AMSTERDAM	NLD		11/29/2022		162,000							7	7	12		12
100089656	AMSTERDAM	NLD		11/29/2022		152,100							7	7	7		7
100089657	AMSTERDAM	NLD		11/29/2022		58,500							4	4	(1)		(1)
100089658	AMSTERDAM	NLD		11/29/2022		98,000							6	6	(1)		(1)
100089659	AMSTERDAM	NLD		11/29/2022		60,360							5	5			
100089660	AMSTERDAM	NLD		11/29/2022		181,500							13	13			
100089661	AMSTERDAM	NLD		11/29/2022		1,000,000							56	56	(15)		(15)
100089662	AMSTERDAM	NLD		11/29/2022		120,400							7	7	(2)		(2)
100089663	AMSTERDAM	NLD		11/29/2022		117,200							7	7	6		6
100089664	AMSTERDAM	NLD		11/29/2022		100,800							6	6	5		5
100089665	AMSTERDAM	NLD		11/29/2022		168,000							13	13	(1)		(1)
100089666	AMSTERDAM	NLD		11/29/2022		100,000							6	6	(1)		(1)
100089668	AMSTERDAM	NLD		11/29/2022		83,200							5	5			
100089669	AMSTERDAM	NLD		11/29/2022		200,300							12	12	(1)		(1)
100089670	AMSTERDAM	NLD		11/29/2022		553,000							33	33	(9)		(9)
100089671	AMSTERDAM	NLD		11/29/2022		320,000							14	14	14		14
100089672	AMSTERDAM	NLD		11/29/2022		98,560							4	4	7		7
100089673	AMSTERDAM	NLD		11/29/2022		57,400							4	4	(1)		(1)
100089674	AMSTERDAM	NLD		11/29/2022		113,000							7	7			
100089675	AMSTERDAM	NLD		11/29/2022		273,200							15	15	12		12
100089676	AMSTERDAM	NLD		11/29/2022		300,000							18	18	(2)		(2)
100089677	AMSTERDAM	NLD		11/29/2022		93,200							6	6	(1)		(1)
100089678	AMSTERDAM	NLD		11/29/2022		106,500							7	7			
100089679	AMSTERDAM	NLD		11/29/2022		78,800							6	6			
100089680	AMSTERDAM	NLD		11/29/2022		7,397							44	44	(2)		(2)
100089681	AMSTERDAM	NLD		11/29/2022		73,000							3	3	5		5
100089682	AMSTERDAM	NLD		11/29/2022		65,280							5	5			
100089683	AMSTERDAM	NLD		11/29/2022		349,500							20	20	(5)		(5)
100089684	AMSTERDAM	NLD		11/29/2022		512,680							20,361	20,361	(1,071)		(1,071)
100089685	AMSTERDAM	NLD		11/29/2022		223,200							14	14	(4)		(4)
100089686	AMSTERDAM	NLD		11/29/2022		85,500							5	5	1		1
100089687	AMSTERDAM	NLD		11/29/2022		8,016							64	64	(3)		(3)
100089688	AMSTERDAM	NLD		11/29/2022		134,190							3,074	3,074	(99)		(99)
100089689	AMSTERDAM	NLD		11/29/2022		58,800							4	4			
100089690	AMSTERDAM	NLD		11/29/2022		396,000							31	31	(1)		(1)
100089691	AMSTERDAM	NLD		11/29/2022		181,280							11	11	(1)		(1)
100089692	AMSTERDAM	NLD		11/29/2022		66,000							3	3	5		5
100089693	AMSTERDAM	NLD		11/29/2022		81,000							4	4	6		6
100089694	AMSTERDAM	NLD		11/29/2022		7,724							46	46	(2)		(2)
100089695	AMSTERDAM	NLD		11/29/2022		48,000							4	4			
100089696	AMSTERDAM	NLD		11/29/2022		111,200							7	7	(1)		(1)
100089697	AMSTERDAM	NLD		11/29/2022		318,000							19	19	(5)		(5)
100089698	AMSTERDAM	NLD		11/29/2022		97,500							8	8			
100089699	AMSTERDAM	NLD		11/29/2022		273,000							16	16	(4)		(4)
100089700	AMSTERDAM	NLD		11/29/2022		75,600							6	6			
100089701	AMSTERDAM	NLD		11/29/2022		84,000							4	4	6		6
100089702	AMSTERDAM	NLD		11/29/2022		77,000							5	5	(1)		(1)
100089703	AMSTERDAM	NLD		11/29/2022		112,000							8	8	(2)		(2)
100089704	AMSTERDAM	NLD		11/29/2022		37,200							3	3			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089705	AMSTERDAM	NLD		11/29/2022		4,007							24	24	(1)		(1)
100089706	AMSTERDAM	NLD		11/29/2022		76,500							4	4	6		6
100089707	AMSTERDAM	NLD		11/29/2022		7,459							23	23	(1)		(1)
100089708	AMSTERDAM	NLD		11/29/2022		200,000							11	11	3		3
100089709	AMSTERDAM	NLD		11/29/2022		58,800							3	3	3		3
100089710	AMSTERDAM	NLD		11/29/2022		68,600							4	4	3		3
100089711	AMSTERDAM	NLD		11/29/2022		221,000							13	13	3		3
100089712	AMSTERDAM	NLD		11/29/2022		690,200							33	33	48		48
100089713	AMSTERDAM	NLD		11/29/2022		78,900							7	7			
100089714	AMSTERDAM	NLD		11/29/2022		75,600							5	5	(1)		(1)
100089715	AMSTERDAM	NLD		11/29/2022		198,800							12	12	(2)		(2)
100089716	AMSTERDAM	NLD		11/29/2022		51,600							3	3	3		3
100089717	AMSTERDAM	NLD		11/29/2022		200,000							11	11	3		3
100089718	AMSTERDAM	NLD		11/29/2022		138,000							7	7	12		12
100089719	AMSTERDAM	NLD		11/29/2022		100,100							9	9	(1)		(1)
100089720	AMSTERDAM	NLD		11/29/2022		188,000							14	14	(1)		(1)
100089722	AMSTERDAM	NLD		11/29/2022		112,800							8	8	(1)		(1)
100089723	AMSTERDAM	NLD		11/29/2022		358,400							22	22	(3)		(3)
100089724	AMSTERDAM	NLD		11/29/2022		79,800							7	7			
100089725	AMSTERDAM	NLD		11/29/2022		136,500							6	6	11		11
100089726	AMSTERDAM	NLD		11/29/2022		13,021							77	77	(3)		(3)
100089727	AMSTERDAM	NLD		11/29/2022		418,600							30	30	(4)		(4)
100089728	AMSTERDAM	NLD		11/29/2022		398,006							23	23	(3)		(3)
100089729	AMSTERDAM	NLD		11/29/2022		22,865							137	137	(7)		(7)
100089730	AMSTERDAM	NLD		11/29/2022		68,000							4	4			
100089731	AMSTERDAM	NLD		11/29/2022		290,520							24	24	(1)		(1)
100089732	PUERTO VALLARTA	MEX		12/02/2022		581,433							407	407			
100089733	MONTERREY	MEX		12/02/2022		622,466							464	464			
100089734	CABO SAN LUCAS	MEX		12/02/2022		2,444,399							1,971	1,971			
100089735	SAN MIGUEL DE ALLENDE	MEX		12/02/2022		715,597							562	562			
100089736	LA PAZ	MEX		12/02/2022		678,605							479	479			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		760,454							580	580			
100090558	AMSTERDAM	NLD		12/28/2022		290,400							23	23	(8)		(8)
100090559	AMSTERDAM	NLD		12/28/2022		64,000							4	4	3		3
100090560	AMSTERDAM	NLD		12/28/2022		10,698							14	14			
100090561	AMSTERDAM	NLD		12/28/2022		36,800							2	2	2		2
100090562	AMSTERDAM	NLD		12/28/2022		75,724							6	6	3		3
100090563	AMSTERDAM	NLD		12/28/2022		68,000							4	4			
100090564	AMSTERDAM	NLD		12/28/2022		260,000							23	23	3		3
100090565	AMSTERDAM	NLD		12/28/2022		81,000							5	5	(1)		(1)
100090566	AMSTERDAM	NLD		12/28/2022		7,727							46	46	(1)		(1)
100090567	AMSTERDAM	NLD		12/28/2022		512,274							52	52	(2)		(2)
100090568	AMSTERDAM	NLD		12/28/2022		15,600							1	1	1		1
100090569	AMSTERDAM	NLD		12/28/2022		404,000							31	31	(1)		(1)
100090570	AMSTERDAM	NLD		12/28/2022		10,635							64	64	(2)		(2)
100090571	AMSTERDAM	NLD		12/28/2022		111,000							6	6	(1)		(1)
100090572	AMSTERDAM	NLD		12/28/2022		63,400							6	6			
100090573	AMSTERDAM	NLD		12/28/2022		54,300							4	4			
100090574	AMSTERDAM	NLD		12/28/2022		9,350							75	75	(2)		(2)
100090575	AMSTERDAM	NLD		12/28/2022		112,500							11	11	(1)		(1)
100090576	AMSTERDAM	NLD		12/28/2022		159,600							11	11	7		7

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090577	AMSTERDAM	NLD		12/28/2022		69,000							4	4	(1)		(1)
100090578	AMSTERDAM	NLD		12/28/2022		6,618							39	39	(1)		(1)
100090579	AMSTERDAM	NLD		12/28/2022		72,000							6	6			
100090580	AMSTERDAM	NLD		12/28/2022		120,400							8	8	4		4
100090581	AMSTERDAM	NLD		12/28/2022		80,000							7	7	(1)		(1)
100090582	AMSTERDAM	NLD		12/28/2022		45,200							2	2	4		4
100090583	AMSTERDAM	NLD		12/28/2022		52,400							6	6	(1)		(1)
100090584	AMSTERDAM	NLD		12/28/2022		304,326							31	31	(1)		(1)
100090585	AMSTERDAM	NLD		12/28/2022		147,000							9	9	13		13
100090586	AMSTERDAM	NLD		12/28/2022		87,600							7	7	4		4
100090587	AMSTERDAM	NLD		12/28/2022		122,000							8	8			
100090588	AMSTERDAM	NLD		12/28/2022		142,800							11	11	(3)		(3)
100090589	AMSTERDAM	NLD		12/28/2022		366,800							15	15	27		27
100090590	AMSTERDAM	NLD		12/28/2022		83,600							8	8			
100090591	AMSTERDAM	NLD		12/28/2022		330,000							14	14	25		25
100090592	AMSTERDAM	NLD		12/28/2022		80,000							8	8			
100090593	AMSTERDAM	NLD		12/28/2022		91,500							9	9	(1)		(1)
100090594	AMSTERDAM	NLD		12/28/2022		82,800							8	8			
100090595	AMSTERDAM	NLD		12/28/2022		62,897							5	5	(1)		(1)
100090596	AMSTERDAM	NLD		12/28/2022		46,000							4	4			
100090597	AMSTERDAM	NLD		12/28/2022		55,080							3	3	5		5
100090598	AMSTERDAM	NLD		12/28/2022		200,000							12	12	18		18
100090599	AMSTERDAM	NLD		12/28/2022		82,800							6	6	3		3
100090600	AMSTERDAM	NLD		12/28/2022		2,883							16	16			
100090601	AMSTERDAM	NLD		12/28/2022		126,800							9	9	(1)		(1)
100090602	AMSTERDAM	NLD		12/28/2022		44,000							5	5			
100090603	AMSTERDAM	NLD		12/28/2022		46,400							3	3	3		3
100090604	AMSTERDAM	NLD		12/28/2022		77,200							6	6			
100090607	AMSTERDAM	NLD		12/28/2022		272,800							21	21	11		11
100090608	AMSTERDAM	NLD		12/28/2022		206,000							16	16	16		16
100091339	ROSARITO	MEX		01/17/2023		835,554							646	646			
100091340	MAZATLAN	MEX		01/17/2023		472,902							377	377			
100091341	CABO SAN LUCAS	MEX		01/17/2023		1,163,306							950	950			
100091342	CABO SAN LUCAS	MEX		01/17/2023		1,018,859							798	798			
100091343	LOS BARRILES	MEX		01/17/2023		939,163							745	745			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		574,559							455	455			
100091345	CABO SAN LUCAS	MEX		01/17/2023		745,791							611	611			
100091346	CABO SAN LUCAS	MEX		01/17/2023		596,565							497	497			
100091347	SAYULITA	MEX		01/17/2023		1,216,980							1,019	1,019			
100091357	CABO SAN LUCAS	MEX		01/17/2023		3,340,930							2,747	2,747			
100091358	TIJUANA	MEX		01/17/2023		492,230							353	353			
100091883	NETHERLANDS	NLD		01/27/2023		19,500							1	1			
100091884	NETHERLANDS	NLD		01/27/2023		9,856							55	55			
100091885	NETHERLANDS	NLD		01/27/2023		77,200							5	5	4		4
100091886	NETHERLANDS	NLD		01/27/2023		14,373							87	87			
100091887	NETHERLANDS	NLD		01/27/2023		38,000							4	4			
100091888	NETHERLANDS	NLD		01/27/2023		2,899							16	16			
100091889	NETHERLANDS	NLD		01/27/2023		83,200							7	7			
100091890	NETHERLANDS	NLD		01/27/2023		51,100							5	5			
100091891	NETHERLANDS	NLD		01/27/2023		48,000							5	5			
100091892	NETHERLANDS	NLD		01/27/2023		140,000							12	12	(1)		(1)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091893	NETHERLANDS	NLD		01/27/2023		84,000							8	8			
100091894	NETHERLANDS	NLD		01/27/2023		45,200							8,910	8,910	(213)		(213)
100091895	NETHERLANDS	NLD		01/27/2023		47,600							5	5			
100091896	NETHERLANDS	NLD		01/27/2023		54,000							5	5			
100091897	NETHERLANDS	NLD		01/27/2023		57,200							6	6			
100091898	NETHERLANDS	NLD		01/27/2023		112,800							11	11			
100091899	NETHERLANDS	NLD		01/27/2023		63,000							6	6	2		2
100091900	NETHERLANDS	NLD		01/27/2023		5,947							49	49			
100091901	NETHERLANDS	NLD		01/27/2023		124,000							11	11			
100091902	NETHERLANDS	NLD		01/27/2023		62,700							6	6			
100091903	NETHERLANDS	NLD		01/27/2023		91,500							8	8			
100091904	NETHERLANDS	NLD		01/27/2023		8,794							48	48			
100091905	NETHERLANDS	NLD		01/27/2023		56,400							6	6	2		2
100091906	NETHERLANDS	NLD		01/27/2023		14,100							1	1			
100091907	NETHERLANDS	NLD		01/27/2023		93,000							8	8			
100091908	NETHERLANDS	NLD		01/27/2023		8,938							49	49			
100091909	NETHERLANDS	NLD		01/27/2023		148,400							14	14	4		4
100091910	NETHERLANDS	NLD		01/27/2023		144,000							14	14	(1)		(1)
100091911	NETHERLANDS	NLD		01/27/2023		356,000							35	35	1		1
100091912	NETHERLANDS	NLD		01/27/2023		62,800							4	4	2		2
100091913	NETHERLANDS	NLD		01/27/2023		44,800							6	6	(2)		(2)
100091914	NETHERLANDS	NLD		01/27/2023		195,000							16	16	15		15
100091915	NETHERLANDS	NLD		01/27/2023		44,000							4	4			
100091916	NETHERLANDS	NLD		01/27/2023		67,600							6	6	5		5
100091917	NETHERLANDS	NLD		01/27/2023		51,000							6	6	(1)		(1)
100091918	NETHERLANDS	NLD		01/27/2023		51,000							5	5			
100091919	NETHERLANDS	NLD		01/27/2023		83,400							10	10	(10)		(10)
100091920	NETHERLANDS	NLD		01/27/2023		5,371							30	30	(1)		(1)
100091921	NETHERLANDS	NLD		01/27/2023		96,000							11	11	(1)		(1)
100091922	NETHERLANDS	NLD		01/27/2023		64,000							6	6	2		2
100091923	NETHERLANDS	NLD		01/27/2023		81,200							8	8			
100091924	NETHERLANDS	NLD		01/27/2023		77,440							9	9	(2)		(2)
100091925	NETHERLANDS	NLD		01/27/2023		14,960							122	122	(1)		(1)
100091926	NETHERLANDS	NLD		01/27/2023		340,000							39	39	(5)		(5)
100091927	NETHERLANDS	NLD		01/27/2023		132,000							13	13			
100091928	NETHERLANDS	NLD		01/27/2023		55,500							6	6			
100099566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		851,424							1,485	1,485			
100099567	SAN JOSE DEL CABO	MEX		02/17/2023		677,775							529	529			
100099568	PUERTO VALLARTA	MEX		02/17/2023		3,556,228							2,777	2,777			
100099569	CABO SAN LUCAS	MEX		02/17/2023		819,737							660	660			
100099721	NETHERLANDS	NLD		02/27/2023		42,900							2	2	4		4
100099722	NETHERLANDS	NLD		02/27/2023		9,044							63	63	(2)		(2)
100099723	NETHERLANDS	NLD		02/27/2023		83,900							7	7			
100099724	NETHERLANDS	NLD		02/27/2023		36,000							2	2	1		1
100099725	NETHERLANDS	NLD		02/27/2023		84,000							979	979	(41)		(41)
100099726	NETHERLANDS	NLD		02/27/2023		126,200							12	12	(1)		(1)
100099727	NETHERLANDS	NLD		02/27/2023		80,000							7	7	(1)		(1)
100099728	NETHERLANDS	NLD		02/27/2023		66,000							3	3	2		2
100099729	NETHERLANDS	NLD		02/27/2023		246,000							20	20	13		13
100099730	NETHERLANDS	NLD		02/27/2023		11,209							35	35			
100099731	NETHERLANDS	NLD		02/27/2023		70,000							6	6	1		1

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099732	NETHERLANDS	NLD		02/27/2023		56,500							548	548	(14)		(14)
100099733	NETHERLANDS	NLD		02/27/2023		178,500							18	18			
100099734	NETHERLANDS	NLD		02/27/2023		206,400							17	17	(1)		(1)
100101706	NETHERLANDS	NLD		03/30/2023		21,000							1	1			
100101707	NETHERLANDS	NLD		03/30/2023		37,600							3	3	3		3
100101708	NETHERLANDS	NLD		03/30/2023		54,000							6	6			
100101709	NETHERLANDS	NLD		03/30/2023		75,204							7	7	(1)		(1)
100101710	NETHERLANDS	NLD		03/30/2023		40,000							2	2	3		3
100101711	NETHERLANDS	NLD		03/30/2023		80,000							7	7	(1)		(1)
100101712	NETHERLANDS	NLD		03/30/2023		284,000							28	28	17		17
100101713	NETHERLANDS	NLD		03/30/2023		103,500							8	8	(1)		(1)
100101714	NETHERLANDS	NLD		03/30/2023		10,051							53	53			
100101715	NETHERLANDS	NLD		03/30/2023		42,000							4	4			
100101716	NETHERLANDS	NLD		03/30/2023		252,000							18	18	(2)		(2)
100101717	NETHERLANDS	NLD		03/30/2023		936,000							93	93	68		68
100101718	NETHERLANDS	NLD		03/30/2023		149,800							7	7	13		13
100101719	NETHERLANDS	NLD		03/30/2023		51,000							3	3	5		5
100101720	NETHERLANDS	NLD		03/30/2023		4,978							27	27			
100101721	NETHERLANDS	NLD		03/30/2023		80,000							8	8	4		4
100101722	NETHERLANDS	NLD		03/30/2023		104,494							118	118			
100101723	NETHERLANDS	NLD		03/30/2023		67,200							6	6	4		4
100101724	NETHERLANDS	NLD		03/30/2023		88,381							8	8	(1)		(1)
100101725	NETHERLANDS	NLD		03/30/2023		143,322							12,800	12,800	291		291
100101726	NETHERLANDS	NLD		03/30/2023		122,880							8	8	11		11
100101727	NETHERLANDS	NLD		03/30/2023		176,400							14	14	2		2
100101728	NETHERLANDS	NLD		03/30/2023		351,000							30	30	1		1
100101729	NETHERLANDS	NLD		03/30/2023		98,800							10	10			
100101730	NETHERLANDS	NLD		03/30/2023		56,000							6	6			
100101731	NETHERLANDS	NLD		03/30/2023		110,000							6	6	12		12
100101732	NETHERLANDS	NLD		03/30/2023		53,200							4	4	2		2
100101733	NETHERLANDS	NLD		03/30/2023		120,000							10	10	6		6
100101734	NETHERLANDS	NLD		03/30/2023		92,800							5	5	8		8
100101735	NETHERLANDS	NLD		03/30/2023		76,800							6	6			
100103331	NETHERLANDS	NLD		04/28/2023		346,000							33	33	1		1
100103332	NETHERLANDS	NLD		04/28/2023		124,000							12	12	(1)		(1)
100103333	NETHERLANDS	NLD		04/28/2023		32,039							101	101	1		1
100103334	NETHERLANDS	NLD		04/28/2023		40,000							3	3	(1)		(1)
100103335	NETHERLANDS	NLD		04/28/2023		110,400							8	8			
100103336	NETHERLANDS	NLD		04/28/2023		76,000							5	5	7		7
100103337	NETHERLANDS	NLD		04/28/2023		51,323							409	409	7		7
100103338	NETHERLANDS	NLD		04/28/2023		40,800							3	3	3		3
100103339	NETHERLANDS	NLD		04/28/2023		1,200,000							89	89	(24)		(24)
100103340	NETHERLANDS	NLD		04/28/2023		48,000							7	7	(3)		(3)
100103341	NETHERLANDS	NLD		04/28/2023		15,200							1	1			
100103342	NETHERLANDS	NLD		04/28/2023		7,200							1	1			
100103343	NETHERLANDS	NLD		04/28/2023		90,160							7	7			
100103344	NETHERLANDS	NLD		04/28/2023		65,600							7	7			
100103345	NETHERLANDS	NLD		04/28/2023		109,800							7	7			
100103346	NETHERLANDS	NLD		04/28/2023		46,000							3	3	(1)		(1)
100103347	NETHERLANDS	NLD		04/28/2023		61,800							7	7	(1)		(1)
100103348	NETHERLANDS	NLD		04/28/2023		17,914							19	19			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103349	NETHERLANDS	NLD		04/28/2023		39,000							4	4			
100103350	NETHERLANDS	NLD		04/28/2023		90,400							7	7	(2)		(2)
100103351	NETHERLANDS	NLD		04/28/2023		224,400							24	24			
100103352	NETHERLANDS	NLD		04/28/2023		26,000							2	2	3		3
100103353	NETHERLANDS	NLD		04/28/2023		37,955							42	42	3		3
100103354	NETHERLANDS	NLD		04/28/2023		111,842							602	602	11		11
100103355	NETHERLANDS	NLD		04/28/2023		12,000							1	1	1		1
100103356	NETHERLANDS	NLD		04/28/2023		67,200							6	6			
100103357	NETHERLANDS	NLD		04/28/2023		72,800							7	7			
100103358	NETHERLANDS	NLD		04/28/2023		68,600							7	7			
100103359	NETHERLANDS	NLD		04/28/2023		64,500							5	5	5		5
100103360	NETHERLANDS	NLD		04/28/2023		8,683							46	46	1		1
100103361	NETHERLANDS	NLD		04/28/2023		83,700							7	7	4		4
100103362	NETHERLANDS	NLD		04/28/2023		3,827							20	20			
100103363	NETHERLANDS	NLD		04/28/2023		133,000							13	13			
100103364	NETHERLANDS	NLD		04/28/2023		35,200							3	3	3		3
100103365	NETHERLANDS	NLD		04/28/2023		17,799							56	56	1		1
100103366	NETHERLANDS	NLD		04/28/2023		112,000							11	11			
100108509	NETHERLANDS	NLD		05/25/2023		37,710							200	200	(5)		(5)
100108510	NETHERLANDS	NLD		05/25/2023		42,000							6	6	(2)		(2)
100108511	NETHERLANDS	NLD		05/25/2023		83,800							9	9	3		3
100108512	NETHERLANDS	NLD		05/25/2023		374,748							402	402	(5)		(5)
100108513	NETHERLANDS	NLD		05/25/2023		224,000							19	19	9		9
100108514	NETHERLANDS	NLD		05/25/2023		74,200							8	8	1		1
100108515	NETHERLANDS	NLD		05/25/2023		288,400							39	39	(18)		(18)
100108516	NETHERLANDS	NLD		05/25/2023		88,500							11	11	(5)		(5)
100108517	NETHERLANDS	NLD		05/25/2023		8,681							46	46	(1)		(1)
100108518	NETHERLANDS	NLD		05/25/2023		160,000							23	23	(9)		(9)
100108519	NETHERLANDS	NLD		05/25/2023		160,000							23	23	(9)		(9)
100108520	NETHERLANDS	NLD		05/25/2023		140,400							20	20	(11)		(11)
100108521	NETHERLANDS	NLD		05/25/2023		320,800							29	29	17		17
100108522	NETHERLANDS	NLD		05/25/2023		222,400							27	27	(8)		(8)
100108523	NETHERLANDS	NLD		05/25/2023		41,200							5	5	(1)		(1)
100108524	NETHERLANDS	NLD		05/25/2023		42,000							6	6	(4)		(4)
100108525	NETHERLANDS	NLD		05/25/2023		141,600							16	16			
100108526	NETHERLANDS	NLD		05/25/2023		42,000							4	4	1		1
100108527	NETHERLANDS	NLD		05/25/2023		50,000							7	7	(4)		(4)
100108528	NETHERLANDS	NLD		05/25/2023		50,000							5	5			
100108529	NETHERLANDS	NLD		05/25/2023		84,000							9	9			
100108530	NETHERLANDS	NLD		05/25/2023		8,241							44	44	(1)		(1)
100108531	NETHERLANDS	NLD		05/25/2023		58,500							9	9	(5)		(5)
100108532	NETHERLANDS	NLD		05/25/2023		5,740							31	31	(1)		(1)
100108533	NETHERLANDS	NLD		05/25/2023		91,000							13	13	(2)		(2)
100108534	NETHERLANDS	NLD		05/25/2023		58,500							6	6			
100108535	NETHERLANDS	NLD		05/25/2023		151,200							15	15	2		2
100108536	NETHERLANDS	NLD		05/25/2023		80,600							8	8	4		4
100108537	NETHERLANDS	NLD		05/25/2023		75,000							11	11	(4)		(4)
100108538	NETHERLANDS	NLD		05/25/2023		843,540							131	131	(84)		(84)
100108539	NETHERLANDS	NLD		05/25/2023		784,710							122	122	(78)		(78)
100108540	NETHERLANDS	NLD		05/25/2023		959,250							149	149	(96)		(96)
100108541	NETHERLANDS	NLD		05/25/2023		782,589							121	121	(78)		(78)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100108542	NETHERLANDS	NLD		05/25/2023		408,318							63	63	(41)		(41)
100108543	NETHERLANDS	NLD		05/25/2023		936,030							145	145	(93)		(93)
100108544	NETHERLANDS	NLD		05/25/2023		814,063							126	126	(81)		(81)
100108545	NETHERLANDS	NLD		05/25/2023		391,500							61	61	(39)		(39)
100108546	NETHERLANDS	NLD		05/25/2023		72,400							11	11	(3)		(3)
100108547	NETHERLANDS	NLD		05/25/2023		113,100							17	17	(9)		(9)
100108548	NETHERLANDS	NLD		05/25/2023		114,800							18	18	(9)		(9)
100108549	NETHERLANDS	NLD		05/25/2023		130,000							20	20	(9)		(9)
100108550	NETHERLANDS	NLD		05/25/2023		111,000							15	15	(6)		(6)
100108551	NETHERLANDS	NLD		05/25/2023		10,945							57	57	(1)		(1)
100110778	NETHERLANDS	NLD		06/28/2023		7,949							42	42			
100110779	NETHERLANDS	NLD		06/28/2023		72,405							3	3	1		1
100110780	NETHERLANDS	NLD		06/28/2023		60,000							1	1	7		7
100110781	NETHERLANDS	NLD		06/28/2023		463,200							12	12	18		18
100110782	NETHERLANDS	NLD		06/28/2023		6,250							128	128	2		2
100110783	NETHERLANDS	NLD		06/28/2023		280,000							6	6	39		39
100110784	NETHERLANDS	NLD		06/28/2023		60,000							3	3	2		2
100110785	NETHERLANDS	NLD		06/28/2023		40,000							2	2	3		3
100110786	NETHERLANDS	NLD		06/28/2023		186,760							8	8	14		14
100110787	NETHERLANDS	NLD		06/28/2023		2,958							16	16			
100110788	NETHERLANDS	NLD		06/28/2023		70,000							4	4	5		5
100110789	NETHERLANDS	NLD		06/28/2023		40,000							2	2	2		2
100110790	NETHERLANDS	NLD		06/28/2023		60,000							5	5	5		5
100110791	NETHERLANDS	NLD		06/28/2023		7,697							27	27			
100110792	NETHERLANDS	NLD		06/28/2023		224,400							11	11	11		11
100110793	NETHERLANDS	NLD		06/28/2023		52,000							1	1	7		7
100110794	NETHERLANDS	NLD		06/28/2023		312,000							16	16	16		16
100110795	NETHERLANDS	NLD		06/28/2023		56,000							1	1	7		7
100110796	NETHERLANDS	NLD		06/28/2023		81,000							4	4	4		4
100110797	NETHERLANDS	NLD		06/28/2023		186,000							7	7	3		3
100110798	NETHERLANDS	NLD		06/28/2023		452,000							9	9	60		60
100110799	NETHERLANDS	NLD		06/28/2023		181,200							6	6	8		8
100110800	NETHERLANDS	NLD		06/28/2023		4,458							15	15			
100110801	NETHERLANDS	NLD		06/28/2023		40,000							1	1	5		5
100110802	NETHERLANDS	NLD		06/28/2023		39,486							2	2			
100110803	NETHERLANDS	NLD		06/28/2023		49,200							2	2	3		3
100110804	NETHERLANDS	NLD		06/28/2023		172,800							8	8	4		4
100110805	NETHERLANDS	NLD		06/28/2023		77,700							4	4	1		1
100110806	NETHERLANDS	NLD		06/28/2023		74,600							1	1	9		9
100110807	NETHERLANDS	NLD		06/28/2023		258,000							4,371	4,371	118		118
100110808	NETHERLANDS	NLD		06/28/2023		105,280							4	4	3		3
100110809	NETHERLANDS	NLD		06/28/2023		134,400							3	3	17		17
100119557	NETHERLANDS	NLD		07/28/2023		5,207							43	43	2		2
100119558	NETHERLANDS	NLD		07/28/2023		35,964							19	19	5		5
100119559	NETHERLANDS	NLD		07/28/2023		143,000							(12)	(12)	40		40
100119560	NETHERLANDS	NLD		07/28/2023		96,800							(6)	(6)	23		23
100119561	NETHERLANDS	NLD		07/28/2023		30,000							(1)	(1)	6		6
100119562	NETHERLANDS	NLD		07/28/2023		180,000							(11)	(11)	44		44
100119563	NETHERLANDS	NLD		07/28/2023		80,600							(3)	(3)	17		17
100119564	NETHERLANDS	NLD		07/28/2023		24,662							75	75	5		5
100119565	NETHERLANDS	NLD		07/28/2023		20,000							(1)	(1)	4		4

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119566	NETHERLANDS	NLD		07/28/2023		44,800							(3)	(3)	11		11
100119567	NETHERLANDS	NLD		07/28/2023		21,520							(1)	(1)	5		5
100119568	NETHERLANDS	NLD		07/28/2023		57,754							(2)	(2)	12		12
100119569	NETHERLANDS	NLD		07/28/2023		135,222							204	204	24		24
100119570	NETHERLANDS	NLD		07/28/2023		2,914							43	43	2		2
100119571	NETHERLANDS	NLD		07/28/2023		77,000							(5)	(5)	20		20
100119572	NETHERLANDS	NLD		07/28/2023		26,000							(2)	(2)	7		7
100119573	NETHERLANDS	NLD		07/28/2023		58,957							(2)	(2)	12		12
100119574	NETHERLANDS	NLD		07/28/2023		60,000							(2)	(2)	12		12
100119575	NETHERLANDS	NLD		07/28/2023		63,000							(3)	(3)	15		15
100119576	NETHERLANDS	NLD		07/28/2023		45,200							(3)	(3)	11		11
100119577	NETHERLANDS	NLD		07/28/2023		140,000							(5)	(5)	31		31
100119578	NETHERLANDS	NLD		07/28/2023		20,000							(1)	(1)	5		5
100119579	NETHERLANDS	NLD		07/28/2023		60,000							(5)	(5)	16		16
100119580	NETHERLANDS	NLD		07/28/2023		176,400							(12)	(12)	44		44
100119581	NETHERLANDS	NLD		07/28/2023		99,666							181	181	18		18
100119582	NETHERLANDS	NLD		07/28/2023		20,300							(2)	(2)	5		5
100119583	NETHERLANDS	NLD		07/28/2023		399,000							(26)	(26)	100		100
100119584	NETHERLANDS	NLD		07/28/2023		36,000							(2)	(2)	10		10
100119585	NETHERLANDS	NLD		07/28/2023		118,000							(7)	(7)	29		29
100119586	NETHERLANDS	NLD		07/28/2023		79,800							(5)	(5)	20		20
100119587	NETHERLANDS	NLD		07/28/2023		47,250							(3)	(3)	12		12
100119588	NETHERLANDS	NLD		07/28/2023		20,000									4		4
100119589	NETHERLANDS	NLD		07/28/2023		56,000							(4)	(4)	14		14
100121058	NETHERLANDS	NLD		08/28/2023		2,345							12	12			
19336	VARIOUS	FL		05/17/2019									201,033	201,033			
19348	EL SEGUNDO	CA		09/10/2021		30,000,000							28,000,000	28,000,000			
1000002	DUBLIN	CA		08/30/2010		4,703,553							61,628	61,628			
1000007	NORCO	CA		08/30/2011		3,380,607							85,611	85,611			
1000015	MCALLEN	TX		10/30/2003		90,147							18,587	18,587			
1000016	MCALLEN	TX		03/01/2016		511,921							3,224	3,224			
1000024	HOUSTON	TX		12/27/2006		1,541,957							69,320	69,320			
1000036	HOUSTON	TX		11/05/2012		138,331							136,516	136,516			
1000037	HOUSTON	TX		11/05/2012		113,181							111,695	111,695			
1000202	GRAND JUNCTION	CO		10/04/2007		1,837,717							28,447	28,447			
1000476	MILWAUKEE	WI		02/20/2015		26,081,873							442,743	442,743	21,707		21,707
1000592	HYATTSVILLE	MD		06/24/2016		29,695,848							588,519	588,519			
7000037	ANAHEIM	CA		10/30/2018		4,453,077							31,097	31,097			
7100007	YULEE	FL		06/07/2018		114,000,000							257,968	257,968			
7100010	YONKERS	NY		11/19/2019		4,913,520							57,510	57,510			
7200153	BRUNSWICK	OH		03/29/2016		16,312,447							865,156	865,156			
7200196	Fort Wayne	IN		05/25/2017									1,026,482	1,026,482			
7200208	SUNNYVALE	CA		08/03/2017		5,935,565							14,886	14,886			
7200304	New York	NY		09/27/2019		3,725,184							87,758	87,758	12,465		12,465
7200348	NASHVILLE	TN		09/27/2019									47,206	47,206			
7200450	LONDON	GBR		07/09/2021		7,773,109							623,274	623,274	13,656		13,656
7200452	VARIOUS	DE		06/28/2021		39,659,110							1,433,364	1,433,364	138,867		138,867
7200510	BOSTON	MA		03/14/2022		68,328,702							548,887	548,887			
7200593	New York	NY		11/08/2022		18,899,198							1,651,204	1,651,204			
7200594	New York	NY		11/08/2022		65,468							13,877,019	13,877,019			
7250102	New York	NY		07/17/2019		10,720,444							55,431	55,431			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2321501	LONDON	GBR		05/26/2021		101,923,987							4,260,462	4,336,703	1,425,231		1,425,231
7250108	MELVILLE	NY		07/17/2019		4,604,135							88,189	88,189			
0299999. Mortgages with partial repayments						4,512,904,906							65,827,097	65,977,540	1,716,763	(74,202)	1,642,561
100000465	WEST HAVEN	CT		09/27/2016	08/05/2023	125,928							184,835	184,835			
100010852	COLUMBIA	SC		12/23/2016	07/05/2023	87,672							103,208	103,208			
100010878	LYNWOOD	CA		12/23/2016	07/05/2023	383,684							420,075	420,075			
100012022	MIAMI	FL		03/08/2017	09/13/2023	80,664							87,088	87,088			
100012283	ROCKWELL	NC		04/28/2017	07/13/2023	98,789							95,642	95,642			
100012660	JACKSONVILLE	FL		05/25/2017	09/05/2023	129,942							146,708	146,708			
100013164	MEMPHIS	TN		05/25/2017	09/05/2023	53,028							66,934	66,934			
100013881	MERCED	CA		05/25/2017	09/05/2023	91,038							104,759	104,759			
100014713	EGG HARBOR TOWNSHIP	NJ		09/27/2017	07/13/2023	4,575							1,879	1,879			
100014718	DALTON	GA		09/27/2017	08/13/2023	12,276							14,995	14,995			
100014769	CUTLER BAY	FL		10/30/2017	07/13/2023	10,133							2,933	2,933			
100025609	BEL AIR	MD		09/20/2018	09/05/2023	159,954							177,273	177,273			
100025702	LAS VEGAS	NV		09/20/2018	07/05/2023	91,044							6,500	6,500			
100026887	DIXON	CA		09/26/2018	09/05/2023	154,934							149,924	149,924			
100030122	REDMOND	OR		12/20/2018	09/05/2023	159,801							171,913	171,913			
100030149	BRONSON	FL		12/20/2018	08/05/2023	8,715							5,251	5,251			
100030994	DELANO	CA		03/29/2019	08/05/2023	154,530							170,410	170,410			
100031811	MODESTO	CA		03/29/2019	08/05/2023	133,050							148,698	148,698			
100039273	CORK	IRL		09/27/2019	07/23/2023	29,894							36,854	36,854	395		395
100043452	PEMBROKE PINES	FL		08/13/2020	09/05/2023	168,995							179,337	179,337			
100044402	GREENWOOD	DE		11/19/2020	07/07/2023	45,820							50,079	50,079			
100044511	MONTEBELLO	CA		11/19/2020	07/07/2023	1,645							1,243	1,243			
100044986	BEAVER	PA		11/19/2020	08/07/2023	44,377							44,659	44,659			
100045637	MIDDLE ISLAND	NY		11/25/2020	07/07/2023	45,385							43,101	43,101			
100046079	HOLLISTER	NC		11/25/2020	08/07/2023	2,595							2,450	2,450			
100046362	GREENVILLE	NC		11/25/2020	09/07/2023	129,520							131,923	131,923			
100046363	SAINT LOUIS	MO		11/25/2020	07/07/2023	37,834							37,150	37,150			
100046412	CHICAGO	IL		11/25/2020	08/07/2023	96,608							151,452	151,452			
100046621	MINNEAPOLIS	MN		11/25/2020	09/07/2023	122,996							116,147	116,147			
100046703	TAMPA	FL		11/20/2020	08/07/2023	3,798							1,693	1,693			
100046720	PLANO	TX		11/20/2020	08/07/2023	8,649							4,626	4,626			
100046765	BRIDGETON	NJ		11/20/2020	07/07/2023	2,012							674	674			
100046773	WILMINGTON	DE		11/20/2020	09/07/2023	6,262							843	843			
100046784	BUFFALO	NY		11/20/2020	07/07/2023	3,073							1,428	1,428			
100046789	WEST PALM BEACH	FL		11/20/2020	09/07/2023	7,466							4,278	4,278			
100046796	DALLAS	TX		11/20/2020	09/07/2023	3,049							1,355	1,355			
100046832	GARLAND	TX		11/20/2020	08/07/2023	4,890							1,517	1,517			
100046864	HOUSTON	TX		11/20/2020	08/07/2023	3,087							672	672			
100046868	MILFORD	PA		11/20/2020	07/07/2023	2,342							613	613			
100046893	KANSAS CITY	KS		11/20/2020	08/07/2023	2,223							802	802			
100046940	MIAMI	FL		11/20/2020	07/07/2023	25,319							16,229	16,229			
100046980	SEAL BEACH	CA		11/20/2020	07/07/2023	3,353							675	675			
100047180	NORTH SALT LAKE	UT		11/20/2020	09/07/2023	13,847							2,466	2,466			
100047332	LODI	CA		11/20/2020	09/07/2023	77,982							73,874	73,874			
100047436	TAYLOR	MI		11/20/2020	07/07/2023	11,568							11,026	11,026			
100047682	WESTMINSTER	CO		11/20/2020	09/07/2023	89,410							81,725	81,725			
100047728	REX	GA		11/20/2020	07/07/2023	58,646							89,148	89,148			
100047739	TOWER HILL	IL		11/20/2020	08/07/2023	64,162							59,201	59,201			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047806	BELLAIRE	OH		11/20/2020	08/07/2023	4,604							1,185	1,185			
100047911	PORT ORANGE	FL		11/20/2020	07/07/2023	68,586							73,039	73,039			
100048467	MODESTO	CA		11/20/2020	07/07/2023	165,041							155,355	155,355			
100049206	PERRIS	CA		11/20/2020	07/07/2023	150,410							121,290	121,290			
100049313	LAKE WORTH	FL		11/20/2020	09/07/2023	35,063							27,034	27,034			
100049732	PARK RIDGE	IL		11/20/2020	09/07/2023	86,862							86,351	86,351			
100049893	LINDON	UT		11/20/2020	07/07/2023	4,095							1,425	1,425			
100049950	LOS ANGELES	CA		11/20/2020	09/07/2023	131,203							129,231	129,231			
100050242	MIAMI	FL		11/20/2020	08/07/2023	167,269							174,501	174,501			
100053450	DELTONA	FL		03/23/2021	09/07/2023	175,591							152,102	152,102			
100053601	LOXAHATCHEE	FL		03/23/2021	08/07/2023	213,958							201,027	201,027			
100053797	GILROY	CA		03/23/2021	07/07/2023	16,823							7,596	7,596			
100053988	BELLE HARBOR	NY		03/23/2021	09/07/2023	191,255							175,616	175,616			
100054034	HILLSBOROUGH	NJ		03/23/2021	09/07/2023	417,485							389,619	389,619			
100054049	MONROE	LA		03/23/2021	08/07/2023	37,255							32,706	32,706			
100054213	NEW CITY	NY		03/23/2021	09/07/2023	279,553							259,582	259,582			
100054463	NEWBERRY	SC		03/23/2021	09/07/2023	13,875							10,334	10,334			
100054720	TORRINGTON	CT		03/23/2021	09/07/2023	119,975							111,360	111,360			
100054793	ORLANDO	FL		03/23/2021	09/07/2023	39,112							35,619	35,619			
100054918	HAYDEN	AL		03/23/2021	09/07/2023	9,439							3,593	3,593			
100055128	HOOKSETT	NH		03/23/2021	07/07/2023	64,016							59,450	59,450			
100055409	SAVAGE	MT		03/23/2021	07/07/2023	92,905							74,794	74,794			
100055495	TUCSON	AZ		03/23/2021	07/07/2023	42,236							38,721	38,721			
100055744	PITMAN	NJ		03/23/2021	07/07/2023	7,042							957	957			
100055750	LIVERMORE	CA		03/23/2021	08/07/2023	225,210							218,237	218,237			
100057845	JACKSONVILLE BEACH	FL		06/30/2021	08/17/2023	514,196							497,698	497,698			
100065526	LAS VEGAS	NV		07/28/2021	08/17/2023	290,204							278,805	278,805			
100065528	HAVERFORD	PA		07/28/2021	09/17/2023	291,541							278,305	278,305			
100067380	SAN JOSE DEL CABO	MEX		08/13/2021	08/19/2023	1,024,550							113,967	113,967			
100067513	BARNEGAT	NJ		09/23/2021	09/17/2023	201,679							191,933	191,933			
100067704	GAINESVILLE	FL		09/23/2021	09/17/2023	135,135							129,807	129,807			
100067852	BYRON	GA		09/23/2021	09/17/2023	157,975							153,049	153,049			
100067882	NORTH RICHLAND HILLS	TX		09/23/2021	07/17/2023	178,049							167,672	167,672			
100068176	SANTA ANA	CA		08/25/2021	09/17/2023	915,914							898,346	898,346			
100068227	FALLS CHURCH	VA		08/25/2021	07/17/2023	219,948							210,897	210,897			
100068419	LOCKPORT	NY		08/25/2021	07/17/2023	98,853							91,527	91,527			
100068449	BONHAM	TX		08/25/2021	09/17/2023	153,202							142,541	142,541			
100068471	MANCHESTER	NH		08/25/2021	08/17/2023	271,573							259,649	259,649			
100070353	AMSTERDAM	NLD		08/31/2021	08/21/2023	26,971							27,458	27,458	(2,293)		(2,293)
100070433	EVANS	CO		09/23/2021	09/17/2023	299,513							291,054	291,054			
100071483	TAMPA	FL		10/26/2021	07/09/2023	161,039							146,201	146,201			
100073540	CARROLLTON	TX		10/26/2021	08/09/2023	694,379							666,861	666,861			
100073592	AMSTERDAM	NLD		10/25/2021	08/21/2023	2,725							1,621	1,621	(106)		(106)
100074072	CABO CORRIDOR CABO SAN LUCAS	MEX		11/05/2021	09/19/2023	81,866							72,857	72,857			
100074384	LELYSTAD	NLD		11/16/2021	08/21/2023	2,824							1,718	1,718	(104)		(104)
100076203	LEWISVILLE	TX		01/07/2022	07/17/2023	197,585							191,870	191,870			
100076343	SEATTLE	WA		01/07/2022	09/17/2023	255,209							247,748	247,748			
100076647	SAN JOSE	CA		12/30/2021	09/09/2023	1,107,187							1,073,430	1,073,430			
100077924	AMSTERDAM	NLD		12/29/2021	08/21/2023	1,299							1,322	1,322	(56)		(56)
100077925	AMSTERDAM	NLD		12/29/2021	08/21/2023	20,068							20,420	20,420	(860)		(860)
100081790	MANTOLOKING	NJ		03/30/2022	08/09/2023	1,769,114							1,800,000	1,800,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081952	AMSTERDAM	NLD		03/30/2022	07/20/2023	3,894							3,830	3,830	(7)		(7)
100081953	AMSTERDAM	NLD		03/30/2022	07/20/2023	62,612							65,114	65,114	(119)		(119)
100082063	AMSTERDAM	NLD		03/30/2022	09/20/2023	115,592							120,443	120,443	(5,319)		(5,319)
100082227	SAN JOSE DEL CABO	MEX		04/14/2022	08/19/2023	99,159							98,567	98,567			
100084375	HOUSTON	TX		08/12/2022	07/28/2023	277,223							247,295	219,029		28,266	28,266
100084380	HILTON HEAD ISLAND	SC		08/12/2022	07/28/2023	483,213							455,124	429,919		25,205	25,205
100084390	COLUMBUS	OH		08/12/2022	08/11/2023	147,514							126,460	106,464		19,996	19,996
100084393	MYRTLE BEACH	SC		08/12/2022	07/28/2023	311,746							293,214	276,562		16,652	16,652
100084405	NAZARETH	PA		08/12/2022	08/11/2023	194,903							176,824	160,419		16,406	16,406
100084412	SAN ANTONIO	TX		08/12/2022	07/09/2023	618,946							584,800	584,800			
100084417	SAINT MARYS	OH		08/12/2022	07/28/2023	405,392							383,950	364,810		19,140	19,140
100084441	CORONA	CA		08/12/2022	07/28/2023	769,956							664,075	562,444		101,631	101,631
100085016	OAKLAND	CA		08/12/2022	07/28/2023	556,567							524,439	492,401		32,038	32,038
100086968	CRANSTON	RI		10/24/2022	09/09/2023	234,378							224,306	224,306			
100087012	MYRTLE BEACH	SC		11/04/2022	07/28/2023	706,577							718,916	731,228		(12,312)	(12,312)
100087059	SOUTH RIVER	NJ		11/04/2022	08/11/2023	315,181							290,997	268,301		22,696	22,696
100087084	DUNKIRK	MD		11/04/2022	07/28/2023	335,069							322,951	312,119		10,832	10,832
100087093	TEXAS CITY	TX		11/04/2022	08/11/2023	158,575							147,545	137,221		10,324	10,324
100087101	INDIO	CA		11/04/2022	08/11/2023	1,275,091							1,273,302	1,277,725		(4,423)	(4,423)
100087103	POMPANO BEACH	FL		11/04/2022	08/09/2023	483,752							472,000	472,000			
100087107	COLUMBUS	OH		11/04/2022	07/28/2023	167,566							154,870	142,944		11,925	11,925
100087109	LORAIN	OH		11/04/2022	07/28/2023	125,547							116,281	107,580		8,702	8,702
100087114	SONORA	KY		11/04/2022	08/11/2023	127,035							112,329	98,385		13,944	13,944
100087125	WATERVILLE VALLEY	NH		11/04/2022	07/28/2023	708,638							693,505	681,163		12,342	12,342
100089004	TAYLORSVILLE	UT		11/04/2022	07/28/2023	417,024							404,718	392,478		12,239	12,239
100089008	PITTSBURGH	PA		11/04/2022	07/28/2023	357,395							353,156	350,559		2,597	2,597
100089009	EASLEY	SC		11/04/2022	07/28/2023	443,910							423,504	404,996		18,508	18,508
100089015	MOORESVILLE	NC		11/04/2022	08/11/2023	576,884							566,444	556,093		10,351	10,351
100089025	NEW CANEY	TX		11/04/2022	07/28/2023	288,559							275,897	263,290		12,607	12,607
100089027	LAKE ELSINORE	CA		11/04/2022	07/28/2023	315,524							298,531	282,931		15,600	15,600
100089028	EASTON	PA		11/04/2022	07/28/2023	198,939							183,365	198,082		(14,717)	(14,717)
100089030	TAFT	CA		11/04/2022	07/28/2023	185,126							166,682	148,953		17,729	17,729
100089036	MYRTLE BEACH	SC		11/04/2022	07/28/2023	266,881							269,765	266,902		2,863	2,863
100089040	SCOTTSDALE	AZ		11/04/2022	07/28/2023	773,614							782,935	795,933		(12,998)	(12,998)
100089667	AMSTERDAM	NLD		11/29/2022	08/21/2023	54,157							55,135	55,135	(2,886)		(2,886)
100090605	AMSTERDAM	NLD		12/28/2022	08/21/2023	3,157							3,136	3,136	(84)		(84)
100090606	AMSTERDAM	NLD		12/28/2022	08/21/2023	47,361							48,217	48,217	(1,280)		(1,280)
1000710	BAYTOWN	TX		12/07/2017	07/01/2023	27,855,816							31,331,554	31,617,373		(285,819)	(285,819)
0399999. Mortgages disposed						55,356,499							57,137,862	57,025,540	(12,720)	112,323	99,603
100013152	MOUNT PROSPECT	IL		12/31/2020		276,744		50,342			50,342		327,086	301,760		(25,326)	(25,326)
100014265	WOODSTOCK	VA		12/31/2020		369,092		116,666			116,666		485,758	414,100		(71,658)	(71,658)
100024443	CLEVELAND	OH		12/31/2020		60,968		23,625			23,625		84,594	49,200		(35,394)	(35,394)
100026456	CHICAGO	IL		12/31/2020		124,575		44,450			44,450		169,025	169,025			
100045371	ST LOUIS	MO		12/31/2020		107,996		(6,199)			(6,199)		101,797	69,700		(32,097)	(32,097)
100045478	LUMBERTON	NC		12/31/2020		92,382		33,983			33,983		126,365	106,600		(19,765)	(19,765)
100046154	QUINCY	FL		12/31/2020		60,930		(5,425)			(5,425)		55,505	55,505			
100046200	CHENOA	IL		12/31/2020		118,901		19,808			19,808		138,709	114,798		(23,911)	(23,911)
0499999. Mortgages transferred						1,211,589		277,251			277,251		1,488,840	1,280,688		(208,151)	(208,151)
0599999 - Totals						4,637,270,039		277,251			277,251		192,498,200	192,328,169	1,704,043	(170,030)	1,534,013

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	AADE RML, LLC	Des Moines	IA			09/28/2018			675,997			
	AADE RML, LLC	Des Moines	IA			09/28/2018			406,422			
2299999. Joint Venture Interests - Real Estate - Affiliated									1,082,419			XXX
	Italian AIF 50131318	LUXEMBOURG	LUX	Contribution		07/05/2022			348,334			59.890
	Italian AIF 50134917	LUXEMBOURG	LUX	Contribution		09/07/2022			385,899			40.110
	Builders Capital 50138689	Puyallup	WA	Contribution		05/17/2023			5,800,000			
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									6,534,234			XXX
	Apollo Credit Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLANDS	CYM	Contribution		02/02/2022			86,189		2,507,595	0.980
2699999. Joint Venture Interests - Other - Affiliated									86,189		2,507,595	XXX
6099999. Total - Unaffiliated												XXX
6199999. Total - Affiliated									7,702,842		2,507,595	XXX
6299999 - Totals									7,702,842		2,507,595	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Acoma II Royalties 1BA08FQS1	WELD	CO	Depletion	05/15/2015	09/29/2023	24,459							24,459	24,459				632
	Acoma Royalties 1BA079963	WELD	CO	Depletion	02/06/2015	09/29/2023	24,525							24,525	24,525				480
	Aven Gas & Oil, Inc. Royalties 1BA08ACQ1	HEMPHILL	TX	Depletion	05/01/2015	09/29/2023	35,931							35,931	35,931				514
	Barkheimer Royalties 1BA645782	NOBLE	OH	Depletion	06/02/2014	09/29/2023	39,911							39,911	39,911				528
	Conners Ferrari (Niobrara) Royalties 1BANODAB1	WELD	DE	Depletion	04/15/2016	09/29/2023	13,233							13,233	13,233				583
	Ferrari Royalties 1BANOCFC6	WELD	DE	Depletion	01/21/2016	09/29/2023	3,073							3,073	3,073				54
	GEO-COM Royalties 1BA08N5F5	WASHINGTON	PA	Depletion	06/23/2015	09/29/2023	10,418							10,418	10,418				258
	Highfill Royalties 1BA357958	ALFALFA	OK	Depletion	02/02/2015	09/29/2023	10,298							10,298	10,298				97
	Leann Sellers Grady County (Woodford- Scoop) Royalties 1BANOFSWP	CHICKASHA	OK	Depletion	11/30/2016	09/29/2023	22,569							22,569	22,569				1,003
	Precision Capital Marcellus Royalties 1BANODKCJ	SUSQUEHANNA	PA	Depletion	06/10/2016	09/29/2023	12,972							12,972	12,972				808
	Red Cloud Royalties 1BA06EYZ1	KARNES	TX	Depletion	09/15/2014	09/29/2023	134,456							134,456	134,456				29,782

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Viking Royalties 1BA07UK22	WELD	DE	Depletion	03/27/2015	09/29/2023	14,865							14,865	14,865				722
	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BANOGRR5	WELD	DE	Depletion	01/27/2017	09/29/2023	3,321							3,321	3,321				169
	Wolf Resources Royalties - Meadowvale & Gordon (Niobrara) 1BANODLZJ	WELD	DE	Depletion	06/30/2016	09/29/2023	14,702							14,702	14,702				163
0599999. Mineral Rights - Unaffiliated							364,734							364,734	364,734				35,792
	A-A Funding Holdco Offshore II, LLC 50118735	CAYMAN ISLANDS	CYM	Distribution	02/04/2022	08/15/2023	225,000							225,000	225,000				
	AltsCo - Core (A-A Offshore AAA) 50123050	CAYMAN ISLANDS	CYM	Final Distribution	04/01/2022	08/01/2023	18,015,001	(422,108)				(422,108)		17,592,893	18,026,028		433,135	433,135	
	AltsCo - Core (A-A Offshore AAA) 50123061	CAYMAN ISLANDS	CYM	Distribution	04/01/2022	08/01/2023	229,435,210							229,435,210	229,435,210				
2099999. Joint Venture Interests - Common Stock - Affiliated							247,675,211	(422,108)				(422,108)		247,253,103	247,686,238		433,135	433,135	
1BANOY-7N-1	NNN Opportunities Fund, L.P. 1BANOY7N1	WILMINGTON	DE	Distribution	07/23/2020	09/29/2023	5,840							5,840	5,840				
	AADE RML, LLC	Des Moines	IA		09/28/2018	09/30/2023	95,940							95,940	95,940				
2299999. Joint Venture Interests - Real Estate - Affiliated							101,780							101,780	101,780				
	Italian AIF 50131318	LUXEMBOURG	LUX	Distribution	07/05/2022	09/19/2023	221,002							221,002	221,002	7,484		7,484	
	Italian AIF 50134917	LUXEMBOURG	LUX	Distribution	09/07/2022	09/19/2023	162,811							162,811	162,811	2,202		2,202	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							383,814							383,814	383,814	9,686		9,686	
6099999. Total - Unaffiliated							364,734							364,734	364,734				35,792
6199999. Total - Affiliated							248,160,805	(422,108)				(422,108)		247,738,697	248,171,832	9,686	433,135	442,821	
6299999 - Totals							248,525,538	(422,108)				(422,108)		248,103,430	248,536,565	9,686	433,135	442,821	35,792

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
05949A-6J-4	BOAMS 2005-E 2A7 BOAMS 2005-E 2A7 4.587% 06/25/35		07/01/2023	AARE		(5,156)	(5,787)	444	1. FM
073888-AB-5	BSABS 2006-SD3 2X1 BSABS 2006-SD3 1A2A 6.000% 08/25/36		07/01/2023	Interest Capitalization		9,430	9,430		3.B Z
14727Q-AB-1	CFMT 2018-RM2 B CFMT 2018-RM2 B 4.000% 10/25/68		09/25/2023	Various		276,413	276,413		1.D FE
14727Q-AC-9	CFMT 2018-RM2 B CFMT 2018-RM2 C 4.000% 10/25/68		09/25/2023	Interest Capitalization		120,179	120,179		1.G FE
229644-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.090% 08/15/34		08/15/2023	Interest Capitalization		8,213	8,213		1.G
23245Q-AA-7	CWALT 2006-OA21 M9 CWALT 2006-OA21 A1 5.629% 03/20/47		08/21/2023	Interest Capitalization		54	54		1.A FM
30225V-AP-2	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP 2.2% 15 2.200% 10/15/30		07/25/2023	Tax Free Exchange		15,502,100	15,500,000	94,722	2.B FE
30225V-AQ-0	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP 2.4% 15 2.400% 10/15/31		07/25/2023	Tax Free Exchange		6,946,177	7,000,000	46,667	2.B FE
37187E-AA-4	GPCC 2022-1 B GPCC 2022-1 A 9.250% 01/15/31		09/21/2023	Capital Call Revolver		2,215,377	2,215,377	9,309	1.B PL
37187E-AB-2	GPCC 2022-1 B GPCC 2022-1 B 10.500% 01/15/31		09/21/2023	Capital Call Revolver		553,865	553,865	2,642	1.E PL
37187E-AC-0	GPCC 2022-1 B GPCC 2022-1 C 12.000% 01/15/31		09/21/2023	Capital Call Revolver		553,882	553,882	3,019	2.B PL
41161M-AC-4	HVMLT 2006-5 2A1A HVMLT 2006-5 2A1A 5.801% 07/19/46		09/19/2023	Interest Capitalization		214	214		1.A FM
46590X-AL-0	JBS USA LUX/FIN JBS USA/FOOD/FINANCE 5.5% 15 J 5.500% 01/15/30		08/23/2023	Tax Free Exchange		13,210,553	13,000,000	75,472	2.C FE
46590X-AU-0	JBS USA LUX/FIN JBS USA/FOOD/FINANCE 3.625% 15 3.625% 01/15/32		08/23/2023	Tax Free Exchange		19,820,395	22,750,000	87,050	2.C FE
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS 4.020% 06/15/54		07/01/2023	CTL Capital		1,482,900	1,482,900		2.C
50228*-AA-9	LSU ENERGY CONCESSIONAIRE LLC SR SECD NTS 3.730% 05/30/49		07/01/2023	BOFA SECURITIES, INC.		571,218	571,218		1.G
57430U-30-1	MDIBS 2006-1A A MDIBS 2006-1A A 5.550% 12/10/65		09/10/2023	Interest Capitalization		56,404	56,404		5.C FE
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.646% 02/18/31		09/26/2023	Keybanc Capital Markets		1,097,086	1,097,086		1.C PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.496% 02/18/31		09/26/2023	Keybanc Capital Markets		301,698	301,698		1.F PL
94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.196% 02/18/31		09/26/2023	Keybanc Capital Markets		582,837	582,837		2.C PL
91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A 8.091% 01/19/40	D.	07/24/2023	Wells Fargo		15,272,723	15,311,000		1.A FE
G93128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.888% 02/28/28	D.	08/31/2023	Interest Capitalization		164,787	164,787		1.F PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						78,741,349	81,549,770	319,325	XXX
28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.829% 12/15/41		09/27/2023	Capital Call Revolver		13,152,853	13,152,853		1.G PL
28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.579% 12/15/41		09/27/2023	Capital Call Revolver		6,576,427	6,576,427		2.C PL
716808-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		08/01/2023	Interest Capitalization		1,901	1,901		2.B PL
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc 8.064% 12/31/38		09/21/2023	Capital Call Revolver		1,432,884	1,432,884		1.E FE
979926-AA-0	WDMNT 2023-12A C WDMNT 2023-12A A1A 7.857% 07/25/31	D.	05/26/2023	Bank of America		5,000,000	5,000,000		1.A FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						26,164,065	26,164,065		XXX
BANDZF-E7-0	Grp Operating Llc GRP OPERATING TK 30.333% 12/31/23		09/29/2023	Interest Capitalization		6,260	6,260		6. *
Q84388-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	B.	07/01/2021	Commonwealth Bk of Australia		(753,038)	(753,038)		1.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						(746,778)	(746,778)		XXX
2509999997. Total - Bonds - Part 3						104,158,636	106,967,057	319,325	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						104,158,636	106,967,057	319,325	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		09/28/2023	Non-Broker Trade	120,000.000	12,000,000			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,000,000	XXX		XXX
000000-00-0	ATHENE ANNUITY AND LIFE COMPANY		09/30/2023	Capital Contribution		309,338,454			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						309,338,454	XXX		XXX
5989999997. Total - Common Stocks - Part 3						321,338,454	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						321,338,454	XXX		XXX
5999999999. Total - Preferred and Common Stocks						321,338,454	XXX		XXX
6009999999 - Totals						425,497,090	XXX	319,325	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375B-3G-5	GNR 2015-H29 JI GNR 2013-H14 SI 1.765% 05/20/63		09/01/2023	Paydown				48,843	46,633		(46,633)		(46,633)						8,437	05/20/2063	1.A
..38375B-5S-7	GNR 2015-H29 JI GNR 2013-H19 ID 1.515% 05/20/63		09/01/2023	Paydown				6,326	8,290		(8,290)		(8,290)						1,511	05/20/2063	1.A
..38375B-AH-5	GNR 2015-H29 JI GNR 2010-H02 GI 2.155% 02/20/60		09/01/2023	Paydown				8,491	8,466		(8,466)		(8,466)						3,013	02/20/2060	1.A
..38375B-G9-7	GNR 2015-H29 JI GNR 2013-H02 DI 1.708% 12/20/62		09/01/2023	Paydown				13,021	15,642		(15,642)		(15,642)						4,154	12/20/2062	1.A
..38375B-KM-3	GNR 2015-H29 JI GNR 2011-H06 FI 1.204% 02/20/61		09/01/2023	Paydown				47,612	43,363		(43,363)		(43,363)						11,450	02/20/2061	1.A
..38375B-LM-2	GNR 2015-H29 JI GNR 2011-H11 AI 1.492% 03/20/61		09/01/2023	Paydown				36,484	34,579		(34,579)		(34,579)						8,402	03/20/2061	1.A
..38375B-MU-3	GNR 2015-H29 JI GNR 2011-H19 IA 0.991% 08/20/61		09/01/2023	Paydown				35,925	35,770		(35,770)		(35,770)						10,908	08/20/2061	1.A
..38375B-PK-2	GNR 2015-H29 JI GNR 2012-H03 IA 1.070% 01/20/62		09/01/2023	Paydown				25,828	25,398		(25,398)		(25,398)						8,552	01/20/2062	1.A
..38375B-QY-1	GNR 2015-H29 JI GNR 2012-H08 FI 1.234% 04/20/62		09/01/2023	Paydown				21,934	23,934		(23,934)		(23,934)						6,525	04/20/2062	1.A
..38375B-TZ-5	GNR 2015-H29 JI GNR 2012-H15 CI 1.206% 06/20/62		09/01/2023	Paydown				27,743	27,203		(27,203)		(27,203)						6,571	06/20/2062	1.A
..38375B-UM-2	GNR 2015-H29 JI GNR 2012-H18 NI 1.305% 08/20/62		09/01/2023	Paydown				7,686	9,245		(9,245)		(9,245)						2,173	08/20/2062	1.A
..38375U-EH-9	GNR 2015-H29 JI GNR 2014-H03 AI 1.303% 01/20/64		09/01/2023	Paydown				23,311	27,597		(27,597)		(27,597)						7,514	01/20/2064	1.A
..38375U-FL-9	GNR 2015-H29 JI GNR 2014-H10 AI 1.700% 04/20/64		09/01/2023	Paydown				96,148	76,612		(76,612)		(76,612)						48,144	04/20/2064	1.A
..38375U-LD-0	GNR 2015-H29 JI GNR 2014-H13 CI 1.388% 06/20/64		09/01/2023	Paydown				41,569	42,212		(42,212)		(42,212)						11,766	06/20/2064	1.A
..38375U-LF-5	GNR 2015-H29 JI GNR 2014-H13 DI 1.425% 06/20/64		09/01/2023	Paydown				148,708	102,640		(102,640)		(102,640)						13,271	06/20/2064	1.A
..38375U-LQ-1	GNR 2015-H29 JI GNR 2014-H14 AI 1.479% 07/20/64		08/01/2023	Paydown				23,398	22,378		(22,378)		(22,378)						2,189	07/20/2064	1.A
..38375U-NX-4	GNR 2015-H29 JI GNR 2014-H18 DI 1.450% 09/20/64		09/01/2023	Paydown				37,533	43,585		(43,585)		(43,585)						8,638	09/20/2064	1.A
..38375U-PB-0	GNR 2015-H29 JI GNR 2014-H18 AI 0.102% 09/20/64		08/01/2023	Paydown				21,491	21,910		(21,910)		(21,910)						507	09/20/2064	1.A
..38375U-QJ-2	GNR 2015-H29 JI GNR 2014-H20 SI 1.654% 09/20/64		09/01/2023	Paydown				25,315	24,494		(24,494)		(24,494)						4,256	09/20/2064	1.A
..38375U-QL-7	GNR 2015-H29 JI GNR 2014-H20 BI 1.458% 09/20/64		09/01/2023	Paydown				34,789	35,294		(35,294)		(35,294)						9,530	09/20/2064	1.A
..38375U-TQ-3	GNR 2015-H29 JI GNR 2015-H03 CI 1.632% 01/20/65		09/01/2023	Paydown				28,219	26,832		(26,832)		(26,832)						4,880	01/20/2065	1.A
..38375U-TU-4	GNR 2015-H29 JI GNR 2015-H03 EI 0.155% 12/20/64		09/01/2023	Paydown				38,968	40,592		(40,592)		(40,592)						1,481	12/20/2064	1.A
..38375U-UT-5	GNR 2015-H29 JI GNR 2015-H05 CI 1.657% 02/20/65		09/01/2023	Paydown				141,027	134,006		(134,006)		(134,006)						27,028	02/20/2065	1.A
..38375U-VG-2	GNR 2015-H29 JI GNR 2015-H08 AI 1.756% 02/20/65		09/01/2023	Paydown				27,665	26,619		(26,619)		(26,619)						4,004	02/20/2065	1.A
..38375U-WQ-9	GNR 2015-H29 JI GNR 2016-H11 DI 0.036% 05/20/66		09/01/2023	Paydown				63,969	61,757		(61,757)		(61,757)						8,012	05/20/2066	1.A
..38375U-XA-3	GNR 2015-H29 JI GNR 2016-H11 AI 1.219% 01/20/66		09/01/2023	Paydown				108,174	105,280		(105,280)		(105,280)						30,570	01/20/2066	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375U-XF-2	GNR 2015-H29 JI GNR 2016-H11 MI 0.000% 05/20/66		09/01/2023	Paydown				19,779	15,825		(15,825)		(15,825)							05/20/2066	1.A
..38375U-ZG-8	GNR 2015-H29 JI GNR 2017-H09 GI 1.557% 03/20/67		09/01/2023	Paydown				15,830	15,387		(15,387)		(15,387)						3,911	03/20/2067	1.A
..38375U-ZL-7	GNR 2015-H29 JI GNR 2017-H09 JI 1.521% 03/20/67		09/01/2023	Paydown				27,909	27,997		(27,997)		(27,997)						6,495	03/20/2067	1.A
..38376R-2Y-1	GNR 2015-H29 JI GNR 2017-H12 BI 1.776% 05/20/67		09/01/2023	Paydown				32,608	31,771		(31,771)		(31,771)						5,404	05/20/2067	1.A
..38376R-3Q-7	GNR 2015-H29 JI GNR 2017-H11 VI 1.408% 05/20/67		09/01/2023	Paydown				32,292	31,680		(31,680)		(31,680)						6,014	05/20/2067	1.A
..38376R-5Z-5	GNR 2015-H29 JI GNR 2017-H15 NI 1.503% 07/20/67		09/01/2023	Paydown				79,240	77,256		(77,256)		(77,256)						22,793	07/20/2067	1.A
..38376R-AA-4	GNR 2015-H29 JI GNR 2015-H10 AI 0.058% 04/20/65		09/01/2023	Paydown				191,386	195,718		(195,718)		(195,718)						7,239	04/20/2065	1.A
..38376R-AP-1	GNR 2015-H29 JI GNR 2015-H10 GI 1.764% 03/20/65		09/01/2023	Paydown				3,492	3,556		(3,556)		(3,556)						760	03/20/2065	1.A
..38376R-AR-7	GNR 2015-H29 JI GNR 2015-H10 KI 0.079% 04/20/65		09/01/2023	Paydown				40,500	43,151		(43,151)		(43,151)						1,468	04/20/2065	1.A
..38376R-BL-9	GNR 2015-H29 JI GNR 2015-H12 CI 1.386% 04/20/65		09/01/2023	Paydown				76,868	72,158		(72,158)		(72,158)						18,117	04/20/2065	1.A
..38376R-BN-5	GNR 2015-H29 JI GNR 2015-H12 DI 0.110% 05/20/65		09/01/2023	Paydown				43,290	41,953		(41,953)		(41,953)						975	05/20/2065	1.A
..38376R-BZ-8	GNR 2015-H29 JI GNR 2015-H12 KI 1.329% 03/20/65		09/01/2023	Paydown				38,750	37,781		(37,781)		(37,781)						11,506	03/20/2065	1.A
..38376R-DA-1	GNR 2015-H29 JI GNR 2015-H15 CI 0.325% 06/20/65		07/01/2023	Paydown				13,480	12,797		(12,797)		(12,797)						270	06/20/2065	1.A
..38376R-DC-7	GNR 2015-H29 JI GNR 2015-H15 DI 1.944% 06/20/65		09/01/2023	Paydown				36,896	33,782		(33,782)		(33,782)						5,787	06/20/2065	1.A
..38376R-DZ-6	GNR 2015-H29 JI GNR 2015-H16 GI 1.590% 07/20/65		09/01/2023	Paydown				32,504	31,592		(31,592)		(31,592)						6,065	07/20/2065	1.A
..38376R-HQ-2	GNR 2015-H29 JI GNR 2015-H27 AI 0.063% 09/20/65		09/01/2023	Paydown				21,097	16,293		(16,293)		(16,293)						375	09/20/2065	1.A
..38376R-K8-8	GNR 2015-H29 JI GNR 2016-H27 DI 1.504% 12/20/66		09/01/2023	Paydown				35,816	36,328		(36,328)		(36,328)						7,705	12/20/2066	1.A
..38376R-LH-7	GNR 2015-H29 JI GNR 2015-H30 DI 1.200% 10/20/65		09/01/2023	Paydown				61,010	60,621		(60,621)		(60,621)						14,760	10/20/2065	1.A
..38376R-LK-0	GNR 2015-H29 JI GNR 2015-H30 EI 1.581% 11/20/65		09/01/2023	Paydown				107,378	102,785		(102,785)		(102,785)						17,655	11/20/2065	1.A
..38376R-LS-3	GNR 2015-H29 JI GNR 2015-H29 JI 0.022% 11/20/65		09/01/2023	Paydown				24,602	19,410		(19,410)		(19,410)						148	11/20/2065	1.A
..38376R-MF-0	GNR 2015-H29 JI GNR 2015-H29 VI 1.750% 11/20/65		09/01/2023	Paydown				48,807	46,057		(46,057)		(46,057)						9,865	11/20/2065	1.A
..38376R-NG-7	GNR 2015-H29 JI GNR 2015-H33 BI 1.550% 12/20/65		09/01/2023	Paydown				25,839	23,890		(23,890)		(23,890)						5,304	12/20/2065	1.A
..38376R-QF-6	GNR 2015-H29 JI GNR 2016-H05 DI 1.494% 02/20/66		09/01/2023	Paydown				116,195	112,080		(112,080)		(112,080)						20,388	02/20/2066	1.A
..38376R-QH-2	GNR 2015-H29 JI GNR 2016-H04 AI 1.555% 02/20/66		09/01/2023	Paydown				64,498	60,556		(60,556)		(60,556)						11,504	02/20/2066	1.A
..38376R-RC-2	GNR 2015-H29 JI GNR 2016-H07 CI 1.527% 03/20/66		09/01/2023	Paydown				81,752	47,952		(47,952)		(47,952)						8,522	03/20/2066	1.A
..38376R-T5-5	GNR 2015-H29 JI GNR 2017-H04 KI 1.461% 01/20/67		09/01/2023	Paydown				32,570	32,272		(32,272)		(32,272)						6,749	01/20/2067	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376R-W3-6	GNR 2015-H29 JI GNR 2017-H06 CI 1.401% 02/20/67		09/01/2023	Paydown				46,777	47,490		(47,490)		(47,490)						13,349	02/20/2067	1.A
38376R-Z6-6	GNR 2015-H29 JI GNR 2017-H08 CI 1.571% 03/20/67		09/01/2023	Paydown				50,122	48,991		(48,991)		(48,991)						10,523	03/20/2067	1.A
38376T-5K-4	GNR 2015-H29 JI GNR 2010-H01 DI 1.966% 01/20/60		07/01/2023	Paydown				15,706	17,052		(17,052)		(17,052)						4,350	01/20/2060	1.A
38376X-NE-9	GNR 2015-H29 JI GNR 2010-H03 CI 1.608% 03/20/60		09/01/2023	Paydown				177,314	173,605		(173,605)		(173,605)						45,267	03/20/2060	1.A
38376X-NG-4	GNR 2015-H29 JI GNR 2010-H03 DI 1.848% 03/20/60		09/01/2023	Paydown				18,886	17,432		(17,432)		(17,432)						5,742	03/20/2060	1.A
38377E-X7-4	GNR 2015-H29 JI GNR 2010-H07 GI 0.596% 01/20/59		09/01/2023	Paydown				65,024	57,671		(57,671)		(57,671)						18,273	01/20/2059	1.A
38379K-V4-7	GNR 2015-H29 JI GNR 2015-150 C 3.000% 09/16/57		09/01/2023	Paydown		15,068	15,068	13,320	13,840		1,228		1,228		15,068				301	09/16/2057	1.A
38379R-3T-8	GNR 2015-H29 JI GNR 2017-142 B 3.000% 11/16/59		09/01/2023	Paydown		23,285	23,285	21,100	21,770		1,515		1,515		23,285				466	11/16/2059	1.A
38379U-QX-7	GNR 2015-H29 JI GNR 2016-65 C 3.000% 01/16/58		09/01/2023	Paydown		1,985	1,985	1,687	1,764		220		220		1,985				40	01/16/2058	1.A
38380L-VM-2	GNR 2015-H29 JI GNR 2019-H10 CI 0.000% 06/20/69		09/01/2023	Paydown				7,840	8,228		(8,228)		(8,228)							06/20/2069	1.A
0109999999. Subtotal - Bonds - U.S. Governments						40,338	40,338	2,862,341	2,708,822		(2,668,485)		(2,668,485)		40,338				551,576	XXX	XXX
76721R-AA-6	RIO SMART LIGHT Secured 12.250% 09/20/32	B	09/20/2023	Redemption 100.0000		95,972	95,972	81,752	88,689					(6,938)	95,972	14,220		14,220	11,331	09/20/2032	1.B FE
0309999999. Subtotal - Bonds - All Other Governments						95,972	95,972	81,752	88,689					(6,938)	95,972	14,220		14,220	11,331	XXX	XXX
40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		09/01/2023	Redemption 100.0000		61,710	61,710	61,710	61,710						61,710				1,646	04/01/2034	1.C
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						61,710	61,710	61,710	61,710						61,710				1,646	XXX	XXX
718814-ZZ-2	PHOENIX-TXB-BAB-A PHOENIX-TXB-BAB-B 5.269% 07/01/34		07/03/2023	Call 100.0000		145,000	145,000	164,310	157,366		(59)		(59)		157,306		(12,306)	(12,306)	7,640	07/01/2034	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						145,000	145,000	164,310	157,366		(59)		(59)		157,306		(12,306)	(12,306)	7,640	XXX	XXX
31392G-WD-3	FNW 2003-W1 M FNW 2003-W1 M 2.512% 12/25/42		08/01/2023	Paydown		15,112	15,112	7,897	2,438		12,674		12,674		15,112				110	12/25/2042	1.A FM
31398N-NJ-9	FNR 2009-26 RA FNR 2010-115 PN 4.000% 10/25/40		09/01/2023	Paydown		16,243	16,243	15,886	15,886		357		357		16,243				1,812	10/25/2040	1.A
598329-AC-4	MIDWEST FAM HSG REV BDS 2006 SER A 5.531% 01/01/51		07/01/2023	Redemption 100.0000		689	689	508	535		154		154		689				19	01/01/2051	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						32,044	32,044	24,291	18,859		13,185		13,185		32,044				1,941	XXX	XXX
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A 9.054% 10/15/25		09/11/2023	Redemption 100.0000		1,981,155	1,981,155	1,981,155							1,981,155				354,958	10/15/2025	1.D Z
000366-AA-2	AASET 2017-1A A AASET 2017-1A A 3.967% 05/16/42		09/16/2023	Paydown		1,008,146	1,008,146	1,017,090	1,010,718		(2,572)		(2,572)		1,008,146				26,098	05/16/2042	2.B FE
000367-AA-0	AASET 2018-1A A AASET 2018-1A A 3.844% 01/16/38		08/30/2023	Various		4,303,117	6,940,511	5,639,306	5,639,306		(9,381)		(9,381)		5,629,924		(1,326,807)	(1,326,807)	188,979	01/16/2038	5.B FE
000367-AA-0	AASET 2018-1A A AASET 2018-1A A 3.844% 01/16/38		08/16/2023	Paydown		43,144	43,144	35,056	35,056		8,089		8,089		43,144				978	01/16/2038	5.B FE
00109B-AA-3	AFN 2019-1A A1 AFN 2019-1A A1 3.780% 05/20/49		09/20/2023	Paydown		47,958	47,958	47,958	47,958						47,958				1,154	05/20/2049	1.A FE
00109B-AB-1	AFN 2019-1A A1 AFN 2019-1A A2 4.460% 05/20/49		09/20/2023	Paydown		2,525	2,525	2,524	2,524		1		1		2,525				75	05/20/2049	1.F FE
00230@-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS 4.003% 05/15/46		09/15/2023	Various		41,804	41,804	42,222	42,198		(394)		(394)		41,804				870	05/15/2046	2.B

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00255U-AA-3	AASET 2020-1A B AASET 2020-1A A 3.351% 01/16/40		09/15/2023	Paydown		310,958	310,958	310,953	310,951		7		7		310,958				6,623	01/16/2040	2.A FE
..00255U-AB-1	AASET 2020-1A B AASET 2020-1A B 4.335% 01/16/40		08/22/2023	Barclays		715,535	1,389,388	1,389,359	1,389,232		39		39		1,389,271		(673,736)	(673,736)	41,659	01/16/2040	3.A FE
..00392#-AA-0	Abteen 2019 1 ABTEEN 2019-1 A 3.930% 08/15/39		09/15/2023	Paydown		50,073	50,073	50,073	50,073						50,073				1,314	08/15/2039	1.B PL
..004421-BH-5	ACE SECURITIES CORP. ACE_02-HE ACE 2002-HE3 M1 7.234% 10/25/32		09/25/2023	Paydown		3,307	3,307	3,367	4,140		(833)		(833)		3,307				132	10/25/2032	1.A FM
..00442B-AD-3	ACE 2006-HE4 A2D ACE 2006-HE4 A2C 5.754% 10/25/36		09/25/2023	Paydown		16,283	16,283	6,542	7,029		9,626	373	9,253		16,283				146	10/25/2036	1.A FM
..00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.934% 10/25/36		09/25/2023	Paydown		16,283	16,283	6,564	7,053		9,605	374	9,231		16,283				146	10/25/2036	1.A FM
..00442J-AD-6	ACE SECURITIES CORP ACE_07-ASP ACE 2007-ASP1 A2C 5.954% 03/25/37		09/25/2023	Paydown		3,320	3,320	1,695	1,825		1,601	106	1,495		3,320				29	03/25/2037	1.A FM
..006346-AS-9	ADMSO 2018-1 A ADMSO 2018-1 A 4.810% 11/15/48		07/31/2023	Paydown		3,370,977	3,370,977	3,370,852	3,370,539		438		438		3,370,977				61,216	11/15/2048	1.F FE
..006346-AU-4	ADMSO 2018-1 A ADMSO 2018-1 B 5.653% 11/15/48		07/31/2023	Paydown		1,000,000	1,000,000	1,008,059	1,000,136		(136)		(136)		1,000,000				35,488	11/15/2048	2.B FE
..006346-AV-2	ADMSO 2018-1 A ADMSO 2018-1 C 7.356% 11/15/48		07/31/2023	Paydown		3,500,000	3,500,000	3,473,064	3,481,207		18,793		18,793		3,500,000				54,353	11/15/2048	3.B FE
..007036-FR-2	ARMT 2005-1 P ARMT 2005-1 2A22 4.684% 05/25/35		09/01/2023	Paydown		274	274	256	272		2		2		274				7	05/25/2035	1.A FM
..007036-PG-5	ARMT 2005-6A ARL ARMT 2005-6A 2A1 6.054% 11/25/35		09/25/2023	Paydown		12,442	12,442	6,610	6,114		6,328		6,328		12,442				518	11/25/2035	1.A FM
..007036-QW-9	ARMT 2005-8 ARL ARMT 2005-8 7A4 6.094% 11/25/35		09/25/2023	Paydown		53,898	53,898	52,427	52,955		943		943		53,898				1,764	11/25/2035	1.A FM
..007037-AD-6	ARMT 2007-1 CB3 ARMT 2007-1 4A1 5.547% 03/25/37		08/01/2023	Paydown		31,026	30,674	25,568	25,568		5,457		5,457		31,026				978	03/25/2037	5.B FM
..02146Q-AC-7	CWALT 2006-OA10 2A2 CWALT 2006-OA10 3A1 5.814% 08/25/46		07/25/2023	Paydown		5,837	6,081	5,903	6,447		(610)		(610)		5,837				137	08/25/2046	4.C FM
..02146Q-AC-7	CWALT 2006-OA10 2A2 CWALT 2006-OA10 3A1 5.814% 08/25/46		09/25/2023	Paydown		4,520	10,238	9,938	10,853		(6,333)		(6,333)		4,520				273	08/25/2046	5.A FM
..02146S-AD-1	CWALT 2006-OA14 M8 CWALT 2006-OA14 2A1 5.814% 11/25/46		09/25/2023	Paydown		12,730	13,409	11,907	13,203		(474)		(474)		12,730				305	11/25/2046	2.B FM
..02146S-AD-1	CWALT 2006-OA14 M8 CWALT 2006-OA14 2A1 5.814% 11/25/46		09/25/2023	Paydown		123,624	126,022	113,787	125,328		(1,704)		(1,704)		123,624				2,771	11/25/2046	2.C FM
..02146S-AD-1	CWALT 2006-OA14 M8 CWALT 2006-OA14 2A1 5.814% 11/25/46		09/25/2023	Paydown		16,402	21,477	19,505	21,394		(4,992)		(4,992)		16,402				587	11/25/2046	3.A FM
..02146T-AY-3	CWALT 2006-24CB B1 CWALT 2006-24CB A23 6.000% 08/25/36		09/01/2023	Paydown		7,624	8,070	5,842	4,602		3,021		3,021		7,624				295	08/25/2036	1.A FM
..02147L-AB-9	CWALT 2006-22R 1A2 CWALT 2006-22R 1A2 6.000% 05/25/36		09/01/2023	Paydown		37,656	37,307	25,244	20,883		16,772		16,772		37,656				1,625	05/25/2036	1.A FM
..02147R-AF-7	CWALT 2006-23CB 1A9 CWALT 2006-23CB 1A6 6.000% 08/25/36		09/01/2023	Paydown		3,942	4,011	3,406	3,624		319		319		3,942				61	08/25/2036	1.A FM
..02147R-AG-5	CWALT 2006-23CB 1A9 CWALT 2006-23CB 1A7 6.000% 08/25/36		09/01/2023	Paydown		14,228	14,473	10,881	11,689		2,539		2,539		14,228				511	08/25/2036	1.A FM
..02147R-AG-5	CWALT 2006-23CB 1A9 CWALT 2006-23CB 1A7 6.000% 08/25/36		09/01/2023	Paydown		1,565	1,592	1,584	1,643		(77)		(77)		1,565				48	08/25/2036	4.A FM
..02147V-AA-9	CWALT 2006-25CB A6 CWALT 2006-25CB A1 6.000% 10/25/36		09/01/2023	Paydown		20,333	17,340	11,413	8,875		11,458		11,458		20,333				996	10/25/2036	1.A FM
..02147X-AU-1	CWALT 2006-32CB A12 CWALT 2006-32CB A19 6.000% 11/25/36		09/01/2023	Paydown		13,008	11,841	8,507	6,776		6,232		6,232		13,008				564	11/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02147X-AW-7	CWALT 2006-32CB A12 CWALT 2006-32CB A21 5.500% 11/25/36		09/01/2023	Paydown		20,682	18,828	13,409	10,479		10,204		10,204		20,682				772	11/25/2036	1.A FM
..02148B-AC-8	CWALT 2006-33CB 2A1 CWALT 2006-33CB 2A1 6.000% 11/25/36		09/01/2023	Paydown		12,566	11,713	9,669	8,845		3,720		3,720		12,566				599	11/25/2036	4.C FM
..02148B-AC-8	CWALT 2006-33CB 2A1 CWALT 2006-33CB 2A1 6.000% 11/25/36		08/01/2023	Paydown		60,419	59,556	49,161	44,975		15,444		15,444		60,419				2,385	11/25/2036	5.A FM
..02148H-AA-9	CWALT 2006-31CB A11 CWALT 2006-31CB A1 5.934% 11/25/36		09/25/2023	Paydown		13,645	16,914	8,052	5,532		8,113		8,113		13,645				629	11/25/2036	1.A FM
..02148H-AL-5	CWALT 2006-31CB A11 CWALT 2006-31CB A11 6.000% 11/25/36		09/25/2023	Paydown		15,065	18,674	9,200	6,304		8,761		8,761		15,065				615	11/25/2036	1.A FM
..02149C-AD-3	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A4 5.750% 01/25/37		09/01/2023	Paydown		25,707	21,225	15,408	11,673		14,034		14,034		25,707				422	01/25/2037	1.A FM
..02149J-AU-0	CWALT 2006-45T1 M8 CWALT 2006-45T1 2A5 6.000% 02/25/37		09/01/2023	Paydown		2,665	2,539	1,879	1,671		993		993		2,665				133	02/25/2037	2.C FM
..02149L-AE-1	CWALT 2007-OA2 2A3 CWALT 2007-OA2 2A1 5.694% 03/25/47		09/25/2023	Paydown		10,284	10,284	5,926	5,739		4,545		4,545		10,284				249	03/25/2047	1.A FM
..02150M-AA-3	CWALT 2007-13 A1 CWALT 2007-13 A1 6.000% 06/25/47		07/01/2023	Paydown		1,834	1,834	1,106	868		966		966		1,834				40	06/25/2047	1.A FM
..02150V-AD-7	CWALT 2007-HY7C A1 CWALT 2007-HY7C A4 5.894% 08/25/37		09/25/2023	Paydown		96,258	88,007	79,495	85,061		11,197		11,197		96,258				2,312	08/25/2037	1.A FM
..02151C-AC-0	CWALT 2007-15CB B2 CWALT 2007-15CB A3 5.750% 07/25/37		09/01/2023	Paydown		9,924	10,148	6,516	5,264		4,661		4,661		9,924				361	07/25/2037	1.A FM
..02660T-BM-4	AHM 2004-3 3A AHM 2004-3 3A 7.626% 10/25/34		09/01/2023	Paydown		33,736	33,736	29,077	33,260		476		476		33,736				398	10/25/2034	1.A FM
..02660T-FK-4	AHM 2005-2 1A2 AHM 2005-2 5A4A 5.883% 09/25/35		09/01/2023	Paydown		41,914	41,914	33,401	28,580		13,335		13,335		41,914				751	09/25/2035	1.A FM
..02660U-AL-4	AHMA 2006-3 3A12 AHMA 2006-3 3A12 5.624% 10/25/46		09/25/2023	Paydown		19,302	19,302	17,709	18,109		1,193		1,193		19,302				220	10/25/2046	1.A FM
..03072S-LV-5	AMSI 2003-11 M1 AMSI 2003-11 M1 6.469% 12/25/33		09/25/2023	Paydown		15,521	15,521	14,396	15,107		413		413		15,521				327	12/25/2033	1.A FM
..035240-AR-1	ANHEUSER-BUSCH Senior Unsecured 4.900% 01/23/31		09/06/2023	AAIA NonModco AAM		993,113	1,000,000	996,410	997,366		185		185		997,551		(4,437)	(4,437)	54,853	01/23/2031	1.G FE
..038779-AB-0	ARBYS 2020-1A A2 ARBYS 2020-1A A2 3.237% 07/30/50		07/30/2023	Paydown		5,000	5,000	5,000	5,000						5,000				81	07/30/2050	2.C FE
..04410R-AQ-9	AHT1 2018-ASHF F AHT1 2018-ASHF F 9.604% 04/15/35		07/08/2023	Various																04/15/2035	5.A
..04541G-DS-8	ABSHE 2003-HE2 AII0 ABSHE 2003-HE2 M1 6.796% 04/15/33		08/15/2023	Paydown		75,042	75,042	74,652	74,761		280		280		75,042				2,482	04/15/2033	1.A FM
..04541G-MC-3	ABSHE 2004-HE7 M1 ABSHE 2004-HE7 M1 6.409% 10/25/34		09/25/2023	Paydown		106,111	106,111	98,570	100,997		5,115		5,115		106,111				3,171	10/25/2034	1.A FM
..04546K-AA-6	AASET 2018-2A C AASET 2018-2A A 4.454% 11/18/38		09/16/2023	Paydown		233,865	233,865	233,857	233,868		(4)		(4)		233,865				7,312	11/18/2038	3.B FE
..05529D-AA-0	BCAPB 2007-AB1 A1 BCAPB 2007-AB1 A1 5.584% 03/25/37		09/25/2023	Paydown		124,088	124,088	59,926	48,855		75,234		75,234		124,088				978	03/25/2037	1.A FM
..05531Q-AB-5	BCAP 2009-RR2 A2 BCAP 2009-RR2 A2 3.605% 01/21/38		09/01/2023	Paydown		60,868	60,868	52,411	52,411		8,457		8,457		60,868				1,272	01/21/2038	1.A FM
..05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 BCAP 2009-RR5 2A2 0.000% 02/26/37		09/01/2023	Paydown		52,058	45,795	36,464	29,050		23,008		23,008		52,058				2,225	02/26/2037	1.A FM
..055328-AG-3	BMMC 2018-1A B BMMC 2018-1A C 9.588% 10/20/30		08/04/2023	AAIA NonModco AAM		2,805,282	3,000,000	2,953,479	2,960,538		4,855		4,855		2,965,393		(160,111)	(160,111)	211,385	10/20/2030	2.C FE
..05532E-AK-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 5A2 4.408% 01/26/36		07/01/2023	Paydown		4,935	4,966	4,694	4,945		(10)		(10)		4,935				110	01/26/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05532E-AK-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 5A2 4.408% 01/26/36		09/01/2023	Paydown		5,261	5,261	4,973	5,239		22		22		5,261				145	01/26/2036	1.E FM
..05532G-AF-7	BCAP 2009-RR12 3A2 BCAP 2009-RR12 3A2 3.966% 12/26/35		09/01/2023	Paydown		31,961	33,195	29,694	29,694		2,267		2,267		31,961				864	12/26/2035	1.A FM
..05532X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 8A6 4.894% 10/26/35		09/01/2023	Paydown		35,461	35,461	33,999	35,584		(123)		(123)		35,461				988	10/26/2035	1.G FM
..05532X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 8A6 4.894% 10/26/35		09/01/2023	Paydown		798	798	798	808		(10)		(10)		798				22	10/26/2035	2.B FM
..05533D-CM-6	BCAP 2010-RR7 4A14 BCAP 2010-RR7 5A11 6.000% 10/26/36		09/01/2023	Paydown		50,451	43,025	35,765	27,945		22,507		22,507		50,451				2,470	10/26/2036	1.A FM
..05537N-AR-1	BCAP 2011-RR12 2A7 BCAP 2011-RR12 2A7 3.906% 12/26/36		09/01/2023	Paydown		78,685	72,684	68,673	69,293		9,392		9,392		78,685				2,033	12/26/2036	1.A FM
..05539D-BE-9	BCAP 2012-RR5 6A2 BCAP 2012-RR5 6A2 4.586% 10/26/35		09/01/2023	Paydown		21,788	22,322	20,755	20,755		1,033		1,033		21,788				585	10/26/2035	1.A FM
..05540F-BX-9	BCAP 2012-RR2 5A16 BCAP 2012-RR2 5A16 3.759% 02/26/36		07/01/2023	Paydown		141,072	132,452	123,941	128,866		12,206		12,206		141,072				3,232	02/26/2036	1.A FM
..05540F-BX-9	BCAP 2012-RR2 5A16 BCAP 2012-RR2 5A16 3.759% 02/26/36		09/01/2023	Paydown		252,850	253,372	237,090	246,512		6,338		6,338		252,850				6,572	02/26/2036	1.B FM
..05542W-AB-9	BCAP 2013-RR9 1A2 BCAP 2013-RR9 1A2 3.922% 01/26/36		09/01/2023	Paydown		214,488	212,562	200,485	201,838		12,650		12,650		214,488				5,609	01/26/2036	1.A FM
..05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.338% 01/28/27		09/29/2023	Paydown		2,935,033	2,935,033	2,935,033	2,935,033						2,935,033				184,227	01/28/2027	1.B FE
..05601*-AA-0	BCBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45		09/15/2023	Redemption 100.0000		52,840	52,840	52,840	52,840						52,840				1,279	12/31/2045	1.G
..05610H-AJ-2	BX 2022-LP2 E BX 2022-LP2 E 7.942% 02/15/39		07/17/2023	Paydown		473,282	473,282	471,259	472,048		1,234		1,234		473,282				20,531	02/15/2039	1.A
..058930-AD-0	BAFC 2006-C B3 BAFC 2006-C 2A1 3.500% 04/20/36		09/01/2023	Paydown		9,315	436,103	398,017	400,424		(387,708)	3,401	(391,109)		9,315				10,584	04/20/2036	3.C FM
..058933-AT-9	BAFC 2006-D 5B6 BAFC 2006-D 6A1 3.450% 05/20/36		09/01/2023	Paydown		6,881	7,397	5,032	5,689		1,192		1,192		6,881				164	05/20/2036	1.A FM
..058933-AT-9	BAFC 2006-D 5B6 BAFC 2006-D 6A1 3.450% 05/20/36		08/01/2023	Paydown		11,568	12,077	11,439	11,596		(28)		(28)		11,568				249	05/20/2036	1.C FM
..058933-AT-9	BAFC 2006-D 5B6 BAFC 2006-D 6A1 3.450% 05/20/36		09/01/2023	Paydown		5,649	6,432	6,092	6,176		(527)		(527)		5,649				160	05/20/2036	1.D FM
..05946X-D3-4	BAFC 2005-5 B6 BAFC 2005-5 1A1 5.500% 09/25/35		09/01/2023	Paydown		6,212	6,212	6,016	6,110		102		102		6,212				227	09/25/2035	1.A FM
..05946X-ZD-8	BAFC 2005-F 1B5 BAFC 2005-F 6A1 4.496% 09/20/35		09/01/2023	Paydown		1,308	1,308	1,216	1,229		78		78		1,308				14	09/20/2035	1.A FM
..05948K-W3-9	BOAA 2005-11 1CB3 BOAA 2005-11 4A3 5.750% 12/25/35		09/01/2023	Paydown		15,846	19,398	15,916	15,495		351		351		15,846				660	12/25/2035	1.A FM
..05949A-4K-3	BOAMS 2005-D B5 BOAMS 2005-D 2A1 4.350% 05/25/35		09/01/2023	Paydown		13,144	13,199	12,741	12,760		384		384		13,144				368	05/25/2035	1.A FM
..05949A-4S-6	BOAMS 2005-D B5 BOAMS 2005-D 3A1 4.996% 05/25/35		09/01/2023	Paydown		4,373	4,373	4,456	4,384		(11)		(11)		4,373				121	05/25/2035	1.A FM
..05949A-6J-4	BOAMS 2005-E 2A7 BOAMS 2005-E 2A7 4.587% 06/25/35		09/01/2023	Paydown		12,015	12,135	10,900	1,372		1,099		1,099		12,015				138	06/25/2035	1.A FM
..05949A-6J-4	BOAMS 2005-E 2A7 BOAMS 2005-E 2A7 4.587% 06/25/35		07/12/2023	Paydown		(304)	(227)	(202)			(102)		(102)		(304)				21	06/25/2035	1.A FM
..05949C-CA-2	BOAMS 2005-F 2A2 BOAMS 2005-F 2A2 5.235% 07/25/35		09/01/2023	Paydown		11,330	11,402	11,031	11,112		218		218		11,330				334	07/25/2035	1.A FM
..05949C-GA-8	BOAMS 2005-H 4A1 BOAMS 2005-H 2A5 5.127% 09/25/35		09/01/2023	Paydown		2,773	3,087	3,037	3,049		(276)		(276)		2,773				84	09/25/2035	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05950D-AD-2	BAFC 2006-E B6 BAFC 2006-E 2A1 4.927% 06/20/36		09/01/2023	Paydown		60,601	60,737	54,559	55,296		5,304		5,304		60,601				1,491	06/20/2036	1.A FM
..05951U-AW-1	BANC OF AMERICA FUNDING CORP B BAFC 2006-8T2 A6 6.549% 10/25/36		09/01/2023	Paydown		21,177	17,320	16,194	16,243		4,933		4,933		21,177				745	10/25/2036	3.A FM
..059522-BE-1	BAFC 2007-C XB4 BAFC 2007-C 4A3 3.997% 05/20/36		09/01/2023	Paydown		30,703	31,302	30,951	32,687		(1,984)		(1,984)		30,703				806	05/20/2036	3.B FM
..05952H-AD-1	BOAMS 2007-1 2B3 BOAMS 2007-1 1A4 6.000% 03/25/37		09/01/2023	Paydown		37,312	45,322	41,046	41,362		(3,732)	317	(4,049)		37,312				1,651	03/25/2037	2.C FM
..05990R-AU-5	BAFC 2015-R4 6A3 BAFC 2015-R4 6A3 3.269% 08/27/36		09/28/2023	Paydown		134,874	134,874	109,248	122,197		12,677		12,677		134,874				3,180	08/27/2036	1.A FM
..065402-BD-0	BANK 2019-BN18 C BANK 2019-BN18 XA IO 1.033% 05/15/62		09/01/2023	Paydown				11,620	9,876		(9,876)		(9,876)						1,240	05/15/2062	1.A FE
..06540X-BH-3	BANK 2019-BN22 C BANK 2019-BN22 XA 0.708% 11/15/62		09/01/2023	Paydown				2,216	1,904		(1,904)		(1,904)						217	11/15/2062	1.A FE
..07324S-BP-6	BAYC 2005-2A A2 BAYC 2005-2A A2 5.959% 08/25/35		09/25/2023	Paydown		22,411	22,411	16,556	18,117		4,294		4,294		22,411				686	08/25/2035	2.A FE
..07324S-CC-4	BAYC 2005-3A A2 BAYC 2005-3A A2 6.034% 11/25/35		09/25/2023	Paydown		436,193	436,193	418,447	418,015		18,177		18,177		436,193				3,512	11/25/2035	2.C FE
..07324S-CS-9	BAYC 2005-4A A2 BAYC 2005-4A A2 6.019% 01/25/36		09/25/2023	Paydown		125,709	125,709	119,721	119,989		5,720		5,720		125,709				3,858	01/25/2036	2.C FE
..07324Y-AC-3	BAYC 2006-2A A2 BAYC 2006-2A A2 5.854% 07/25/36		09/25/2023	Paydown		37,647	37,647	27,106	28,587		9,059		9,059		37,647				1,212	07/25/2036	2.A FE
..07325V-AF-1	BAYV 2007-A B1 BAYV 2007-A 1A5 6.601% 05/28/37		09/01/2023	Paydown		4,651	4,651	4,744	4,731		(80)		(80)		4,651				202	05/28/2037	1.A FM
..07378R-AB-5	BSABS 2007-AC4 A3 BSABS 2007-AC4 A2 8.795% 02/25/37		09/25/2023	Paydown		12,187	12,183	13,065	13,986		(1,798)		(1,798)		12,187				405	02/25/2037	5.A FM
..07384M-4A-7	BSARM 2004-10 12A2 BSARM 2004-10 12A2 4.217% 01/25/35		09/01/2023	Paydown		27,022	27,022	24,521	24,902		2,120		2,120		27,022				687	01/25/2035	1.A FM
..07384M-TT-9	BSARM 2003-1 B3 BSARM 2003-1 M 4.664% 04/25/33		09/01/2023	Paydown		15,865	15,865	15,467	15,608		257		257		15,865				427	04/25/2033	1.A FM
..07386H-A9-2	BALTA 2006-1 23A1 BALTA 2006-1 11A1 5.914% 02/25/36		09/25/2023	Paydown		157,758	157,758	135,135	153,462		4,296		4,296		157,758				3,607	02/25/2036	1.A FM
..07386H-LB-5	BALTA 2004-9 3A1 BALTA 2004-9 3A1 5.041% 09/25/34		09/01/2023	Paydown		18,696	18,696	16,413	16,981		1,714		1,714		18,696				501	09/25/2034	1.A FM
..07386H-RU-7	BALTA 2005-3 1A1 BALTA 2005-3 1A1 3.890% 04/25/35		09/01/2023	Paydown		5,288	5,288	4,576	4,751		537		537		5,288				128	04/25/2035	5.A FM
..073879-4H-8	BSABS 2005-AC9 A4 BSABS 2005-AC9 A4 6.475% 12/25/35		09/25/2023	Paydown		7,721	7,721	4,454	4,384		3,337		3,337		7,721				91	12/25/2035	1.A FM
..073879-HF-8	BSABS 2005-HE8 M4 BSABS 2004-HE8 M2 7.234% 09/25/34		09/25/2023	Paydown		24,153	24,153	24,153	24,245		(92)		(92)		24,153				497	09/25/2034	1.A FM
..073879-PS-1	BSABS 2005-HE1 M2 BSABS 2005-HE1 M2 6.679% 01/25/35		09/25/2023	Paydown		276,812	276,812	243,777	264,512		12,300		12,300		276,812				4,098	01/25/2035	1.A FM
..07387A-AW-5	BSARM 2005-3 2X BSARM 2005-3 2A1 4.757% 06/25/35		09/01/2023	Paydown		23,113	23,113	19,226	21,906		1,206		1,206		23,113				655	06/25/2035	1.A FM
..07387A-AW-5	BSARM 2005-3 2X BSARM 2005-3 2A1 4.757% 06/25/35		09/01/2023	Paydown		9,575	9,575	9,617	10,324		(749)		(749)		9,575				271	06/25/2035	4.B FM
..07387A-EG-6	BSARM 2005-9 A1 BSARM 2005-9 A1 7.670% 10/25/35		09/01/2023	Paydown		154	154	152	152		2		2		154				4	10/25/2035	1.A FM
..07387A-EG-6	BSARM 2005-9 A1 BSARM 2005-9 A1 7.670% 10/25/35		09/01/2023	Paydown		6,099	6,099	6,131	6,150		(51)		(51)		6,099				167	10/25/2035	1.G FM
..07387A-EG-6	BSARM 2005-9 A1 BSARM 2005-9 A1 7.670% 10/25/35		09/01/2023	Paydown		45,327	45,327	45,645	45,763		(436)		(436)		45,327				1,241	10/25/2035	2.A FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..07387A-EG-6	BSARM 2005-9 A1 BSARM 2005-9 A1 7.670% 10/25/35		09/01/2023	Paydown		62,577	62,577	63,359	63,943		(1,366)		(1,366)		62,577				1,713	10/25/2035	2.C FM
..07387A-GB-5	BSARM 2005-12 2B3 BSARM 2005-12 21A1 5.371% 02/25/36		09/01/2023	Paydown		68,047	78,711	44,865	47,590		20,457		20,457		68,047				2,419	02/25/2036	1.A FM
..073881-AA-2	BSARM 2007-3 1A1 BSARM 2007-3 1A1 3.881% 05/25/47		09/01/2023	Paydown		6,473	6,383	6,068	6,160		313		313		6,473				161	05/25/2047	1.A FM
..073888-AB-5	BSABS 2006-SD3 2X1 BSABS 2006-SD3 1A2A 6.000% 08/25/36		08/19/2023	Paydown		(129)	(129)	(129)	(607)		479		479		(129)				10,068	08/25/2036	1. FM
..073888-AB-5	BSABS 2006-SD3 2X1 BSABS 2006-SD3 1A2A 6.000% 08/25/36		08/01/2023	Paydown		9,559	9,559	9,559	607		(479)		(479)		9,559				10,547	08/25/2036	3.B Z
..073888-AQ-2	BSABS 2006-SD3 2X1 BSABS 2006-SD3 23A1 5.480% 07/25/36		09/01/2023	Paydown		22,832	22,832	20,188	20,221		2,611		2,611		22,832				525	07/25/2036	1.A FM
..073888-BE-8	BSABS 2006-SD3 2X1 BSABS 2006-SD3 1A2B 6.000% 08/25/36		09/01/2023	Paydown		1,599	1,599	1,596	1,597		3		3		1,599				68	08/25/2036	4.A FM
..07389N-AA-3	BSABS 2006-SD4 B3 BSABS 2006-SD4 1A1 5.011% 10/25/36		09/01/2023	Paydown		204,190	204,190	202,932	204,973		(783)		(783)		204,190				6,146	10/25/2036	1.A FM
..07401A-AA-5	BSMF 2006-AR2 1A1 BSMF 2006-AR2 1A1 5.834% 09/25/46		09/25/2023	Paydown		86,810	86,810	54,404	64,752		22,058		22,058		86,810				982	09/25/2046	1.A FM
..07401E-AA-7	BSARM 2007-2 1A1 BSARM 2007-2 1A1 7.575% 12/25/46		09/01/2023	Paydown		97,293	160,742	134,113	131,761		(34,468)		(34,468)		97,293				5,544	12/25/2046	1.A FM
..07402F-AC-9	BSSP 2007-R6 1A2 BSSP 2007-R6 2A1 4.335% 12/26/46		09/01/2023	Paydown		30,104	27,291	24,101	24,101		6,004		6,004		30,104				785	12/26/2046	3.C FM
..07820Q-AY-1	BVMBS 2004-2 A1 BVMBS 2004-2 A1 6.174% 02/25/35		09/25/2023	Paydown		7,834	9,377	5,645	5,593		2,241		2,241		7,834				335	02/25/2035	1.A FM
..07820Q-CD-5	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-2 2A1 5.941% 05/20/45		09/21/2023	Paydown		13,409	13,713	10,297	9,504		3,905		3,905		13,409				473	05/20/2045	1.A FM
..08161C-AG-6	BMARK 2018-B2 C BMARK 2018-B2 XA IO 0.598% 02/15/51		09/01/2023	Paydown				1,068			(1,068)		(1,068)						137	02/15/2051	1.A FE
..08163E-BE-4	BMARK 2021-B26 D BMARK 2021-B26 XA IO 0.997% 06/15/54		09/01/2023	Paydown				2,912	2,426		(2,426)		(2,426)						259	06/15/2054	1.A FE
..09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		09/30/2023	Redemption 100.0000		110,814	110,814	110,814	110,814						110,814				2,756	06/30/2037	2.B PL
..09261H-BA-4	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured 7.050% 09/29/25		07/12/2023	Mitsubishi		1,678,987	1,671,000	1,661,135			670		670		1,661,806		17,182	17,182	34,360	09/29/2025	2.C FE
..09748R-AA-6	BOJA 2020-1A A2 BOJA 2020-1A A2 3.832% 10/20/50		07/20/2023	Paydown		42,425	42,425	42,498	42,634		(209)		(209)		42,425				1,219	10/20/2050	2.B FE
..09751*-AA-0	BOLDT SLHN FORKS 2018 PT TR P/T CERTS 4.390% 10/15/43		09/15/2023	Redemption 100.0000		49,523	49,523	49,523	49,523						49,523				1,501	10/15/2043	1.G
..10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41		09/30/2023	Redemption 100.0000		79,784	79,784	79,784	78,354		1,430		1,430		79,784				2,981	09/30/2041	2.A PL
..11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35		09/15/2023	Redemption 100.0000		36,433	36,433	36,433	36,433						36,433				792	03/15/2035	1.F FE
..11042T-AA-1	BRIT AIR 18-1 Secured 3.800% 09/20/31		09/20/2023	Redemption 100.0000		59,309	59,309	56,658	57,200		2,109		2,109		59,309				1,690	09/20/2031	1.F FE
..11042W-AA-4	BRIT AIR 2020-1 Secured 8.375% 11/15/28		08/15/2023	Redemption 100.0000		13,382	13,382	13,599			(217)		(217)		13,382				560	11/15/2028	2.A FE
..11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32		08/15/2023	Redemption 100.0000		37,264	37,264	39,100	38,894		(1,630)		(1,630)		37,264				1,188	11/15/2032	1.G FE
..12327F-AA-5	BJETS 2020-1A A BJETS 2020-1A A 2.981% 11/15/35		09/15/2023	Paydown		150,284	150,284	150,282	150,280		4		4		150,284				2,752	11/15/2035	1.F FE
..1248MB-AF-2	CBASS 2007-CB2 A1 CBASS 2007-CB2 A1 5.704% 02/25/37		09/25/2023	Paydown		15,214	15,214	5,611	5,717		9,533	36	9,497		15,214				126	02/25/2037	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12510H-AE-0	CAUTO 2020-1A B2 CAUTO 2020-1A A5 3.480% 02/15/50		09/15/2023	Paydown		15,000	15,000	14,994	14,998		2		2		15,000				341	02/15/2050	1.E FE
..12511T-AE-3	CBAM 2021-15A C CBAM 2021-15A C 7.820% 01/15/36		08/04/2023	Various		14,648,835	15,000,000	14,966,195	14,969,158		1,654		1,654		14,970,812		(321,977)	(321,977)	850,123	01/15/2036	1.F FE
..12515B-AF-5	CD 2019-CD8 XA CD 2019-CD8 XA 1.542% 08/15/57		09/01/2023	Paydown				5,261	4,295		(4,295)		(4,295)						525	08/15/2057	1.A FE
..12523B-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30		09/30/2023	Redemption 100.0000		325,995	325,995	325,995	325,995						325,995				13,061	09/30/2030	3.B PL
..125435-AA-5	CWHL 2006-R2 AS CWHL 2006-R2 AF1 5.854% 07/25/36		09/25/2023	Paydown		52,387	52,387	47,620	48,108		4,280		4,280		52,387				1,594	07/25/2036	1.A FM
..125435-AB-3	CWHL 2006-R2 AS CWHL 2006-R2 AS 0.593% 07/25/36		09/01/2023	Paydown				6,039	3,074		(3,074)		(3,074)						441	07/25/2036	6. FE
..125523-AC-4	CIGNA GROUP/THE Senior Unsecured 6.460% 07/15/23		07/17/2023	Maturity		500,000	500,000	500,000	500,000						500,000				7,602	07/15/2023	2.A FE
..12593A-BB-0	COMM 2015-CR23 A4 COMM 2015-CR23 XA 0.999% 05/10/48		09/01/2023	Paydown				10,872	7,328		(7,328)		(7,328)						2,756	05/10/2048	1.B FE
..12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS 3.820% 12/31/38		06/30/2023	Redemption 100.0000		20,128	20,128	20,128	20,128						20,128				384	12/31/2038	2.C
..12639G-DD-7	CSMC 2009-14R 4A10 CSMC 2009-14R 4A10 5.208% 10/26/35		09/01/2023	Paydown		53,931	53,931	51,601	52,108		1,823		1,823		53,931				1,357	10/26/2035	1.A FM
..12639M-FA-8	CSMC 2010-15R 2B1 CSMC 2010-15R 7A4 2.837% 10/26/37		09/01/2023	Paydown		17,503	17,503	13,121	13,325		4,641	463	4,178		17,503				245	10/26/2037	1.A FM
..12641T-AS-5	CSMC 2009-5R 2A3 CSMC 2009-5R 2A3 4.260% 06/25/36		09/01/2023	Paydown		52,547	52,547	47,372	47,992		5,185	631	4,554		52,547				1,142	06/25/2036	1.A FM
..12645E-EN-1	CSMC 2010-20R 7A4 CSMC 2010-20R 7A4 3.500% 03/27/37		09/01/2023	Paydown		43,625	43,625	43,064	43,219		406		406		43,625				1,052	03/27/2037	1.A FM
..12645L-BP-3	CSMC 2011-5R 4A2 CSMC 2011-5R 5A2 4.050% 02/27/47		09/01/2023	Paydown		129,149	129,149	112,603	118,839		10,310		10,310		129,149				2,915	02/27/2047	3.C FM
..12645Q-CN-6	CSMC 2011-6R 3A11 CSMC 2011-6R 3A11 4.182% 07/28/36		09/01/2023	Paydown		69,906	69,906	44,017	44,017		25,889		25,889		69,906				1,749	07/28/2036	1.A FM
..126650-AW-0	CVS PASS-THROUGH TRUST P/T CERTS 5.298% 01/11/27		09/10/2023	Redemption 100.0000		93,149	93,149	99,421	95,084		(1,935)		(1,935)		93,149				3,291	01/11/2027	2.B
..126650-BC-3	CVS PASS-THROUGH TRUST P/T CERTS 5.880% 01/10/28		09/10/2023	Redemption 100.0000		12,239	12,239	13,153	12,570		(330)		(330)		12,239				300	01/10/2028	2.B
..126670-AF-5	CWL 2007-SEA1 1M5 CWL 2005-10 AF6 4.162% 02/25/36		09/01/2023	Paydown		746	746	732	751		(5)		(5)		746				19	02/25/2036	1.A FM
..126670-CX-2	CWL 2005-11 MV9 CWL 2005-11 AF5A 3.959% 02/25/36		09/01/2023	Paydown		36,300	36,300	27,423	32,390		3,910		3,910		36,300				997	02/25/2036	1.A FM
..12667F-5J-0	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A7 5.500% 04/25/35		09/01/2023	Paydown		44,751	49,773	44,204	41,952		2,799		2,799		44,751				1,811	04/25/2035	1.A FM
..12667F-7M-1	CWALT 2005-4 1A5 CWALT 2005-4 2A7 5.500% 04/25/35		09/25/2023	Paydown		7,632	7,632	4,275	3,477		4,155		4,155		7,632				240	04/25/2035	1.A FM
..12667F-R6-4	CWALT 2004-36CB 2A4 CWALT 2004-36CB 2A4 5.500% 02/25/35		09/01/2023	Paydown		29,908	29,961	29,654	29,957		(49)		(49)		29,908				1,091	02/25/2035	2.C FM
..12667G-2G-7	CWALT 2005-35CB 1A1 CWALT 2005-35CB 1A1 5.500% 09/25/35		09/01/2023	Paydown		37,166	40,516	32,463	32,279		4,887		4,887		37,166				1,409	09/25/2035	1.A FM
..12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 6.094% 10/25/35		09/25/2023	Paydown		12,805	12,805	9,499	9,063		3,742		3,742		12,805				371	10/25/2035	1.A FM
..12667G-6U-2	CWALT 2005-46CB A1 CWALT 2005-46CB A1 5.750% 10/25/35		09/01/2023	Paydown		10,303	11,666	9,759	8,882		1,420		1,420		10,303				302	10/25/2035	1.A FM
..12667G-6U-2	CWALT 2005-46CB A1 CWALT 2005-46CB A1 5.750% 10/25/35		09/01/2023	Paydown		1,770	1,551	1,467	1,319		451		451		1,770				56	10/25/2035	2.C FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-6U-2	CWALT 2005-46CB A1 CWALT 2005-46CB A1 5.750% 10/25/35		08/01/2023	Paydown		4,291	5,311	5,025	4,518		(228)		(228)		4,291				122	10/25/2035	3.A FM
..12667G-6V-0	CWALT 2005-46CB A1 CWALT 2005-46CB A2 5.500% 10/25/35		09/01/2023	Paydown		1,261	1,428	1,321	1,221		40		40		1,261				56	10/25/2035	3.C FM
..12667G-J2-0	CWALT 2005-J8 B3 CWALT 2005-J8 1A3 5.500% 07/25/35		09/01/2023	Paydown		5,463	5,466	4,271	3,902		1,561		1,561		5,463				240	07/25/2035	1.A FM
..12667G-MF-7	CWALT 2005-16 A4 CWALT 2005-16 A4 5.914% 06/25/35		09/25/2023	Paydown		43,374	43,374	39,954	39,992		3,382		3,382		43,374				1,363	06/25/2035	1.A FM
..12667G-MF-7	CWALT 2005-16 A4 CWALT 2005-16 A4 5.914% 06/25/35		07/25/2023	Paydown		31,041	31,041	28,594	28,621		2,421		2,421		31,041				767	06/25/2035	1.A FM
..12667G-UY-7	CWALT 2005-24 2A1B CWALT 2005-24 2A1B 5.936% 07/20/35		09/01/2023	Paydown		44,499	46,058	31,003	34,309		10,190		10,190		44,499				1,336	07/20/2035	1.A FM
..12667G-WF-6	CWALT 2005-36 IM CWALT 2005-36 2A1A 6.054% 08/25/35		09/25/2023	Paydown		66,828	66,828	57,347	58,734		8,093		8,093		66,828				1,654	08/25/2035	1.A FM
..12667G-WV-1	CWALT 2005-28CB 2A1 CWALT 2005-28CB 1A6 5.500% 08/25/35		09/01/2023	Paydown		40,491	40,486	38,664	38,338		2,154		2,154		40,491				1,505	08/25/2035	3.A FM
..12667G-X5-7	CWALT 2005-34CB B3 CWALT 2005-34CB 1A10 5.500% 09/25/35		09/25/2023	Paydown		21,528	21,528	14,248	11,872		9,657		9,657		21,528				708	09/25/2035	1.A FM
..12667G-X6-5	CWALT 2005-34CB B3 CWALT 2005-34CB 1A11 5.500% 09/25/35		09/25/2023	Paydown		18,354	18,354	12,542	10,296		8,058		8,058		18,354				598	09/25/2035	1.A FM
..12668A-A2-1	CWALT 2005-64CB 1A15 CWALT 2005-64CB 1A15 5.500% 12/25/35		09/01/2023	Paydown		41,234	43,719	34,513	35,518		5,716		5,716		41,234				1,396	12/25/2035	1.A FM
..12668A-BD-6	CWALT 2005-46CB A1 CWALT 2005-46CB A20 5.500% 10/25/35		09/01/2023	Paydown		38,854	43,993	34,578	31,693		7,161		7,161		38,854				1,733	10/25/2035	1.A FM
..12668A-BD-6	CWALT 2005-46CB A1 CWALT 2005-46CB A20 5.500% 10/25/35		09/01/2023	Paydown		2,623	2,299	2,126	1,951		672		672		2,623				120	10/25/2035	2.C FM
..12668A-BD-6	CWALT 2005-46CB A1 CWALT 2005-46CB A20 5.500% 10/25/35		08/01/2023	Paydown		6,360	7,873	7,283	6,683		(323)		(323)		6,360				281	10/25/2035	3.A FM
..12668A-CG-8	CWALT 2005-51 4A1 CWALT 2005-51 1A1 6.079% 11/20/35		09/20/2023	Paydown		35,134	35,134	30,323	31,389		3,745		3,745		35,134				1,068	11/20/2035	1.A FM
..12668A-CP-8	CWALT 2005-51 4A1 CWALT 2005-51 2A1 6.039% 11/20/35		09/20/2023	Paydown		87,506	87,506	83,072	83,088		4,418		4,418		87,506				2,144	11/20/2035	1.A FM
..12668A-JF-3	CWALT 2005-J11 4A1 CWALT 2005-J11 1A7 5.500% 11/25/35		09/01/2023	Paydown		1,924	1,928	1,539	1,184		740		740		1,924				76	11/25/2035	1.A FM
..12668A-LS-2	CWALT 2005-52CB 1A10 CWALT 2005-52CB 1A10 6.000% 11/25/35		09/25/2023	Paydown		76,188	75,142	57,594	51,378		24,809		24,809		76,188				2,689	11/25/2035	1.A FM
..12668A-Q2-4	CWALT 2005-J14 A3 CWALT 2005-J14 A3 5.500% 12/25/35		09/01/2023	Paydown		12,337	9,479	8,016	6,759		5,578		5,578		12,337				491	12/25/2035	1.A FM
..12668B-EG-4	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A2 5.500% 02/25/36		09/01/2023	Paydown		3,250	3,268	3,047	2,833		416		416		3,250				43	02/25/2036	1.A FM
..12668B-MY-6	CWALT 2006-5T2 A7 CWALT 2006-5T2 A5 6.000% 04/25/36		09/01/2023	Paydown			25	14	14		(14)		(14)						1	04/25/2036	1.A FM
..12668B-PY-3	CWALT 2006-4CB 1A3 CWALT 2006-4CB 2A4 5.500% 04/25/36		09/01/2023	Paydown		27,441	39,056	34,404	34,404		(6,962)		(6,962)		27,441				1,323	04/25/2036	3.A FM
..12668B-WI-9	CWALT 2006-12CB A11 CWALT 2006-12CB A1 6.000% 05/25/36		09/01/2023	Paydown		10,821	28,943	15,230	12,394		(1,573)		(1,573)		10,821				1,119	05/25/2036	1.A FM
..12668B-XD-0	CWALT 2006-12CB A11 CWALT 2006-12CB A8 6.000% 05/25/36		09/01/2023	Paydown		8	14	11	9						8				1	05/25/2036	1.C FM
..12668B-XD-0	CWALT 2006-12CB A11 CWALT 2006-12CB A8 6.000% 05/25/36		09/01/2023	Paydown		594	972	775	614		(20)		(20)		594				44	05/25/2036	1.D FM
..12668B-XD-0	CWALT 2006-12CB A11 CWALT 2006-12CB A8 6.000% 05/25/36		08/01/2023	Paydown		6	71	56	45		(39)		(39)		6				3	05/25/2036	1.F FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668B-XD-0	CWALT 2006-12CB A11 CWALT 2006-12CB A8 6.000% 05/25/36		08/01/2023	Paydown		420	5,047	4,025	3,190		(2,771)		(2,771)		420				202	05/25/2036	1.G FM
..12668B-XD-0	CWALT 2006-12CB A11 CWALT 2006-12CB A8 6.000% 05/25/36		07/01/2023	Paydown		2,634	3,691	2,943	2,333		301		301		2,634				129	05/25/2036	2.B FM
..126694-3Y-2	CWHL 2006-HYB3 B3 CWHL 2006-HYB3 2A1A 3.938% 05/20/36		09/01/2023	Paydown		10,017	10,017	9,754	10,065		(47)		(47)		10,017				250	05/20/2036	2.B FM
..126694-3Y-2	CWHL 2006-HYB3 B3 CWHL 2006-HYB3 2A1A 3.938% 05/20/36		09/01/2023	Paydown		635	635	623	642		(6)		(6)		635				16	05/20/2036	2.C FM
..126694-JG-4	CWHL 2005-R3 AS CWHL 2005-R3 AF 5.834% 09/25/35		09/25/2023	Paydown		160,425	160,425	142,664	141,973		18,452		18,452		160,425				5,548	09/25/2035	1.A FM
..126694-JH-2	CWHL 2005-R3 AS CWHL 2005-R3 AS 0.601% 09/25/35		09/01/2023	Paydown				29,779	10,151	9,216	(19,367)		(10,151)						1,004	09/25/2035	6. FE
..126694-K3-1	CWHL 2006-6 B3 CWHL 2006-6 A1 6.000% 04/25/36		09/01/2023	Paydown		16,228	16,088	9,912	10,193		6,211	176	6,035		16,228				689	04/25/2036	1.A FM
..126694-LU-0	CWHL 2005-22 2A1 CWHL 2005-22 2A1 3.728% 11/25/35		09/01/2023	Paydown		13,094	13,094	10,736	11,078		2,015		2,015		13,094				208	11/25/2035	1.A FM
..126694-MS-4	CWHL 2005-26 B5 CWHL 2005-26 1A8 5.500% 11/25/35		09/01/2023	Paydown		3,014	3,607	3,277	2,887		126		126		3,014				149	11/25/2035	4.A FM
..126694-MS-4	CWHL 2005-26 B5 CWHL 2005-26 1A8 5.500% 11/25/35		08/01/2023	Paydown		3,915	3,915	3,558	3,134		781		781		3,915				126	11/25/2035	4.B FM
..126694-MU-9	CWHL 2005-26 B5 CWHL 2005-26 1A10 5.500% 11/25/35		09/01/2023	Paydown		75,045	81,470	68,260	65,364		9,682		9,682		75,045				2,979	11/25/2035	4.B FM
..126694-VM-7	CWHL 2005-HY10 3A1A CWHL 2005-HY10 3A1A 3.970% 02/20/36		09/01/2023	Paydown		9,486	9,087	6,305	7,402		2,084		2,084		9,486				78	02/20/2036	1.A FM
..126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1 3.811% 03/20/36		09/01/2023	Paydown		68,232	80,139	74,218	72,927		(4,695)		(4,695)		68,232				1,821	03/20/2036	1.A FM
..12669F-3D-3	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-HYB5 4A1 5.085% 04/20/35		09/01/2023	Paydown		19,431	19,431	17,405	18,360		1,071		1,071		19,431				568	04/20/2035	1.A FM
..12669F-L9-2	CWHL 2004-12 4A1 CWHL 2004-12 2A1 4.685% 08/25/34		09/01/2023	Paydown		169,190	169,190	167,795	169,099		91		91		169,190				4,590	08/25/2034	1.A FM
..12669F-L9-2	CWHL 2004-12 4A1 CWHL 2004-12 2A1 4.685% 08/25/34		07/01/2023	Paydown		33,043	33,043	32,770	33,025		18		18		33,043				748	08/25/2034	1.B FM
..12669F-M3-4	CWHL 2004-12 4A1 CWHL 2004-12 4A1 5.009% 08/25/34		09/01/2023	Paydown		71,834	71,834	70,079	70,592		1,242		1,242		71,834				2,118	08/25/2034	1.A FM
..12669F-RB-1	CWHL 2004-J2 A8 CWHL 2004-J2 A8 5.500% 03/25/34		09/01/2023	Paydown		5,828	5,828	5,675	5,691		138		138		5,828				135	03/25/2034	1.A FM
..12669F-UA-9	CWHL 2004-9 B1 CWHL 2004-9 A5 5.250% 06/25/34		09/25/2023	Call 100.0000		8,000	8,000	8,068	8,068		(3)		(3)		8,064		(64)	(64)	722	06/25/2034	1.A FM
..12669F-W8-2	CWHL 2004-16 1A1 CWHL 2004-16 1A1 6.234% 09/25/34		09/25/2023	Paydown		17,501	17,501	15,947	16,015		1,485		1,485		17,501				550	09/25/2034	1.A FM
..12669F-W9-0	CWHL 2004-16 1A1 CWHL 2004-16 2A1 6.234% 09/25/34		09/25/2023	Paydown		22,864	22,864	21,280	21,436		1,428		1,428		22,864				776	09/25/2034	1.A FM
..12669F-X8-1	CWHL 2004-16 1A1 CWHL 2004-16 1A3A 6.194% 09/25/34		09/25/2023	Paydown		10,267	10,267	9,972	10,016		251		251		10,267				365	09/25/2034	1.A FM
..12669G-JB-8	CWHL 2004-29 3A1 CWHL 2004-29 2A1 6.094% 02/25/35		09/25/2023	Paydown		7,768	7,768	7,248			519		519		7,768				334	02/25/2035	1.A FM
..12669G-K6-7	CWHL 2005-14 B5 CWHL 2005-14 A2 5.500% 07/25/35		08/01/2023	Paydown		158,447	158,447	115,482	105,495		52,952		52,952		158,447				5,381	07/25/2035	3.B FM
..12669G-MU-2	CWHL 2005-4 5A1 CWHL 2005-4 5A1 6.134% 02/25/35		09/25/2023	Paydown		34,252	34,252	25,990	25,990		8,262		8,262		34,252				1,072	02/25/2035	1.A FM
..12669G-N6-4	CWHL 2005-R2 B3 CWHL 2005-R2 1AF1 5.774% 06/25/35		09/25/2023	Paydown		111,247	111,247	103,487	103,872		7,374		7,374		111,247				2,237	06/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12669G-N6-4	CWHL 2005-R2 B3 CWHL 2005-R2 1AF1 5.774% 06/25/35		07/25/2023	Paydown		78,990	78,990	73,999	74,177		4,813		4,813		78,990				1,462	06/25/2035	1.A FM
..12669G-NP-2	CWHL 2005-7 1B1 CWHL 2005-7 2A1 6.054% 03/25/35		09/25/2023	Paydown		14,495	14,495	13,589	13,807		689		689		14,495				507	03/25/2035	1.A FM
..12669G-TQ-4	CWHL 2005-3 1A2 CWHL 2005-3 1A2 6.014% 04/25/35		09/25/2023	Paydown		53,986	53,986	49,824	49,974		4,012		4,012		53,986				1,686	04/25/2035	1.A FM
..12669G-TQ-4	CWHL 2005-3 1A2 CWHL 2005-3 1A2 6.014% 04/25/35		07/25/2023	Paydown		45,691	45,691	42,168	42,295		3,396		3,396		45,691				1,135	04/25/2035	1.A FM
..12669G-WU-1	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB2 2A 4.064% 05/20/35		09/01/2023	Paydown		10,989	10,989	10,759	10,874		115		115		10,989				284	05/20/2035	1.A FM
..12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS 4.065% 12/15/41		09/15/2023	Redemption 100.0000		51,779	51,779	53,333	52,925		(1,146)		(1,146)		51,779				1,404	12/15/2041	2.A
..12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		09/10/2023	Redemption 100.0000		26,395	26,395	26,395	26,395						26,395				687	10/10/2039	2.B
..12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		09/15/2023	Redemption 100.0000		29,871	29,871	29,871	29,871						29,871				972	01/15/2044	2.B
..14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		09/15/2023	Redemption 100.0000		76,986	76,986	76,986	76,986						76,986				2,398	03/15/2044	1.E
..144531-AE-0	CARR 2004-NC1 M1 CARR 2004-NC1 M1 6.334% 05/25/34		09/25/2023	Paydown		36,513	36,513	35,393	35,413		1,101		1,101		36,513				978	05/25/2034	1.A FM
..144531-AQ-3	CARR 2004-NC2 M1 CARR 2004-NC2 M1 6.469% 08/25/34		09/25/2023	Paydown		45,958	45,958	45,638	45,673		285		285		45,958				1,326	08/25/2034	1.A FM
..14855M-AA-6	CLAST 2019-1A B CLAST 2019-1A A 3.967% 04/15/39		09/15/2023	Paydown		49,823	49,823	49,823	49,887		(64)		(64)		49,823				1,234	04/15/2039	2.B FE
..14856C-AA-7	CLAST 2018-1 B CLAST 2018-1 A 4.125% 06/15/43		07/15/2023	Paydown		1,505	1,505	1,508	1,508		(3)		(3)		1,505				36	06/15/2043	2.A FE
..14856C-AB-5	CLAST 2018-1 B CLAST 2018-1 B 5.300% 06/15/43		08/30/2023	Various		1,547,481	2,116,213	2,126,156	2,120,770		(2,651)		(2,651)		2,118,119		(570,638)	(570,638)	79,758	06/15/2043	3.B FE
..15502#-AA-5	CENTRAL PORT LLC SR SECD NTS 4.860% 11/05/29		06/30/2023	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				365	11/05/2029	3.A
..15674#-AB-5	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.972% 07/16/30		09/21/2023	Paydown		199,197	199,197	199,444	199,398		(201)		(201)		199,197				10,925	07/16/2030	1.A FE
..15674#-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.982% 07/16/30		09/21/2023	Paydown		743,273	743,273	744,264	744,034		(761)		(761)		743,273				40,767	07/16/2030	1.A FE
..16162W-PZ-6	CHASE 2005-A2 1A5 CHASE 2005-A2 1A5 4.046% 01/25/36		09/01/2023	Paydown		114,337	109,509	103,418	103,887		11,377	926	10,451		114,337				3,143	01/25/2036	1.A FM
..16165T-AB-9	CFLX 2005-1 2A3 CFLX 2005-1 1A2 5.500% 02/25/35		09/01/2023	Paydown		35,918	36,831	32,440	30,544		11,960	6,586	5,374		35,918				1,344	02/25/2035	3.C FM
..162665-AN-3	CHC 2019-CHC E CHC 2019-CHC E 7.796% 06/15/34		08/15/2023	Paydown		7,203,639	7,203,639	7,171,298	6,992,671		210,968		210,968		7,203,639				232,110	06/15/2034	1.E
..162665-AQ-6	CHC 2019-CHC E CHC 2019-CHC F 8.054% 06/15/34		08/15/2023	Paydown		5,602,830	5,602,830	5,563,048	5,695,028		(92,198)		(92,198)		5,602,830				258,602	06/15/2034	3.C
..16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		09/10/2023	Redemption 100.0000		3,696	3,696	3,696	3,696						3,696				28	06/10/2044	2.A
..167885-A#-9	CHICAGO PARKING METERS LLC SR SECD NTS 5.070% 12/30/33		09/30/2023	Redemption 100.0000		71,768	71,768	71,768	71,768						71,768				2,729	12/30/2033	2.C PL
..17025R-AA-3	CWHL 2007-HY4 B5 CWHL 2007-HY4 1A1 4.163% 09/25/47		09/01/2023	Paydown		10,189	10,145	9,394	9,460		729		729		10,189				251	09/25/2047	1.A FM
..17307G-2Z-0	CMLTI 2006-AR1 3A2 CMLTI 2006-AR1 1A1 7.860% 10/25/35		09/01/2023	Paydown		63,851	63,851	59,120	60,191		3,661		3,661		63,851				1,778	10/25/2035	1.A FM
..17307G-2Z-0	CMLTI 2006-AR1 3A2 CMLTI 2006-AR1 1A1 7.860% 10/25/35		09/01/2023	Paydown		6,258	6,258	6,140	6,245		14		14		6,258				174	10/25/2035	1.B FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..17307G-2Z-0	CMLTI 2006-AR1 3A2 CMLTI 2006-AR1 1A1 7.860% 10/25/35		09/01/2023	Paydown		15,828	15,828	15,876	15,884		(56)		(56)		15,828				441	10/25/2035	1.F FM
..17307G-6L-7	CMLTI 2006-AR2 1A2 CMLTI 2006-AR2 1A2 4.107% 03/25/36		09/01/2023	Paydown		2,077	2,082	2,000	2,084		(6)		(6)		2,077				54	03/25/2036	2.C FM
..17307G-CX-4	CMLTI 2004-1 B5 CMLTI 2003-HE3 M3 8.959% 12/25/33		09/25/2023	Paydown		193,033	193,033	195,455	195,702		(2,669)		(2,669)		193,033				9,374	12/25/2033	1.A FM
..17307G-K9-8	CMLTI 2004-1 B5 CMLTI 2005-9 21A1 5.500% 11/25/35		09/01/2023	Paydown		30,648	31,254	27,187	28,300		2,348		2,348		30,648				1,123	11/25/2035	1.A FM
..17307G-T4-0	CMLTI 2004-1 B5 CMLTI 2005-10 1A1A 3.984% 12/25/35		09/01/2023	Paydown		34,447	35,047	20,796	16,323		18,124		18,124		34,447				959	12/25/2035	1.A FM
..17307G-W5-3	CMLTI 2005-11 A1A CMLTI 2005-11 A1A 7.110% 05/25/35		09/01/2023	Paydown		572	572	566	571		1		1		572				10	05/25/2035	1.A FM
..17307G-YH-5	CMLTI 2004-1 B5 CMLTI 2005-5 21A5 5.500% 08/25/35		09/01/2023	Paydown		27,680	30,019	24,599	26,190		1,490		1,490		27,680				550	08/25/2035	1.A FM
..17309A-AC-3	CMALT 2006-A1 1A2 CMALT 2006-A1 1A3 5.750% 04/25/36		09/01/2023	Paydown		13,503	12,183	9,918	10,197		3,306		3,306		13,503				519	04/25/2036	1.A FM
..17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1 5.574% 09/25/36		09/25/2023	Paydown		5,227	5,227	4,874	4,980		247		247		5,227				75	09/25/2036	1.A FM
..17309V-AA-1	CMALT 2006-A4 B3 CMALT 2006-A4 1A1 6.000% 09/25/36		09/01/2023	Paydown		13,665	18,112	16,970	16,961		(3,296)		(3,296)		13,665				730	09/25/2036	3.B FM
..173105-AH-0	CITIGROUP MORTGAGE SECURITIES CMSI 2007-1 1A8 6.000% 01/25/37		09/01/2023	Paydown		37,725	44,298	39,713	41,608		(3,884)		(3,884)		37,725				1,942	01/25/2037	2.C FM
..17310N-AE-8	CRMSI 2006-3 A5 CRMSI 2006-3 A5 4.678% 11/25/36		09/01/2023	Paydown		87,650	87,650	88,101	87,431		219		219		87,650				2,727	11/25/2036	1.A FM
..17311C-AE-1	CMLTI 2007-WFH1 M2 CMLTI 2007-WFH1 M2 5.854% 01/25/37		09/25/2023	Paydown		290,440	290,440	279,157	279,295		11,146		11,146		290,440				8,811	01/25/2037	1.A FM
..17312K-AJ-1	CMSI 2007-5 1A11 CMSI 2007-5 1A9 6.000% 06/25/37		09/01/2023	Paydown		11,753	16,664	15,475	14,536		(2,783)		(2,783)		11,753				667	06/25/2037	1.A FM
..17312V-AE-8	CMLTI 2007-6 2A5 CMLTI 2007-6 1A3A 3.674% 10/25/46		07/01/2023	Paydown		4,819	4,872	4,574	4,750		69		69		4,819				97	10/25/2046	1.A FM
..17312V-AE-8	CMLTI 2007-6 2A5 CMLTI 2007-6 1A3A 3.674% 10/25/46		08/01/2023	Paydown		426	426	400	415		11		11		426				10	10/25/2046	1.B FM
..17312V-AE-8	CMLTI 2007-6 2A5 CMLTI 2007-6 1A3A 3.674% 10/25/46		09/01/2023	Paydown		94,299	95,340	89,855	93,293		1,005		1,005		94,299				1,893	10/25/2046	1.D FM
..17312V-AE-8	CMLTI 2007-6 2A5 CMLTI 2007-6 1A3A 3.674% 10/25/46		08/01/2023	Paydown		8,275	8,275	7,799	8,097		177		177		8,275				189	10/25/2046	1.E FM
..17312V-AE-8	CMLTI 2007-6 2A5 CMLTI 2007-6 1A3A 3.674% 10/25/46		09/01/2023	Paydown		13,549	13,549	12,770	13,258		291		291		13,549				351	10/25/2046	1.F FM
..17313R-AA-4	CMLTI 2007-11 1A1 CMLTI 2007-11 1A1 6.000% 05/25/36		09/01/2023	Paydown		13,094	14,327	11,727	11,752		1,342		1,342		13,094				168	05/25/2036	1.A FM
..17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2011-2 1A2 4.894% 10/25/35		09/01/2023	Paydown		52,458	52,458	50,295	52,508		(49)		(49)		52,458				1,461	10/25/2035	1.F FM
..17319G-AG-9	CMLTI 2012-4 3A2 CMLTI 2012-4 2A2 4.481% 11/25/35		09/01/2023	Paydown		5,497	5,497	5,147	5,371		126		126		5,497				150	11/25/2035	1.A FM
..17319N-AR-0	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 8A2 4.088% 10/25/36		09/01/2023	Paydown		32,298	25,268	23,562	23,950		8,348		8,348		32,298				921	10/25/2036	1.A FM
..17319T-AB-2	CMLTI 2012-8 1A2 CMLTI 2012-8 1A2 5.208% 10/25/35		09/01/2023	Paydown		22,950	22,950	23,217	23,408		(459)		(459)		22,950				651	10/25/2035	2.C FM
..17322C-AB-4	CMLTI 2013-12 1A2 CMLTI 2013-12 1A2 5.663% 03/25/35		09/01/2023	Paydown		241,396	242,557	232,318	233,788		7,607		7,607		241,396				7,452	03/25/2035	1.A FM
..17322J-AB-9	CMLTI 2014-2 1A2 CMLTI 2014-2 1A2 3.880% 02/20/36		09/01/2023	Paydown		83,729	83,765	72,311	72,465		11,912	648	11,264		83,729				1,739	02/20/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17328H-BF-7	CGCMT 2019-GC43 XA CGCMT 2019-GC43 XA 0.741% 11/10/52		09/01/2023	Paydown				8,663	7,383		(7,383)		(7,383)						881	11/10/2052	1.A FE
212168-AA-6	CONTINENTAL WIND LLC SR SECD NTS 6.000% 02/28/33		08/31/2023	Redemption 100.0000		102,788	102,788	102,788	102,788						102,788				6,167	02/28/2033	2.B FE
22541S-5T-1	CSFB 1994-CFB1 R CSFB 2005-FIX1 A4 6.010% 05/25/35		09/01/2023	Paydown		243,466	243,466	230,095	234,444		9,022		9,022		243,466				5,765	05/25/2035	1.A FM
22541S-FX-1	CSFB 2004-AR4 ARL CSFB 2004-AR4 2A2 4.440% 05/25/34		09/01/2023	Paydown		2,718	2,718	2,718	2,718						2,718				72	05/25/2034	1.A FM
22541S-G2-8	CSFB 1994-CFB1 R CSFB 2004-AA1 M2 6.484% 02/25/35		09/25/2023	Paydown		8,078	8,078	7,801	7,947		132		132		8,078				269	02/25/2035	1.A FM
22541S-JS-8	CSFB 2004-AR5 ARL CSFB 2004-AR5 11M1 6.534% 06/25/34		09/25/2023	Paydown		335	335	331	333		2		2		335				13	06/25/2034	1.A FM
22541S-X7-8	CSFB 2004-8 ARL CSFB 2004-8 8A4 5.750% 12/25/34		09/01/2023	Paydown		5,161	5,161	5,247	5,202		(40)		(40)		5,161				198	12/25/2034	1.A FM
22541S-XV-5	CSFB 1994-CFB1 R CSFB 2004-AR8 CB1 6.584% 09/25/34		09/25/2023	Paydown		258,823	258,823	251,180	252,800		6,023		6,023		258,823				7,003	09/25/2034	1.A FM
225458-PN-2	CSFB 2005-4 ARL CSFB 2005-4 2A1 5.500% 06/25/35		09/25/2023	Paydown		18,890	18,890	13,672	11,944		6,946		6,946		18,890				584	06/25/2035	1.A FM
22964@-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.090% 08/15/34		09/30/2023	Redemption 100.0000		56,986	56,986	56,997	56,945		(6)		(6)		56,986				2,452	08/15/2034	1.G
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		09/25/2023	Redemption 100.0000		63,574	63,574	63,574	63,465		109		109		63,574				1,813	09/25/2042	1.E
22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36		09/15/2023	Redemption 100.0000		23,269	23,269	23,269	23,269						23,269				700	10/15/2036	2.A
22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36		08/15/2023	Redemption 100.0000		46,304	46,304	46,304	46,304						46,304				1,161	10/15/2036	2.B
23245Q-AA-7	CWALT 2006-OA21 M9 CWALT 2006-OA21 A1 5.629% 03/20/47		09/20/2023	Paydown		12,629	20,278	17,405	17,581		(4,952)		(4,952)		12,629				516	03/20/2047	1.A FM
233046-AF-8	DNKN 2017-1A A2II DNKN 2017-1A A2II 4.030% 11/20/47		08/20/2023	Paydown		37,500	37,500	37,402	37,434		66		66		37,500				831	11/20/2047	2.B FE
233046-AL-5	DNKN 2017-1A A2II DNKN 2019-1A A23 4.352% 05/20/49		08/20/2023	Paydown		12,500	12,500	12,500	12,500						12,500				408	05/20/2049	2.B FE
233046-AS-0	DNKN 2017-1A A2II DNKN 2021-1A A23 2.791% 11/20/51		08/20/2023	Paydown		75,000	75,000	75,000	75,000						75,000				1,570	11/20/2051	2.B FE
23332U-AR-5	DSLA 2004-AR2 A1A DSLA 2004-AR2 A2A 6.221% 11/19/44		09/19/2023	Paydown		4,030	4,030	3,806	3,854		176		176		4,030				60	11/19/2044	1.A FM
23332U-DU-5	DSLA 2005-AR3 2A1A DSLA 2005-AR3 2A1A 5.921% 07/19/45		09/19/2023	Paydown		119,187	119,187	114,754	115,647		3,540		3,540		119,187				2,025	07/19/2045	1.A FM
23332U-EM-2	DSLA 2005-AR4 B1 DSLA 2005-AR4 2A1A 5.961% 08/19/45		09/19/2023	Paydown		21,381	21,381	20,399	20,502		879		879		21,381				552	08/19/2045	1.A FM
23332U-FU-3	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 1A1A 6.041% 10/19/45		09/19/2023	Paydown		257,282	257,282	256,545	380,903		(123,621)		(123,621)		257,282				5,243	10/19/2045	1.A FM
251510-GR-8	DBALT 2005-AR2 3A2 DBALT 2005-AR2 3A1 3.427% 10/25/35		09/01/2023	Paydown		10,092	12,596	9,908	9,908		184		184		10,092				254	10/25/2035	1.A FM
251510-HW-6	DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5 2A3 5.500% 11/25/35		09/01/2023	Paydown		19,880	22,792	17,322	12,972		6,908		6,908		19,880				759	11/25/2035	1.A FM
251510-LF-8	DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1 3.498% 02/25/36		09/01/2023	Paydown		1,589	1,589	1,172	1,165		424		424		1,589				22	02/25/2036	1.A FM
251563-FB-3	DMSI 2004-4 1A5 DMSI 2004-4 5AR1 4.316% 06/25/34		09/01/2023	Paydown		17,071	17,071	14,476	14,528		2,543		2,543		17,071				439	06/25/2034	1.A FM
25755T-AH-3	DPABS 2017-1A A23 DPABS 2017-1A A23 4.118% 07/25/47		07/25/2023	Paydown		11,250	11,250	11,250	11,250						11,250				347	07/25/2047	2.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..25755T-AK-6	DPABS 2017-1A A23 DPABS 2018-1A A2II 4.328% 07/25/48		07/25/2023	Paydown		62,500	62,500	63,756	63,597		(1,097)		(1,097)		62,500				2,029	07/25/2048	2.A FE
..25755T-AL-4	DPABS 2017-1A A23 DPABS 2019-1A A2 3.668% 10/25/49		07/25/2023	Paydown		31,250	31,250	31,250	31,250						31,250				676	10/25/2049	2.A FE
..26208L-AD-0	HONK 2020-2A A2 HONK 2019-1A A2 4.641% 04/20/49		07/20/2023	Paydown		30,000	30,000	30,000	30,000						30,000				1,044	04/20/2049	2.C FE
..26208L-AE-8	HONK 2020-2A A2 HONK 2019-2A A2 3.981% 10/20/49		07/20/2023	Paydown		30,000	30,000	30,026	29,961		39		39		30,000				846	10/20/2049	2.C FE
..26209X-AC-5	HONK 2020-2A A2 HONK 2020-2A A2 3.237% 01/20/51		07/20/2023	Paydown		50,000	50,000	50,000	50,000						50,000				1,214	01/20/2051	2.C FE
..26209X-AD-3	HONK 2020-2A A2 HONK 2021-1A A2 2.791% 10/20/51		07/20/2023	Paydown		12,500	12,500	12,500	12,500						12,500				87	10/20/2051	2.C FE
..26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS 4.820% 12/31/42		07/01/2023	Redemption 100.0000		37,832	37,832	37,832	37,832						37,832				912	12/31/2042	3.A
..28932M-AG-0	ELM RD GEN STAT SR SECD NTS SER B 4.673% 01/19/31		07/19/2023	Redemption 100.0000		55,141	55,141	57,230	56,374		(1,233)		(1,233)		55,141				2,577	01/19/2031	1.F FE
..292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS 5.625% 08/11/24		08/11/2023	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				42,188	08/11/2024	2.C FE
..30288*-AE-0	FLNG LIQUEFACTIO SR SECD NTS 4.390% 12/31/38		07/01/2023	Various		99,000	99,000	99,000	99,000						99,000				2,173	12/31/2038	2.B FE
..30306V-A@-8	FLNG LIQUEFACTIO SR SECD NTS 4.360% 06/30/39		07/01/2023	Redemption 100.0000		387,600	387,600	387,600	387,600						387,600				8,450	06/30/2039	2.C FE
..30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		09/15/2023	Paydown		281,026	281,026	280,997	281,001		26		26		281,026				8,139	02/15/2042	1.G FE
..317384-AA-3	Finance of America Structured FASST 2022-S5 3.000% 05/25/62		09/25/2023	Paydown		252,849	252,849	224,537	224,575		28,274		28,274		252,849				4,830	05/25/2062	1.A FE
..32027N-NS-6	FFML 2004-FF8 M3 FFML 2004-FF8 M3 6.859% 10/25/34		09/25/2023	Paydown		18,293	18,293	18,022	18,100		193		193		18,293				378	10/25/2034	1.A FM
..32052E-AA-7	FHASI 2006-AR3 B4 FHASI 2006-AR3 1A1 3.853% 11/25/36		09/01/2023	Paydown		86,572	86,572	65,825	57,735		28,836		28,836		86,572				2,020	11/25/2036	1.A FM
..32053E-AA-6	FHASI 2007-AR1 1A1 FHASI 2007-AR1 1A1 4.010% 05/25/37		09/01/2023	Paydown		354	363	172	166		188		188		354				9	05/25/2037	1.A FM
..34417Q-AA-6	FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184% 10/30/48		07/30/2023	Paydown		22,500	22,500	21,796	10,000		704		704		22,500				713	10/30/2048	2.B FE
..35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		08/15/2023	Redemption 100.0000		35,875	35,875	35,875	35,875						35,875				938	03/15/2039	1.C
..35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		09/15/2023	Redemption 100.0000		18,031	18,031	18,031	18,031						18,031				566	03/15/2039	1.D
..36168W-AA-9	GCAT 2022-NQM5 A1 GCAT 2022-NQM5 A1 5.710% 08/25/67		09/01/2023	Paydown		877,698	877,698	849,944	851,065		26,633		26,633		877,698				32,620	08/25/2067	1.A
..36185M-DQ-2	GMACM 2006-AR1 2A2 GMACM 2006-AR1 2A1 4.276% 04/19/36		09/01/2023	Paydown		33,958	33,958	31,767	32,740		1,218		1,218		33,958				933	04/19/2036	1.A FM
..36185M-EV-0	GMACM 2006-AR2 2A1 GMACM 2006-AR2 2A1 0.000% 05/19/36		09/01/2023	Paydown		131,727	150,498	128,605	128,605		3,122		3,122		131,727				3,375	05/19/2036	1.A FM
..36190N-AF-0	GSMSC 2009-6R 3A2 GSMSC 2009-6R 3A2 7.010% 02/26/36		09/01/2023	Paydown		34,181	34,181	32,827	32,732		1,449		1,449		34,181				868	02/26/2036	1.A FM
..36228F-4K-9	GSAA 2004-4 M2 GSAA 2004-4 M2 7.384% 05/25/34		09/25/2023	Paydown		40,714	40,714	36,610	41,641		(928)		(928)		40,714				1,126	05/25/2034	1.A FM
..36228F-6P-6	GSAMP 2004-AR1 M1 GSAMP 2004-AR1 M1 6.409% 06/25/34		09/25/2023	Paydown		96,841	96,841	95,864	96,336		505		505		96,841				2,616	06/25/2034	1.A FM
..36228F-YH-3	GSR 2003-10 1A1 GSR 2003-10 1A11 5.708% 10/25/33		09/01/2023	Paydown		6,831	6,831	6,827	6,841		(10)		(10)		6,831				199	10/25/2033	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362290-AC-2	GSR 2007-AR1 B2 GSR 2007-AR1 2A1 3.841% 03/25/47		09/01/2023	Paydown		5,549	2,619	2,267	2,084		3,465		3,465		5,549				181	03/25/2047	3.B FM
..3622EL-AA-4	GSAA 2006-18 AV1 GSAA 2006-18 AV1 5.504% 11/25/36		09/25/2023	Paydown		4,448	4,448	1,481	1,158		3,290		3,290		4,448				17	11/25/2036	1.A FM
..3622N6-AA-7	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-AR2 1A1 3.700% 05/25/37		09/01/2023	Paydown		34,239	27,135	22,464	20,044		14,195		14,195		34,239				1,007	05/25/2037	3.B FM
..362334-CN-2	GSR 2006-2F 1A1 GSR 2006-2F 2A2 5.750% 02/25/36		09/01/2023	Paydown		9,982	11,911	11,616	11,658		(1,676)		(1,676)		9,982				433	02/25/2036	4.A FM
..362334-HH-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-3F 4A1 6.000% 03/25/36		09/01/2023	Paydown			2,313	2,105	2,052		(2,052)		(2,052)						74	03/25/2036	4.B FM
..362334-JL-9	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-3F 1A5 5.500% 03/25/36		09/01/2023	Paydown		2,950	4,603	3,659	5,397		(2,447)		(2,447)		2,950				182	03/25/2036	5.A FM
..362334-JL-9	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-3F 1A5 5.500% 03/25/36		07/01/2023	Paydown		820	1,650	1,311	1,934		(1,114)		(1,114)		820				53	03/25/2036	5.C FM
..362334-NB-6	GSAA 2007-3 2A1A GSAA 2006-7 AF2 5.995% 03/25/46		09/01/2023	Paydown		7,654	7,654	5,453	3,628		4,026		4,026		7,654				109	03/25/2046	1.A FM
..362334-NC-4	GSAA 2007-3 2A1A GSAA 2006-7 AF3 6.720% 03/25/46		09/01/2023	Paydown		9,286	9,286	5,946	4,415		4,870		4,870		9,286				133	03/25/2046	1.A FM
..362334-ND-2	GSAA 2007-3 2A1A GSAA 2006-7 AF4A 6.720% 03/25/46		09/01/2023	Paydown		30,953	30,953	20,801	15,571		15,382		15,382		30,953				153	03/25/2046	1.A FM
..362341-EM-7	GSR 2005-6F 3A18 GSR 2005-6F 3A18 5.500% 07/25/35		09/01/2023	Paydown		128,299	128,299	110,056	109,888		18,412		18,412		128,299				1,820	07/25/2035	1.A FM
..362341-FJ-3	GSR 2005-AR4 3A5 GSR 2005-AR4 3A1 4.402% 07/25/35		09/01/2023	Paydown		1,676	1,658	1,540	1,437		239		239		1,676				52	07/25/2035	2.C FM
..362341-FJ-3	GSR 2005-AR4 3A5 GSR 2005-AR4 3A1 4.402% 07/25/35		08/01/2023	Paydown		3,306	3,271	3,037	2,834		471		471		3,306				84	07/25/2035	3.A FM
..362341-FN-4	GSR 2005-AR4 3A5 GSR 2005-AR4 3A5 4.402% 07/25/35		09/01/2023	Paydown		4,450	4,403	3,791	3,760		690		690		4,450				137	07/25/2035	1.G FM
..362341-FN-4	GSR 2005-AR4 3A5 GSR 2005-AR4 3A5 4.402% 07/25/35		08/01/2023	Paydown		8,779	8,687	7,479	7,417		1,362		1,362		8,779				222	07/25/2035	2.B FM
..362341-LL-1	GSMPS 2005-RP3 1AF GSMPS 2005-RP3 1AF 5.784% 09/25/35		09/25/2023	Paydown		34,171	38,051	33,283	33,811		360		360		34,171				1,139	09/25/2035	1.A FM
..362341-MC-0	GSR 2005-AR5 B3 GSR 2005-AR5 2A3 4.629% 10/25/35		09/01/2023	Paydown		10,934	9,751	8,470	6,535		4,400		4,400		10,934				356	10/25/2035	1.A FM
..362341-MC-0	GSR 2005-AR5 B3 GSR 2005-AR5 2A3 4.629% 10/25/35		07/01/2023	Paydown		583							583		583				24	10/25/2035	1.D FM
..362341-RZ-4	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-AR6 3A1 4.050% 09/25/35		09/01/2023	Paydown		8,690	8,690	8,051	8,286		404		404		8,690				214	09/25/2035	1.A FM
..362341-WZ-8	GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.481% 11/25/35		09/01/2023	Paydown		200	200	196	195		5		5		200				5	11/25/2035	1.A FM
..362341-WZ-8	GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.481% 11/25/35		09/01/2023	Paydown		645	645	646	644		1		1		645				19	11/25/2035	1.D FM
..362341-WZ-8	GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.481% 11/25/35		07/01/2023	Paydown		336	336	337	336						336				8	11/25/2035	1.E FM
..362405-AP-7	GSAMP TRUST GSAMP_06-SD2 GSAMP 2006-SD2 A3 6.134% 05/25/46		08/25/2023	Paydown		20,657	20,657	10,066	14,328		6,329		6,329		20,657				321	05/25/2046	1.A FM
..36242D-CJ-0	GSR 2004-8F 3A1 GSR 2004-8F 3A1 5.834% 09/25/34		09/25/2023	Paydown		13,927	13,927	12,815			1,113		1,113		13,927				379	09/25/2034	1.A FM
..36242D-T5-2	GSMPS 2005-RP2 1AF GSMPS 2005-RP2 1AF 5.784% 03/25/35		09/25/2023	Paydown		78,079	78,079	70,200	71,466		6,613		6,613		78,079				2,305	03/25/2035	1.A FM
..36242D-T5-2	GSMPS 2005-RP2 1AF GSMPS 2005-RP2 1AF 5.784% 03/25/35		07/25/2023	Paydown		10,050	10,050	9,380	9,394		656		656		10,050				274	03/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36242D-UM-3	GSR 2005-AR1 2A1 GSR 2005-AR1 2A1 4.445% 01/25/35		09/01/2023	Paydown		25,486	25,486	21,958	24,430		1,056		1,056		25,486				279	01/25/2035	1.A FM
36242D-VF-7	GSR 2005-1F 2A3 GSR 2005-1F 2A3 6.000% 02/25/35		09/01/2023	Paydown		489	489	451	382		107		107		489				13	02/25/2035	1.A FM
36242D-VF-7	GSR 2005-1F 2A3 GSR 2005-1F 2A3 6.000% 02/25/35		07/01/2023	Paydown		3	3	3	2		1		1		3					02/25/2035	1.B FM
36242D-VF-7	GSR 2005-1F 2A3 GSR 2005-1F 2A3 6.000% 02/25/35		09/01/2023	Paydown		331	331	330	281		50		50		331				9	02/25/2035	4.A FM
36242D-XG-3	GSMPS 2005-RP1 1AF GSMPS 2005-RP1 1AF 5.784% 01/25/35		09/25/2023	Paydown		259,364	259,364	225,057	223,531		35,834		35,834		259,364				5,830	01/25/2035	1.A FM
36242D-ZQ-9	GSAA 2005-4 M1 GSAA 2005-4 M1 6.094% 03/25/35		09/25/2023	Paydown		104,959	104,959	104,382	104,600		359		359		104,959				2,509	03/25/2035	1.A FM
36245R-AB-5	GSAA 2007-6 1A1 GSAA 2007-6 1A2 5.874% 05/25/47		09/25/2023	Paydown		14,909	14,909	10,644	10,644		4,265		4,265		14,909				142	05/25/2047	1.A FM
36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		09/15/2023	Redemption 100.0000		9,453	9,453	9,453	9,453						9,453				361	05/15/2038	1.A
36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		08/15/2023	Redemption 100.0000		18,798	18,798	18,798	18,798						18,798				612	05/15/2038	1.B
36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.561% 12/15/37		09/15/2023	Redemption 100.0000		158,382	158,382	158,382	158,382						158,382				4,824	12/15/2037	1.C
36252S-AX-5	GSMS 2019-GC38 C GSMS 2019-GC38 XA 1.109% 02/10/52		09/01/2023	Paydown				5,444	4,556		(4,556)		(4,556)						603	02/10/2052	1.A FE
36253P-AE-2	GSMS 2017-GS6 A3 GSMS 2017-GS6 XA 1.156% 05/10/50		09/01/2023	Paydown				5,627	4,487		(4,487)		(4,487)						769	05/10/2050	1.A FE
36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS 3.770% 12/31/44		06/30/2023	Various		374,590	374,590	374,590	374,581		9		9		374,590				7,065	12/31/2044	2.B PL
36297T-AE-2	GSR 2006-AR2 4A2 GSR 2006-AR2 3A1 4.737% 04/25/36		09/01/2023	Paydown		85,026	75,873	56,763	54,686		30,339		30,339		85,026				2,561	04/25/2036	1.A FM
37187A-AG-9	GENESIS FINANCIAL GNFL_20 GNFL 2020 B 9.690% 01/17/26		08/17/2023	Paydown		542,004	542,004	540,004	541,345		660		660		542,004				16,476	01/17/2026	1.F PL
37187A-AG-9	GENESIS FINANCIAL GNFL_20 GNFL 2020 B 9.690% 01/17/26		09/17/2023	Paydown		278,451	278,451	277,423	278,112		339		339		278,451				12,444	01/17/2026	1.F Z
38172R-AC-6	GOCAP 2021-56A D GOCAP 2021-56A B 7.513% 10/25/33		08/04/2023	AAIA NonModco AAM		9,438,150	10,000,000	10,000,000	10,000,000						10,000,000		(561,850)	(561,850)	529,616	10/25/2033	1.C FE
38173B-AN-3	GOCAP 2022-61A C1 GOCAP 2022-61A C1 9.357% 07/25/35		09/06/2023	AAIA NonModco AAM		1,993,864	2,000,000	2,000,000	2,000,000						2,000,000		(6,136)	(6,136)	68,196	07/25/2035	1.F FE
39538C-AH-5	GPMF 2006-AR7 2A1 GPMF 2006-AR7 2A1 5.834% 12/25/46		09/25/2023	Paydown		21,558	21,558	20,840	23,953		(2,395)		(2,395)		21,558				562	12/25/2046	4.C FM
39538R-AA-7	GPMF 2005-AR1 A1 GPMF 2005-AR1 A1 5.914% 06/25/45		09/25/2023	Paydown		364,077	387,434	370,952	374,245		(10,168)		(10,168)		364,077				12,503	06/25/2045	1.A FM
39538R-AA-7	GPMF 2005-AR1 A1 GPMF 2005-AR1 A1 5.914% 06/25/45		07/25/2023	Paydown		413,042	413,042	395,471	398,982		14,060		14,060		413,042				10,979	06/25/2045	1.A FM
39538R-AB-5	GPMF 2005-AR1 A1 GPMF 2005-AR1 A2 5.874% 06/25/45		09/25/2023	Paydown		369,110	369,110	325,996	337,606		31,504		31,504		369,110				9,567	06/25/2045	1.A FM
39538W-BY-3	GPMF 2005-AR4 2A1 GPMF 2005-AR4 4A1A 6.054% 10/25/45		08/25/2023	Paydown		26,348	26,348	19,698	22,923		3,425		3,425		26,348				962	10/25/2045	1.A FM
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.994% 11/25/45		09/25/2023	Paydown		29,572	31,526	18,007	21,386		8,185		8,185		29,572				962	11/25/2045	1.A FM
39538W-FH-6	GPMF 2006-AR1 A1A GPMF 2006-AR1 A1A 6.014% 02/25/36		09/25/2023	Paydown		45,183	45,183	32,541	40,694		4,489		4,489		45,183				1,121	02/25/2036	1.A FM
39538W-GC-6	GPMF 2006-AR2 3A2 GPMF 2006-AR2 2A1 5.854% 03/25/36		09/25/2023	Paydown		5,554	5,554	5,358			196		196		5,554				100	03/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	GPMF 2007-AR3 A1 GPMF 2007-AR3 A1 5.874%																				
39539M-AA-7	06/25/37		09/25/2023	Paydown		11,758	11,758	9,462	10,057		1,701		1,701		11,758				302	06/25/2037	1.A FM
	HSI ASSET LOAN OBLIGATION HALO HALO 2007-WF1																				
40431K-AF-7	A6 4.515% 12/25/36		09/01/2023	Paydown		23,479	23,479	13,822	11,762		11,717		11,717		23,479				687	12/25/2036	1.A FM
	HVMLT 2006-5 2A1A HVMLT 2006-5 2A1A 5.801%																				
41161M-AC-4	07/19/46		08/21/2023	Paydown		96,204	96,204	57,101	54,029		42,175		42,175		96,204				2,568	07/19/2046	1.A FM
	HVMLT 2004-8 2A4A HVMLT 2004-8 2A3 6.261%																				
41161P-HB-2	11/19/34		09/19/2023	Paydown		9,039	8,380	6,409	7,112		1,927		1,927		9,039				349	11/19/2034	1.A FM
	HVMLT 2006-2 B2 HVMLT 2006-2 2A1A 4.575%																				
41161P-K4-4	02/25/36		09/01/2023	Paydown		24,896	24,896	24,223	24,226		670		670		24,896				725	02/25/2036	3.B FM
	HVMLT 2006-2 B2 HVMLT 2006-2 3A1A 4.208%																				
41161P-K6-9	02/25/36		09/01/2023	Paydown		1,458	1,458	1,478	1,863		(405)		(405)		1,458				41	02/25/2036	1.A FM
	HVMLT 2006-4 2A1A HVMLT 2006-4 2A1A 5.841%																				
41161P-L4-3	05/19/46		09/19/2023	Paydown		9,992	10,003	6,206	5,154		4,839		4,839		9,992				146	05/19/2046	1.A FM
	HVMLT 2005-1 2A1A HVMLT 2005-1 2A1A 5.981%																				
41161P-LD-3	03/19/35		09/19/2023	Paydown		23,458	23,458	22,329	22,662		795		795		23,458				417	03/19/2035	1.A FM
	HVMLT 2005-2 1A HVMLT 2005-2 1A 5.961%																				
41161P-LQ-4	05/19/35		09/19/2023	Paydown		47,327	42,165	22,123	15,518		31,809		31,809		47,327				1,377	05/19/2035	1.A FM
	HVMLT 2005-10 2A1A HVMLT 2005-10 2A1A																				
41161P-TN-3	6.061% 11/19/35		09/19/2023	Paydown		2,370	2,370	2,059	1,901		469		469		2,370				63	11/19/2035	3.A FM
	HVMLT 2005-10 2A1A HVMLT 2005-10 2A1A																				
41161P-TN-3	6.061% 11/19/35		09/19/2023	Paydown		773	773	689	636		137		137		773				25	11/19/2035	3.B FM
	HVMLT 2005-10 2A1A HVMLT 2005-10 2A1A																				
41161P-TN-3	6.061% 11/19/35		08/21/2023	Paydown		4,727	4,727	4,217	3,889		838		838		4,727				120	11/19/2035	3.C FM
	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11																				
41161P-VJ-9	6.626% 10/19/35		09/01/2023	Paydown		912	912	755	735		177		177		912				27	10/19/2035	2.C FM
	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11																				
41161P-VJ-9	6.626% 10/19/35		09/01/2023	Paydown		183,915	183,915	153,005	148,946		34,969		34,969		183,915				4,727	10/19/2035	3.A FM
	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11																				
41161P-VJ-9	6.626% 10/19/35		07/01/2023	Paydown		65,549	65,549	54,802	53,343		12,206		12,206		65,549				1,505	10/19/2035	3.B FM
	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12																				
41161P-VK-6	6.941% 10/19/35		09/19/2023	Paydown		102,380	102,380	71,918	72,898		29,817	335	29,482		102,380				1,936	10/19/2035	1.A FM
	HVMLT 2006-6 2A1A HVMLT 2006-6 2A1A 4.455%																				
41161U-AC-6	08/19/36		09/01/2023	Paydown		2,371	2,371	1,449	1,496		884	10	874		2,371				60	08/19/2036	2.B FM
	HVMLT 2006-6 2A1A HVMLT 2006-6 2A1A 4.455%																				
41161U-AC-6	08/19/36		08/01/2023	Paydown		41,959	86,470	52,841	54,574		(12,263)	352	(12,615)		41,959				1,867	08/19/2036	2.C FM
	HVMLT 2006-SB1 A1B HVMLT 2006-SB1 A1A																				
41162B-AA-1	5.476% 12/19/36		09/01/2023	Paydown		4,381	5,382	4,353	4,150		232		232		4,381				90	12/19/2036	1.A FM
	HNGRY 2018-1A A23 HNGRY 2018-1A A2II 4.959%																				
411707-AD-4	06/20/48		09/20/2023	Paydown		6,250	6,250	6,249	6,433		(183)		(183)		6,250				232	06/20/2048	2.B FE
	HNGRY 2018-1A A23 HNGRY 2018-1A A23 5.710%																				
411707-AF-9	06/20/48		09/20/2023	Paydown		62,500	62,500	62,500	62,500						62,500				2,677	06/20/2048	2.B FE
	HEAT 2005-1 R2 HEAT 2004-3 M1 6.289%																				
437084-CE-4	08/25/34		09/25/2023	Paydown		78,106	78,106	54,685	73,532		4,574		4,574		78,106				1,089	08/25/2034	1.A FM
	HEAT 2004-7 R2 HEAT 2004-7 M1 6.364%																				
437084-FS-0	01/25/35		09/25/2023	Paydown		15,627	15,627	11,349	15,080		547		547		15,627				354	01/25/2035	1.A FM
	HEAT 2006-5 2A3 HEAT 2006-5 2A3 5.734%																				
437096-AD-2	10/25/36		09/25/2023	Paydown		105,354	105,354	102,299	104,207		1,148		1,148		105,354				1,255	10/25/2036	1.A FM
	HEAT 2006-7 2A3 HEAT 2006-7 2A3 5.734%																				
43709N-AD-5	01/25/37		09/25/2023	Paydown		18,325	18,325	14,294	14,527		3,799		3,799		18,325				156	01/25/2037	1.A FM
	HMBT 2004-1 1M2 HMBT 2004-1 2A 6.294%																				
43739E-AB-3	08/25/29		09/25/2023	Paydown		27,923	27,923	23,131	24,601		3,322		3,322		27,923				1,000	08/25/2029	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..440405-AE-8	HORZN 2018-1 A HORZN 2018-1 A 4.458% 12/15/38		09/15/2023	Paydown		75,503	75,503	75,501	75,646		(144)		(144)		75,503				2,294	12/15/2038	2.C FE
..45254N-KX-4	IMM 2004-9 1A1 IMM 2004-9 1A1 6.194% 01/25/35		09/25/2023	Paydown		132,420	132,420	117,528	119,194		13,227		13,227		132,420				4,949	01/25/2035	1.A FM
..45254N-NP-8	IMM 2005-3 M3 IMM 2005-3 A1 5.914% 08/25/35		09/25/2023	Paydown		52,406	52,406	39,381	40,685		11,721		11,721		52,406				1,777	08/25/2035	1.A FM
..45254T-SS-4	IMSA 2005-2 A1M IMSA 2005-2 A2D 6.294% 03/25/36		09/25/2023	Paydown		23,024	26,638	19,318	18,198		4,825		4,825		23,024				654	03/25/2036	1.A FM
..45255R-AC-1	IMSA 2006-3 A7 IMSA 2006-3 A3 5.734% 11/25/36		09/25/2023	Paydown		47,641	49,513	45,587	48,454	28,054	(28,867)		(813)		47,641				1,538	11/25/2036	1.A FM
..45660L-3J-6	RAST 2005-A15 5A1 RAST 2005-A15 1A3 5.750% 02/25/36		08/01/2023	Paydown		6,393	4,555	4,044	4,579		1,814		1,814		6,393				166	02/25/2036	2.C FM
..45660L-3J-6	RAST 2005-A15 5A1 RAST 2005-A15 1A3 5.750% 02/25/36		09/01/2023	Paydown		2,378	1,959	1,739	1,969		408		408		2,378				77	02/25/2036	3.A FM
..45660L-BW-8	RAST 2004-A10 A2 RAST 2004-A10 A2 5.500% 02/25/35		08/01/2023	Paydown		84,724	84,724	71,033	72,699		12,025		12,025		84,724				3,088	02/25/2035	1.A FM
..45660L-JJ-9	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR8 2A1A 5.894% 04/25/35		09/25/2023	Paydown		6,786	6,786	6,464	6,558		228		228		6,786				170	04/25/2035	1.A FM
..45660L-SR-1	RAST 2005-A8CB B5 RAST 2005-A8CB A3 5.500% 07/25/35		09/01/2023	Paydown		9,530	9,261	7,126	6,055		3,475		3,475		9,530				205	07/25/2035	1.A FM
..45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1 4.837% 09/25/35		09/01/2023	Paydown		362,706	291,406	226,460	218,152		144,554		144,554		362,706				10,431	09/25/2035	1.A FM
..45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1 4.837% 09/25/35		09/06/2023	AAIA NonModco AAM		2,646,511	3,578,600	2,781,037	2,679,006		(41,183)		(41,183)		2,637,824		8,688	8,688	106,904	09/25/2035	1.A FM
..45660L-WD-7	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1A 6.054% 10/25/36		08/25/2023	Paydown		209,213	209,213	121,819	114,522		94,690		94,690		209,213				4,993	10/25/2036	1.A FM
..45660L-YX-1	INDB 2005-1 A1 INDB_05-1-A2 6.154% 11/25/35		07/25/2023	Paydown			273,868	273,868	3,464		(3,464)		(3,464)						5,108	11/25/2035	1.A FM
..45660L-ZH-5	INDYMAC INDX MORTGAGE LOAN TRU INDA 2005-AR1 1A1 3.879% 11/25/35		09/01/2023	Paydown		1,640	1,640	1,397	1,166		474		474		1,640				37	11/25/2035	1.A FM
..45660N-Q3-2	INDX 2004-AR4 B6 INDX 2004-AR4 2A 4.820% 08/25/34		09/01/2023	Paydown		19,361	19,361	19,281	19,369		(8)		(8)		19,361				601	08/25/2034	1.B FM
..45660N-Q3-2	INDX 2004-AR4 B6 INDX 2004-AR4 2A 4.820% 08/25/34		07/01/2023	Paydown		8,671	8,671	8,635	8,675		(4)		(4)		8,671				216	08/25/2034	1.C FM
..45660N-T9-6	INDX 2004-AR7 B4 INDX 2004-AR7 A2 6.294% 09/25/34		09/25/2023	Paydown		5,340	5,340	4,788	4,789		551		551		5,340				154	09/25/2034	1.A FM
..458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		09/06/2023	AAIA NonModco AAM		3,971,035	4,000,000	4,000,000							4,000,000		(28,965)	(28,965)	111,583	02/10/2026	1.F FE
..46433@-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1 3.410% 06/15/39		09/15/2023	Various		124,929	124,929	124,929	124,929						124,929				2,745	06/15/2039	1.E PL
..46590T-AG-0	JPMDB 2017-C5 XA JPMDB 2017-C5 XA 1.035% 03/15/50		09/01/2023	Paydown				3,226	2,509		(2,509)		(2,509)						481	03/15/2050	1.B FE
..46590U-AA-0	HENDR 2018-2A B HENDR 2018-2A A 3.960% 10/15/75		09/15/2023	Paydown		81,187	81,187	81,127	81,130		56		56		81,187				2,138	10/15/2075	1.A FE
..46590X-AB-2	JBS USA LUX/FIN SENIOR 5.500% 01/15/30		08/23/2023	Various		13,210,553	13,000,000	13,337,500	13,216,876		(6,323)		(6,323)		13,210,553				487,972	01/15/2030	2.C FE
..46590X-AT-3	JBS USA LUX/FIN Senior Unsecured 3.625% 01/15/32		08/23/2023	Various		19,820,395	22,750,000	19,553,039	19,696,633		123,761		123,761		19,820,395				639,863	01/15/2032	2.C FE
..46616Q-AB-7	HENDR 2011-2A B HENDR 2011-2A B 8.350% 09/15/58		09/15/2023	Paydown		109,466	109,466	109,463	109,909		(443)		(443)		109,466				4,817	09/15/2058	2.B FE
..46617A-AB-1	HENDR 2012-3A B HENDR 2012-3A B 6.170% 09/15/67		09/15/2023	Paydown		40,972	40,972	40,972	41,254		(282)		(282)		40,972				629	09/15/2067	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46621R-AA-0	HENDR 2017-3A B HENDR 2017-3A A 3.800% 02/15/67		09/15/2023	Paydown		28,012	28,012	28,003	28,004		8		8		28,012				719	02/15/2067	1.A FE
..46621R-AB-8	HENDR 2017-3A B HENDR 2017-3A B 5.430% 02/15/69		09/15/2023	Paydown		17,412	17,412	17,399	17,398		13		13		17,412				555	02/15/2069	2.A FE
..466247-J5-3	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A2 4.165% 04/25/36		09/01/2023	Paydown		96,244	96,244	89,800	89,908		6,336		6,336		96,244				2,454	04/25/2036	1.E FM
..466247-JW-4	JPMMT 2004-S2 4A6 JPMMT 2004-S2 4A6 6.500% 11/25/34		09/01/2023	Paydown		53,044	53,044	47,194	47,158		5,886		5,886		53,044				2,281	11/25/2034	1.A FM
..466247-QP-1	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 7CA1 4.275% 06/25/35		09/01/2023	Paydown		28,336	28,342	27,244	26,044		2,292		2,292		28,336				765	06/25/2035	1.A FM
..466247-QP-1	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 7CA1 4.275% 06/25/35		07/01/2023	Paydown		7,961	7,961	7,717	7,370		590		590		7,961				177	06/25/2035	1.B FM
..466247-TQ-6	JPMMT 2005-A6 7A1 JPMMT 2005-A6 2A1 5.827% 08/25/35		09/01/2023	Paydown		8,807	8,807	8,759	8,869		(62)		(62)		8,807				80	08/25/2035	1.A FM
..466247-TT-0	JPMMT 2005-A6 7A1 JPMMT 2005-A6 2A4 5.827% 08/25/35		09/01/2023	Paydown		27,001	27,001	22,893	27,771		(770)		(770)		27,001				818	08/25/2035	1.A FM
..466247-TZ-6	JPMMT 2005-A6 7A1 JPMMT 2005-A6 4A1 5.398% 09/25/35		09/01/2023	Paydown		3,299	3,299	2,927	3,021		278		278		3,299				94	09/25/2035	1.A FM
..466247-WK-5	JPMMT 2005-A7 B1 JPMMT 2005-A7 1A3 5.213% 10/25/35		09/01/2023	Paydown		2,712	2,712	2,288	2,368		344		344		2,712				74	10/25/2035	1.A FM
..466247-WL-3	JPMMT 2005-A7 B1 JPMMT 2005-A7 1A4 5.213% 10/25/35		09/01/2023	Paydown		4,366	4,366	4,374	4,422		(56)		(56)		4,366				120	10/25/2035	3.A FM
..466247-WT-6	JPMMT 2005-A7 B1 JPMMT 2005-A7 3A1 5.144% 10/25/35		09/01/2023	Paydown		1,598	1,598	1,594	1,609		(11)		(11)		1,598				45	10/25/2035	1.A FM
..466247-YH-0	JPMMT 2005-A8 1A2 JPMMT 2005-A8 1A1 4.336% 11/25/35		09/01/2023	Paydown		15,267	14,452	13,687	13,687		1,580		1,580		15,267				430	11/25/2035	3.C FM
..466247-YP-2	JPMMT 2005-A8 1A2 JPMMT 2005-A8 2A3 4.392% 11/25/35		09/01/2023	Paydown		2,648	2,648	2,463	2,448		200		200		2,648				79	11/25/2035	1.G FM
..466247-YP-2	JPMMT 2005-A8 1A2 JPMMT 2005-A8 2A3 4.392% 11/25/35		08/01/2023	Paydown		2,502	2,502	2,327	2,313		189		189		2,502				60	11/25/2035	2.A FM
..466247-YP-2	JPMMT 2005-A8 1A2 JPMMT 2005-A8 2A3 4.392% 11/25/35		09/01/2023	Paydown		72,349	72,349	69,574	68,389		3,960		3,960		72,349				1,952	11/25/2035	3.A FM
..46627M-AU-1	JPALT 2006-A1 4A4 JPALT 2005-S1 2A9 6.000% 12/25/35		09/01/2023	Paydown		5,061	5,062	4,090	3,743		1,317		1,317		5,061				187	12/25/2035	1.A FM
..46627M-AU-1	JPALT 2006-A1 4A4 JPALT 2005-S1 2A9 6.000% 12/25/35		09/01/2023	Paydown		513	513	452	411		103		103		513				23	12/25/2035	3.A FM
..46627M-AU-1	JPALT 2006-A1 4A4 JPALT 2005-S1 2A9 6.000% 12/25/35		07/01/2023	Paydown		110	110	97	88		22		22		110				4	12/25/2035	3.B FM
..46627M-AU-1	JPALT 2006-A1 4A4 JPALT 2005-S1 2A9 6.000% 12/25/35		09/01/2023	Paydown		4,208	4,208	3,838	3,474		734		734		4,208				186	12/25/2035	3.C FM
..46627M-AU-1	JPALT 2006-A1 4A4 JPALT 2005-S1 2A9 6.000% 12/25/35		07/01/2023	Paydown		898	899	820	742		156		156		898				32	12/25/2035	4.A FM
..46627M-CS-4	JPALT 2006-A1 4A4 JPALT 2006-A1 1A1 5.894% 03/25/36		09/25/2023	Paydown		34,163	34,163	31,533	31,176		2,987		2,987		34,163				947	03/25/2036	1.A FM
..46627M-CU-9	JPALT 2006-A1 4A4 JPALT 2006-A1 2A1 4.188% 03/25/36		09/01/2023	Paydown		10,460	10,023	9,372	8,835		1,625		1,625		10,460				209	03/25/2036	1.A FM
..46627M-ED-5	JPALT 2006-S1 1A12 JPALT 2006-S1 1A7 5.750% 03/25/36		09/01/2023	Paydown		16,142	16,116	11,441	11,089		5,053		5,053		16,142				546	03/25/2036	4.B FM
..46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12 6.000% 03/25/36		09/01/2023	Paydown		3,690	3,691	2,831	2,081		1,610		1,610		3,690				124	03/25/2036	1.A FM
..46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12 6.000% 03/25/36		08/01/2023	Paydown		400	400	308	255		145		145		400				16	03/25/2036	1.E FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12 6.000% 03/25/36		07/01/2023	Paydown		2,435	2,435	1,878	1,553		882		882		2,435				85	03/25/2036	2.A FM
..46628B-AD-2	JPMMT 2006-A6 3A1 JPMMT 2006-A6 1A2 4.169% 10/25/36		09/01/2023	Paydown		27,978	27,978	25,871	25,180		2,799		2,799		27,978				732	10/25/2036	4.A FM
..46628K-AA-8	JPMMT 2006-A3 4A2 JPMMT 2006-A3 1A1 4.003% 05/25/36		09/01/2023	Paydown		44,789	44,789	47,538	40,283		4,506		4,506		44,789				1,194	05/25/2036	1.A FM
..46628K-AA-8	JPMMT 2006-A3 4A2 JPMMT 2006-A3 1A1 4.003% 05/25/36		09/01/2023	Paydown		49,003	49,003	48,207	46,214		2,789		2,789		49,003				1,306	05/25/2036	3.A FM
..46628K-AJ-9	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A3 3.932% 05/25/36		09/01/2023	Paydown		20,957	31,119	28,736	28,416		(7,459)		(7,459)		20,957				794	05/25/2036	1.D FM
..46629A-AL-5	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A11 6.500% 08/25/36		08/01/2023	Paydown			22,422	18,252	9,311		(9,311)		(9,311)						297	08/25/2036	1.A FM
..46629C-AB-3	JPMMT 2006-A5 3A4 JPMMT 2006-A5 2A1 4.802% 08/25/36		09/01/2023	Paydown		121,586	161,259	149,853	149,853		(28,268)		(28,268)		121,586				3,984	08/25/2036	4.B FM
..46629C-AC-1	JPMMT 2006-A5 3A4 JPMMT 2006-A5 2A2 4.802% 08/25/36		09/01/2023	Paydown		12,967	17,199	12,616	11,043		1,924		1,924		12,967				425	08/25/2036	1.A FM
..46629C-AL-1	JPMMT 2006-A5 3A4 JPMMT 2006-A5 3A5 4.516% 08/25/36		09/01/2023	Paydown		9,687	9,687	8,960	9,035		652		652		9,687				234	08/25/2036	3.A FM
..46629C-AM-9	JPMMT 2006-A5 3A4 JPMMT 2006-A5 3A6 4.516% 08/25/36		09/01/2023	Paydown		46,573	46,573	43,080	43,479		3,094		3,094		46,573				986	08/25/2036	3.A FM
..46629C-AR-8	JPMMT 2006-A5 3A4 JPMMT 2006-A5 5A1 4.594% 08/25/36		09/01/2023	Paydown		220,863	220,863	202,331	200,139		20,724		20,724		220,863				5,392	08/25/2036	3.B FM
..466306-AA-5	JPALT 2006-A1 4A4 JPALT 2008-R2 A1 6.000% 11/25/36		09/01/2023	Paydown		961	896	698	617		345		345		961				46	11/25/2036	3.C FM
..466306-AA-5	JPALT 2006-A1 4A4 JPALT 2008-R2 A1 6.000% 11/25/36		08/01/2023	Paydown		4,622	4,556	3,548	3,135		1,487		1,487		4,622				182	11/25/2036	4.A FM
..466306-AA-5	JPALT 2006-A1 4A4 JPALT 2008-R2 A1 6.000% 11/25/36		09/01/2023	Paydown		157,736	154,028	130,916	109,241		48,494		48,494		157,736				6,449	11/25/2036	4.B FM
..46630G-AH-8	JPMMT 2007-A1 5A6 JPMMT 2007-A1 3A2 4.528% 07/25/35		09/01/2023	Paydown		9,560	9,560	7,896	8,552		1,008		1,008		9,560				235	07/25/2035	1.A FM
..46630R-AY-7	JPMMT 2007-S1 B3 JPMMT 2007-S1 2A19 5.000% 03/25/37		09/01/2023	Paydown			11,940	6,305	5,978		(5,978)		(5,978)						337	03/25/2037	4.A FM
..46630U-AM-6	JPMMT 2007-A3 B2 JPMMT 2007-A3 3A2 4.195% 05/25/37		09/01/2023	Paydown		2,468	2,468	2,348	2,226		243		243		2,468				59	05/25/2037	1.A FM
..46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1 4.144% 06/25/37		09/01/2023	Paydown		77,866	77,866	78,004	78,131		742	1,007	(265)		77,866				2,049	06/25/2037	4.B FM
..46631N-AA-7	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A1 5.500% 08/25/37		09/01/2023	Paydown		1,713	1,713	1,546	1,007		706		706		1,713				76	08/25/2037	3.B FM
..46631N-DQ-9	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A87 6.084% 08/25/37		09/25/2023	Paydown		26,637	23,998	8,978	5,014		21,622		21,622		26,637				631	08/25/2037	1.A FM
..46634F-AJ-2	JPMRR 2010-2 1A9 JPMRR 2010-2 1A9 4.000% 06/26/37		09/01/2023	Paydown		43,619	43,293	21,247	14,401		29,217		29,217		43,619				348	06/26/2037	1.A FM
..466365-AC-7	JACK 2019-1A A23 JACK 2019-1A A23 4.970% 08/25/49		08/25/2023	Paydown		12,500	12,500	12,500	12,500						12,500				466	08/25/2049	2.B FE
..466365-AE-3	JACK 2019-1A A23 JACK 2022-1A A2I 4.136% 02/26/52		08/25/2023	Paydown		200,000	200,000	200,000	200,000						200,000				6,204	02/26/2052	2.B FE
..46639J-AK-6	JPMCC 2013-C10 D JPMCC 2013-C10 C 4.250% 12/15/47		08/01/2023	Paydown		1,517	1,517	1,524			(7)		(7)		1,517				32	12/15/2047	1.A
..46647P-AU-0	JPMORGAN CHASE Senior Unsecured 3.797% 07/23/24		07/23/2023	Call 100.0000		3,000,000	3,000,000	2,968,172	2,974,497		6,493		6,493		2,980,989		19,011	19,011		07/23/2024	1.E FE
..46651T-AA-9	HENDR 2018-1A A HENDR 2018-1A A 3.740% 10/17/72		09/15/2023	Paydown		70,620	70,620	70,564	70,572		48		48		70,620				1,757	10/17/2072	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46651T-AB-7	HENDR 2018-1A A HENDR 2018-1A B 4.700% 10/15/74		09/15/2023	Paydown		16,926	16,926	16,926	16,926						16,926				529	10/15/2074	2.B FE
46670*-AA-0	HENDR 2013-1A A J.G. Wentworth XLVIII, LLC 3.125% 10/15/77		09/15/2023	Paydown		70,140	70,140	70,140	70,140						70,140				1,366	10/15/2077	1.F PL
46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43		09/15/2023	Various		353,615	353,615	362,622	361,540		(7,926)		(7,926)		353,615				7,563	04/15/2043	1.F
46672@-AA-6	RWJ BARNABAS HEALTH INC P/T CERTS 3.641% 02/15/53		09/15/2023	Redemption 100.0000		16,137	16,137	16,621	16,600		(463)		(463)		16,137				392	02/15/2053	1.D
46673*-AA-7	JRD HOLDINGS SECD TR 2021-2 P/T CERTS 3.214% 12/15/41		09/15/2023	Redemption 100.0000		16,964	16,964	16,964	16,964						16,964				91	12/15/2041	2.B
46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50 3.980% 01/15/50		09/15/2023	Redemption 100.0000		60,068	60,068	61,742	61,728		(1,660)		(1,660)		60,068				1,588	01/15/2050	1.G
475795-AC-4	JELD-WEN INC Senior Unsecured 4.625% 12/15/25		08/03/2023	Call 100.0000		1,500,000	1,500,000	1,351,875	1,430,401		12,881		12,881		1,443,282		56,718	56,718	43,938	12/15/2025	4.B FE
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		08/15/2023	Redemption 100.0000		9,721	9,721	9,814	9,800		(80)		(80)		9,721				295	10/15/2045	1.D
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		09/15/2023	Redemption 100.0000		4,910	4,910	4,957	4,950		(40)		(40)		4,910				179	10/15/2045	1.E
47760Q-AB-9	JIMMY 2017-1A A2II JIMMY 2017-1A A2II 4.846% 07/30/47		07/30/2023	Paydown		2,500	2,500	2,446	2,468		32		32		2,500				91	07/30/2047	2.B FE
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		09/15/2023	Redemption 100.0000		4,087	4,087	4,087	4,087						4,087				85	12/31/2035	2.B PL
49549@-AA-1	King James Investments LLC King James Investments LLC 6.750% 09/20/27		07/03/2023	CSLR APL Payout		9,496,000	10,000,000	9,496,000	9,968,656		3,955	476,037	(472,082)		9,496,573		(573)	(573)	528,904	09/20/2027	2.A PL
50200X-AA-8	LCSS 2018-A A LCSS 2018-A A 4.700% 12/15/62		09/15/2023	Paydown		70,795	70,795	70,795	70,795						70,795				557	12/15/2062	1.A FE
50543L-AA-0	LAFL 2016-1A A1 LAFL 2016-1A A1 4.300% 01/15/42		09/15/2023	Paydown		293,619	293,619	290,977	292,121		1,498		1,498		293,619				8,552	01/15/2042	3.A FE
519440-CW-9	LTS 2010-R15A A4 LTS 2010-R15A A4 6.000% 08/26/37		09/01/2023	Paydown			40	32	21		(21)		(21)						1	08/26/2037	1.A FM
525221-GM-3	LXS 2005-9N 1A1 LXS 2005-9N 1A1 5.704% 02/25/36		08/25/2023	Paydown		243,242	243,242	234,885	235,086		8,156		8,156		243,242				5,327	02/25/2036	1.A FM
525221-GM-3	LXS 2005-9N 1A1 LXS 2005-9N 1A1 5.704% 02/25/36		09/25/2023	Paydown		20,535	20,535	19,829	19,846		689		689		20,535				558	02/25/2036	1.A FM
52522H-AC-6	LXS 2006-8 3A2 LXS 2006-8 2A1 5.794% 06/25/36		08/25/2023	Paydown		6,043	6,043	6,093	6,120		(77)		(77)		6,043				162	06/25/2036	4.B FM
52522H-AC-6	LXS 2006-8 3A2 LXS 2006-8 2A1 5.794% 06/25/36		09/25/2023	Paydown		3,009	3,009	3,034	3,047		(38)		(38)		3,009				97	06/25/2036	4.C FM
53000L-AA-0	LAFI 2018-1A A LAFI 2018-1A A 5.956% 07/25/48		07/25/2023	Paydown		297,626	297,626	297,626	297,626						297,626				4,432	07/25/2048	2.C FE
53079E-BG-8	LIBERTY MUTUAL Senior Unsecured 4.569% 02/01/29		08/04/2023	AAIA NonModco AAM		2,905,933	3,000,000	3,123,724	3,081,233		(6,150)		(6,150)		3,075,083		(169,150)	(169,150)	69,677	02/01/2029	2.B FE
53227J-AC-8	LIFE STORAGE Senior Unsecured 2.200% 10/15/30		07/25/2023	Various		15,502,100	15,500,000	15,502,984	15,502,304		(204)		(204)		15,502,100				280,722	10/15/2030	2.B FE
53227J-AD-6	LIFE STORAGE Senior Unsecured 2.400% 10/15/31		07/25/2023	Tax Free Exchange		6,946,177	7,000,000	6,935,810	6,942,858		3,320		3,320		6,946,177				130,667	10/15/2031	2.B FE
542514-AH-7	LBMLT 2000-1 AV1 LBMLT 2000-1 AV1 5.958% 01/21/31		09/21/2023	Paydown		55,323	55,323	54,131	55,025		298		298		55,323				1,226	01/21/2031	1.A FM
542514-EA-8	LBMLT 2003-3 M1 LBMLT 2003-3 M1 6.559% 07/25/33		09/25/2023	Paydown		40,816	40,816	40,265	40,273		543		543		40,816				1,639	07/25/2033	1.A FM
542514-EH-3	LBMLT 2003-4 M1 LBMLT 2003-4 M1 6.454% 08/25/33		09/25/2023	Paydown		14,410	14,410	13,401	14,297		113		113		14,410				390	08/25/2033	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	LONGWOOD ENERGY PARTNERS LLC SR SECD NTS			Redemption 100.0000																	
..54336#-AA-6	4.490% 06/30/51		07/01/2023			8,493	8,493	8,493	8,493						8,493				191	06/30/2051	2.C PL
	LONGWOOD ENERGY PARTNERS HOLDI SR SECD NTS																				
..54336@-AA-8	SER A 5.150% 06/30/34		07/15/2023	Various		402,436	402,436	402,436	387,212		15,224		15,224		402,436				8,109	06/30/2034	3.B PL
	LUM 2005-1 M1 LUM 2005-1 A1 5.954% 11/25/35																				
..550279-AA-1			09/25/2023	Paydown		20,608	20,608	20,073	20,262		346		346		20,608				613	11/25/2035	1.A FM
	LUMINENT MORTGAGE TRUST LUM_06 LUM 2006-4 A1A																				
..55027B-AA-6	5.814% 05/25/46		09/25/2023	Paydown		54,518	54,518	49,688	50,333		4,837	652	4,185		54,518				1,419	05/25/2046	1.A FM
	LUNRR 2020-1A A LUNRR 2020-1A A 3.376%																				
..55037L-AA-2	02/15/45		09/15/2023	Paydown		42,477	42,477	42,477	42,597		(120)		(120)		42,477				932	02/15/2045	2.A FE
	LUNRR 2020-1A A LUNRR 2020-1A A 3.376%																				
..55037L-AA-2	02/15/45		08/15/2023	Paydown		57,045	57,045	57,044	57,206		(161)		(161)		57,045				1,015	02/15/2045	2.B FE
	LUNRR 2020-1A A LUNRR 2020-1A B 4.335%																				
..55037L-AB-0	02/15/45		09/15/2023	Paydown		36,980	36,980	36,979	36,948		32		32		36,980				799	02/15/2045	3.B FE
	MASTR 2003-12 3A7 MASTR 2003-12 3A7 5.250%																				
..55265K-3T-4	12/25/33		09/01/2023	Paydown		3,854	3,854	3,760	3,747		107		107		3,854				134	12/25/2033	1.A FM
	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-6																				
..576433-A7-1	5A1 3.243% 07/25/35		09/01/2023	Paydown		7,881	7,881	7,247	7,405		475		475		7,881				166	07/25/2035	1.G FM
	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-6																				
..576433-C5-3	5A2 3.014% 07/25/35		09/01/2023	Paydown		7,005	7,005	6,361	6,521		484		484		7,005				136	07/25/2035	1.B FM
	MARM 2005-7 B4 MARM 2005-7 2A1 4.374%																				
..576433-D4-5	09/25/35		09/01/2023	Paydown		92,514	92,519	89,848	91,386		1,127		1,127		92,514				2,492	09/25/2035	3.B FM
	MASTR ADJUSTABLE RATE MORTGAGE MARM 2004-13																				
..576433-UQ-7	B1 5.194% 12/21/34		09/01/2023	Paydown		15,970	15,970	15,634	15,807		163		163		15,970				447	12/21/2034	1.A FM
	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-2																				
..576433-XY-7	5A1 4.225% 03/25/35		08/01/2023	Paydown		891	891	811	891						891				22	03/25/2035	1.A FM
	MASTR ALTERNATIVE LOAN TRUSTS MALT 2005-1 2A1																				
..576434-D8-4	6.000% 02/25/35		09/01/2023	Paydown		4,639	4,639	4,857	4,762		(122)		(122)		4,639				187	02/25/2035	1.A FM
	MARM 2006-2 1A1 MARM 2006-2 3A1 4.408%																				
..576438-AD-7	01/25/36		07/01/2023	Paydown		157	158	152	158		(1)		(1)		157				4	01/25/2036	1.E FM
	MARM 2006-2 1A1 MARM 2006-2 3A1 4.408%																				
..576438-AD-7	01/25/36		09/01/2023	Paydown		167	167	161	167						167				5	01/25/2036	1.F FM
	MARM 2006-2 1A1 MARM 2006-2 3A1 4.408%																				
..576438-AD-7	01/25/36		09/01/2023	Paydown		519	520	505	523		(4)		(4)		519				13	01/25/2036	2.B FM
	MARM 2006-2 1A1 MARM 2006-2 3A1 4.408%																				
..576438-AD-7	01/25/36		09/01/2023	Paydown		12,557	12,595	12,270	12,721		(164)		(164)		12,557				314	01/25/2036	2.C FM
	MARM 2006-2 1A1 MARM 2006-2 3A1 4.408%																				
..576438-AD-7	01/25/36		09/01/2023	Paydown		3,373	3,383	3,379	3,496		(123)		(123)		3,373				84	01/25/2036	3.B FM
	MABS 2005-AB1 M5 MABS 2005-AB1 A5B 6.250%																				
..57643L-LE-4	11/25/35		09/01/2023	Paydown		36,033	36,033	16,895	16,895		19,138		19,138		36,033				511	11/25/2035	1.A FM
	MASTR 2005-2 1A5 MASTR 2005-2 1A5 5.250%																				
..57643M-LE-2	11/25/35		09/01/2023	Paydown		1,810	1,810	1,722	1,737		73		73		1,810				24	11/25/2035	1.A FM
	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1																				
..589929-5H-7	A3 6.154% 07/25/34		09/25/2023	Paydown		3,197	3,197	3,150	3,186		11		11		3,197				76	07/25/2034	1.A FM
	MLCC 2003-G B1 MLCC 2003-G A1 6.074%																				
..589929-5V-6	01/25/29		09/25/2023	Paydown		29,156	29,156	28,763	28,829		327		327		29,156				945	01/25/2029	3.C FM
	MLCC 2003-H A2 MLCC 2003-H A2 6.363%																				
..589929-6N-3	01/25/29		09/25/2023	Paydown		24,209	24,209	23,394	23,543		666		666		24,209				534	01/25/2029	1.A FM
	MLCC 2003-A 1A MLCC 2003-A 1A 6.174%																				
..589929-F9-4	03/25/28		09/25/2023	Paydown		11,187	11,187	11,129	11,140		48		48		11,187				201	03/25/2028	1.A FM
	MLCC 2003-A 1A MLCC 2003-A 2A1 6.214%																				
..589929-G2-8	03/25/28		09/25/2023	Paydown		11,136	11,136	11,095	11,096		41		41		11,136				375	03/25/2028	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	MLCC 2003-C A1 MLCC 2003-C A1 6.094%																				
..589929-S4-1	06/25/28		09/25/2023	Paydown		12,272	12,272	11,645			627		627		12,272				333	06/25/2028	1.A FM
	MLMI 2005-A9 3A1 MLMI 2005-A9 2A1E 4.938%																				
..59020U-2H-7	12/25/35		09/01/2023	Paydown		24,275	24,283	23,161	23,351		924		924		24,275				766	12/25/2035	1.A FM
	MLCC 2006-1 2A1 MLCC 2006-1 2A1 4.530%																				
..59020U-4S-1	02/25/36		09/01/2023	Paydown		49,224	49,224	49,269	50,002		(777)		(777)		49,224				1,145	02/25/2036	2.C FM
	MLCC 2004-A A2 MLCC 2004-A A2 6.401%																				
..59020U-AS-4	04/25/29		08/25/2023	Paydown		22,147	22,147	21,258	21,328		819		819		22,147				705	04/25/2029	1.A FM
	MLCC 2004-D A1 MLCC 2004-D A1 6.094%																				
..59020U-GF-6	09/25/29		09/25/2023	Paydown		16,870	16,870	16,192	16,305		565		565		16,870				629	09/25/2029	1.A FM
	MLCC 2004-1 B2 MLCC 2004-1 2A1 4.423%																				
..59020U-NN-1	12/25/34		09/01/2023	Paydown		46,904	46,904	47,197	47,795		(892)		(892)		46,904				1,307	12/25/2034	2.C FM
	MLMI 2005-A9 3A1 MLMI 2005-A9 3A1 5.045%																				
..59020U-W2-7	12/25/35		09/01/2023	Paydown		331,850	441,623	290,342	278,051		53,800		53,800		331,850				15,489	12/25/2035	1.A FM
	MLCC 2005-B A1 MLCC 2005-B A1 5.854%																				
..59020U-WU-5	07/25/30		09/25/2023	Paydown		29,439	29,439	27,997	28,380		1,059		1,059		29,439				552	07/25/2030	1.A FM
	MLMI 2005-A5 B3 MLMI 2005-A5 A9 4.415%																				
..59020U-YU-3	06/25/35		09/01/2023	Paydown		1,750	1,750	1,762	1,767		(17)		(17)		1,750				45	06/25/2035	1.A FM
	MLMI 2005-A9 3A1 MLMI 2005-A9 2A1C 4.938%																				
..59020U-Z5-7	12/25/35		09/01/2023	Paydown		79,168	79,168	75,420	75,725		3,443		3,443		79,168				2,499	12/25/2035	1.A FM
	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-A1																				
..59023M-AD-2	A2C 5.894% 01/25/37		09/25/2023	Paydown		36,981	36,981	13,161	14,172		23,475	666	22,809		36,981				260	01/25/2037	1.A FM
	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1																				
..59024K-AF-0	1AF6 6.000% 05/25/37		09/01/2023	Paydown		636	638	611	598		39		39		636				27	05/25/2037	4.C FM
	MLMBS 2007-2 1A1 MLMBS 2007-2 1A1 7.860%																				
..59025G-AA-9	08/25/36		09/01/2023	Paydown		38,803	38,812	36,273	36,273		2,529		2,529		38,803				952	08/25/2036	1.A FM
	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100%			Redemption 100.0000																	
..59705*-AA-2	08/15/51		09/15/2023			135,445	135,445	136,798	136,628		(1,184)		(1,184)		135,445				3,700	08/15/2051	1.E
..599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		09/20/2023	Various		8,143,571	8,143,571	8,128,388	7,564,357		9,788		9,788		8,143,571				399,569	06/20/2027	2.C FE
	MSRR 2015-R6 3B1 MSRR 2015-R6 3B1 5.593%																				
..61690X-AH-7	07/26/45		09/28/2023	Paydown		158,955	158,955	142,662	154,708		4,247		4,247		158,955				2,446	07/26/2045	1.A FM
	MSC 2021-L6 XA MSC 2021-L6 XA 1.327%																				
..61692C-BK-3	06/15/54		09/01/2023	Paydown				9,154	7,799		(7,799)		(7,799)						878	06/15/2054	1.A FE
	MORGAN STANLEY ABS CAPITAL I M MSAC 2004-HE2																				
..61744C-CV-6	M1 6.289% 03/25/34		09/25/2023	Paydown		75,460	75,460	58,104	68,421		7,039		7,039		75,460				3,109	03/25/2034	1.A FM
	MSAC 2004-HE9 M2 MSAC 2004-HE9 M2 6.364%																				
..61744C-JJ-1	11/25/34		09/25/2023	Paydown		53,277	53,277	42,741	48,192		5,085		5,085		53,277				677	11/25/2034	1.A FM
	MSM 2005-4 3A1 MSM 2005-4 1A 5.000%																				
..61748H-JV-4	08/25/35		09/01/2023	Paydown		493	493	490	497		(4)		(4)		493				16	08/25/2035	1.A FM
	MSM 2005-4 3A1 MSM 2005-4 3A1 4.629%																				
..61748H-KA-8	08/25/35		09/01/2023	Paydown		3,269	3,269	2,923	2,893		376		376		3,269				51	08/25/2035	1.A FM
	MSM 2005-5AR 3A2 MSM 2005-5AR 3A2 5.004%																				
..61748H-LD-1	09/25/35		09/01/2023	Paydown		272,663	272,663	229,244	236,894		35,769		35,769		272,663				8,794	09/25/2035	1.A FM
	MSM 2005-9AR 1A MSM 2005-9AR 1A 5.724%																				
..61748H-QW-4	12/25/35		09/25/2023	Paydown		54,960	54,960	44,549	44,643		10,953	636	10,317		54,960				1,644	12/25/2035	1.A FM
	MSM 2005-9AR 1A MSM 2005-9AR 1A 5.724%																				
..61748H-QW-4	12/25/35		07/25/2023	Paydown		8,302	8,304	6,731	6,745		1,652	96	1,556		8,302				212	12/25/2035	1.A FM
	MSM 2006-2 5A3 MSM 2006-2 5A1 5.500%																				
..61748H-VS-7	02/25/36		09/01/2023	Paydown		6,257	6,168	5,035	4,326		1,931		1,931		6,257				239	02/25/2036	3.A FM
	MSM 2006-2 5A3 MSM 2006-2 5A1 5.500%																				
..61748H-VS-7	02/25/36		07/01/2023	Paydown		13,308	13,169	10,749	9,235		4,073		4,073		13,308				443	02/25/2036	3.B FM
	MSM 2006-2 5A3 MSM 2006-2 5A3 5.500%																				
..61748H-VU-2	02/25/36		09/01/2023	Paydown		73,440	72,583	48,460	37,619		35,822		35,822		73,440				1,145	02/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	MSM 2006-3AR 1A3 MSM 2006-3AR 1A3 5.694%																				
..61748H-WP-2	03/25/36		09/25/2023	Paydown		70,079	69,870	50,639	48,429		21,649		21,649		70,079				1,527	03/25/2036	1.A FM
	MSM 2006-3AR 1A3 MSM 2006-3AR 3A1 4.641%																				
..61748H-WV-9	03/25/36		09/01/2023	Paydown		3,405	3,405	2,354	2,822		582		582		3,405				110	03/25/2036	1.A FM
	MSM 2006-5AR A MSM 2006-5AR A 5.684%																				
..61748H-YQ-8	04/25/36		09/25/2023	Paydown		420,852	421,471	309,002	311,087		110,836	1,070	109,766		420,852				12,841	04/25/2036	1.A FM
	MSM 2007-14AR 3A2 MSM 2007-14AR 2A3 3.812%																				
..61756V-AG-4	10/25/37		09/01/2023	Paydown		150,950	150,956	115,361	114,899		36,051		36,051		150,950				3,792	10/25/2037	1.A FM
	MSM 2007-15AR 1B3 MSM 2007-15AR 2A1 3.275%																				
..61756X-AG-0	11/25/37		09/01/2023	Paydown		48,996	48,996	39,297	39,297		9,699		9,699		48,996				1,004	11/25/2037	1.A FM
	MSM 2007-15AR 1B3 MSM 2007-15AR 5A1 3.932%																				
..61756X-BT-1	12/25/37		09/01/2023	Paydown		3,529	3,529	2,761	2,758		771		771		3,529				79	12/25/2037	1.A FM
	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.909%																				
..61758V-AR-8	05/26/36		09/26/2023	Paydown		54,029	112,262	92,047	88,562		(34,533)		(34,533)		54,029				4,348	05/26/2036	4.B FM
	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.909%																				
..61758V-AR-8	05/26/36		07/26/2023	Paydown		57,800	83,082	68,121	65,542		(7,742)		(7,742)		57,800				2,552	05/26/2036	4.C FM
	MSRR 2010-R4 1C MSRR 2010-R4 3B 6.250%																				
..61759F-AN-1	08/26/47		09/01/2023	Paydown			159,724	106,672	101,133		(101,133)		(101,133)						7,260	08/26/2047	1.A FM
	MSRR 2013-R3 1B2 MSRR 2013-R1 5B2 3.347%																				
..61761P-AU-9	11/26/36		09/01/2023	Paydown		73,143	73,352	73,479	74,978		(1,834)		(1,834)		73,143				1,542	11/26/2036	3.B FM
	MSRR 2013-R8 4B2 MSRR 2013-R8 2B1 5.852%																				
..61762U-AG-8	09/26/36		09/28/2023	Paydown		445,612	445,612	435,021	439,444		6,168		6,168		445,612				13,135	09/26/2036	1.A FM
	MSRR 2013-R8 4B2 MSRR 2013-R8 11B1 4.638%																				
..61762U-CW-1	09/26/36		09/01/2023	Paydown		105,574	105,574	105,913	105,500		73		73		105,574				2,612	09/26/2036	1.A FM
	MSRR 2013-R10 2B2 MSRR 2013-R10 2B2 4.178%																				
..61763G-EQ-2	01/26/51		08/01/2023	Paydown		393,417	393,417	327,938	325,853		67,842	279	67,563		393,417				1,629	01/26/2051	1.A FM
	MSC 2019-L2 XA MSC 2019-L2 XA 1.168%																				
..61768H-AX-4	03/15/52		09/01/2023	Paydown				8,129	6,914		(6,914)		(6,914)						980	03/15/2052	1.A FE
	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS			Redemption 100.0000																	
..62928#-AA-3	3.670% 09/15/37		08/15/2023			22,559	22,559	22,559	22,559						22,559				379	09/15/2037	1.D
	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS			Redemption 100.0000																	
..62928#-AA-3	3.670% 09/15/37		09/15/2023			11,467	11,467	11,467	11,467						11,467				245	09/15/2037	1.E
	NMC ELKHORN 2017-A LSE-BCKD PT P/T CERTS			Redemption 100.0000																	
..62929*-AA-6	3.810% 03/15/38		08/15/2023			24,934	24,934	24,934	24,934						24,934				594	03/15/2038	1.D
	NMC ELKHORN 2017-A LSE-BCKD PT P/T CERTS			Redemption 100.0000																	
..62929*-AA-6	3.810% 03/15/38		09/15/2023			12,527	12,527	12,527	12,527						12,527				358	03/15/2038	1.E
	NMC FONTENELLE 2018 LSE-BCKD P P/T CERTS			Redemption 100.0000																	
..62929@-AA-4	4.190% 11/15/38		08/15/2023			14,589	14,589	14,589	14,589						14,589				382	11/15/2038	1.D
	NMC FONTENELLE 2018 LSE-BCKD P P/T CERTS			Redemption 100.0000																	
..62929@-AA-4	4.190% 11/15/38		09/15/2023			7,333	7,333	7,333	7,333						7,333				230	11/15/2038	1.E
	NAA 2004-R2 A1 NAA 2004-R2 A1 6.500%																				
..62951M-AM-2	10/25/34		09/01/2023	Paydown		34,871	32,979	32,484	29,887		4,985		4,985		34,871				1,414	10/25/2034	1.A FM
	NAA 2004-R3 AF NAA 2004-R3 A1 6.500%																				
..62951M-AY-6	02/25/35		09/01/2023	Paydown		76,546	76,676	76,721	73,563		2,983		2,983		76,546				2,461	02/25/2035	1.A FM
	NAA 2004-R3 AF NAA 2004-R3 AF 5.884%																				
..62951M-AZ-3	02/25/35		09/25/2023	Paydown		26,852	26,897	22,114	22,488		4,364		4,364		26,852				706	02/25/2035	1.A FM
	NAVTR 2021-1 A NAVTR 2021-1 A 2.771%																				
..63943B-AA-1	11/15/46		09/15/2023	Paydown		685,716	685,716	685,687	685,393		324		324		685,716				4,404	11/15/2046	1.F FE
	NAA 2004-AR2 M1 NAA 2004-AR2 M1 6.544%																				
..65535V-EW-4	10/25/34		09/25/2023	Paydown		85,879	85,879	80,726	84,253		1,626		1,626		85,879				1,294	10/25/2034	1.A FM
	NAA 2004-AR3 M1 NAA 2004-AR3 M1 6.574%																				
..65535V-FM-5	11/25/34		09/25/2023	Paydown		109,399	109,399	89,844	101,271		8,128		8,128		109,399				2,834	11/25/2034	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..65537B-AF-7	NAA 2006-WF1 M3 NAA 2006-WF1 A6 6.340% 06/25/36		09/01/2023	Paydown		9,819	9,819	5,228	3,218		6,601		6,601		9,819				98	06/25/2036	1.A FM
..65540A-AB-3	NMRR 2012-3R 1A2 NMRR 2012-3R 1A2 4.091% 01/26/37		09/26/2023	Paydown		369,431	369,431	336,221	336,041		33,475	84	33,391		369,431				5,165	01/26/2037	1.A FM
..68269C-AA-4	OMFIT 2018-2A D OMFIT 2018-2A A 3.570% 03/14/33		09/14/2023	Paydown		2,347,210	2,347,210	2,346,706	2,347,055		155		155		2,347,210				55,531	03/14/2033	1.A FE
..68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		09/14/2023	Paydown		225,665	225,665	225,647	225,655		9		9		225,665				5,743	05/14/2032	1.A FE
..68278A-AA-7	ONESKY CLASS A Secured 3.875% 07/15/29		07/15/2023	Redemption 100.0000		250,000	250,000	250,954	250,868		(868)		(868)		250,000				9,691	07/15/2029	1.F PL
..68402V-AA-0	OCMLT 2007-FXD1 1A1 OCMLT 2007-FXD1 1A1 5.866% 01/25/37		09/01/2023	Paydown		110,542	110,542	103,305	102,082		8,460		8,460		110,542				2,724	01/25/2037	1.A FM
..69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459% 02/15/27		09/15/2023	Paydown		343,783	343,783	344,499	344,714		(931)		(931)		343,783				6,730	02/15/2027	1.F FE
..69327R-AG-6	PDC ENERGY INC Senior Unsecured 6.125% 09/15/24		08/14/2023	Call 100.0000		2,550,000	2,550,000	2,534,278	2,535,234		5,309		5,309		2,540,543		9,457	9,457	142,738	09/15/2024	3.C FE
..69346M-AA-7	PNMSR 2018-FT1 A PNMSR 2018-FT1 A 8.784% 04/25/25		08/30/2023	Paydown		34,900,000	34,900,000	34,507,718	34,814,094		85,906		85,906		34,900,000				1,238,813	04/25/2025	2.C FE
..694308-JB-4	PACIFIC GAS&ELEC Secured 4.250% 08/01/23		08/01/2023	Maturity		4,000,000	4,000,000	4,173,520	4,037,217		(37,217)		(37,217)		4,000,000				85,000	08/01/2023	2.C FE
..70213B-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51		09/15/2023	Redemption 100.0000		7,714	7,714	7,714	7,714						7,714				166	03/15/2051	1.D
..70338E-10-5	PATRONS' LEGACY PATRNL II 5.628% 11/23/64		08/23/2023	Paydown		1,575,990	1,575,990	1,532,650	1,571,116		4,873		4,873		1,575,990				59,131	11/23/2064	1.F FE
..72703P-AB-9	PLNT 2019-1A A2 PLNT 2018-1A A2II 4.666% 09/05/48		09/05/2023	Paydown		42,500	42,500	42,594	42,553		(53)		(53)		42,500				1,487	09/05/2048	2.B FE
..72703P-AC-7	PLNT 2019-1A A2 PLNT 2019-1A A2 3.858% 12/05/49		09/05/2023	Paydown		47,500	47,500	47,399	47,425		75		75		47,500				1,374	12/05/2049	2.B FE
..74161Q-AA-0	PRIME 2006-CL1 A1 PRIME 2006-CL1 A1 5.934% 02/25/35		09/25/2023	Paydown		32,715	32,715	31,575	32,219		496		496		32,715				541	02/25/2035	1.A FM
..742718-EB-1	PROCTER & GAMBLE Senior Unsecured 3.100% 08/15/23		08/15/2023	Maturity		5,000,000	5,000,000	5,020,103	5,001,239		(1,239)		(1,239)		5,000,000				77,500	08/15/2023	1.D FE
..74332Y-AL-3	PROG 2022-SFR5 E2 PROG 2022-SFR5 E2 6.863% 06/17/39		08/04/2023	AAIA NonModco AAM		1,850,800	1,925,000	1,913,002	1,913,530		674		674		1,914,204		(63,404)	(63,404)	89,176	06/17/2039	2.C FE
..74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43		08/27/2023	Various		116,662	116,662	116,662	116,662						116,662				2,150	05/27/2043	2.A Z
..74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH2 A1 5.714% 03/25/37		09/25/2023	Paydown		9,481	9,481	8,369	8,734		747		747		9,481				216	03/25/2037	1.A FM
..74922P-AC-8	RALI 2007-QA2 M1 RALI 2007-QA2 A3 5.734% 02/25/37		09/25/2023	Paydown		7,374	7,374	7,111	7,256		118		118		7,374				195	02/25/2037	4.A FM
..74927W-AE-4	RBSGC 2007-A 2A2 RBSGC 2007-A 2A4 6.250% 01/25/37		08/01/2023	Paydown		3,573	5,162	5,044	4,893		(1,320)		(1,320)		3,573				203	01/25/2037	1.A FM
..74958T-AB-9	RFMSI 2007-SA3 2A1 RFMSI 2007-SA3 2A1 4.924% 07/27/37		09/01/2023	Paydown		89,372	94,235	74,311	74,407		15,072	108	14,964		89,372				1,657	07/27/2037	1.A FM
..750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49		09/10/2023	Redemption 100.0000		11,843	11,843	11,843	11,833		9		9		11,843				355	02/10/2049	2.A
..75114H-AD-9	RALI 2006-Q05 2A1 RALI 2006-Q05 2A1 5.814% 05/25/46		09/25/2023	Paydown		83,065	83,065	77,571	77,988		5,076		5,076		83,065				2,640	05/25/2046	1.A FM
..751155-AH-5	RALI 2006-QS10 M2 RALI 2006-QS10 A8 6.000% 08/25/36		09/01/2023	Paydown		20,897	22,983	16,195	17,032		3,864		3,864		20,897				970	08/25/2036	1.A FM
..75524M-CS-7	RBSSP 2009-7 9A3 RBSSP 2009-7 18A3 6.000% 02/26/37		09/01/2023	Paydown		1,831	1,705	1,436	1,119		712		712		1,831				87	02/26/2037	2.B FM
..75524M-CS-7	RBSSP 2009-7 9A3 RBSSP 2009-7 18A3 6.000% 02/26/37		08/01/2023	Paydown		2,063	2,047	1,725	1,344		719		719		2,063				83	02/26/2037	2.C FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75524M-CS-7	RBSSP 2009-7 9A3 RBSSP 2009-7 18A3 6.000% 02/26/37		07/01/2023	Paydown		3,260	2,548	2,147	1,673		1,587		1,587		3,260				135	02/26/2037	3.A FM
..75574E-AA-5	RCMT 2022-FL9 A RCMT 2022-FL9 A 7.787% 06/25/37		08/25/2023	Paydown		1,027,977	1,027,977	1,019,753	1,024,319		3,658		3,658		1,027,977				48,715	06/25/2037	1.A FE
..760985-FC-0	RAMP 2001-RS3 AII RAMP 2001-RS3 AII 6.034% 10/25/31		09/25/2023	Paydown		34,557	34,557	32,457	33,616		941		941		34,557				680	10/25/2031	1.A FM
..760985-N8-0	RAMP 2004-RS1 MII1 RAMP 2004-RS1 MII1 6.454% 01/25/34		09/25/2023	Paydown		112,388	112,388	81,481	107,115		5,273		5,273		112,388				2,650	01/25/2034	1.A FM
..76110H-T7-4	RALI 2005-QA2 CB2 RALI 2005-QA2 CB2 4.281% 02/25/35		09/01/2023	Paydown		15,951	16,876	14,162	15,751		200		200		15,951				390	02/25/2035	1.A FM
..76110H-TG-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2004-QS6 A1 5.000% 05/25/23		09/01/2023	Paydown		5	5	5	5		(5)		(5)							05/25/2023	5.A FM
..761118-DV-7	RALI 2005-QS12 A10 RALI 2005-QS12 A8 5.500% 08/25/35		09/25/2023	Paydown		25,515	25,269	17,467	18,111		7,404		7,404		25,515				1,206	08/25/2035	1.A FM
..761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1 5.734% 08/25/35		09/25/2023	Paydown		1,752	1,752	1,463	1,399		354		354		1,752				67	08/25/2035	1.A FM
..761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1 5.734% 08/25/35		09/25/2023	Paydown		359	359	313	292		67		67		359				15	08/25/2035	1.C FM
..761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1 5.734% 08/25/35		08/25/2023	Paydown		2,227	2,227	1,943	1,811		416		416		2,227				84	08/25/2035	1.D FM
..761118-QM-3	RALI 2005-QO5 A1 RALI 2005-QO5 A1 5.626% 01/25/46		09/01/2023	Paydown		32,192	33,915	23,337	25,931		6,261		6,261		32,192				1,086	01/25/2046	1.A FM
..761118-TN-8	RALI 2006-QA2 1A1 RALI 2006-QA2 1A1 5.684% 02/25/36		09/25/2023	Paydown		29,990	32,465	21,193	19,102		10,888		10,888		29,990				917	02/25/2036	1.A FM
..76111X-VG-5	RFMSI 2005-SA2 2A2 RFMSI 2005-SA2 2A2 4.995% 06/25/35		09/01/2023	Paydown		28,695	29,430	26,279	26,857		1,837		1,837		28,695				833	06/25/2035	1.A FM
..76111X-WA-7	RFMSI 2005-SA3 2A1 RFMSI 2005-SA3 2A1 4.887% 08/25/35		09/01/2023	Paydown		5,914	5,914	5,244	5,471		443		443		5,914				169	08/25/2035	1.A FM
..76111X-WA-7	RFMSI 2005-SA3 2A1 RFMSI 2005-SA3 2A1 4.887% 08/25/35		09/01/2023	Paydown		2,628	2,628	2,535	2,619		10		10		2,628				50	08/25/2035	2.B FM
..76111X-YH-0	RFMSI 2005-SA4 2A2 RFMSI 2005-SA4 2A1 5.126% 09/25/35		09/01/2023	Paydown		5,015	5,775	5,013	3,862		1,154		1,154		5,015				169	09/25/2035	1.A FM
..76112B-YB-0	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AR5 3A1 4.269% 09/19/35		09/01/2023	Paydown		42,378	40,716	34,370	33,247		9,131		9,131		42,378				998	09/19/2035	1.A FM
..76112H-AA-5	RAST 2006-A9CB A1 RAST 2006-A9CB A1 5.804% 09/25/36		09/25/2023	Paydown			(1,358)	(217)	(116)		116		116						18	09/25/2036	1.A FM
..76114B-AB-4	RAST 2006-A14C 2A5 RAST 2006-A14C 1A2 6.250% 12/25/36		09/01/2023	Paydown		7,707	7,707	6,615	6,684		1,053	31	1,022		7,707				360	12/25/2036	4.B FM
..76114B-AB-4	RAST 2006-A14C 2A5 RAST 2006-A14C 1A2 6.250% 12/25/36		07/01/2023	Paydown		51,016	51,016	43,788	44,248		6,971	202	6,769		51,016				1,857	12/25/2036	4.C FM
..762009-BB-3	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 2A4 6.000% 06/25/37		09/01/2023	Paydown		3,371	5,353	4,595	4,438		(1,067)		(1,067)		3,371				219	06/25/2037	4.B FM
..76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S8 1A1 6.000% 09/25/37		09/01/2023	Paydown		105	1,135	855	796		(691)		(691)		105				51	09/25/2037	1.C FM
..76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S8 1A1 6.000% 09/25/37		08/01/2023	Paydown		6,161	5,109	3,848	3,583		2,579		2,579		6,161				283	09/25/2037	1.D FM
..76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S8 1A1 6.000% 09/25/37		07/01/2023	Paydown		5,173	6,188	4,661	4,339		834		834		5,173				217	09/25/2037	1.E FM
..771196-BN-1	ROCHE HLDGS INC Senior Unsecured 3.250% 09/17/23		09/17/2023	Various		4,500,000	4,500,000	4,578,390	4,510,469		(10,469)		(10,469)		4,500,000				130,000	09/17/2023	1.C FE
..78396Y-AA-1	SESAC 2019-1 A2 SESAC 2019-1 A2 5.216% 07/25/49		07/25/2023	Paydown		37,500	37,500	37,500	37,500						37,500				1,467	07/25/2049	2.C FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..78433X-AB-6	SALTT 2021-1A B SALTT 2021-1A A 2.675% 02/28/33		09/15/2023	Paydown		1,341,400	1,341,400	1,341,399	1,341,504		(104)		(104)		1,341,400				21,259	02/28/2033	1.F FE
..78433X-AC-4	SALTT 2021-1A B SALTT 2021-1A B 3.821% 02/28/33		09/15/2023	Paydown		2,218,619	2,218,619	2,218,592	2,218,847		(228)		(228)		2,218,619				50,166	02/28/2033	2.B FE
..78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		09/15/2023	Redemption 100.0000		67,042	67,042	67,042	67,042						67,042				1,940	03/15/2038	1.G
..78473M-AC-7	STARM 2007-4 2A1 STARM 2007-4 2A1 4.734% 10/25/37		09/01/2023	Paydown		20,908	20,908	18,604	18,345		2,563		2,563		20,908				532	10/25/2037	1.A FM
..81375W-BV-7	SABR 2004-D02 M1 SABR 2004-D02 M1 6.424% 09/25/34		09/25/2023	Paydown		8,189	8,189	8,183	8,618		(429)		(429)		8,189				172	09/25/2034	1.A FM
..81743P-AA-4	SEMT 2003-1 1A SEMT 2003-1 1A 6.199% 04/20/33		09/20/2023	Paydown		20,000	20,000	19,201	9,200		742		742		20,000				659	04/20/2033	1.A FM
..81743P-AP-1	SEMT 2003-2 A1 SEMT 2003-2 A1 6.099% 06/20/33		09/20/2023	Paydown		14,265	14,265	13,428	13,817		448		448		14,265				287	06/20/2033	1.A FM
..81743P-BJ-4	SEQUOIA MORTGAGE TRUST SEMT_03 SEMT 2003-4 1A2 6.529% 07/20/33		09/20/2023	Paydown		10,142	10,142	9,737	9,904		237		237		10,142				291	07/20/2033	3.B FM
..81743Q-AG-9	SEMT 2006-1 3A1 SEMT 2006-1 2A1 4.289% 09/20/46		09/01/2023	Paydown		3,548	3,548	2,611	2,470		1,078		1,078		3,548				97	09/20/2046	4.A FM
..81743Q-AG-9	SEMT 2006-1 3A1 SEMT 2006-1 2A1 4.289% 09/20/46		07/01/2023	Paydown		2,107	2,107	1,551	1,467		640		640		2,107				42	09/20/2046	4.B FM
..81743Q-AJ-3	SEMT 2006-1 3A1 SEMT 2006-1 3A1 4.434% 09/20/46		09/01/2023	Paydown		8,498	8,498	6,515	6,173		2,325		2,325		8,498				255	09/20/2046	3.B FM
..81743Q-AJ-3	SEMT 2006-1 3A1 SEMT 2006-1 3A1 4.434% 09/20/46		09/01/2023	Paydown		8,260	8,260	6,447	6,041		2,219		2,219		8,260				210	09/20/2046	3.C FM
..81743Q-AJ-3	SEMT 2006-1 3A1 SEMT 2006-1 3A1 4.434% 09/20/46		08/01/2023	Paydown		1,908	1,908	1,531	1,410		498		498		1,908				43	09/20/2046	4.A FM
..81743S-AA-8	SEMT 9 B6 SEMT 9 1A 6.139% 09/20/32		09/20/2023	Paydown		35,353	35,353	33,552			1,801		1,801		35,353				939	09/20/2032	1.A FM
..81744A-AA-6	SEQUOIA MORTGAGE TRUST SEMT_11 SEMT 11 A 6.339% 12/20/32		09/20/2023	Paydown		11,606	11,606	11,546	11,550		56		56		11,606				396	12/20/2032	1.A FM
..81744F-AA-5	SEMT 2004-1 B2 SEMT 2004-1 A 6.428% 02/20/34		09/20/2023	Paydown		254,959	254,959	246,547	247,136		7,823		7,823		254,959				8,925	02/20/2034	1.A FM
..81744F-CX-3	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-7 A3A 6.519% 08/20/34		09/20/2023	Paydown		10,905	10,905	10,416	10,432		473		473		10,905				360	08/20/2034	1.A FM
..81744F-FY-8	SEMT 2004-12 A3 SEMT 2004-12 A1 5.979% 01/20/35		09/20/2023	Paydown		29,420	29,420	29,091	29,125		295		295		29,420				1,050	01/20/2035	1.A FM
. 81761T-AG-0	SERV 2021-1 A2I SERV 2021-1 A2II 3.113% 07/30/51		07/01/2023	Paydown		12,500	12,500	12,500	12,500						12,500				292	07/30/2051	2.C FE
..830867-AA-5	DELTA/SKYMILES Senior Secured 4.500% 10/20/25		07/20/2023	Various		2,846,000	2,846,000	2,846,000	2,846,000						2,846,000				95,213	10/20/2025	2.B FE
..84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 18A 4.160% 08/15/48		08/15/2023	Redemption 100.0000		83,333	83,333	83,333	83,333						83,333				3,467	08/15/2048	1.F
..84762L-AU-9	SPECTRUM BRANDS Senior Unsecured 5.750% 07/15/25		07/20/2023	Call 100.0000		5,000,000	5,000,000	5,153,125	5,026,072		(26,072)		(26,072)		5,000,000				291,493	07/15/2025	4.B FE
..85208N-AE-0	SPRINT SPECTRUM SPRNTS 2018-1 A2 5.152% 09/20/29		09/20/2023	Paydown		470,000	470,000	470,000	470,000						470,000				18,161	09/20/2029	1.F FE
..85236K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540% 02/25/44		09/25/2023	Paydown		3,318,793	3,318,793	3,290,243	1,660,436		26,795		26,795		3,318,793				57,219	02/25/2044	1.G FE
..855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG STARM 2007-S1 1A 5.342% 01/25/37		09/01/2023	Paydown		3,734	3,734	3,451	3,233		501		501		3,734				127	01/25/2037	1.G FM
..855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG STARM 2007-S1 1A 5.342% 01/25/37		08/01/2023	Paydown		4,748	4,748	4,388	4,111		637		637		4,748				140	01/25/2037	2.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG STARM 2007-S1 1A 5.342% 01/25/37		07/01/2023	Paydown		3,386	3,386	3,130	2,932		455		455		3,386				85	01/25/2037	2.C FM
..86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS 5.150% 07/17/29		07/17/2023	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				3,863	07/17/2029	2.C PL
..86190B-AD-6	STR 2021-1A A4 STR 2021-1A A4 3.700% 06/20/51		09/20/2023	Paydown		8,750	8,750	8,747	8,747		3		3		8,750				216	06/20/2051	1.E FE
..86212V-AA-2	STR 2016-1A A1 STR 2016-1A A1 3.960% 10/20/46		09/20/2023	Paydown		7,641	7,641	7,478	7,548		92		92		7,641				202	10/20/2046	1.E FE
..86212V-AE-4	STR 2016-1A A1 STR 2018-1A A2 4.290% 10/20/48		09/20/2023	Paydown		33,750	33,750	33,839	33,804		(54)		(54)		33,750				966	10/20/2048	1.A FE
..86212V-AF-1	STR 2016-1A A1 STR 2018-1A A3 4.400% 10/20/48		09/20/2023	Paydown		23,750	23,750	23,742	23,746		4		4		23,750				660	10/20/2048	1.E FE
..86212V-AG-9	STR 2016-1A A1 STR 2018-1A A4 4.740% 10/20/48		09/20/2023	Paydown		48,750	48,750	48,750	48,750						48,750				1,540	10/20/2048	1.E FE
..86212X-AB-6	STR 2019-1 A2 STR 2019-1 A2 3.650% 11/20/49		09/20/2023	Paydown		25,000	25,000	25,061	25,045		(45)		(45)		25,000				300	11/20/2049	1.A FE
..863579-B4-9	SARM 2005-11 3A SARM 2005-21 3A1 3.665% 11/25/35		09/01/2023	Paydown		23,429	25,581	24,059	24,059		(629)		(629)		23,429				657	11/25/2035	1.A FM
..863579-BP-2	SARM 2005-11 3A SARM 2004-12 1A3 5.735% 09/25/34		09/01/2023	Paydown		1,711	1,711	1,713	1,717		(7)		(7)		1,711				55	09/25/2034	1.A FM
..863579-JH-2	SARM 2005-11 3A SARM 2004-19 2A2 5.088% 01/25/35		09/01/2023	Paydown		7,322	7,364	6,562	6,562		761		761		7,322				87	01/25/2035	1.A FM
..863579-LB-2	SARM 2005-11 3A SARM 2005-1 3A 4.582% 02/25/35		09/01/2023	Paydown		27,064	27,064	25,661	26,328		736		736		27,064				778	02/25/2035	1.A FM
..863579-RT-7	SARM 2005-11 3A SARM 2005-11 3A 5.488% 05/25/35		09/01/2023	Paydown		833	919	841	848		(8)	7	(15)		833				18	05/25/2035	1.A FM
..863579-XK-9	SARM 2005-18 3A1 SARM 2005-18 6A1 5.170% 09/25/35		09/01/2023	Paydown		27,294	17,971	15,269	15,956		11,338		11,338		27,294				874	09/25/2035	1.A FM
..86358E-AL-0	SAIL 2003-BC2 A3 SAIL 2003-BC2 A3 6.134% 04/25/33		09/25/2023	Paydown		7,875	7,875	7,822	7,866		8		8		7,875				134	04/25/2033	1.A FM
..86359A-S9-5	SASC 2003-26A 3A5 SASC 2003-26A 3A5 6.461% 09/25/33		09/01/2023	Paydown		30,014	30,014	27,976	28,524		1,490		1,490		30,014				348	09/25/2033	1.A FM
..86359B-4V-0	SASC 2005-4XS 1A4B SASC 2005-4XS 1A4B 5.750% 03/25/35		09/01/2023	Paydown		80,099	80,099	74,700	78,789		1,310		1,310		80,099				2,558	03/25/2035	1.A FM
..86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.784% 03/25/35		09/25/2023	Paydown		70,383	70,383	61,271	61,285		9,098		9,098		70,383				1,940	03/25/2035	1.A FM
..86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.784% 03/25/35		09/06/2023	AAIA NonModco AAM		1,921,268	2,190,884	1,907,250	1,906,756		3,254		3,254		1,910,010		11,258	11,258	73,280	03/25/2035	1.A FM
..86359D-KU-0	LXS 2005-1 3A3B LXS 2005-1 3A3B 5.810% 07/25/35		09/01/2023	Paydown		73,336	73,410	56,572	57,573		15,763		15,763		73,336				1,055	07/25/2035	1.A FM
..86359D-MC-8	SASC 2005-RF5 1A SASC 2005-RF3 1A 5.784% 06/25/35		09/25/2023	Paydown		87,316	87,316	76,275	76,669		10,648		10,648		87,316				2,172	06/25/2035	1.A FM
..86359D-ME-4	SASC 2005-RF5 1A SASC 2005-RF3 2A 3.864% 06/25/35		09/01/2023	Paydown		10,703	10,703	9,639	9,232		1,471		1,471		10,703				293	06/25/2035	1.A FM
..86359D-RS-8	SASC 2005-RF5 1A SASC 2005-RF5 1A 5.684% 07/25/35		09/25/2023	Paydown		76,901	76,901	67,070	56,148		9,669		9,669		76,901				2,457	07/25/2035	1.A FM
..86359L-AA-7	SAMI 2003-AR4 B1 SAMI 2003-AR4 A1 6.141% 01/19/34		09/19/2023	Paydown		34,964	34,964	34,530	34,517		447		447		34,964				1,197	01/19/2034	1.A FM
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 6.021% 05/19/34		09/19/2023	Paydown		118,410	118,410	114,304	114,552		3,858		3,858		118,410				4,650	05/19/2034	1.A FM
..86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 6.041% 07/19/34		09/19/2023	Paydown		59,343	59,343	58,121	58,282		1,061		1,061		59,343				2,262	07/19/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..86359L-DX-4	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 1A1 6.101% 10/19/34		09/19/2023	Paydown		8,747	8,747	8,532	8,528		219		219		8,747				310	10/19/2034	1.A FM
..86359L-JA-8	SAMI 2005-AR2 MX SAMI 2005-AR2 2A1 5.894% 05/25/45		09/25/2023	Paydown		7,442	7,442	7,234	7,242		200		200		7,442				235	05/25/2045	1.A FM
..86359L-JZ-3	SAMI 2005-AR3 B2 SAMI 2005-AR3 1A1 5.974% 08/25/35		09/25/2023	Paydown		6,369	6,369	5,326	5,409		961		961		6,369				164	08/25/2035	1.A FM
..86359L-QS-1	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A1 5.890% 03/25/46		09/01/2023	Paydown		52,465	52,465	52,053	52,101		365		365		52,465				1,498	03/25/2046	1.A FM
..86360J-AN-1	SAMI 2006-AR5 4A2 SAMI 2006-AR5 4A1 5.874% 05/25/46		07/25/2023	Paydown		9,945	9,945	3,583	3,199		6,746		6,746		9,945				226	05/25/2046	1.A FM
..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 5.814% 06/25/36		09/25/2023	Paydown		3,403	3,403	3,088	3,266		137		137		3,403				90	06/25/2036	1.A FM
..86361Q-AJ-3	SARM 2006-10 B1I SARM 2006-10 3AF 5.834% 11/25/36		09/25/2023	Paydown		12,244	12,244	10,512	10,441		1,803		1,803		12,244				311	11/25/2036	1.A FM
..86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 6.944% 09/25/37		09/01/2023	Paydown		6,628	6,628	4,450	4,752		1,875		1,875		6,628				129	09/25/2037	1.A FM
..86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 6.944% 09/25/37		09/01/2023	Paydown		170	170	164	163		7		7		170				3	09/25/2037	1.F FM
..86362R-AC-5	SARM 2006-12 B3II SARM 2006-12 2A1 4.227% 01/25/37		09/01/2023	Paydown		24,826	24,826	16,121	16,815		8,011		8,011		24,826				694	01/25/2037	1.A FM
..863911-AC-7	SASC 2006-RF4 2A1 SASC 2006-RF4 2A1 6.000% 10/25/36		09/01/2023	Paydown		5,512	5,512	3,698	3,510		2,003		2,003		5,512				205	10/25/2036	1.A FM
..872227-AE-3	TBW 2007-2 M3 TBW 2007-2 A3A 5.734% 07/25/37		09/25/2023	Paydown		34,075	34,075	19,114	13,223		20,852		20,852		34,075				294	07/25/2037	1.A FM
..87222P-AB-9	TBW 2006-6 M4 TBW 2006-6 A2A 5.794% 01/25/37		09/25/2023	Paydown		47,394	47,394	12,033	12,516		35,121	242	34,879		47,394				398	01/25/2037	1.A FM
..87342R-AC-8	BELL 2021-1A A23 BELL 2016-1A A23 4.970% 05/25/46		08/25/2023	Paydown		11,550	11,550	11,550	11,550						11,550				287	05/25/2046	2.B FE
..87342R-AE-4	BELL 2021-1A A23 BELL 2018-1A A2II 4.940% 11/25/48		08/25/2023	Paydown		17,500	17,500	17,500	17,500						17,500				648	11/25/2048	2.B FE
..88031V-AA-7	TENASKA GATEWAY SR SECD BDS 6.052% 12/30/23		09/30/2023	Redemption 100.0000		336,135	336,135	335,295	335,186		949		949		336,135				15,257	12/30/2023	2.B FE
..88105#-AA-3	TERRAFORM PHOENIX I LLC GTD SR SECD NTS 3.380% 12/31/43		09/30/2023	Redemption 100.0000		342,493	342,493	342,493	342,493						342,493				8,682	12/31/2043	2.C PL
..88240T-AA-9	TX ELECTRIC MRKT Texas Electric Market Stabiliz 4.265% 08/01/34		08/01/2023	Paydown		345,409	345,409	345,404	345,446		(37)		(37)		345,409				16,614	08/01/2034	1.A FE
..88576P-AG-8	HENDR 2021-A2 A HENDR 2005-1A B 5.243% 10/15/55		09/15/2023	Paydown		44,694	44,694	38,996	42,046		2,649		2,649		44,694				1,529	10/15/2055	1.C FE
..88576X-AB-2	HENDR 2010-1A B HENDR 2010-1A B 9.310% 07/15/61		09/15/2023	Paydown		252,530	252,530	288,614	263,976		(11,446)		(11,446)		252,530				15,833	07/15/2061	1.A FE
..89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48		09/01/2023	Paydown		12,103	12,103	11,914	12,103		189	189			12,103				405	07/01/2048	1.F PL
..89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48		07/03/2023	CSLR APL Payout		17,154,513	19,985,613	17,154,513	19,985,613		519	2,831,100	(2,830,581)		17,155,032		(519)	(519)	573,817	07/01/2048	1.F PL
..893647-BE-6	TRANSDIGM INC Secured 6.250% 03/15/26		09/06/2023	AAIA NonModco AAM		1,975,100	2,000,000	2,000,000	2,000,000						2,000,000		24,900	24,900	59,375	03/15/2026	4.A FE
..89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50		09/15/2023	Various		24,746	24,746	24,746	24,746						24,746				567	03/31/2050	1.F
..89854D-A*-2	Tsg Entertainment Finance Llc TSGE 2017-1 NOTE 6.250% 09/25/31		08/25/2023	Paydown		169,983	169,983	169,983	169,983						169,983				6,348	09/25/2031	2.A PL
..909318-AA-5	UNTD AIR 18-1 AA Secured 3.500% 09/01/31		09/01/2023	Various		99,130	99,130	99,130	99,130						99,130				3,470	09/01/2031	1.F FE
..90931C-AA-6	UNTD AIR 19-1 AA Secured 4.150% 02/25/33		08/25/2023	Redemption 100.0000		132,967	132,967	132,967	132,967						132,967				5,518	02/25/2033	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90931G-AA-7	UNTD AIR 20-1 A Secured 5.875% 10/15/27		07/15/2023	Various		1,183,050	1,183,050	1,178,517	1,178,680		4,370		4,370		1,183,050				47,385	10/15/2027	1.G FE
91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS 3.620% 06/30/50		09/30/2023	Redemption 100.0000		82,453	82,453	82,453	82,453						82,453				2,239	06/30/2050	1.G PL
91824X-AC-4	VCRRL 2022-1A A VCRRL 2022-1A A 5.480% 01/20/33		09/06/2023	AAIA NonModco AAM		3,400,738	3,557,000	3,340,023			47,255		47,255		3,387,278		13,460	13,460	122,369	01/20/2033	1.F FE
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		09/15/2023	Redemption 100.0000		16,731	16,731	16,731	16,731						16,731				446	01/15/2043	1.E
92243R-AA-2	VCRRL 2021-1A A VCRRL 2021-1A A 2.152% 10/20/31		07/20/2023	Paydown		27,533	27,533	25,018	25,396		2,136		2,136		27,533				148	10/20/2031	1.F FE
92535V-AC-6	VBTOW 2018-2A A VBTOW 2018-2A A 4.483% 11/15/48		08/15/2023	Paydown		5,000	5,000	5,000	4,999		1		1		5,000				65	11/15/2048	1.D FE
92535V-AC-6	VBTOW 2018-2A A VBTOW 2018-2A A 4.483% 11/15/48		09/15/2023	Paydown		2,857,500	2,857,500	2,857,382	2,856,651		849		849		2,857,500				53,732	11/15/2048	1.D Z
92535V-AD-4	VBTOW 2018-2A A VBTOW 2018-2A B 5.218% 11/15/48		09/15/2023	Paydown		3,000,000	3,000,000	2,999,871	2,999,005		995		995		3,000,000				117,840	11/15/2048	1.F FE
92535V-AE-2	VBTOW 2018-2A A VBTOW 2018-2A C 6.195% 11/15/48		09/15/2023	Paydown		9,000,000	9,000,000	8,999,785	8,998,060		1,940		1,940		9,000,000				202,886	11/15/2048	2.B FE
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		09/30/2023	Redemption 100.0000		32,054	32,054	32,054	32,054						32,054				412	10/14/2049	1.F PL
928563-AG-0	VMWARE INC Senior Unsecured 0.600% 08/15/23		08/15/2023	Maturity		3,000,000	3,000,000	2,996,850	2,999,357		643		643		3,000,000				9,000	08/15/2023	2.C FE
929227-Y9-1	WAMU 2003-S3 CB6 WAMU 2003-S3 3A2 5.500% 05/25/33		09/01/2023	Paydown		529	529	519	528		1		1		529				19	05/25/2033	1.A FM
92922F-3J-5	WAMU 2005-AR12 1A4 WAMU 2005-AR12 1A4 4.641% 10/25/35		09/01/2023	Paydown		20,424	20,424	19,873	19,951		473		473		20,424				493	10/25/2035	1.A FM
92922F-7P-7	WAMU 2005-AR17 A1C3 WAMU 2005-AR17 A1A1 5.974% 12/25/45		09/25/2023	Paydown		12,629	12,629	12,235	12,241		388		388		12,629				310	12/25/2045	1.A FM
92922F-8M-3	WAMU 2005-AR18 B6 WAMU 2005-AR18 1A3A 4.035% 01/25/36		09/01/2023	Paydown		43,829	43,829	38,942	40,680		3,148		3,148		43,829				1,253	01/25/2036	1.A FM
92922F-EN-4	WAMU 2003-S9 A1 WAMU 2003-S9 A1 5.250% 10/25/33		09/01/2023	Paydown		2,997	2,997	2,934	2,945		52		52		2,997				39	10/25/2033	1.A FM
92922F-NL-8	WAMU 2004-AR3 A1 WAMU 2004-AR3 B1 4.516% 06/25/34		09/01/2023	Paydown		5,947	5,947	5,749	5,783		164		164		5,947				155	06/25/2034	2.A FM
92922F-YJ-1	WAMU 2004-RP1 1F WAMU 2004-RP1 1F 5.804% 05/25/34		09/25/2023	Paydown		12,468	12,468	10,442	10,635		1,832		1,832		12,468				325	05/25/2034	1.A FM
92922F-ZF-8	WAMU 2004-AR12 B6 WAMU 2004-AR12 A2A 6.214% 10/25/44		09/25/2023	Paydown		10,599	10,599	10,268	10,286		313		313		10,599				344	10/25/2044	1.A FM
92927X-AA-2	WAMU 2007-HY6 3B3 WAMU 2007-HY6 1A1 3.782% 06/25/37		09/01/2023	Paydown		2,297	2,122	1,925	2,192		104		104		2,297				58	06/25/2037	4.A FM
92927X-AA-2	WAMU 2007-HY6 3B3 WAMU 2007-HY6 1A1 3.782% 06/25/37		09/01/2023	Paydown		41,758	38,577	37,709	40,427		1,331		1,331		41,758				1,054	06/25/2037	4.B FM
92990G-AF-0	WAMU 2007-HY5 2B6 WAMU 2007-HY5 2A4 3.843% 05/25/37		07/01/2023	Paydown		9,871	10,438	9,624	10,602		(731)		(731)		9,871				209	05/25/2037	3.C FM
92990G-AF-0	WAMU 2007-HY5 2B6 WAMU 2007-HY5 2A4 3.843% 05/25/37		09/01/2023	Paydown		19,473	20,644	19,034	20,968		(1,494)		(1,494)		19,473				513	05/25/2037	4.A FM
93002*-AA-1	WEC INFRASTRUCTURE WIND HOLDIN SR SECD 6.380% 12/31/31		08/29/2023	Redemption 100.0000		(1,013,166)	(1,013,166)	(1,013,166)	(1,013,166)						(1,013,166)			(148,092)		12/31/2031	2.B Z
93362F-AC-7	WAMU 2006-AR8 LB5 WAMU 2006-AR8 1A3 4.435% 08/25/46		09/01/2023	Paydown		77,739	78,188	75,158	76,759		981		981		77,739				2,312	08/25/2046	1.A FM
93637-AD-2	WAMU 2006-AR18 LB4 WAMU 2006-AR18 2A2 3.040% 01/25/37		09/01/2023	Paydown		39,631	36,842	36,050	37,098		2,533		2,533		39,631				782	01/25/2037	4.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..933638-AA-6	WAMU 2006-AR19 1A WAMU 2006-AR19 1A 5.366% 01/25/47		09/01/2023	Paydown		47,958	49,537	48,298	49,132		(1,174)		(1,174)		47,958				1,117	01/25/2047	2.C FM
..93363C-AA-7	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 1A 5.606% 07/25/46		09/01/2023	Paydown		44,292	44,265	44,265	44,265		26		26		44,292				1,173	07/25/2046	4.B FM
..93363C-AB-5	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 2A 5.780% 07/25/46		07/01/2023	Paydown		1,932	1,932	1,724	1,903		28		28		1,932				39	07/25/2046	2.B FM
..93363C-AB-5	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 2A 5.780% 07/25/46		09/01/2023	Paydown		5,126	5,126	4,575	5,050		76		76		5,126				122	07/25/2046	2.C FM
..93363C-AC-3	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 3A 5.478% 07/25/46		09/01/2023	Paydown		138,032	138,032	122,037	124,217		13,815		13,815		138,032				4,301	07/25/2046	1.A FM
..93363D-AA-5	WAMU 2006-AR9 1A WAMU 2006-AR9 1A 5.626% 08/25/46		09/01/2023	Paydown		4,522	4,522	4,279	4,543		(21)		(21)		4,522				106	08/25/2046	3.B FM
..93363D-AA-5	WAMU 2006-AR9 1A WAMU 2006-AR9 1A 5.626% 08/25/46		09/01/2023	Paydown		7,124	7,124	6,609	7,220		(96)		(96)		7,124				166	08/25/2046	3.C FM
..93363N-AA-3	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A1 3.946% 10/25/36		09/01/2023	Paydown		18,808	17,401	17,096	18,181		627		627		18,808				520	10/25/2036	4.A FM
..93363N-AC-9	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A3 3.946% 10/25/36		09/01/2023	Paydown		3,016	2,790	2,665	2,942		74		74		3,016				83	10/25/2036	4.A FM
..93363N-AF-2	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1 3.648% 10/25/36		07/01/2023	Paydown		45,873	50,107	48,250	49,093		(3,221)		(3,221)		45,873				974	10/25/2036	1.F FM
..93363N-AF-2	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1 3.648% 10/25/36		08/01/2023	Paydown		5,978	5,978	5,756	5,857		121		121		5,978				133	10/25/2036	2.A FM
..93363N-AF-2	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1 3.648% 10/25/36		09/01/2023	Paydown		5,842	5,842	5,626	5,724		118		118		5,842				148	10/25/2036	2.B FM
..93363P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1 3.347% 11/25/36		09/01/2023	Paydown		22,701	22,766	21,884	24,219		(1,518)		(1,518)		22,701				479	11/25/2036	4.A FM
..93363P-AK-6	WAMU 2006-AR14 1B4 WAMU 2006-AR14 2A3 3.346% 11/25/36		09/01/2023	Paydown		7,839	8,256	7,926	8,526		(687)		(687)		7,839				183	11/25/2036	1.A FM
..93364A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 5.396% 04/25/47		07/01/2023	Paydown		3,555	3,584	3,298	3,466		89		89		3,555				67	04/25/2047	2.C FM
..93364A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 5.396% 04/25/47		09/01/2023	Paydown		7,941	7,325	6,739	7,084		857		857		7,941				190	04/25/2047	3.A FM
..93364A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 5.396% 04/25/47		09/01/2023	Paydown		95,800	90,915	82,070	89,742		6,058		6,058		95,800				2,140	04/25/2047	3.B FM
..93934F-HC-9	WMALT 2005-AR1 A1A WMALT 2005-AR1 A1A 5.954% 12/25/35		09/25/2023	Paydown		19,013	19,013	17,730	17,970		1,043		1,043		19,013				441	12/25/2035	1.A FM
..93934F-JQ-6	WMALT 2006-AR1 A1C WMALT 2006-AR1 A1A 5.934% 02/25/36		09/25/2023	Paydown		39,719	45,429	39,041	43,297		(3,579)		(3,579)		39,719				1,557	02/25/2036	4.B FM
..93934F-KP-6	WMALT 2006-1 3A2 WMALT 2006-1 3A2 5.750% 02/25/36		09/01/2023	Paydown		2,890	3,612	3,545	4,101		(1,211)		(1,211)		2,890				(75)	02/25/2036	5.A FM
..93934F-MN-9	WMALT 2006-AR2 A1A WMALT 2006-AR2 A1A 5.566% 04/25/46		09/01/2023	Paydown		61,794	63,373	53,554	58,961		2,834		2,834		61,794				1,100	04/25/2046	1.A FM
..93935H-AJ-6	WMALT 2006-7 B2 WMALT 2006-7 A6 4.052% 09/25/36		09/01/2023	Paydown		58,277	58,277	20,593	20,057		38,220		38,220		58,277				476	09/25/2036	1.A FM
..93936M-AA-3	WMALT 2007-0A4 A1B WMALT 2007-0A4 A1A 5.386% 04/25/47		09/01/2023	Paydown		141,400	133,690	120,368	131,030		10,370		10,370		141,400				3,273	04/25/2047	2.A FM
..93936M-AA-3	WMALT 2007-0A4 A1B WMALT 2007-0A4 A1A 5.386% 04/25/47		09/01/2023	Paydown		69,914	66,102	63,597	66,203		3,710		3,710		69,914				1,618	04/25/2047	3.A FM
..94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.646% 02/18/31		09/18/2023	Redemption 100.0000		929,350	929,350	929,350							929,350				21,744	02/18/2031	1.C PL
..94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.496% 02/18/31		09/15/2023	Redemption 100.0000		255,571	255,571	255,571							255,571				6,622	02/18/2031	1.F PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.196% 02/18/31		09/18/2023	Redemption 100.0000		493,725	493,725	493,725							493,725				15,205	02/18/2031	2.C PL
..94353W-AA-3	WAVE 2017-1 TRUST WAAV_17-1A WAAV 2017-1A A 3.844% 11/15/42		09/15/2023	Paydown		66,685	67,108	67,067	67,045		(360)		(360)		66,685				1,719	11/15/2042	3.B FE
..94353W-AB-1	WAVE 2017-1 TRUST WAAV_17-1A WAAV 2017-1A B 5.682% 11/15/42		08/18/2023	Various		1,498,831	2,584,191	2,584,161	2,583,838		122		122		2,583,959		(1,085,128)	(1,085,128)	100,744	11/15/2042	4.B FE
..949789-AA-9	WFMBS 2006-AR19 A1 WFMBS 2006-AR19 A1 4.805% 12/25/36		09/01/2023	Paydown		6,547	16,294	14,159	14,175		(7,628)		(7,628)		6,547				494	12/25/2036	1.A FM
..94983J-AG-7	WFMBS 2006-AR1 2A5 WFMBS 2006-AR1 2A5 4.564% 03/25/36		09/01/2023	Paydown		17,023	24,524	23,080	23,697		(5,979)	695	(6,674)		17,023				720	03/25/2036	1.A FM
..94983R-AD-6	WFMBS 2006-AR5 2A2 WFMBS 2006-AR5 2A1 4.680% 04/25/36		07/01/2023	Paydown		6,686	6,726	6,499	6,677		9		9		6,686				163	04/25/2036	1.D FM
..94983R-AD-6	WFMBS 2006-AR5 2A2 WFMBS 2006-AR5 2A1 4.680% 04/25/36		09/01/2023	Paydown		46,478	46,478	44,907	46,140		338		338		46,478				1,332	04/25/2036	1.E FM
..94984D-AB-0	WFMBS 2006-AR13 A5 WFMBS 2006-AR13 A2 6.182% 09/25/36		09/01/2023	Paydown		4,705	4,744	4,424	4,561		143		143		4,705				145	09/25/2036	1.A FM
..94984D-AB-0	WFMBS 2006-AR13 A5 WFMBS 2006-AR13 A2 6.182% 09/25/36		09/01/2023	Paydown		89,498	90,246	86,698	89,803		(305)		(305)		89,498				2,761	09/25/2036	3.A FM
..94984G-AA-5	WFMBS 2006-AR12 2B2 WFMBS 2006-AR12 1A1 6.086% 09/25/36		09/01/2023	Paydown		29,923	40,914	34,327	34,466		(4,543)		(4,543)		29,923				1,254	09/25/2036	1.A FM
..94984N-AA-0	WFMBS 2006-AR16 B4 WFMBS 2006-AR16 A1 6.240% 10/25/36		09/01/2023	Paydown		69,522	78,102	77,890	80,809		(4,565)	6,722	(11,287)		69,522				4,049	10/25/2036	3.B FM
..94987X-AJ-6	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR4 2A2 3.629% 06/27/36		09/01/2023	Paydown		36,542	36,542	31,945	30,951		5,591		5,591		36,542				814	06/27/2036	3.A FM
..94989Y-BC-6	WFCM 2016-C32 XA WFCM 2016-C32 XA 1.365% 01/15/59		09/01/2023	Paydown				21,392	15,539		(15,539)		(15,539)						3,970	01/15/2059	1.A FE
..95000T-BV-7	WFCM 2017-RB1 XA WFCM 2017-RB1 XA 1.353% 03/15/50		09/01/2023	Paydown				1,894	1,583		(1,583)		(1,583)						278	03/15/2050	1.A FE
..95058X-AE-8	WEN 2022-1A A2II WEN 2018-1A A2II 3.884% 03/15/48		09/15/2023	Paydown		16,409	16,409	16,218	16,299		110		110		16,409				478	03/15/2048	2.B FE
..95058X-AH-1	WEN 2022-1A A2II WEN 2019-1A A2II 4.080% 06/15/49		09/15/2023	Paydown		12,500	12,500	12,500	12,500						12,500				383	06/15/2049	2.B FE
..97770*-AA-2	Wolf Entertainment Funding LLC Wolf Entertainment TV Rev Sec 2.990% 05/20/45		08/20/2023	Paydown		1,722,414	1,722,414	1,722,414	1,722,414						1,722,414				38,625	05/20/2045	2.B PL
..98919V-AA-3	ZAYO GROUP HOLDI Senior Secured 4.000% 03/01/27		08/14/2023	Various		3,025,000	4,000,000	3,998,750	3,999,173		115		115		3,999,288		(974,288)	(974,288)	133,333	03/01/2027	4.C FE
..G00618-AA-5	ABSOT 2020-1X B ABSOLUTE 2020-1 2.950% 09/20/25		09/20/2023	Paydown		1,955,311	1,955,311	1,955,311	1,955,311						1,955,311				75,417	09/20/2025	1.F
..G00618-AB-3	ABSOT 2020-1X B ABSOLUTE 2020-1 5.200% 09/20/25		09/20/2023	Paydown		1,709,984	1,709,984	1,709,984	1,709,984						1,709,984				69,639	09/20/2025	2.C
..G4301U-AF-1	HAIL 2017-1 B HAIL 2017-1 A 4.000% 11/15/37		09/15/2023	Paydown		496,655	496,655	493,483	495,803		852		852		496,655				13,009	11/15/2037	3.C FE
..G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31		09/30/2023	Redemption 100.0000		104,296	104,296	104,296	104,296						104,296				3,649	06/30/2031	2.C PL
..G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31		06/30/2023	Redemption 100.0000		51,328	51,328	51,328	51,328						51,328				1,432	06/30/2031	2.C PL
..R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27		09/30/2023	Redemption 100.0000		547,810	547,810	543,668	545,987					(2,320)	547,810	4,142		4,142	9,510	08/05/2027	2.B PL
..06368F-AA-7	BANK OF MONTREAL Senior Unsecured 0.400% 09/15/23	A	09/15/2023	Various		22,000,000	22,000,000	21,981,520	21,993,463		6,537		6,537		22,000,000				88,000	09/15/2023	1.F FE
..66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A 4.115% 06/30/42		06/30/2023	Redemption 100.0000		26,392	26,392	26,889	25,823					1,067	26,392	(497)		(497)	580	06/30/2042	2.A FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..66980C-AC-2	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER C 3.750% 03/31/33		09/30/2023	Redemption 100.0000		104,886	104,886	108,968	104,654					4,314	104,886	(4,082)		(4,082)	3,934	03/31/2033	2.A FE
.000000-00-0	GLOBAL BANK CORP Global Bank Corp 8.709% 12/20/27	D	09/20/2023	Redemption 100.0000		50,000	50,000	49,825	49,859		141		141		50,000				3,086	12/20/2027	2.A FE
..00119M-AG-4	AGL 2020-3A D AGL 2020-3A C 7.720% 01/15/33	D	09/06/2023	AAIA NonModco AAM		982,377	1,000,000	981,200	985,999		1,228		1,228		987,226		(4,849)	(4,849)	62,943	01/15/2033	1.F FE
..00120D-AE-6	AGL 2022-17A C AGL 2022-17A C 7.434% 01/21/35	D	08/04/2023	AAIA NonModco AAM		7,037,140	7,250,000	7,250,000	7,250,000						7,250,000		(212,860)	(212,860)	271,779	01/21/2035	1.F FE
..00192R-AJ-7	ARES 2015-35RA C ARES 2015-35RA C 7.473% 07/15/30	D	08/23/2023	AAIA Modco Catalina - AAM		1,806,745	1,850,000	1,780,481	1,809,934		4,023		4,023		1,813,957		(7,212)	(7,212)	106,914	07/15/2030	1.F FE
..00774M-AP-0	AERCAP IRELAND Senior Unsecured 4.500% 09/15/23	D	09/15/2023	Various		2,509,000	2,509,000	2,493,068	2,505,665		3,335		3,335		2,509,000				99,360	09/15/2023	2.B FE
..014498-AB-5	ALESC 14A A2 ALESC 14A A1 5.982% 09/23/37	D	09/25/2023	Paydown		279	279	251	254		25		25		279				12	09/23/2037	1.B FE
..01449C-AA-8	ALESC 8A A2 ALESC 8A A1A 6.032% 12/23/35	D	09/25/2023	Paydown		3,177	3,177	2,971	2,991		186		186		3,177				133	12/23/2035	1.A FE
..01449C-AB-6	ALESC 8A A2 ALESC 8A A1B 6.042% 12/23/35	D	09/25/2023	Paydown		3,281	3,281	3,068	3,088		193		193		3,281				138	12/23/2035	1.A FE
..01450D-AB-0	ALESC 12A A1 ALESC 12A A1 5.890% 07/15/37	D	07/17/2023	Paydown		61,794	61,794	56,156	56,685		5,109		5,109		61,794				2,362	07/15/2037	1.A FE
..01450G-AA-5	ALESC 16A B ALESC 16A A 5.982% 03/23/38	D	09/25/2023	Paydown		26,851	26,851	22,907	23,061		3,789		3,789		26,851				1,116	03/23/2038	1.E FE
..01538T-AA-3	ALFA DESARROLLO Senior Secured 4.550% 09/27/51	D	09/27/2023	Redemption 100.0000		7,933	7,933	7,933	7,933						7,933				361	09/27/2051	2.C FE
..03328L-AG-7	ANCHC 2014-4RA D ANCHC 2014-4RA D 8.228% 01/28/31	D	08/04/2023	AAIA NonModco AAM		933,283	1,000,000	984,150	969,063		2,769		2,769		971,832		(38,549)	(38,549)	57,805	01/28/2031	2.C FE
..03328Y-AJ-3	ANCHC 2018-1RA C ANCHC 2018-1RA D 8.263% 04/13/31	D	08/04/2023	AAIA NonModco AAM		1,900,118	2,000,000	2,000,000	2,000,000						2,000,000		(99,882)	(99,882)	121,765	04/13/2031	2.C FE
..03329Z-AU-7	ANCHC 2013-1A CR ANCHC 2013-1A BR 7.713% 10/13/30	D	08/23/2023	AAIA Modco Catalina - AAM		2,984,274	3,000,000	3,007,932	3,005,809		(839)		(839)		3,004,970		(20,696)	(20,696)	181,339	10/13/2030	1.E FE
..03329K-BE-2	ANCHC 2016-8A CR2 ANCHC 2016-8A CR2 8.019% 10/27/34	D	08/23/2023	AAIA Modco Catalina - AAM		2,559,324	2,616,559	2,619,254	2,605,103		710		710		2,605,813		(46,488)	(46,488)	158,993	10/27/2034	1.F FE
..03754W-AJ-0	JFIN 2016-1A CR JFIN 2016-1A CR 8.019% 10/27/28	D	09/19/2023	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				333,890	10/27/2028	1.A FE
..04017J-AG-6	ARES 2018-49A C ARES 2018-49A C 7.546% 07/22/30	D	08/23/2023	Various		2,940,615	3,000,000	2,897,454	2,934,922		6,397		6,397		2,941,319		(704)	(704)	172,522	07/22/2030	1.F FE
..04623T-AG-0	MORGN 2018-2A D MORGN 2018-2A D 8.438% 04/20/31	D	08/04/2023	AAIA NonModco AAM		3,818,940	4,000,000	3,957,956	3,962,851		3,488		3,488		3,966,339		(147,399)	(147,399)	245,047	04/20/2031	2.C FE
..04943A-AG-4	ATCLO 2017-8A D ATCLO 2017-8A C 8.120% 01/16/30	D	08/23/2023	AAIA Modco Catalina - AAM		1,717,693	1,750,000	1,750,831	1,750,313		(133)		(133)		1,750,180		(32,487)	(32,487)	110,924	01/16/2030	1.F FE
..05072M-AL-7	AUDAX 2020-4A CR AUDAX 2020-4A CR 9.696% 04/20/35	D	09/06/2023	AAIA NonModco AAM		8,342,811	8,300,000	8,300,000			1,067		1,067		8,301,067		41,745	41,745	304,267	04/20/2035	1.F FE
..05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS 4.820% 09/30/30	D	09/30/2023	Redemption 100.0000		405,000	405,000	405,000	405,000						405,000				19,521	09/30/2030	2.B FE
..05330K-AA-3	AUTO METRO PR SR SECD NTS 6.750% 06/30/35	D	09/06/2023	AAIA NonModco AAM		4,069,029	4,082,500	4,082,500	4,082,500						4,082,500		(13,471)	(13,471)	188,305	06/30/2035	2.C FE
..05765X-AG-6	BOBA 2021-1A C BOBA 2021-1A C 7.638% 07/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		1,569,151	1,599,008	1,599,008	1,599,008						1,599,008		(29,857)	(29,857)	94,170	07/20/2034	1.F FE
..09204G-AC-3	BLACK 2019-2A C BLACK 2019-2A A2 7.758% 07/23/32	D	09/06/2023	AAIA NonModco AAM		994,046	1,000,000	1,000,000	1,000,000						1,000,000		(5,954)	(5,954)	62,217	07/23/2032	1.C FE
..09204W-AC-8	BLACK 2021-1A A2 BLACK 2021-1A A2 7.508% 11/22/34	D	08/23/2023	AAIA Modco Catalina - AAM		1,173,686	1,192,669	1,192,669	1,192,669						1,192,669		(18,983)	(18,983)	68,097	11/22/2034	1.C FE
..10949Y-AB-4	BWCF 2021-1RA LOAN BWCF 2021-1RA LO 7.970% 04/15/28	D	07/03/2023	CSLR APL Payout		4,926,768	4,926,768	4,926,768	4,926,768						4,926,768				250,992	04/15/2028	1.A FE
..10951@-AA-4	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 9.952% 12/31/32	D	07/03/2023	CSLR APL Payout		3,000,000	3,000,000	3,000,000							3,000,000				73,366	12/31/2032	2.C PL
..12481H-AU-9	CBAM 2017-3A CR CBAM 2017-3A CR 8.020% 07/17/34	D	08/23/2023	AAIA Modco Catalina - AAM		2,181,723	2,209,539	2,214,665	2,214,188		(377)		(377)		2,213,811		(32,088)	(32,088)	138,150	07/17/2034	1.F FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12563E-AE-3	CIFC 2021-1A C CIFC 2021-1A C 7.413% 04/25/33	D	08/23/2023	AAIA Modco Catalina - AAM		2,852,414	2,900,000	2,884,050	2,888,212		1,074		1,074		2,889,286		(36,872)	(36,872)	162,655	04/25/2033	1.F FE
..12643H-AM-2	CSMC 2010-3R 2A4 CSMC 2010-3R 2A4 3.965% 12/26/36	D	09/01/2023	Paydown		398,152	398,152	390,860	390,982		7,170		7,170		398,152				11,218	12/26/2036	1.A FM
..14315R-AG-6	CGMS 2018-4A B CGMS 2018-4A B 7.658% 01/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		5,197,540	5,300,000	5,290,646	5,292,318		630		630		5,292,948		(95,407)	(95,407)	313,037	01/20/2031	1.F FE
..15674E-AA-0	CERB 2021-1A B CERB 2021-1A A 7.070% 04/15/32	D	07/17/2023	Paydown		1,136,172	1,136,172	1,136,172	1,136,172						1,136,172				46,288	04/15/2032	1.A FE
..22845J-AE-1	CRNPT 2021-11A C CRNPT 2021-11A C 7.870% 01/17/34	D	08/23/2023	AAIA Modco Catalina - AAM		3,928,348	4,000,000	4,000,000	4,000,000						4,000,000		(71,652)	(71,652)	244,931	01/17/2034	1.F FE
..26245R-AG-5	DRSLF 2018-58A C DRSLF 2018-58A C 7.370% 07/17/31	D	08/23/2023	Various		4,103,665	4,200,000	4,055,753	4,109,073		9,092		9,092		4,118,166		(14,501)	(14,501)	239,485	07/17/2031	1.E FE
..26251L-AG-9	DRSLF 2018-64A D DRSLF 2018-64A C 7.322% 04/18/31	D	08/23/2023	Various		4,825,414	5,000,000	4,833,760	4,898,427		10,471		10,471		4,908,898		(83,484)	(83,484)	275,229	04/18/2031	1.E FE
..26251L-AJ-3	DRSLF 2018-64A D DRSLF 2018-64A D 8.222% 04/18/31	D	09/06/2023	AAIA NonModco AAM		962,827	1,000,000	926,300	956,018		3,593		3,593		959,611		3,216	3,216	50,024	04/18/2031	2.C FE
..28623A-AE-5	AWPT 2016-5A DR AWPT 2016-5A DR 9.163% 10/25/31	D	08/04/2023	AAIA NonModco AAM		1,805,019	1,850,000	1,850,000	1,850,000						1,850,000		(44,981)	(44,981)	122,626	10/25/2031	2.C FE
..29002G-AD-3	ELMW4 2020-1A C ELMW4 2020-1A C 7.620% 04/15/33	D	09/06/2023	AAIA NonModco AAM		494,025	500,000	487,500	491,840		676		676		492,516		1,508	1,508	31,022	04/15/2033	1.F FE
..29003W-AE-5	ELM14 2022-1A C ELM14 2022-1A C 7.476% 04/20/35	D	08/04/2023	AAIA NonModco AAM		4,303,259	4,350,000	4,350,000	4,350,000						4,350,000		(46,741)	(46,741)	234,494	04/20/2035	1.E FE
..34960K-AF-9	FCO 2015-6I ER FCO 2015-6I ER 12.923% 07/10/30	D	07/03/2023	CSLR APL Payout		910,280	1,000,000	910,280	992,874		947	83,416	(82,469)		910,405		(125)	(125)	88,728	07/10/2030	3.C FE
..35455D-AG-2	FPPC 2022-1A D FPPC 2022-1A D 9.061% 04/14/35	D	08/04/2023	AAIA NonModco AAM		4,733,515	5,000,000	5,000,000	5,000,000						5,000,000		(266,485)	(266,485)	338,457	04/14/2035	2.C FE
..38172F-AA-6	GOCAP 2017-34A B1R GOCAP 2017-34A AR 7.332% 03/14/31	D	08/07/2023	Paydown		262,285	262,285	257,203	262,285						262,285				4,812	03/14/2031	1.A FE
..38175B-AE-4	GOCAP 2018-36A C GOCAP 2018-36A C 7.732% 02/05/31	D	08/04/2023	AAIA NonModco AAM		3,810,400	4,000,000	3,941,496	3,952,688		6,862		6,862		3,959,550		(149,150)	(149,150)	209,667	02/05/2031	1.F FE
..38175D-AC-4	GOCAP 2018-38A B GOCAP 2018-38A B 7.488% 07/20/30	D	08/04/2023	AAIA NonModco AAM		970,363	1,000,000	985,000	1,000,000						1,000,000		(29,637)	(29,637)	53,662	07/20/2030	1.C FE
..38175N-AA-6	GOCAP 2015-25A AR GOCAP 2015-25A AR 7.012% 05/05/30	D	08/07/2023	Paydown		98,292	98,292	96,336	96,731		1,561		1,561		98,292				3,208	05/05/2030	1.A FE
..38176Q-AG-5	GCBSL 2019-43A D GCBSL 2019-43A C 8.538% 07/20/32	D	08/23/2023	AAIA Modco Catalina - AAM		4,940,680	5,000,000	5,006,655	5,005,638		(645)		(645)		5,004,993		(64,313)	(64,313)	332,840	07/20/2032	1.F FE
..38177Y-AE-2	GCBSL 2021-53A C GCBSL 2021-53A C 7.638% 07/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		3,710,011	3,779,474	3,779,474	3,779,474						3,779,474		(69,463)	(69,463)	222,584	07/20/2034	1.F FE
..38178A-AG-8	GCBSL 2019-41A DR GCBSL 2019-41A DR 9.088% 01/20/34	D	08/04/2023	AAIA NonModco AAM		12,602,824	13,000,000	12,999,727	13,000,515		1,313		1,313		13,001,827		(399,163)	(399,163)	864,002	01/20/2034	2.C FE
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	07/07/2023	Various		269,887	269,887	269,887	269,887						269,887				13,663	10/07/2026	3.C FE
..40441L-AA-4	HGI 2021-FL1 A HGI 2021-FL1 A 6.495% 06/16/36	D	07/17/2023	Paydown		965,408	965,408	924,378	926,499		38,909		38,909		965,408				29,511	06/16/2036	1.A FE
..41154X-AL-9	HARB 2018-1A C HARB 2018-1A C 7.688% 01/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		1,829,715	1,850,000	1,823,231	1,832,244		1,663		1,663		1,833,907		(4,192)	(4,192)	109,741	01/20/2031	1.F FE
..44929B-BA-8	ICG 2014-2A CRR ICG 2014-2A CRR 7.370% 01/15/31	D	08/04/2023	AAIA NonModco AAM		7,770,824	8,000,000	7,891,208	7,938,567		6,404		6,404		7,944,971		(174,147)	(174,147)	424,299	01/15/2031	1.E FE
..44929B-BC-4	ICG 2014-2A CRR ICG 2014-2A DRR 8.270% 01/15/31	D	08/04/2023	AAIA NonModco AAM		10,841,049	11,532,000	11,373,504	11,436,020		8,370		8,370		11,444,390		(603,342)	(603,342)	695,522	01/15/2031	2.C FE
..44933W-AE-9	ICG 2015-2RA C ICG 2015-2RA B 7.970% 01/16/33	D	08/23/2023	AAIA Modco Catalina - AAM		1,964,746	2,000,000	2,000,000	2,000,000						2,000,000		(35,254)	(35,254)	124,187	01/16/2033	1.F FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46616K-AQ-7	JFIN 2013-1A BR JFIN 2013-1A BR 8.738% 01/20/30	D	09/14/2023	Various		3,000,000	3,000,000	2,977,735	2,000,000		22,265		22,265		3,000,000				163,160	01/20/2030	1.F FE
				Redemption 100.0000																	
..46616K-AS-3	JFIN 2013-1A BR JFIN 2013-1A CR 9.568% 01/20/30	D	09/14/2023			1,000,000	1,000,000	985,000	990,279		9,721		9,721		1,000,000				81,198	01/20/2030	2.C FE
..48252K-AE-9	KKR 21 D KKR 21 C 7.370% 04/15/31	D	08/23/2023	Various		4,391,358	4,516,000	4,449,030	4,467,436		4,985		4,985		4,472,422		(81,063)	(81,063)	257,083	04/15/2031	1.E FE
..48252M-AE-3	KKR 22A D KKR 22A C 7.638% 07/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		4,916,050	5,000,000	5,014,030	5,011,270		(1,224)		(1,224)		5,010,046		(93,996)	(93,996)	294,465	07/20/2031	1.E FE
..48253U-AE-6	KKR 34A C KKR 34A C 7.770% 07/15/34	D	08/23/2023	AAIA Modco Catalina - AAM		1,423,235	1,453,644	1,443,636	1,444,183		572		572		1,444,755		(21,520)	(21,520)	87,759	07/15/2034	1.F FE
..48255A-AG-3	KKR 36A D KKR 36A D 8.970% 10/15/34	D	08/04/2023	AAIA NonModco AAM		2,886,399	3,000,000	3,000,000	3,000,000						3,000,000		(113,601)	(113,601)	197,912	10/15/2034	2.C FE
..532522-AA-7	LIMA METRO LINE Senior Secured 5.875% 07/05/34	D	07/05/2023	Various		161,933	161,933	189,798	186,027		(24,095)		(24,095)		161,933				7,135	07/05/2034	2.C FE
				Redemption 100.0000																	
..53566T-AA-9	LINE ONE PERU ME Secured 4.737% 01/10/33	D	07/10/2023			24,601	24,601	24,601	24,601						24,601				583	01/10/2033	2.C FE
				Redemption 100.0000																	
..53566T-AB-7	LINE ONE PERU ME Secured 4.737% 04/10/33	D	07/10/2023			18,381	18,381	18,381	18,381						18,381				653	04/10/2033	2.C FE
..553205-AG-0	MP3 2013-1A CR MP3 2013-1A CR 7.588% 10/20/30	D	08/04/2023	AAIA NonModco AAM		479,555	500,000	500,000	500,000						500,000		(20,445)	(20,445)	19,254	10/20/2030	1.F FE
..55821A-AG-3	MDPK 2018-28A C MDPK 2018-28A C 7.420% 07/15/30	D	08/23/2023	AAIA Modco Catalina - AAM		1,472,073	1,500,000	1,455,795	1,471,965		2,724		2,724		1,474,689		(2,616)	(2,616)	86,036	07/15/2030	1.F FE
..55954W-AQ-2	MAGNE 2019-24A CR MAGNE 2019-24A CR 7.408% 04/15/35	D	08/04/2023	Various		9,762,220	10,000,000	9,983,695	9,983,041		982		982		9,984,023		(221,803)	(221,803)	537,508	04/15/2035	1.F FE
..566061-AG-2	MP10 2017-1A C MP10 2017-1A C 7.920% 10/15/30	D	08/23/2023	AAIA Modco Catalina - AAM		1,955,212	2,000,000	1,962,500	1,975,658		3,056		3,056		1,978,714		(23,502)	(23,502)	123,326	10/15/2030	1.F FE
..60688H-AA-3	MMCAPS XVIII LTD MMCAPS FUND XVIII LTD 5.951% 12/26/39	D	09/26/2023	Paydown		8,376	8,376	7,643	7,698		678		678		8,376				429	12/26/2039	1.B FE
..66860C-AG-8	WOODS 2018-14BA C WOODS 2018-14BA C 7.979% 11/13/31	D	08/04/2023	Various		3,380,055	3,500,000	3,458,268	3,463,466		3,178		3,178		3,466,644		(86,589)	(86,589)	186,060	11/13/2031	1.F FE
..67572Y-BW-1	OCT22 2014-1A DRR OCT22 2014-1A DRR 8.357% 01/22/30	D	09/06/2023	AAIA NonModco AAM		946,942	1,000,000	916,700	949,423		4,942		4,942		954,366		(7,424)	(7,424)	67,500	01/22/2030	2.C FE
..69122D-AA-7	OR 2019-1A B OR 2019-1A A 7.442% 05/20/31	D	08/21/2023	Paydown		22,437	22,437	22,395	22,437						22,437				1,155	05/20/2031	1.A FE
..69688N-AG-8	PLMRS 2022-2A D PLMRS 2022-2A D 9.476% 07/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		491,137	491,204	491,204	491,204						491,204		(67)	(67)	47,049	07/20/2034	2.C FE
..70016R-AJ-4	PAIA 2018-1A C PAIA 2018-1A C 8.918% 10/20/31	D	08/04/2023	AAIA NonModco AAM		968,557	1,000,000	988,051	989,379		913		913		990,292		(21,735)	(21,735)	65,102	10/20/2031	2.C FE
..74042E-AA-2	PRETSL XVII LTD PREFERRED TERM SECS XVII 6.062% 06/23/35	D	09/25/2023	Paydown		91,263	91,263	83,647	84,315		6,947		6,947		91,263				3,703	06/23/2035	1.B FE
..74042F-AA-9	PRETSL XXV PREFERRED TERM SECS XXV 5.952% 06/22/37	D	09/25/2023	Paydown		38,348	38,348	33,986	34,318		4,030		4,030		38,348				1,563	06/22/2037	1.C FE
..74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XXV 6.012% 06/22/37	D	09/25/2023	Paydown		3,566	3,566	2,933	2,977		589		589		3,566				239	06/22/2037	1.D PL
..74042H-AA-5	PRETSL XIX PREFERRED TERM SECS XIX 6.008% 12/22/35	D	09/22/2023	Paydown		15,166	15,166	13,678	13,792		1,374		1,374		15,166				625	12/22/2035	1.A FE
..74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 6.088% 12/22/35	D	09/22/2023	Paydown		8,541	8,541	7,377	7,435		1,106		1,106		8,541				357	12/22/2035	1.B FE
..74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1 6.288% 09/22/36	D	09/22/2023	Paydown		8,019	8,019	5,934	6,240		1,779		1,779		8,019				317	09/22/2036	1.E FE
..74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 6.288% 09/22/36	D	09/22/2023	Paydown		5,163	5,163	3,821	4,025		1,138		1,138		5,163				200	09/22/2036	1.E FE
..74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3 6.288% 09/22/36	D	09/22/2023	Paydown		4,724	4,724	3,496	3,678		1,046		1,046		4,724				184	09/22/2036	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74042Q-AB-3	PRETSL XXVI PRETSL 26-A2 A2 6.028% 09/22/37	D	09/22/2023	Paydown		2,956	2,956	2,151	2,247		709		709		2,956				110	09/22/2037	1.F FE
..74042W-AA-2	PRETSL XVIII PREFERRED TERM XVIII 6.042% 09/23/35	D	09/25/2023	Paydown		56	56	54	55		1		1		56				2	09/23/2035	1.C FE
..74043C-AB-3	PRETSL XXIV PREFERRED TERM XXIV 6.038% 03/22/37	D	09/22/2023	Paydown		653	653	542	548		105		105		653				27	03/22/2037	1.D PL
..74923E-AG-3	RAD 2019-5A DR RAD 2019-5A DR 8.758% 07/24/32	D	08/23/2023	AAIA Modco Catalina - AAM		404,180	409,974	409,974	409,974						409,974		(5,794)	(5,794)	27,716	07/24/2032	2.C FE
..750103-AE-3	RAD 2021-15A C RAD 2021-15A C 7.638% 01/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		7,875,296	8,000,000	8,000,000	8,000,000						8,000,000		(124,704)	(124,704)	471,144	01/20/2034	1.F FE
..75888K-AE-4	REGT8 2017-1A C REGT8 2017-1A C 7.770% 10/17/30	D	08/23/2023	AAIA Modco Catalina - AAM		2,958,603	3,000,000	2,975,361	2,982,703		1,893		1,893		2,984,596		(25,993)	(25,993)	181,115	10/17/2030	1.F FE
..75888M-AJ-9	REG14 2018-3A C REG14 2018-3A C 7.863% 10/25/31	D	08/23/2023	Various		2,469,098	2,500,000	2,494,150	2,495,469		397		397		2,495,866		(26,768)	(26,768)	149,658	10/25/2031	1.F FE
..77340E-BA-3	ROCKT 2017-1A CR2 ROCKT 2017-1A CR2 7.688% 04/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		1,000,521	1,017,551	1,019,606	1,019,344		(137)		(137)		1,019,207		(18,686)	(18,686)	60,360	04/20/2034	1.F FE
..77341D-AJ-6	ROCKT 2017-3A D ROCKT 2017-3A D 8.238% 10/20/30	D	08/04/2023	AAIA NonModco AAM		1,888,466	2,000,000	1,980,844	1,983,222		1,716		1,716		1,984,938		(96,472)	(96,472)	119,323	10/20/2030	2.C FE
..78448T-AD-4	SMBC AVIATION CA Senior Preferred 4.125% 07/15/23	D	07/15/2023	Maturity		5,479,000	5,479,000	5,828,606	5,538,003		(59,003)		(59,003)		5,479,000				113,004	07/15/2023	2.A FE
..82481L-AC-3	SHIRE ACQ INV IE Senior Unsecured 2.875% 09/23/23	D	09/23/2023	Maturity		3,976,000	3,976,000	4,215,996	4,018,838		(42,838)		(42,838)		3,976,000				114,310	09/23/2023	2.A FE
..827304-AA-4	SLVRR 2019-1 A SLVRR 2019-1 A 3.967% 07/15/44	D	09/15/2023	Paydown		485,072	485,072	485,070	485,075		(3)		(3)		485,072				12,812	07/15/2044	2.A FE
..82811R-AE-7	SLVRK 2020-1A B SLVRK 2020-1A C 8.438% 10/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		7,394,706	7,480,000	7,480,000	7,480,000						7,480,000		(85,294)	(85,294)	491,550	10/20/2031	1.F FE
..83438J-AA-4	SLOSO 2007-1A A1LA SLOSO 2007-1A A1LA 5.799% 10/07/37	D	07/07/2023	Paydown		15,119	15,119	13,503	13,771		1,347		1,347		15,119				209	10/07/2037	1.E FE
..83438L-AA-9	SOLRR 2021-1 A SOLRR 2021-1 A 2.636% 10/15/46	D	09/15/2023	Paydown		328,968	328,968	328,961	329,050		(82)		(82)		328,968				4,927	10/15/2046	1.E FE
..83438L-AB-7	SOLRR 2021-1 A SOLRR 2021-1 B 3.432% 10/15/46	D	09/15/2023	Paydown		49,611	49,611	49,610	49,620		(9)		(9)		49,611				1,135	10/15/2046	2.B FE
..85572R-AA-7	STARR 2018-1 A STARR 2018-1 A 4.089% 05/15/43	D	09/15/2023	Paydown		237,331	237,331	235,138	235,786		1,546		1,546		237,331				6,470	05/15/2043	2.A FE
..85573L-AA-9	STARR 2019-1 A STARR 2019-1 A 4.089% 03/15/44	D	09/15/2023	Paydown		243,360	243,360	238,323	195,530		5,094		5,094		243,360				6,149	03/15/2044	2.B FE
..85816V-AC-0	STCR 2017-1A C STCR 2017-1A C 7.470% 10/15/30	D	08/04/2023	AAIA NonModco AAM		966,009	1,000,000	1,000,000	1,000,000						1,000,000		(33,991)	(33,991)	53,846	10/15/2030	1.E FE
..87249A-AE-5	TICP 2017-9A C TICP 2017-9A C 7.468% 01/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		5,983,252	6,100,000	6,089,565	6,091,117		1,016		1,016		6,092,133		(108,880)	(108,880)	350,404	01/20/2031	1.F FE
..87249C-AE-1	TICP 2018-10A C TICP 2018-10A C 7.488% 04/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		1,962,108	2,000,000	1,973,766	1,981,525		1,982		1,982		1,983,507		(21,399)	(21,399)	115,228	04/20/2031	1.E FE
..87250R-AC-8	TICP 2020-15A D TICP 2020-15A C 7.738% 04/20/33	D	08/23/2023	AAIA Modco Catalina - AAM		2,758,008	2,800,000	2,800,000	2,800,000						2,800,000		(41,992)	(41,992)	167,288	04/20/2033	1.F FE
..87268R-AA-2	TFINS 2019-2A A1 TFINS 2019-2A A1 7.950% 02/28/39	D	08/28/2023	Paydown		1,300,493	1,300,493	1,280,891	1,281,258		19,234		19,234		1,300,493				69,517	02/28/2039	1.B FE
..88606W-AA-0	TBOLT 2017-A A TBOLT 2017-A A 4.212% 05/17/32	D	09/15/2023	Paydown		192,197	192,197	192,228	192,741		(544)		(544)		192,197				5,829	05/17/2032	2.A FE
..88606W-AA-0	TBOLT 2017-A A TBOLT 2017-A A 4.212% 05/17/32	D	07/15/2023	Paydown		1,155,324	1,155,324	1,155,511	1,158,593		(3,269)		(3,269)		1,155,324				28,386	05/17/2032	2.B FE
..894135-AA-0	TRAP 2007-13A B TRAP 2007-13A A1 5.909% 11/09/42	D	08/09/2023	Paydown		9,731	9,731	8,530	8,759		972		972		9,731				383	11/09/2042	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..89413G-AA-6	TRAP 2007-12A A1 TRAP 2007-12A A1 5.821% 04/06/42	D	07/06/2023	Paydown		18,115	18,115	16,937	17,115		999		999		18,115				669	04/06/2042	1.B FE
..89708B-AB-9	TROPC 2006-5A A1LB TROPC 2006-5A A1L2 5.890% 07/15/36	D	07/17/2023	Paydown		663	663	600	603		60		60		663				25	07/15/2036	1.E FE
..89821J-AA-6	TFINS 2019-1A A1 TFINS 2019-1A A1 7.677% 02/02/39	D	08/02/2023	Paydown		80,722	80,722	80,722	80,722						80,722				1,516	02/02/2039	1.C FE
..89822P-AA-1	TFINS 2020-1A A2 TFINS 2020-1A A1 3.320% 04/15/40	D	07/15/2023	Paydown		1,282,852	1,282,852	1,282,852	1,282,852						1,282,852				31,952	04/15/2040	1.C FE
..91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A 8.091% 01/19/40	D	09/06/2023	AAIA NonModco AAM		15,252,524	15,311,000	15,272,723			(10,964)		(10,964)		15,261,758		(9,234)	(9,234)	139,150	01/19/2040	1.A FE
..92558N-AQ-5	VIBR 2019-11A BR VIBR 2019-11A BR 7.938% 07/20/32	D	08/23/2023	AAIA Modco Catalina - AAM		3,933,076	4,000,000	4,000,000	4,000,000						4,000,000		(66,924)	(66,924)	245,805	07/20/2032	1.F FE
..92917J-AN-7	VOYA 2018-2A D VOYA 2018-2A D 8.320% 07/15/31	D	08/04/2023	AAIA NonModco AAM		1,364,015	1,500,000	1,377,300	1,422,910		6,030		6,030		1,428,941		(64,926)	(64,926)	91,075	07/15/2031	2.C FE
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	D	09/30/2023	Paydown		1,947,848	1,947,848	1,929,471	1,948,692		(845)		(845)		1,947,848				73,669	09/30/2045	1.D Z
..G5635P-AL-3	LONGFOR HOLDINGS Senior Unsecured 3.850% 01/13/32	D	08/18/2023	Various		7,112,483	16,270,000	17,144,101	16,995,489		(40,162)		(40,162)		16,955,327		(9,842,844)	(9,842,844)	654,885	01/13/2032	3.A FE
..G72219-AB-7	PRETSL XXVI PREFERRED TERM SECS XXVI 6.032% 09/22/37	D	09/25/2023	Paydown		5,953	5,953	5,019	5,086		866		866		5,953				246	09/22/2037	1.F FE
..G72221-AB-3	PRETSL XXII LTD PRETSL 22-A2 A2 6.058% 09/22/36	D	09/22/2023	Paydown		5,517	5,517	4,741	4,804		713		713		5,517				229	09/22/2036	1.B FE
.G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	09/20/2023	Paydown		269,086	269,086	269,086	269,086						269,086				9,116	05/13/2027	1.G PL
..L8749#-AA-0	STADIUM FINANCE COMPANY SARL SR SECD NTS SER A 2.220% 07/30/49	B	07/30/2023	Redemption 100.0000		90,715	90,715	92,929	88,097					4,832	90,715	(2,214)		(2,214)	2,014	07/30/2049	1.G PL
..L8749#-AB-8	STADIUM FINANCE COMPANY SARL SR SECD NTS SER B 2.370% 07/30/49	B	07/30/2023	Redemption 100.0000		651,374	651,374	667,273	632,578					34,695	651,374	(15,900)		(15,900)	15,438	07/30/2049	1.G PL
..L8749#-AC-6	STADIUM FINANCE COMPANY SARL SR SECD NTS SER C 2.500% 07/30/49	B	07/30/2023	Redemption 100.0000		348,839	348,839	357,354	338,773					18,581	348,839	(8,515)		(8,515)	8,721	07/30/2049	1.G PL
..P0606*-AA-9	Aes Mexico Generation Holdings SECURED 5.620% 11/26/27	D	09/30/2023	Redemption 100.0000		438,530	438,530	438,530	438,530						438,530				15,119	11/26/2027	2.C PL
..P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	D	07/31/2023	Redemption 100.0000		101,818	101,818	101,818	101,818						101,818				5,987	01/31/2037	2.C FE
..P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	D	09/30/2023	Various		151,771	151,771	151,771	151,771						151,771				7,738	09/30/2037	3.B PL
..Q0458*-AF-6	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A 4.320% 01/12/34	D	07/12/2023	Redemption 100.0000		223,521	223,521	223,521	223,521						223,521				9,656	01/12/2034	1.G FE
..Q6634C-AA-4	NCIG HLDGS Unsecured 12.500% 08/26/31	D	07/25/2023	Deutsche Bank		7,000,000	7,000,000	7,000,000	7,000,942		(144)		(144)		7,000,798		(798)	(798)	721,875	08/26/2031	3.C FE
..R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	08/31/2023	Redemption 100.0000		28,208	28,208	27,926	28,027		181		181		28,208				935	04/30/2031	1.G PL
..R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	09/30/2023	Redemption 100.0000		13,726	13,726	13,589	13,638		88		88		13,726				546	04/30/2031	1.G Z
..R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 6.110% 04/30/31	D	08/31/2023	Redemption 100.0000		28,208	28,208	27,926	28,024		184		184		28,208				927	04/30/2031	1.G PL
..R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 6.110% 04/30/31	D	09/30/2023	Redemption 100.0000		13,726	13,726	13,589	13,637		89		89		13,726				552	04/30/2031	1.G Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						615,630,200	646,193,102	633,619,224	594,124,657	37,270	2,218,155	3,417,973	(1,162,548)	61,169	635,589,934	(27,066)	(19,959,888)	(19,986,954)	26,614,749	XXX	XXX
..00033@-AA-7	A-A FCI II HOLDINGS LLC AAFCII 0.500% 12/31/57		08/31/2023	Redemption 100.0000		78,588	78,588	78,827	78,823		(236)		(236)		78,588				202	12/31/2057	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..00043*-AA-7	AA Warehouse AA Warehouse 7.177% 08/08/36		08/08/2023	Redemption 100.0000		1,920,000	1,920,000	1,920,000			(2,510)		(2,510)		1,920,000				34,776	08/08/2036	1.G PL
..00043*-AB-5	AA Warehouse AA Warehouse 7.325% 08/08/36		08/08/2023	Redemption 100.0000		360,000	360,000	360,000			(497)		(497)		360,000				6,661	08/08/2036	2.C PL
..00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42		08/15/2023	Paydown		2,003,212	2,003,212	2,003,212	2,003,212						2,003,212				95,153	02/15/2042	2.A PL
..28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.829% 12/15/41		09/29/2023	Redemption 100.0000		2,278,559	2,278,559	2,278,559	(1,628)		(13)		(13)		2,278,559				25,612	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.579% 12/15/41		09/21/2023	Redemption 100.0000		1,139,279	1,139,279	1,139,279	(814)		(8)		(8)		1,139,279				14,550	12/15/2041	2.C PL
..28924A-AB-7	MDCP 2020-4A A2 MDCP 2020-4A A2 2.286% 10/20/29		09/20/2023	Paydown		1,006,830	1,006,830	1,006,827	1,006,813		16		16		1,006,830				16,478	10/20/2029	1.F FE
..31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/22/29		09/08/2023	Paydown		917,429	917,429	917,429	917,429						917,429				36,022	10/22/2029	1.E PL
..408203-AA-5	Hamlet Securitization Trust Hm HMLET 2020-CRE1 A 2.295% 10/18/52		09/18/2023	Paydown		24,672	24,672	24,672	24,672						24,672				425	10/18/2052	1.A FE
..55292R-AA-9	MAPSL 2021-1A B MAPSL 2021-1A A 2.521% 06/15/46		09/15/2023	Paydown		575,583	575,583	575,564	575,568		15		15		575,583				10,134	06/15/2046	1.E FE
..55292R-AA-9	MAPSL 2021-1A B MAPSL 2021-1A A 2.521% 06/15/46		07/15/2023	Paydown		157,371	157,371	157,365	157,367		4		4		157,371				2,314	06/15/2046	1.F FE
..55292R-AB-7	MAPSL 2021-1A B MAPSL 2021-1A B 3.425% 06/15/46		09/15/2023	Paydown		2,038,308	2,038,308	2,038,266	2,038,270		38		38		2,038,308				52,359	06/15/2046	2.A FE
..69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.838% 01/20/35		09/20/2023	Redemption 100.0000		1,200,117	1,200,117	1,184,920			14,807		14,807		1,200,117				107,188	01/20/2035	1.E FE
..69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.838% 01/20/35		07/20/2023	Redemption 100.0000		765,096	765,096	755,407			9,440		9,440		765,096				8,895	01/20/2035	1.F FE
..69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.838% 01/20/35		09/20/2023	Paydown		3,817,738	3,817,738	3,792,384			22,556		22,556		3,817,738				102,652	01/20/2035	1.E FE
..69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.838% 01/20/35		07/20/2023	Paydown		2,433,875	2,433,875	2,417,712			14,380		14,380		2,433,875				41,531	01/20/2035	1.F FE
..69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.838% 01/20/35		07/10/2023	Redemption 100.0000		17	17	17							17				(17)	01/20/2035	1.F FE
..71680@-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		08/31/2023	Paydown		(106,562)	(106,562)	(111,090)	(114,770)		4,177		4,177		(106,562)				36	01/31/2057	1.C PL
..71680@-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		08/31/2023	Paydown		49	49	51			(2)		(2)		49				1	01/31/2057	2.B PL
.71680@-BV-7	Petros PACE Finance LLC Petros PACE Finance LLC 5.890% 01/31/57		07/03/2023	CSLR APL Payout		25,794	27,738	25,794	28,928		(54)	3,070	(3,124)		25,804		(10)	(10)	1,253	01/31/2057	2.B PL
..71680@-BX-3	Petros PACE Finance LLC Petros PACE Finance LLC 5.890% 01/31/57		07/03/2023	CSLR APL Payout		30,484	32,160	30,484	33,509		(77)	2,946	(3,023)		30,486		(1)	(1)	1,490	01/31/2057	2.B PL
..71680@-CF-1	Petros PACE Finance LLC Petros PACE Finance LLC 6.892% 01/31/57		07/03/2023	CSLR APL Payout		74,697	74,548	74,697	77,664		(147)	2,820	(2,967)		74,697		1	1	3,896	01/31/2057	2.B PL
..71680@-CH-7	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 6.987% 01/31/57		07/03/2023	CSLR APL Payout		2,236	2,214	2,236	2,308		(3)	67	(70)		2,237		(1)	(1)	102	01/31/2057	2.B PL
..71680@-CK-0	Petros PACE Finance LLC Petros PACE Finance LLC 7.145% 01/31/57		07/03/2023	CSLR APL Payout		27,281	26,730	27,281	27,862		(64)	517	(581)		27,280		1	1	1,225	01/31/2057	2.B PL
..71680@-CM-6	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 7.498% 01/31/57		07/03/2023	CSLR APL Payout		7,055	6,739	7,026			(27)		(27)		6,999		56	56	258	01/31/2057	2.B PL
..71680@-CR-5	Petros PACE Finance LLC Petros CPACE Flow Class B Sub 7.415% 01/31/57		07/03/2023	CSLR APL Payout		17,368	16,694	17,368	17,403		(27)	9	(36)		17,367		1	1	643	01/31/2057	2.B PL
..96328G-AA-5	WFLF 2023-1A D Wheels Fleet Lease 1 - Class A 6.239% 11/18/38		08/18/2023	Redemption 100.0000		9,972,600	9,972,600	9,968,473			3,202		3,202		9,972,600				183,910	11/18/2038	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..96328G-AB-3	W/FLF 2023-1A D Wheels Fleet Lease 1 - Class B 6.339% 11/18/38		08/18/2023	Redemption 100.0000		341,000	341,000	340,867			103		103		341,000				6,267	11/18/2038	1.A FE
..96328G-AC-1	W/FLF 2023-1A D Wheels Fleet Lease 1 - Class C 6.439% 11/18/38		08/18/2023	Redemption 100.0000		454,300	454,300	454,152			116		116		454,300				8,276	11/18/2038	1.D FE
..96328G-AD-9	W/FLF 2023-1A D Wheels Fleet Lease 1 - Class D 7.939% 11/18/38		08/18/2023	Redemption 100.0000		173,800	173,800	173,802			4		4		173,800				3,143	11/18/2038	2.A FE
..96328G-AE-7	W/FLF 2023-1A D Wheels Fleet Lease 1 - Class E 8.939% 11/18/38		08/18/2023	Redemption 100.0000		58,300	58,300	58,302			(1)		(1)		58,300				796	11/18/2038	2.B FE
..00233*-AA-7	AP MAIA HOLDINGS I LLC AP MAIA HOLDINGS I LLC 5.500% 07/28/47		08/14/2023	Paydown		40,905	40,905	38,721	40,730		(548)		(548)	(1,916)	40,905	2,639		2,639	2,384	07/28/2047	2.B PL
..55283L-AA-3	MAPSL 2019-1A B MAPSL 2019-1A A 4.458% 03/15/44	D	09/15/2023	Paydown		2,275,434	2,275,434	2,277,369	2,277,217		(1,783)		(1,783)		2,275,434				66,328	03/15/2044	2.C
..56564R-AA-8	MAPSL 2018-1A A MAPSL 2018-1A A 4.212% 05/15/43	D	09/15/2023	Paydown		5,097,197	5,097,197	5,098,368	5,098,029		(833)		(833)		5,097,197				137,052	05/15/2043	2.A FE
..75000G-AL-0	RRAM 2022-23A C2R RRAM 2022-23A C1 10.308% 10/15/35	D	08/29/2023	Paydown		5,500,000	5,500,000	5,390,000	5,400,783		99,217		99,217		5,500,000				524,318	10/15/2035	2.A FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						44,708,612	44,710,520	44,524,341	19,689,375		161,245	9,429	151,816	(1,916)	44,708,567	2,639	47	2,686	1,496,313	XXX	XXX
..BANOVB-PR-7	Banco De La Produccion Dpr Sec TERM 42.569% 09/18/24		09/01/2023	Redemption 100.0000		294,118	294,118	294,118	294,118						294,118				22,082	09/18/2024	3.C FE
..BL3606-66-4	CIMPRESS PLC CMPR TL B 1L USD 0.298% 05/17/28		09/29/2023	Redemption 100.0000		1,377	1,377	1,363	1,366		11		11		1,377				88	05/17/2028	4.A FE
..05350N-AL-8	AVANTOR FUNDING AVTR TL B5 1L USD 7.805% 11/06/27		09/29/2023	Redemption 100.0000		71,201	71,201	71,335	71,201						71,201				3,269	11/06/2027	3.A FE
..17148P-AF-8	CHURCHILL DOWNS CHDN TL B1 1L USD 0.247% 03/17/28		09/29/2023	Redemption 100.0000		1,506	1,506	1,502	1,503		3		3		1,506				80	03/17/2028	3.A FE
..27922J-AB-2	PQ CORP PQCOR TL B 1L USD 16.204% 06/09/28		07/31/2023	Redemption 100.0000		3,542	3,542	3,533	3,534		8		8		3,542				196	06/09/2028	4.A FE
..35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.666% 03/30/28		09/29/2023	Redemption 100.0000		333,128	333,128	333,128	(146,647)						333,128				16,751	03/30/2028	2.C FE
..35905C-AC-9	FRONTDOOR INC FTDR TL B 1L USD 0.256% 06/17/28		09/29/2023	Redemption 100.0000		2,143	2,143	2,132	2,134		8		8		2,143				117	06/17/2028	3.C FE
..389376-AZ-7	GRAY TELE INC GTN TL D 1L USD 7.918% 12/01/28		09/29/2023	Redemption 100.0000		2,432	2,432	2,426	2,427		5		5		2,432				179	12/01/2028	3.B FE
..44055U-AD-7	HORIZON THERAPEU HZNP TL B2 1L USD 0.239% 03/15/28		09/29/2023	Redemption 100.0000		1,810	1,810	1,805	1,807		3		3		1,810				92	03/15/2028	3.A FE
..72584D-AF-1	KFC HOLDING CO YUM TL B 1L USD 3.009% 03/15/28		09/29/2023	Redemption 100.0000		2,500	2,500	2,494	2,495		5		5		2,500				126	03/15/2028	2.C FE
..72814C-AF-5	PLAYTIKA HOLDING PLTK TL B 1L USD 0.273% 03/11/28		09/29/2023	Redemption 100.0000		969	969	964	963		6		6		969				62	03/11/2028	3.B FE
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 0.500% 08/31/30		07/17/2023	Redemption 100.0000		81,996	81,996	81,746	81,748		248		248		81,996				1,997	08/31/2030	2.A Z
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 0.500% 08/31/30		08/16/2023	Redemption 100.0000		82,269	82,269	82,019	82,020		249		249		82,269				2,278	08/31/2030	2.A FE
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 0.500% 08/31/30		09/14/2023	Redemption 100.0000		82,543	82,543	82,292	82,293		250		250		82,543				2,561	08/31/2030	2.A Z
..BL2847-99-6	IMPERVA INC TL 1L USD 34.238% 01/10/26		09/29/2023	Redemption 100.0000		839	839	829	832		7		7		839				57	01/10/2026	4.B FE
..BL3392-82-8	MILEAGE PLUS HLD TERM B 16.197% 06/20/27		09/16/2023	Various							27,501		27,501		27,501		(27,501)	(27,501)	584,085	06/20/2027	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BL3541-34-1	INEOS US PETROCH STYRO TL B 1L USD 8.590% 01/29/26		09/29/2023	Redemption 100.0000		1,213	1,213	1,206	1,209		4		4		1,213				71	01/29/2026	3.B FE
..BL3554-49-2	CATALENT PHARMA CTLT TL B3 1L USD 7.810% 02/22/28		09/29/2023	Redemption 100.0000		1,847	1,847	1,842	1,843		4		4		1,847				99	02/22/2028	3.B FE
..BL3613-00-9	CABLE ONE INC CABO TL B4 1L USD 7.802% 05/03/28		09/29/2023	Redemption 100.0000		3,831	3,831	3,812	3,817		15		15		3,831				202	05/03/2028	3.B FE
..BL3646-99-1	FOCUS FINANCIAL FOCS TL B 1L USD 8.207% 06/30/28		09/29/2023	Various		1,667	1,667	1,657	1,659		8		8		1,667				94	06/30/2028	4.A FE
..BL3689-74-4	SEAWORLD PARKS SEAS TL B 1L USD 8.852% 08/25/28		09/29/2023	Redemption 100.0000		4,000	4,000	3,960	3,968		32		32		4,000				243	08/25/2028	3.B FE
..BL3705-80-5	SYCAMORE BUYER L SYBULL TL B 1L USD 8.178% 07/22/29		09/29/2023	Redemption 100.0000		2,500	2,500	2,488	2,488		12		12		2,500				141	07/22/2029	3.C FE
..BL3788-28-0	ICU MEDICAL INC ICUI TL B 1L USD 7.384% 01/06/29		09/29/2023	Redemption 100.0000		2,500	2,500	2,488	2,489		11		11		2,500				143	01/06/2029	3.C FE
..BL3571-58-7	TRINSEO MATERIA TSE TL B2 1L USD 0.264% 05/03/28	D	09/29/2023	Redemption 100.0000		2,500	2,500	2,488	2,490		10		10		2,500				142	05/03/2028	4.B FE
..Q84388-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	B	07/29/2023	Redemption 0.0000				(74)	(1,474)								74		5	01/05/2051	1.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						982,431	982,431	981,553	500,283		28,400		28,400		1,009,932	74	(27,501)	(27,427)	635,160	XXX	XXX
2509999997. Total - Bonds - Part 4						661,696,307	692,261,117	682,319,522	617,349,761	37,270	(247,559)	3,427,402	(3,637,691)	52,315	681,695,803	(10,133)	(19,999,648)	(20,009,781)	29,320,356	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						661,696,307	692,261,117	682,319,522	617,349,761	37,270	(247,559)	3,427,402	(3,637,691)	52,315	681,695,803	(10,133)	(19,999,648)	(20,009,781)	29,320,356	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						661,696,307	XXX	682,319,522	617,349,761	37,270	(247,559)	3,427,402	(3,637,691)	52,315	681,695,803	(10,133)	(19,999,648)	(20,009,781)	29,320,356	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPX2507S5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/25/2023	07/25/2024	1	370,000	100		4,181		129		129	(4,052)				1,674		0001
Purchased Call/S&P 500 INDEX/SPX2505S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/14/2024	1	492,000	100		4,133		1,412		1,412	(2,721)				1,940		0001
Purchased Call/S&P 500 INDEX/SPXA05C$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	1	478,000	4444.13	8,365						(1,147)				801		0001
Purchased Call/S&P 500 INDEX/SPXA050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	650,000	4686.84		2,665		112		112	(2,553)				2,406		0001
Purchased Call/S&P 500 INDEX/SPXF005$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/07/2023	02/07/2024	1	416,000	100		12,272		14,061		14,061	1,789				1,241		0001
Purchased Call/S&P 500 INDEX/SPXF00U$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2023	07/12/2024	1	403,000	100		3,869		734		734	(3,135)				1,784		0001
Purchased Call/S&P 500 INDEX/SPXG00B$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2023	09/26/2024	1	479,000	4688.06		4,694		4,312		4,312	(382)				2,385		0001
Purchased Call/S&P 500 INDEX/SPXA05F$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	1	493,000	4428.71		4,338		13		13	(4,325)				1,290		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	1	397,000	4273.96	9,846						(2,305)				519		0001
Purchased Call/S&P 500 INDEX/SPXI13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	519,000	4719.85		1,661		126		126	(1,534)				1,964		0001
Purchased Call/S&P 500 INDEX/SPX150S$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/07/2022	10/06/2023	1	382,000	100	2,750			14		14	(2,723)				245		0001
Purchased Call/S&P 500 INDEX/SPXF00J$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/03/2024	1	416,000	100		3,203		3,659		3,659	456				1,600		0001
Purchased Call/S&P 500 INDEX/SPXA05V$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	805,000	100		8,453		171		171	(8,282)				3,243		0001
Purchased Call/S&P 500 INDEX/SPXF004$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/30/2023	01/30/2024	1	1,335,000	100		37,113		47,341		47,341	10,228				3,859		0001
Purchased Call/S&P 500 INDEX/SPXH13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023	1	594,000	4215.86	13,484			5,730		5,730	(4,872)				1,408		0001
Purchased Call/S&P 500 INDEX/SPX150W$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/23/2022	12/26/2023	1	427,000	100	4,270						(4,271)				1,042		0001
Purchased Call/S&P 500 INDEX/SPX2500$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	1	226,000	100		1,672					(1,672)				697		0001
Purchased Call/S&P 500 INDEX/SPXG006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2023	09/06/2024	1	457,000	100		4,342		1,502		1,502	(2,840)				2,212		0001
Purchased Call/S&P 500 INDEX/SPX2505$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/18/2023	05/17/2024	1	675,000	100		6,413		1,038		1,038	(5,375)				2,679		0001
Purchased Call/S&P 500 INDEX/SPXE00X$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/11/2023	1	432,000	100	2,506			52		52	(1,342)				959		0001
Purchased Call/S&P 500 INDEX/SPXI135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	443,000	4446.57		3,367		487		487	(2,880)				1,425		0001
Purchased Call/S&P 500 INDEX/SPXJ138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	1	351,000	4724.32		6,669		1,141		1,141	(5,528)				1,620		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/09/2024	1	321,626	4718		6,264		1,191		1,191	(5,073)				1,492		0001
Purchased Call/S&P 500 INDEX/SPXI13K$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	1	638,000	4636.87		2,105		669		669	(1,437)				2,454		0001
Purchased Call/S&P 500 INDEX/SPXA05G$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	1	520,000	4613.98		2,080		1		1	(2,079)				1,478		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	1	627,000	4978.14		815		109		109	(706)				2,696		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	1	582,000	4957.1		989		110		110	(880)				2,494		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2024	06/25/2024	1	392,000	4978.84		588		68		68	(520)				1,683		0001
Purchased Call/S&P 500 INDEX/SPXE00VSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2022	11/30/2023	1	589,000	4686.01	4,535						(466)				1,204		0001
Purchased Call/S&P 500 INDEX/SPXI13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	440,000	4897.25		1,320		136		136	(1,184)				1,896		0001
Purchased Call/S&P 500 INDEX/SPXA05PS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/10/2023	04/10/2024	1	478,000	4643.29		2,390		95		95	(2,295)				1,738		0001
Purchased Call/S&P 500 INDEX/SPX150XSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/09/2023	01/09/2024	1	536,000	100		3,859		417		417	(3,442)				1,410		0001
Purchased Call/S&P 500 INDEX/SPX2500SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	1	445,000	100		3,293					(3,293)				1,373		0001
Purchased Call/S&P 500 INDEX/SPX2506SA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/09/2023	06/10/2024	1	328,000	100		3,411		1,223		1,223	(2,188)				1,368		0001
Purchased Call/S&P 500 INDEX/SPXF00FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/09/2024	1	429,000	100		3,046		3,606		3,606	560				1,556		0001
Purchased Call/S&P 500 INDEX/SPXF00QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/12/2023	06/12/2024	1	525,000	100		4,725		1,882		1,882	(2,843)				2,198		0001
Purchased Call/S&P 500 INDEX/SPXA05FSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/11/2024	1	600,000	100		4,380		87		87	(4,293)				1,594		0001
Purchased Call/S&P 500 INDEX/SPXA050ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/06/2023	04/05/2024	1	569,000	100		4,040		1,128		1,128	(2,912)				2,042		0001
Purchased Call/S&P 500 INDEX/SPXE00RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/27/2023	1	636,000	100	4,706						(508)				865		0001
Purchased Call/S&P 500 INDEX/SPX2504S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/23/2024	1	489,000	100		4,010		358		358	(3,652)				1,837		0001
Purchased Call/S&P 500 INDEX/SPXG006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/06/2024	1	373,000	100		2,835		951		951	(1,883)				1,805		0001
Purchased Call/S&P 500 INDEX/SPX250659	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/09/2023	06/07/2024	1	370,000	100		3,515		1,113		1,113	(2,402)				1,534		0001
Purchased Call/S&P 500 INDEX/SPXA05BS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/28/2022	10/27/2023	1	484,000	4408.2	7,744						(1,104)				658		0001
Purchased Call/S&P 500 INDEX/SPX150VSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/02/2022	12/01/2023	1	420,000	100	3,150						(227)				866		0001
Purchased Call/S&P 500 INDEX/SPXF00VSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2023	07/18/2024	1	295,000	100		2,832		77		77	(2,755)				1,319		0001
Purchased Call/S&P 500 INDEX/SPXA059SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/06/2022	10/06/2023	1	511,000	100	4,037			2,568		2,568	(936)				328		0001
Purchased Call/S&P 500 INDEX/SPX2506SJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/30/2023	07/01/2024	1	364,000	100		3,858		15		15	(3,843)				1,580		0001
Purchased Call/S&P 500 INDEX/SPXE00ZS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2022	12/22/2023	1	718,000	100	4,954			299		299	(4,029)				1,712		0001
Purchased Call/S&P 500 INDEX/SPX150ZSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024	1	429,000	100		3,046		95		95	(2,951)				1,290		0001
Purchased Call/S&P 500 INDEX/SPXF00ASZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/09/2023	03/07/2024	1	345,000	100		2,657		3,105		3,105	448				1,139		0001
Purchased Call/S&P 500 INDEX/SPXE00RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/27/2023	1	462,000	100	2,911						(675)				628		0001
Purchased Call/S&P 500 INDEX/SPXI136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	1	438,604	4399		6,779		2,145		2,145	(4,634)				1,420		0001
Purchased Call/S&P 500 INDEX/SPXA05HSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/03/2023	02/02/2024	1	574,000	4601.83		4,305		4		4	(4,301)				1,680		0001
Purchased Call/S&P 500 INDEX/SPX9213S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2023	08/12/2024	1	456,000	100		11,628		9,426		9,426	(2,202)				2,125		0001
Purchased Call/S&P 500 INDEX/SPXA05NSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/29/2023	03/28/2024	1	469,000	100		3,564		100		100	(3,464)				1,647		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00XSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/08/2023	1	669,000	100	5,352			187		187	(2,655)				1,454		0001
Purchased Call/S&P 500 INDEX/SPX2507S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/28/2023	07/26/2024	1	538,000	100		5,326		3		3	(5,323)				2,439		0001
Purchased Call/S&P 500 INDEX/SPX2506SY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/17/2023	07/17/2024	1	535,000	100		4,173		120		120	(4,053)				2,388		0001
Purchased Call/S&P 500 INDEX/SPX2500SJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/20/2024	1	480,000	100		3,552		18		18	(3,534)				1,502		0001
Purchased Call/S&P 500 INDEX/SPX2502S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/11/2024	1	379,000	100		2,729		3,157		3,157	429				1,266		0001
Purchased Call/S&P 500 INDEX/SPXF00FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2024	1	463,000	100		3,936		3,928		3,928	(8)				1,675		0001
Purchased Call/S&P 500 INDEX/SPXF008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/28/2023	02/28/2024	1	516,000	100		4,283		179		179	(4,104)				1,659		0001
Purchased Call/S&P 500 INDEX/SPXF005SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2023	02/12/2024	1	521,000	100		3,699		1		1	(3,699)				1,584		0001
Purchased Call/S&P 500 INDEX/SPXF000SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/29/2022	12/29/2023	1	372,000	4128.35	10,602			13,085		13,085	2,931				924		0001
Purchased Call/S&P 500 INDEX/SPX2502ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/31/2023	04/01/2024	1	514,000	100		3,906		119		119	(3,787)				1,825		0001
Purchased Call/S&P 500 INDEX/SPX2505SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/25/2023	05/24/2024	1	517,000	100		5,325		420		420	(4,905)				2,083		0001
Purchased Call/S&P 500 INDEX/SPX2502SL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/25/2024	1	429,000	100		2,703		320		320	(2,383)				1,494		0001
Purchased Call/S&P 500 INDEX/SPX150WSX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/27/2022	12/27/2023	1	635,000	100	4,445						(3,952)				1,559		0001
Purchased Call/S&P 500 INDEX/SPX150SS0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/21/2022	10/20/2023	1	395,000	100	2,844						(1,727)				462		0001
Purchased Call/S&P 500 INDEX/SPXA05BS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	1	544,000	100	3,536						(639)				726		0001
Purchased Call/S&P 500 INDEX/SPXJ133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	1	529,000	5074.57		1,375		90		90	(1,285)				2,362		0001
Purchased Call/S&P 500 INDEX/SPXE00PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/13/2023	1	335,000	4091.87	6,198			9,444		9,444	4,401				316		0001
Purchased Call/S&P 500 INDEX/SPXH13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	1	692,000	4351.12		6,090		1,340		1,340	(4,749)				1,908		0001
Purchased Call/S&P 500 INDEX/SPXI13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	595,000	4701.09		2,261		227		227	(2,034)				2,273		0001
Purchased Call/S&P 500 INDEX/SPXG008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/17/2024	1	513,000	100		4,001		1,689		1,689	(2,312)				2,522		0001
Purchased Call/S&P 500 INDEX/SPXI13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	505,000	4625.03		3,182		152		152	(3,030)				1,798		0001
Purchased Call/S&P 500 INDEX/SPXE00YST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2022	12/21/2023	1	812,000	4450.51	6,577			2		2	(3,891)				1,924		0001
Purchased Call/S&P 500 INDEX/SPX2502SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/26/2024	1	266,000	100		1,516					(1,516)				929		0001
Purchased Call/S&P 500 INDEX/SPX150YSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/19/2024	1	228,000	100		1,596		16		16	(1,580)				629		0001
Purchased Call/S&P 500 INDEX/SPX2505SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/18/2023	05/17/2024	1	495,000	100		4,158		391		391	(3,767)				1,965		0001
Purchased Call/S&P 500 INDEX/SPX2504SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	1	372,000	100		2,790		89		89	(2,701)				1,407		0001
Purchased Call/S&P 500 INDEX/SPX2500SG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	1	341,000	100		2,523					(2,523)				1,052		0001
Purchased Call/S&P 500 INDEX/SPXI13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	1	698,000	100		18,776		21,367		21,367	2,591				2,685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2503S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	1	438,000	100		3,110		1,849		1,849	(1,261)				1,572		0001
Purchased Call/S&P 500 INDEX/SPX2502S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/14/2024	1	356,000	100		2,528		1,078		1,078	(1,450)				1,200		0001
Purchased Call/S&P 500 INDEX/SPX1505SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/10/2022	10/10/2023	1	371,000	100	2,189						(1,392)				307		0001
Purchased Call/S&P 500 INDEX/SPXA05BSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	1	810,000	100	5,832			120		120	(3,860)				1,324		0001
Purchased Call/S&P 500 INDEX/SPX150TSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/31/2022	10/31/2023	1	365,000	100	2,592						(126)				532		0001
Purchased Call/S&P 500 INDEX/SPX150YSB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/19/2024	1	521,000	100		4,012		1,757		1,757	(2,255)				1,437		0001
Purchased Call/S&P 500 INDEX/SPX2507SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/04/2023	08/05/2024	1	217,000	100		2,213		315		315	(1,898)				1,000		0001
Purchased Call/S&P 500 INDEX/SPXF000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/06/2023	06/06/2024	1	393,000	100		4,127		2,157		2,157	(1,970)				1,626		0001
Purchased Call/S&P 500 INDEX/SPXA05DS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	1	478,000	4199.46	14,866			5,279		5,279	(2,060)				1,032		0001
Purchased Call/S&P 500 INDEX/SPXE00PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/13/2023	1	430,000	3817.76	18,189			44,949		44,949	23,376				406		0001
Purchased Call/S&P 500 INDEX/SPXI131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	1	509,000	4735.54		1,782		3		3	(1,778)				1,525		0001
Purchased Call/S&P 500 INDEX/SPXI13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	562,000	4325.05		15,455		10,752		10,752	(4,703)				2,001		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	1	539,000	4721.83		4,851		3,980		3,980	(871)				2,673		0001
Purchased Call/S&P 500 INDEX/SPX150ZSF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/06/2023	02/06/2024	1	376,000	100		2,970		1,031		1,031	(1,940)				1,118		0001
Purchased Call/S&P 500 INDEX/SPX2502S5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/12/2024	1	426,000	100		3,067		2,873		2,873	(194)				1,428		0001
Purchased Call/S&P 500 INDEX/SPX2505S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/10/2024	1	410,000	100		3,198		1,319		1,319	(1,879)				1,602		0001
Purchased Call/S&P 500 INDEX/SPX2507SG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/14/2023	08/14/2024	1	407,000	100		3,093		450		450	(2,643)				1,902		0001
Purchased Call/S&P 500 INDEX/SPXA05ASV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023	1	520,000	100	2,964						(404)				653		0001
Purchased Call/S&P 500 INDEX/SPX2504S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	1	416,000	100		2,870		199		199	(2,671)				1,570		0001
Purchased Call/S&P 500 INDEX/SPXA05XSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	1	475,000	100		5,320		804		804	(4,516)				1,993		0001
Purchased Call/S&P 500 INDEX/SPX2505SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/26/2023	05/29/2024	1	292,000	100		2,511		195		195	(2,316)				1,189		0001
Purchased Call/S&P 500 INDEX/SPXI13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	524,000	4682.89		1,624		502		502	(1,122)				2,066		0001
Purchased Call/S&P 500 INDEX/SPXA05CS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	1	467,000	4473.43	6,211						(1,015)				838		0001
Purchased Call/S&P 500 INDEX/SPXI13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	462,000	4680.52		1,940		246		246	(1,694)				1,769		0001
Purchased Call/S&P 500 INDEX/SPXG00BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2023	09/26/2024	1	516,000	100		3,870		3,625		3,625	(245)				2,569		0001
Purchased Call/S&P 500 INDEX/SPXI13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	552,000	4383.02		12,310		8,080		8,080	(4,229)				2,053		0001
Purchased Call/S&P 500 INDEX/SPXF00CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/19/2024	1	444,000	4184.93		11,677		19,887		19,887	8,210				1,520		0001
Purchased Call/S&P 500 INDEX/SPXA05C9O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023	1	411,000	4473.02	6,042						(1,080)				798		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05BS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/28/2022	10/27/2023	1	390,000	4336.03	8,073						(1,522)				530		0001
Purchased Call/S&P 500 INDEX/SPXF000S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	747,000	100		20,244		19,955		19,955	(289)				3,097		0001
Purchased Call/S&P 500 INDEX/SPX2501S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	1	384,000	100		2,035		2,143		2,143	107				1,271		0001
Purchased Call/S&P 500 INDEX/SPXF009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2023	03/01/2024	1	523,000	100		3,818		1,451		1,451	(2,367)				1,693		0001
Purchased Call/S&P 500 INDEX/SPXA05C$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/11/2022	11/10/2023	1	638,000	4252.47	21,373			19		19	(5,405)				1,069		0001
Purchased Call/S&P 500 INDEX/SPXH13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	449,000	4123.05		14,862		15,696		15,696	835				1,187		0001
Purchased Call/S&P 500 INDEX/SPXI13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	476,000	5016.18		619		57		57	(561)				2,028		0001
Purchased Call/S&P 500 INDEX/SPXG006SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/09/2024	1	337,000	100		2,831		1,015		1,015	(1,816)				1,638		0001
Purchased Call/S&P 500 INDEX/SPX150VSM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/02/2022	12/04/2023	1	605,000	100	4,538						(376)				1,277		0001
Purchased Call/S&P 500 INDEX/SPX2501S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/27/2023	02/27/2024	1	417,000	100		3,253		69		69	(3,184)				1,337		0001
Purchased Call/S&P 500 INDEX/SPXG00CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	09/27/2024	1	289,000	100		2,457		1,672		1,672	(785)				1,441		0001
Purchased Call/S&P 500 INDEX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2023	05/03/2024	1	631,000	100		5,111		2,055		2,055	(3,056)				2,427		0001
Purchased Call/S&P 500 INDEX/SPXG0075 4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/11/2024	1	409,000	100		3,477		1,057		1,057	(2,420)				1,994		0001
Purchased Call/S&P 500 INDEX/SPX150WS4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/12/2022	12/12/2023	1	607,000	100	4,188						(1,896)				1,357		0001
Purchased Call/S&P 500 INDEX/SPX1406SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023	1	263,000	100	5,102			8,330		8,330	3,007				419		0001
Purchased Call/S&P 500 INDEX/SPX2502SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/22/2024	1	620,000	100		4,712		238		238	(4,474)				2,140		0001
Purchased Call/S&P 500 INDEX/SPX2503S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/18/2023	04/18/2024	1	498,000	100		4,084		559		559	(3,525)				1,848		0001
Purchased Call/S&P 500 INDEX/SPXF000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/28/2023	1	430,000	100	3,311						(3,075)				1,062		0001
Purchased Call/S&P 500 INDEX/SPX150US7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/21/2022	11/21/2023	1	302,000	100	2,054						(849)				570		0001
Purchased Call/S&P 500 INDEX/SPXE00MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/03/2022	10/03/2023	1	259,000	100	1,761						(1,213)				117		0001
Purchased Call/S&P 500 INDEX/SPXE00WS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2022	12/07/2023	1	480,000	100	3,264						(1,618)				1,036		0001
Purchased Call/S&P 500 INDEX/SPX2505SA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/15/2023	05/15/2024	1	494,000	100		4,150		1,095		1,095	(3,055)				1,952		0001
Purchased Call/S&P 500 INDEX/SPX2505S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/11/2023	05/10/2024	1	483,000	100		4,057		2,504		2,504	(1,553)				1,888		0001
Purchased Call/S&P 500 INDEX/SPX150VSG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/30/2022	11/30/2023	1	574,000	100	4,649						(189)				1,173		0001
Purchased Call/S&P 500 INDEX/SPX2506ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/30/2023	06/28/2024	1	557,000	100		5,904		16		16	(5,889)				2,404		0001
Purchased Call/S&P 500 INDEX/SPX2505S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/13/2024	1	389,000	100		3,579		1,222		1,222	(2,356)				1,530		0001
Purchased Call/S&P 500 INDEX/SPX2502S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/08/2024	1	766,000	100		5,362		6,610		6,610	1,248				2,536		0001
Purchased Call/S&P 500 INDEX/SPX150US5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/11/2022	11/10/2023	1	360,000	100	2,448						(1,099)				603		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2506GS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/29/2023	06/28/2024	1	470,000	100		4,559		611		611	(3,948)				2,029		0001
Purchased Call/S&P 500 INDEX/SPXF00JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/06/2024	1	337,000	100		2,561		2,268		2,268	(293)				1,305		0001
Purchased Call/S&P 500 INDEX/SPXE00XSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/08/2023	1	509,000	100	3,258			2		2	(1,747)				1,107		0001
Purchased Call/S&P 500 INDEX/SPXG00C8C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	09/30/2024	1	282,000	100		2,397		1,636		1,636	(761)				1,412		0001
Purchased Call/S&P 500 INDEX/SPXG009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/20/2024	1	400,000	100		3,240		1,712		1,712	(1,528)				1,975		0001
Purchased Call/S&P 500 INDEX/SPXG00CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	10/01/2024	1	253,000	100		2,151		1,476		1,476	(675)				1,268		0001
Purchased Call/S&P 500 INDEX/SPXA05QSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	668,000	100		4,943		400		400	(4,543)				2,485		0001
Purchased Call/S&P 500 INDEX/SPXA05XSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	1	444,000	100		4,973		815		815	(4,158)				1,866		0001
Purchased Call/S&P 500 INDEX/SPX150US6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/11/2022	11/13/2023	1	542,000	100	3,523						(1,628)				941		0001
Purchased Call/S&P 500 INDEX/SPX2502SY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	1	550,000	100		3,520		251		251	(3,269)				1,963		0001
Purchased Call/S&P 500 INDEX/SPXA05B$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	1	403,000	4437.98	5,844						(752)				527		0001
Purchased Call/S&P 500 INDEX/SPX2503SZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024	1	409,000	100		3,354		457		457	(2,897)				1,533		0001
Purchased Call/S&P 500 INDEX/SPX2506SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/20/2023	06/20/2024	1	455,000	100		4,960		797		797	(4,162)				1,935		0001
Purchased Call/S&P 500 INDEX/SPX150YSC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/22/2024	1	890,000	100		5,607					(5,607)				2,487		0001
Purchased Call/S&P 500 INDEX/SPX2506SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/09/2023	06/11/2024	1	476,000	100		4,522		1,599		1,599	(2,923)				1,989		0001
Purchased Call/S&P 500 INDEX/SPX2507SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/04/2023	08/06/2024	1	366,000	100		3,440		450		450	(2,991)				1,689		0001
Purchased Call/S&P 500 INDEX/SPX2505SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/20/2024	1	473,000	100		4,541		1,246		1,246	(3,295)				1,890		0001
Purchased Call/S&P 500 INDEX/SPXH13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/17/2022	10/17/2023	1	554,000	3893.11	23,933			42,900		42,900	20,415				598		0001
Purchased Call/S&P 500 INDEX/SPXG006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/10/2024	1	353,000	100		2,965		1,101		1,101	(1,865)				1,718		0001
Purchased Call/S&P 500 INDEX/SPX2501SZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/08/2024	1	672,000	100		4,301		4,895		4,895	594				2,225		0001
Purchased Call/S&P 500 INDEX/SPX150VSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/02/2022	12/01/2023	1	287,000	100	2,296						(75)				591		0001
Purchased Call/S&P 500 INDEX/SPX150TSE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/02/2022	11/02/2023	1	739,000	100	4,434						(197)				1,111		0001
Purchased Call/S&P 500 INDEX/SPXE00VSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/05/2022	12/05/2023	1	617,000	100	4,813			1		1	(1,638)				1,312		0001
Purchased Call/S&P 500 INDEX/SPX2505SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/26/2023	05/28/2024	1	487,000	100		5,260		111		111	(5,148)				1,979		0001
Purchased Call/S&P 500 INDEX/SPX2505SG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	1	534,000	100		4,592		415		415	(4,178)				2,119		0001
Purchased Call/S&P 500 INDEX/SPX2504S5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/24/2023	04/24/2024	1	448,000	100		3,226		6		6	(3,220)				1,687		0001
Purchased Call/S&P 500 INDEX/SPXA05GS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	1	657,000	100		5,585		141		141	(5,443)				1,753		0001
Purchased Call/S&P 500 INDEX/SPX150US4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/11/2022	11/10/2023	1	292,000	100	1,927						(581)				489		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150S9H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/30/2022	10/02/2023	1	476,000	100	3,142						(187)				176		0001
Purchased Call/S&P 500 INDEX/SPX150XSE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/05/2024	1	372,000	100		2,418		21		21	(2,397)				959		0001
Purchased Call/S&P 500 INDEX/SPX150XSF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/08/2024	1	666,000	100		4,329		411		411	(3,918)				1,743		0001
Purchased Call/S&P 500 INDEX/SPX2507S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/20/2023	07/19/2024	1	432,000	100		4,406		416		416	(3,991)				1,935		0001
Purchased Call/S&P 500 INDEX/SPXI13SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	1	1,584,156	4180		33,807		34,429		34,429	622				6,476		0001
Purchased Call/S&P 500 INDEX/SPXA05RSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	1	451,000	100		3,698		13		13	(3,685)				1,727		0001
Purchased Call/S&P 500 INDEX/SPXH13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/03/2023	1	1,413,562	3700	19,387			32,814		32,814	12,073				641		0001
Purchased Call/S&P 500 INDEX/SPXE00YSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/20/2022	12/20/2023	1	662,000	100	5,759			1,551		1,551	(3,517)				1,559		0001
Purchased Call/S&P 500 INDEX/SPX2506SL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/24/2024	1	362,000	100		4,054		182		182	(3,872)				1,551		0001
Purchased Call/S&P 500 INDEX/SPXI13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/10/2024	1	1,212,279	4299		10,005		9,287		9,287	(719)				5,056		0001
Purchased Call/S&P 500 INDEX/SPXA05HSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	333,000	100		2,864		35		35	(2,828)				974		0001
Purchased Call/S&P 500 INDEX/SPXA05NSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	605,000	100		4,538					(4,538)				2,124		0001
Purchased Call/S&P 500 INDEX/SPXG009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/19/2024	1	487,000	100		4,334		1,944		1,944	(2,390)				2,401		0001
Purchased Call/S&P 500 INDEX/SPXE00IWS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/06/2023	1	2,979,593	3941	59,066			87,908		87,908	33,782				6,383		0001
Purchased Call/S&P 500 INDEX/SPXI13ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/24/2024	1	1,258,000	4137.04		16,857		18,813		18,813	1,956				4,737		0001
Purchased Call/S&P 500 INDEX/SPXI13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/11/2024	1	2,179,522	4299		29,862		27,506		27,506	(2,356)				9,109		0001
Purchased Call/S&P 500 INDEX/SPXF001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/05/2024	1	458,000	100		3,252		4,275		4,275	1,023				1,181		0001
Purchased Call/S&P 500 INDEX/SPXI13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	1	1,398,522	4138		16,937		18,969		18,969	2,032				5,466		0001
Purchased Call/S&P 500 INDEX/SPXJ137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	1,330,026	4509		15,414		11,692		11,692	(3,722)				6,099		0001
Purchased Call/S&P 500 INDEX/SPXA05JS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/23/2024	1	2,211,312	3970		47,289		61,357		61,357	14,068				6,993		0001
Purchased Call/S&P 500 INDEX/SPXF001SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/03/2024	1	1,377,521	3826		19,714		29,755		29,755	10,041				3,514		0001
Purchased Call/S&P 500 INDEX/SPXA05HSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	413,000	100		3,015		316		316	(2,698)				1,223		0001
Purchased Call/S&P 500 INDEX/SPXA059SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	10/05/2023	1	571,000	100	3,654						(1,061)				334		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	569,000	100		6,544		1,047		1,047	(5,497)				2,487		0001
Purchased Call/S&P 500 INDEX/SPX150USE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/17/2022	11/17/2023	1	640,000	100	3,968						(1,242)				1,160		0001
Purchased Call/S&P 500 INDEX/SPX2506SJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/22/2023	06/21/2024	1	386,000	100		3,744		117		117	(3,628)				1,644		0001
Purchased Call/S&P 500 INDEX/SPXA05ASJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	1	602,000	100	3,853						(1,568)				668		0001
Purchased Call/S&P 500 INDEX/SPXF00GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/13/2023	04/12/2024	1	418,000	100		3,344		1,115		1,115	(2,229)				1,528		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	1	1,822,897	3895		18,275		26,108		26,108	7,833				4,771		0001
Purchased Call/S&P 500 INDEX/SPXI131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	1	2,531,526	4136		55,869		64,910		64,910	9,041				7,407		0001
Purchased Call/S&P 500 INDEX/SPX150VSB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/28/2022	11/28/2023	1	505,000	100	4,192						(546)				1,015		0001
Purchased Call/S&P 500 INDEX/SPXI135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	02/23/2024	1	1,774,608	3970		20,052		25,782		25,782	5,730				5,612		0001
Purchased Call/S&P 500 INDEX/SPX150SSX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2023	1	578,000	100	4,219						(795)				756		0001
Purchased Call/S&P 500 INDEX/SPXH13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/06/2023	1	1,805,271	3640	28,515			51,450		51,450	17,987				1,157		0001
Purchased Call/S&P 500 INDEX/SPX150US2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/10/2022	11/10/2023	1	395,000	100	2,528						(1,141)				662		0001
Purchased Call/S&P 500 INDEX/SPXI13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	271,000	100	2,846			37		37	(2,809)				1,168		0001
Purchased Call/S&P 500 INDEX/SPXI131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/19/2024	1	1,731,338	4132	32,615			36,114		36,114	3,499				6,440		0001
Purchased Call/S&P 500 INDEX/SPXA05A9G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/17/2022	10/17/2023	1	509,000	100	3,716						(2,226)				549		0001
Purchased Call/S&P 500 INDEX/SPX821ISH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	2,038,300	4077		85,765		99,890		99,890	14,125				5,916		0001
Purchased Call/S&P 500 INDEX/SPXJ13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	1	3,334,645	4464		32,816		26,958		26,958	(5,858)				15,538		0001
Purchased Call/S&P 500 INDEX/SPXA05MS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/21/2023	03/15/2024	1	1,325,966	3958		26,890		34,327		34,327	7,437				4,485		0001
Purchased Call/S&P 500 INDEX/SPXI130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/16/2024	1	1,265,849	4110		12,723		13,626		13,626	902				5,013		0001
Purchased Call/S&P 500 INDEX/SPXA05BSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/28/2022	10/30/2023	1	663,000	100	4,044						(131)				950		0001
Purchased Call/S&P 500 INDEX/SPXH13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2022	11/17/2023	1	2,188,868	3965	42,250			63,799		63,799	26,112				3,969		0001
Purchased Call/S&P 500 INDEX/SPXJ130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/01/2024	1	1,686,694	4450		19,818		15,939		15,939	(3,879)				7,320		0001
Purchased Call/S&P 500 INDEX/SPX2504SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/03/2023	05/03/2024	1	558,000	100	4,185			997		997	(3,188)				2,146		0001
Purchased Call/S&P 500 INDEX/SPX2506SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/21/2023	06/21/2024	1	560,000	100	5,320			213		213	(5,107)				2,386		0001
Purchased Call/S&P 500 INDEX/SPXF00FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2023	04/11/2024	1	497,000	100	3,628			2,867		2,867	(761)				1,812		0001
Purchased Call/S&P 500 INDEX/SPX2502SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/28/2023	03/28/2024	1	249,000	100	1,843			71		71	(1,772)				874		0001
Purchased Call/S&P 500 INDEX/SPXA05CS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/16/2022	11/16/2023	1	497,000	100	3,628						(1,049)				892		0001
Purchased Call/S&P 500 INDEX/SPX2506SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/25/2024	1	355,000	100	3,657			119		119	(3,538)				1,524		0001
Purchased Call/S&P 500 INDEX/SPX150VS5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/25/2022	11/27/2023	1	510,000	100	3,723						(201)				1,017		0001
Purchased Call/S&P 500 INDEX/SPXI13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024	1	1,403,552	3976		18,155		22,635		22,635	4,480				4,914		0001
Purchased Call/S&P 500 INDEX/SPXJ1378S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2023	08/01/2024	1	1,752,888	4577		20,939		15,175		15,175	(5,764)				8,025		0001
Purchased Call/S&P 500 INDEX/SPXI13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	1,515,010	4051		32,448		38,814		38,814	6,366				5,320		0001
Purchased Call/S&P 500 INDEX/SPXH13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	1	3,821,541	3852	42,358			66,889		66,889	24,292				8,719		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023	1	1,207,300	3749	19,111			33,777		33,777	12,646				1,815		0001
Purchased Call/S&P 500 INDEX/SPX2501SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/06/2023	03/05/2024	1	346,000	100		2,699		2,430		2,430	(269)				1,135		0001
Purchased Call/S&P 500 INDEX/SPX150YS6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/19/2023	01/19/2024	1	462,000	100		3,881					(3,881)				1,274		0001
Purchased Call/S&P 500 INDEX/SPXA050QS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	556,000	100		3,836		265		265	(3,572)				2,058		0001
Purchased Call/S&P 500 INDEX/SPXH13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023	1	2,340,925	3934	46,297			67,646		67,646	26,127				5,089		0001
Purchased Call/S&P 500 INDEX/SPX8211SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	1,418,657	4077		18,896		22,278		22,278	3,382				4,118		0001
Purchased Call/S&P 500 INDEX/SPXH13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/24/2023	1	3,071,930	4026	35,945			52,603		52,603	21,413				5,962		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	1	1,799,048	4377		18,417		15,949		15,949	(2,468)				7,765		0001
Purchased Call/S&P 500 INDEX/SPX2500S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/13/2023	02/13/2024	1	501,000	4428.97		10,371		255		255	(10,116)				1,529		0001
Purchased Call/S&P 500 INDEX/SPXH13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/19/2024	1	2,137,264	3973		28,998		37,427		37,427	8,428				5,893		0001
Purchased Call/S&P 500 INDEX/SPXJ133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2023	07/15/2024	1	3,716,972	4505		74,762		54,319		54,319	(20,442)				16,537		0001
Purchased Call/S&P 500 INDEX/SPX2503S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/05/2023	04/05/2024	1	306,000	100		2,142		1,238		1,238	(904)				1,098		0001
Purchased Call/S&P 500 INDEX/SPXI13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2023	06/05/2024	1	2,111,252	4274		25,056		24,026		24,026	(1,030)				8,719		0001
Purchased Call/S&P 500 INDEX/SPXH13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	1	2,344,838	3895		42,561		61,176		61,176	18,614				6,137		0001
Purchased Call/S&P 500 INDEX/SPX821LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2024	1	2,313,456	3856		42,312		57,629		57,629	15,317				7,777		0001
Purchased Call/S&P 500 INDEX/SPXH133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/26/2023	1	1,449,497	3845	17,791			27,576		27,576	9,827				3,538		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2023	08/02/2024	1	331,000	100		2,780		819		819	(1,961)				1,518		0001
Purchased Call/S&P 500 INDEX/SPX821LSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024	1	1,517,605	3862		22,181		30,319		30,319	8,138				5,071		0001
Purchased Call/S&P 500 INDEX/SPX821NS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	1	1,319,089	4109		25,580		29,802		29,802	4,222				4,632		0001
Purchased Call/S&P 500 INDEX/SPXG00AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/20/2024	1	455,000	100		3,731		2,792		2,792	(939)				2,247		0001
Purchased Call/S&P 500 INDEX/SPXE00YSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2022	12/21/2023	1	595,000	100	4,463			3,473		3,473	58				1,410		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/16/2024	1	2,145,054	4450		25,787		21,724		21,724	(4,063)				10,533		0001
Purchased Call/S&P 500 INDEX/SPX2507SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2023	08/21/2024	1	486,000	100		3,402		912		912	(2,490)				2,297		0001
Purchased Call/S&P 500 INDEX/SPXI13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	2,084,333	4370		22,672		19,937		19,937	(2,735)				8,880		0001
Purchased Call/S&P 500 INDEX/SPXJ131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/09/2024	1	2,531,854	4457		33,637		27,754		27,754	(5,883)				12,308		0001
Purchased Call/S&P 500 INDEX/SPXI13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/10/2024	1	2,469,575	4109		39,366		45,259		45,259	5,893				8,979		0001
Purchased Call/S&P 500 INDEX/SPXI13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2023	04/18/2024	1	1,283,585	4154		12,209		13,414		13,414	1,205				4,763		0001
Purchased Call/S&P 500 INDEX/SPXH13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023	1	1,596,692	3992	26,824			40,644		40,644	16,830				2,834		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/05/2024	1	1,781,579	4105		28,236		32,818		32,818	4,582				6,393		0001
Purchased Call/S&P 500 INDEX/SPXI13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/08/2024	1	1,855,469	4105		26,935		31,301		31,301	4,366				6,711		0001
Purchased Call/S&P 500 INDEX/SPXA05HSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	526,000	100		4,524		21		21	(4,502)				1,539		0001
Purchased Call/S&P 500 INDEX/SPXH13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/06/2023	1	3,290,253	3640	36,621			64,925		64,925	22,340				2,109		0001
Purchased Call/S&P 500 INDEX/SPXI130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	1,190,237	4176		16,633		17,452		17,452	819				4,724		0001
Purchased Call/S&P 500 INDEX/SPX150ZSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/08/2023	02/08/2024	1	288,000	100		2,506		191		191	(2,314)				863		0001
Purchased Call/S&P 500 INDEX/SPXF005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/01/2023	02/01/2024	1	318,000	100		2,830					(2,830)				927		0001
Purchased Call/S&P 500 INDEX/SPXI131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	1	1,877,962	4136		21,974		25,768		25,768	3,794				5,495		0001
Purchased Call/S&P 500 INDEX/SPXG003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2023	08/22/2024	1	453,000	100		4,077		1,429		1,429	(2,648)				2,144		0001
Purchased Call/S&P 500 INDEX/SPX150XSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/10/2023	01/10/2024	1	738,000	100		4,945		79		79	(4,866)				1,951		0001
Purchased Call/S&P 500 INDEX/SPXI13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2023	06/13/2024	1	1,590,320	4369		25,589		22,472		22,472	(3,117)				6,672		0001
Purchased Call/S&P 500 INDEX/SPXI13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/07/2024	1	1,873,803	4298		27,328		25,231		25,231	(2,097)				7,769		0001
Purchased Call/S&P 500 INDEX/SPXJ135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	1	1,362,022	4555		16,002		11,209		11,209	(4,793)				6,174		0001
Purchased Call/S&P 500 INDEX/SPXA050S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/15/2024	1	2,590,163	4138		66,838		75,446		75,446	8,607				9,539		0001
Purchased Call/S&P 500 INDEX/SPXI13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2023	04/16/2024	1	1,439,899	4138		22,491		25,408		25,408	2,917				5,316		0001
Purchased Call/S&P 500 INDEX/SPXI13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	1	1,987,020	4282		24,133		23,262		23,262	(870)				8,173		0001
Purchased Call/S&P 500 INDEX/SPXH13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	12/29/2023	1	1,965,824	3840		22,139		34,698		34,698	12,559				4,881		0001
Purchased Call/S&P 500 INDEX/SPXJ13IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2023	09/11/2024	1	1,314,826	4487		13,827		11,363		11,363	(2,464)				6,410		0001
Purchased Call/S&P 500 INDEX/SPXI13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	2,305,863	4426		42,342		34,670		34,670	(7,671)				9,693		0001
Purchased Call/S&P 500 INDEX/SPXH13ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/31/2023	1	1,932,118	3872	52,180			89,455		89,455	37,707				2,815		0001
Purchased Call/S&P 500 INDEX/SPXG002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2023	08/16/2024	1	711,000	100		5,048		3,124		3,124	(1,924)				3,334		0001
Purchased Call/S&P 500 INDEX/SPXG005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/30/2024	1	390,000	100		2,925		853		853	(2,072)				1,868		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/13/2024	1	2,011,545	4450		44,893		37,334		37,334	(7,559)				9,835		0001
Purchased Call/S&P 500 INDEX/SPXI13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/25/2024	1	1,739,332	4348		22,728		20,559		20,559	(2,169)				7,466		0001
Purchased Call/S&P 500 INDEX/SPXJ13987	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/08/2024	1	2,268,927	4511		30,346		23,791		23,791	(6,555)				10,505		0001
Purchased Call/S&P 500 INDEX/SPXA05NS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	1	2,235,667	3971		35,142		44,562		44,562	9,420				7,718		0001
Purchased Call/S&P 500 INDEX/SPX8210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/20/2024	1	1,170,000	4198.05		32,175		33,570		33,570	1,395				4,674		0001
Purchased Call/S&P 500 INDEX/SPX821SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/28/2024	1	1,046,000	4151.28		29,393		31,461		31,461	2,068				4,250		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2501S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/27/2023	02/23/2024	1	2,459,000	100		31,475		16,079		16,079	(15,396)				7,776		0001
Purchased Call/S&P 500 INDEX/SPXI137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	1,637,314	3862		30,693		41,901		41,901	11,207				5,420		0001
Purchased Call/S&P 500 INDEX/SPX821BSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023	1	3,480,334	4080	134,202			168,432		168,432	65,673				7,114		0001
Purchased Call/S&P 500 INDEX/SPXI13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	05/31/2024	1	1,109,134	4282		15,462		14,879		14,879	(583)				4,534		0001
Purchased Call/S&P 500 INDEX/SPXI13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	1,060,442	4063		10,098		11,380		11,380	1,282				4,012		0001
Purchased Call/S&P 500 INDEX/SPXI139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/19/2024	1	1,652,822	3917		29,194		38,007		38,007	8,813				5,656		0001
Purchased Call/S&P 500 INDEX/SPXJ133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	1	1,778,789	4492		19,895		14,969		14,969	(4,926)				7,873		0001
Purchased Call/S&P 500 INDEX/SPXI13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/30/2024	1	1,021,941	4206		13,968		14,547		14,547	579				4,169		0001
Purchased Call/S&P 500 INDEX/SPXJ13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/27/2024	1	2,009,004	4406		26,389		23,078		23,078	(3,311)				9,580		0001
Purchased Call/S&P 500 INDEX/SPXJ132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	1	1,689,197	4399		20,682		17,799		17,799	(2,883)				7,424		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	1	2,052,000	4514.87		53,352		40,814		40,814	(12,538)				9,829		0001
Purchased Call/S&P 500 INDEX/SPX821ISG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	2,160,598	4077		73,294		86,056		86,056	12,763				6,271		0001
Purchased Call/S&P 500 INDEX/SPXA05PS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	649,000	100		4,608		2,750		2,750	(1,858)				2,360		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	434,000	100		4,080		510		510	(3,569)				2,079		0001
Purchased Call/S&P 500 INDEX/SPXH13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	1	2,311,416	3852	39,564			63,103		63,103	23,150				5,274		0001
Purchased Call/S&P 500 INDEX/SPXF00U8Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/13/2023	07/15/2024	1	1,333,000	4510.04		39,190		28,154		28,154	(11,037)				5,931		0001
Purchased Call/S&P 500 INDEX/SPX150YSX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/31/2023	01/31/2024	1	476,000	4357.89		8,711		1,029		1,029	(7,682)				1,382		0001
Purchased Call/S&P 500 INDEX/SPXJ131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	292,000	5015.98		584		53		53	(531)				1,276		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	460,000	4669.49		1,426		3		3	(1,423)				1,308		0001
Purchased Call/S&P 500 INDEX/SPXA05GS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	558,000	4478.98		4,576		8		8	(4,568)				1,489		0001
Purchased Call/S&P 500 INDEX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	1,788,271	4159		48,986		52,368		52,368	3,383				7,098		0001
Purchased Call/S&P 500 INDEX/SPX821ES4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023	1	1,018,000	100	6,617						(5,228)				2,427		0001
Purchased Call/S&P 500 INDEX/SPXE00IWS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/07/2022	12/06/2023	1	3,063,000	100	53,909			74,760		74,760	23,728				6,562		0001
Purchased Call/S&P 500 INDEX/SPXI13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	2,779,000	4108.94		80,035		92,377		92,377	12,342				10,130		0001
Purchased Call/S&P 500 INDEX/SPXC174SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/30/2023	1	1,444,000	4080.11	48,085			61,536		61,536	23,999				2,952		0001
Purchased Call/S&P 500 INDEX/SPXH13VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	1	1,823,000	3892.09		39,377		58,437		58,437	19,060				4,771		0001
Purchased Call/S&P 500 INDEX/SPXH131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/27/2023	1	2,843,873	3901	32,783			55,586		55,586	23,381				3,867		0001
Purchased Call/S&P 500 INDEX/SPXA05LSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	416,000	100		2,912		580		580	(2,332)				1,407		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150YSE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/24/2023	01/24/2024	1	461,000	100		4,610					(4,610)				1,299		0001
Purchased Call/S&P 500 INDEX/SPX2502SA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/22/2023	03/22/2024	1	542,000	100		4,336		1,291		1,291	(3,045)				1,871		0001
Purchased Call/S&P 500 INDEX/SPX2505SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/21/2024	1	660,000	100		5,676		585		585	(5,091)				2,642		0001
Purchased Call/S&P 500 INDEX/SPX2506SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/08/2023	06/07/2024	1	470,000	100		4,794		1,027		1,027	(3,767)				1,949		0001
Purchased Call/S&P 500 INDEX/SPX2502SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	1	439,000	100		2,985		498		498	(2,487)				1,516		0001
Purchased Call/S&P 500 INDEX/SPXC17ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/31/2024	1	3,063,815	4180		126,941		127,363		127,363	422				12,525		0001
Purchased Call/S&P 500 INDEX/SPXH13SST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/22/2023	1	2,180,013	3845	39,588			61,814		61,814	22,310				5,198		0001
Purchased Call/S&P 500 INDEX/SPX150VS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/25/2022	11/24/2023	1	440,000	100	3,520						(420)				854		0001
Purchased Call/S&P 500 INDEX/SPXI13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	3,965,577	4092		57,278		67,144		67,144	9,867				14,230		0001
Purchased Call/S&P 500 INDEX/SPX150SSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/07/2022	10/06/2023	1	360,000	100	2,448			48		48	(1,792)				231		0001
Purchased Call/S&P 500 INDEX/SPX150VS4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/25/2022	11/24/2023	1	373,000	100	2,798						(271)				724		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/17/2024	1	1,873,585	4450		25,765		21,672		21,672	(4,093)				9,213		0001
Purchased Call/S&P 500 INDEX/SPXA05LSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/17/2023	03/18/2024	1	363,000	100		2,868		627		627	(2,240)				1,239		0001
Purchased Call/S&P 500 INDEX/SPXA05TSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2023	05/16/2024	1	663,000	100		6,232		1,571		1,571	(4,661)				2,626		0001
Purchased Call/S&P 500 INDEX/SPX821QSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	1,863,129	4159		59,140		63,108		63,108	3,968				7,395		0001
Purchased Call/S&P 500 INDEX/SPXF000S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/27/2022	12/26/2023	1	2,192,000	3829.25	49,539			77,500		77,500	27,783				5,351		0001
Purchased Call/S&P 500 INDEX/SPX9214SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	1,455,011	4436		11,585		10,291		10,291	(1,294)				6,896		0001
Purchased Call/S&P 500 INDEX/SPXH13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/19/2023	1	1,416,352	3818	21,333			32,832		32,832	11,717				3,315		0001
Purchased Call/S&P 500 INDEX/SPXJ13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/13/2024	1	2,013,287	4464		23,069		18,912		18,912	(4,157)				9,396		0001
Purchased Call/S&P 500 INDEX/SPX821JSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2023	02/16/2024	1	3,177,611	4079		55,683		71,254		71,254	15,571				9,805		0001
Purchased Call/S&P 500 INDEX/SPX1407SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/01/2023	04/30/2024	1	2,568,400	4169		108,040		113,711		113,711	5,670				9,810		0001
Purchased Call/S&P 500 INDEX/SPXH13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/22/2023	1	1,774,704	4015	29,473			41,550		41,550	16,975				3,381		0001
Purchased Call/S&P 500 INDEX/SPXI13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	1	1,471,826	4169		14,321		15,360		15,360	1,039				5,622		0001
Purchased Call/S&P 500 INDEX/SPXC178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2024	1	524,000	4205.04		15,458		10,833		10,833	(4,625)				1,425		0001
Purchased Call/S&P 500 INDEX/SPXI13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/11/2024	1	2,436,601	4109		31,714		36,323		36,323	4,610				8,882		0001
Purchased Call/S&P 500 INDEX/SPXB051SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/16/2023	08/15/2024	1	2,609,462	4438		71,748		59,814		59,814	(11,934)				12,217		0001
Purchased Call/S&P 500 INDEX/SPXI13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/29/2024	1	2,693,484	4169		35,285		37,789		37,789	2,504				10,264		0001
Purchased Call/S&P 500 INDEX/SPXI13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2023	06/26/2024	1	1,502,101	4329		18,589		16,535		16,535	(2,054)				6,460		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/05/2023	08/30/2024	1	1,282,479	4516		19,224		15,064		15,064	(4,160)				6,143		0001
Purchased Call/S&P 500 INDEX/SPXJ132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/09/2024	1	1,420,861	4399		14,735		12,653		12,653	(2,082)				6,256		0001
Purchased Call/S&P 500 INDEX/SPX2503SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/17/2023	04/15/2024	1	1,643,000	100		21,688		12,301		12,301	(9,387)				6,051		0001
Purchased Call/S&P 500 INDEX/SPXF002SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/09/2023	01/05/2024	1	2,794,000	100		39,116		14,545		14,545	(24,571)				7,202		0001
Purchased Call/S&P 500 INDEX/SPXH13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/10/2024	1	1,968,518	3914		31,080		43,783		43,783	12,703				5,203		0001
Purchased Call/S&P 500 INDEX/SPXH13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/13/2023	1	2,457,986	3583	70,960			122,760		122,760	41,997				2,319		0001
Purchased Call/S&P 500 INDEX/SPX2506SZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/19/2023	07/19/2024	1	354,000	100		3,292		89		89	(3,203)				1,586		0001
Purchased Call/S&P 500 INDEX/SPXI136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	2,261,513	4046		37,604		46,223		46,223	8,619				7,416		0001
Purchased Call/S&P 500 INDEX/SPXI133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/14/2024	1	1,592,662	4137		24,571		28,482		28,482	3,912				4,879		0001
Purchased Call/S&P 500 INDEX/SPXI132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/12/2024	1	1,987,964	4090		23,673		27,798		27,798	4,125				6,045		0001
Purchased Call/S&P 500 INDEX/SPXC17ASP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	02/28/2024	1	4,089,255	3970		152,337		203,708		203,708	51,371				13,151		0001
Purchased Call/S&P 500 INDEX/SPXF00N8F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	06/01/2023	05/31/2024	1	452,000	100		4,068		930		930	(3,138)				1,848		0001
Purchased Call/S&P 500 INDEX/SPX150VSD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/29/2022	11/29/2023	1	319,000	100	2,361						(653)				647		0001
Purchased Call/S&P 500 INDEX/SPX150XSO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	614,000	100		4,666					(4,666)				1,639		0001
Purchased Call/S&P 500 INDEX/SPXA05CST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	1	529,000	4561.17	4,179						(915)				1,072		0001
Purchased Call/S&P 500 INDEX/SPXF00CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	03/21/2023	03/21/2024	1	311,000	100		2,457		544		544	(1,913)				1,071		0001
Purchased Call/S&P 500 INDEX/SPXJ139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	1,814,345	4469		26,236		21,490		21,490	(4,746)				8,414		0001
Purchased Call/S&P 500 INDEX/SPX821JSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2023	02/16/2024	1	3,185,769	4079		34,911		44,694		44,694	9,784				9,830		0001
Purchased Call/S&P 500 INDEX/SPX821ESY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	1	2,914,181	3840		48,553		76,583		76,583	28,030				7,235		0001
Purchased Call/S&P 500 INDEX/SPXH13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/03/2023	1	3,623,499	3771	42,947			71,684		71,684	26,929				5,530		0001
Purchased Call/S&P 500 INDEX/SPXJ131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	1	1,554,531	4480		20,876		17,354		17,354	(3,522)				7,600		0001
Purchased Call/S&P 500 INDEX/SPXH13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/20/2023	1	1,289,687	3685	19,558			32,220		32,220	11,593				1,509		0001
Purchased Call/S&P 500 INDEX/SPX9212S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	1	1,310,000	100		21,091		3,823		3,823	(17,268)				6,007		0001
Purchased Call/S&P 500 INDEX/SPXH13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023	1	3,623,538	3934	43,066			62,831		62,831	24,042				7,877		0001
Purchased Call/S&P 500 INDEX/SPXH13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2023	1	2,861,355	3941	34,957			52,000		52,000	20,091				6,130		0001
Purchased Call/S&P 500 INDEX/SPXJ13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/20/2024	1	3,198,628	4370		36,724		33,126		33,126	(3,598)				15,091		0001
Purchased Call/S&P 500 INDEX/SPX150TS9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023	1	3,264,000	100	38,515						(29,231)				4,439		0001
Purchased Call/S&P 500 INDEX/SPXF00PSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/12/2023	06/07/2024	1	1,390,000	100		25,298		17,413		17,413	(7,885)				5,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	1	1,922,087	4134		29,825		33,042		33,042	3,217				7,220		0001
Purchased Call/S&P 500 INDEX/SPX150V9O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/23/2022	11/24/2023	1	720,000	100	4,464						(253)				1,397		0001
Purchased Call/S&P 500 INDEX/SPXH13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/11/2023	1	1,747,905	3604	21,626			38,676		38,676	12,890				1,517		0001
Purchased Call/S&P 500 INDEX/SPXI1369	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/04/2024	1	3,127,280	4046		45,653		56,000		56,000	10,347				10,222		0001
Purchased Call/S&P 500 INDEX/SPXF009S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/03/2023	03/01/2024	1	1,274,544	3971		26,659		33,468		33,468	6,809				4,126		0001
Purchased Call/S&P 500 INDEX/SPXI13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/06/2024	1	2,154,986	4136		24,873		27,547		27,547	2,674				8,346		0001
Purchased Call/S&P 500 INDEX/SPXH13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	1	1,907,000	3821.62	44,242			69,607		69,607	25,166				4,492		0001
Purchased Call/S&P 500 INDEX/SPXC172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	1	1,138,000	3992.93	27,312			41,480		41,480	17,576				1,976		0001
Purchased Call/S&P 500 INDEX/SPXG000SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/09/2023	08/09/2024	1	387,000	100	3,638			647		647	(2,991)				1,795		0001
Purchased Call/S&P 500 INDEX/SPXI13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2023	04/02/2024	1	2,432,712	4109		28,327		33,040		33,040	4,713				8,660		0001
Purchased Call/S&P 500 INDEX/SPX1406SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2022	11/03/2023	1	1,316,000	100	18,819			1		1	(8,252)				2,008		0001
Purchased Call/S&P 500 INDEX/SPX2501SX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/11/2024	1	1,611,000	100		19,654		27,752		27,752	8,097				5,383		0001
Purchased Call/S&P 500 INDEX/SPXJ130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/02/2024	1	2,256,844	4451		26,166		21,071		21,071	(5,095)				9,812		0001
Purchased Call/S&P 500 INDEX/SPXI131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/07/2024	1	2,531,712	4164		47,825		55,180		55,180	7,355				7,555		0001
Purchased Call/S&P 500 INDEX/SPXI13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	1,427,651	4044		18,236		21,824		21,824	3,589				5,013		0001
Purchased Call/S&P 500 INDEX/SPXJ131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/10/2024	1	1,729,506	4457		19,796		16,318		16,318	(3,478)				8,419		0001
Purchased Call/S&P 500 INDEX/SPXI13ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	1	2,623,706	4410		17,451		14,966		14,966	(2,485)				11,114		0001
Purchased Call/S&P 500 INDEX/SPXI13ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	1	2,046,050	4410		30,494		25,914		25,914	(4,580)				8,667		0001
Purchased Call/S&P 500 INDEX/SPXH13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023	1	2,450,922	3992	81,901			121,969		121,969	50,399				4,350		0001
Purchased Call/S&P 500 INDEX/SPXI13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2023	04/15/2024	1	3,558,370	4138		38,700		43,802		43,802	5,102				13,104		0001
Purchased Call/S&P 500 INDEX/SPXA05LSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
Purchased Call/S&P 500 INDEX/SPX1406SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2022	11/03/2023	1	2,636,000	100	27,678			236		236	(16,673)				4,023		0001
Purchased Call/S&P 500 INDEX/SPXF00PSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/12/2023	06/10/2024	1	1,488,000	100		18,749		10,854		10,854	(7,895)				6,206		0001
Purchased Call/S&P 500 INDEX/SPX821US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/18/2024	1	2,173,000	4388.71		61,931		52,419		52,419	(9,512)				9,205		0001
Purchased Call/S&P 500 INDEX/SPXA05RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	557,000	100		4,846		79		79	(4,767)				2,127		0001
Purchased Call/S&P 500 INDEX/SPXF00U85	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/08/2024	1	513,000	100		5,284		1,424		1,424	(3,860)				2,255		0001
Purchased Call/S&P 500 INDEX/SPXF00H8X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/26/2024	1	398,000	100		3,562		90		90	(3,472)				1,506		0001
Purchased Call/S&P 500 INDEX/SPXI136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/06/2024	1	1,453,383	4048		18,478		23,758		23,758	5,280				4,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	02/26/2024	1	1,992,960	3970		22,736		29,325		29,325	6,589				6,367		0001
Purchased Call/S&P 500 INDEX/SPXI135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	02/28/2024	1	2,436,854	3975		37,044		48,744		48,744	11,701				7,837		0001
Purchased Call/S&P 500 INDEX/SPXH13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/06/2023	1	1,889,116	3771	22,645			43,972		43,972	17,379				1,211		0001
Purchased Call/S&P 500 INDEX/SPXH13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/13/2023	1	3,174,600	3583	56,048			94,302		94,302	31,138				2,996		0001
Purchased Call/S&P 500 INDEX/SPXB051S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	07/31/2024	1	4,065,819	4589		147,687		102,416		102,416	(45,272)				18,583		0001
Purchased Call/S&P 500 INDEX/SPXH13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/22/2023	1	1,972,393	3845	21,910			33,972		33,972	12,121				4,703		0001
Purchased Call/S&P 500 INDEX/SPXI131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/05/2024	1	1,402,267	4136		22,750		26,584		26,584	3,834				4,152		0001
Purchased Call/S&P 500 INDEX/SPXH13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2022	11/20/2023	1	2,898,664	3965	35,563			53,085		53,085	21,660				5,418		0001
Purchased Call/S&P 500 INDEX/SPX8153SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/03/2023	03/28/2024	1	3,517,569	4109		142,926		165,222		165,222	22,295				12,351		0001
Purchased Call/S&P 500 INDEX/SPXI13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	1	1,942,442	4124		45,951		50,622		50,622	4,671				7,659		0001
Purchased Call/S&P 500 INDEX/SPXJ13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	1	4,645,036	4370		57,732		52,256		52,256	(5,476)				21,882		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	640,000	100		5,440		564		564	(4,876)				3,066		0001
Purchased Call/S&P 500 INDEX/SPXF008S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2023	02/22/2024	1	359,000	100		2,764		23		23	(2,741)				1,131		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	459,000	100		3,902		467		467	(3,434)				2,212		0001
Purchased Call/S&P 500 INDEX/SPX821US9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/17/2024	1	3,539,000	4388.71		111,125		93,323		93,323	(17,802)				14,963		0001
Purchased Call/S&P 500 INDEX/SPXF00GSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/21/2023	04/19/2024	1	1,267,000	100		14,571		6,033		6,033	(8,538)				4,713		0001
Purchased Call/S&P 500 INDEX/SPXE00WS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/08/2023	1	1,588,000	100	17,786			3,038		3,038	(9,830)				3,452		0001
Purchased Call/S&P 500 INDEX/SPXF005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/02/2023	02/02/2024	1	447,000	100		3,308					(3,308)				1,308		0001
Purchased Call/S&P 500 INDEX/SPX2500SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024	1	410,000	100		3,690		1,346		1,346	(2,344)				1,288		0001
Purchased Call/S&P 500 INDEX/SPXI13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	1	2,462,076	4124		21,414		23,695		23,695	2,280				9,708		0001
Purchased Call/S&P 500 INDEX/SPX1407SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/01/2023	04/30/2024	1	1,747,012	4169		60,202		63,597		63,597	3,395				6,673		0001
Purchased Call/S&P 500 INDEX/SPXF00US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/09/2024	1	439,000	100		3,688		1,507		1,507	(2,181)				1,933		0001
Purchased Call/S&P 500 INDEX/SPXI13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/09/2024	1	1,522,962	4105		25,254		29,323		29,323	4,069				5,523		0001
Purchased Call/S&P 500 INDEX/SPXA05LSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	421,000	100		2,989		546		546	(2,443)				1,441		0001
Purchased Call/S&P 500 INDEX/SPX150ZSE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/06/2023	02/02/2024	1	3,351,000	100		57,302		13,522		13,522	(43,780)				9,805		0001
Purchased Call/S&P 500 INDEX/SPXA05ESD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2023	1	1,786,219	4005	24,280			33,454		33,454	12,945				4,021		0001
Purchased Call/S&P 500 INDEX/SPXF006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/13/2023	02/13/2024	1	318,000	100		2,512					(2,512)				971		0001
Purchased Call/S&P 500 INDEX/SPXF002S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/09/2023	01/09/2024	1	1,350,000	3892.09		40,770		60,685		60,685	19,915				3,551		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150Y9M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/26/2023	01/26/2024	1	384,000	100		2,918					(2,918)				1,092		0001
Purchased Call/S&P 500 INDEX/SPXI13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/11/2024	1	3,225,518	4109		70,626		80,699		80,699	10,072				11,758		0001
Purchased Call/S&P 500 INDEX/SPX150W3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/12/2022	12/08/2023	1	2,479,000	100	27,765			2,206		2,206	(17,326)				5,389		0001
Purchased Call/S&P 500 INDEX/SPXJ139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/05/2023	09/03/2024	1	4,578,991	4516		57,108		44,989		44,989	(12,119)				22,064		0001
Purchased Call/S&P 500 INDEX/SPXJ139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	1	1,304,571	4468		18,790		15,178		15,178	(3,613)				6,050		0001
Purchased Call/S&P 500 INDEX/SPX140BS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2023	06/28/2024	1	3,159,770	4450		129,788		96,252		96,252	(33,536)				13,638		0001
Purchased Call/S&P 500 INDEX/SPX8155$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	10/24/2023	1	3,997,500	3940		49,725		6,060		6,060	(43,665)				5,125		0001
Purchased Call/S&P 500 INDEX/SPX821KSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	1,444,000	3991.05		44,908		58,417		58,417	13,509				4,551		0001
Purchased Call/S&P 500 INDEX/SPXJ139GS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	07/31/2024	1	1,968,664	4589		40,133		29,554		29,554	(10,579)				8,998		0001
Purchased Call/S&P 500 INDEX/SPXI13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	03/28/2024	1	1,598,522	4109		16,684		19,482		19,482	2,798				5,613		0001
Purchased Call/S&P 500 INDEX/SPXC171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/09/2023	1	764,522	3749	21,374			33,130		33,130	12,823				1,265		0001
Purchased Call/S&P 500 INDEX/SPXH13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/27/2023	1	2,343,202	4026	43,091			62,818		62,818	25,712				4,670		0001
Purchased Call/S&P 500 INDEX/SPXH13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2022	11/30/2023	1	2,313,422	4080	45,082			59,694		59,694	24,099				4,729		0001
Purchased Call/S&P 500 INDEX/SPXF00U8J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	07/12/2023	07/12/2024	1	387,000	100		4,064		1,251		1,251	(2,812)				1,713		0001
Purchased Call/S&P 500 INDEX/SPXI13MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2023	05/13/2024	1	1,406,000	4130.62		38,524		42,996		42,996	4,472				5,532		0001
Purchased Call/S&P 500 INDEX/SPXI13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	04/01/2024	1	3,153,000	4027.81		93,644		116,878		116,878	23,234				11,193		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2023	07/31/2024	1	1,160,000	100		12,876		671		671	(12,205)				5,302		0001
Purchased Call/S&P 500 INDEX/SPXJ134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/19/2024	1	1,578,428	4536		23,024		16,305		16,305	(6,719)				7,071		0001
Purchased Call/S&P 500 INDEX/SPXH13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/13/2023	1	1,845,281	3583	21,568			35,868		35,868	11,634				1,741		0001
Purchased Call/S&P 500 INDEX/SPXJ132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/11/2024	1	1,166,661	4419		15,558		12,517		12,517	(3,041)				5,155		0001
Purchased Call/S&P 500 INDEX/SPXH13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/02/2023	1	1,717,512	3586	32,371			50,258		50,258	16,675				636		0001
Purchased Call/S&P 500 INDEX/SPXA05C$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	1	576,000	4201.02	19,066			4,152		4,152	(3,607)				1,168		0001
Purchased Call/S&P 500 INDEX/SPXC177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2022	12/26/2023	1	6,662,000	3829.25	217,181			346,137		346,137	130,382				16,263		0001
Purchased Call/S&P 500 INDEX/SPXH131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/27/2023	1	1,950,530	3901	35,885			61,315		61,315	26,143				2,653		0001
Purchased Call/S&P 500 INDEX/SPXH13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	1	1,652,606	3973		25,018		32,254		32,254	7,236				4,618		0001
Purchased Call/S&P 500 INDEX/SPXI13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/04/2024	1	2,937,706	4282		37,874		36,492		36,492	(1,382)				12,108		0001
Purchased Call/S&P 500 INDEX/SPXE00MS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/02/2023	1	3,551,000	3678.43	71,730			129,523		129,523	47,715				1,314		0001
Purchased Call/S&P 500 INDEX/SPXH13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/01/2023	1	2,084,710	4072	39,322			54,984		54,984	22,146				4,296		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/23/2024	1	2,767,167	4536		35,148		25,327		25,327	(9,821)				12,481		0001
Purchased Call/S&P 500 INDEX/SPXG004$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2023	08/29/2024	1	284,000	100		2,442		701		701	(1,741)				1,358		0001
Purchased Call/S&P 500 INDEX/SPX2501$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/27/2023	02/26/2024	1	1,219,000	100		16,822		5,722		5,722	(11,101)				3,894		0001
Purchased Call/S&P 500 INDEX/SPXF000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2022	12/29/2023	1	498,000	100	3,785			165		165	(3,237)				1,236		0001
Purchased Call/S&P 500 INDEX/SPX821U$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	2,032,000	4388.71		58,115		49,077		49,077	(9,038)				8,641		0001
Purchased Call/S&P 500 INDEX/SPXF000$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	1,829,000	4283.85		49,383		46,856		46,856	(2,527)				7,568		0001
Purchased Call/S&P 500 INDEX/SPXC17A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/28/2024	1	1,909,000	3970.15		58,988		77,479		77,479	18,491				6,139		0001
Purchased Call/S&P 500 INDEX/SPXI13I$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	1,917,000	4137.04		51,951		57,321		57,321	5,371				7,218		0001
Purchased Call/S&P 500 INDEX/SPXH13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/14/2023	1	2,180,445	3957	35,396			52,821		52,821	21,730				3,828		0001
Purchased Call/S&P 500 INDEX/SPXI133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/15/2024	1	1,771,025	4148		31,961		36,727		36,727	4,766				5,445		0001
Purchased Call/S&P 500 INDEX/SPXH13K$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/03/2023	1	2,152,984	3771	40,769			68,834		68,834	26,319				3,286		0001
Purchased Call/S&P 500 INDEX/SPXH13P$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/04/2023	1	3,298,077	4072	37,973			52,656		52,656	21,354				6,959		0001
Purchased Call/S&P 500 INDEX/SPXC17I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2023	08/30/2024	1	2,862,364	4508		109,766		81,884		81,884	(27,883)				13,711		0001
Purchased Call/S&P 500 INDEX/SPXA05R$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	04/30/2024	1	1,909,622	4169		40,565		43,349		43,349	2,784				7,294		0001
Purchased Call/S&P 500 INDEX/SPXI132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/09/2024	1	2,004,325	4090		43,669		51,290		51,290	7,621				6,027		0001
Purchased Call/S&P 500 INDEX/SPX8152$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2023	02/15/2024	1	1,984,163	4148		75,322		83,279		83,279	7,956				6,100		0001
Purchased Call/S&P 500 INDEX/SPX821B$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023	1	2,468,467	4080	78,269			100,798		100,798	40,330				5,046		0001
Purchased Call/S&P 500 INDEX/SPXI13L$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/07/2024	1	1,327,736	4136		22,675		25,103		25,103	2,428				5,154		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/05/2023	09/04/2024	1	1,255,384	4516		12,454		9,862		9,862	(2,593)				6,058		0001
Purchased Call/S&P 500 INDEX/SPXA05T$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	1	2,270,818	4136		61,872		68,656		68,656	6,784				8,974		0001
Purchased Call/S&P 500 INDEX/SPXI139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	1	2,107,152	3917		32,016		41,654		41,654	9,638				7,190		0001
Purchased Call/S&P 500 INDEX/SPX150U$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/23/2022	11/22/2023	1	485,000	100	3,201						(250)				924		0001
Purchased Call/S&P 500 INDEX/SPXF00S$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/26/2023	06/26/2024	1	485,000	100		4,414		657		657	(3,756)				2,086		0001
Purchased Call/S&P 500 INDEX/SPXF00F$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/05/2024	1	3,785,000	100		51,476		51,780		51,780	304				13,582		0001
Purchased Call/S&P 500 INDEX/SPXC176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	1	2,052,000	3821.62	66,895			106,546		106,546	40,402				4,833		0001
Purchased Call/S&P 500 INDEX/SPXI13W$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	1	1,953,448	4410		21,942		18,647		18,647	(3,295)				8,259		0001
Purchased Call/S&P 500 INDEX/SPXJ133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2023	07/16/2024	1	2,505,014	4505		25,943		19,356		19,356	(6,587)				11,164		0001
Purchased Call/S&P 500 INDEX/SPXI13M$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2023	05/09/2024	1	1,592,857	4127		18,929		21,307		21,307	2,378				6,211		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	1	3,021,000	4513.39		84,286		61,913		61,913	(22,373)				13,853		0001
Purchased Call/S&P 500 INDEX/SPXA05XSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/12/2023	06/10/2024	1	4,347,000	4338.93		123,890		110,709		110,709	(13,180)				18,131		0001
Purchased Call/S&P 500 INDEX/SPXA05AS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	1	2,694,000	3612.39	79,473			146,222		146,222	52,585				2,230		0001
Purchased Call/S&P 500 INDEX/SPXA05GS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	620,000	4359.01		9,486		512		512	(8,974)				1,655		0001
Purchased Call/S&P 500 INDEX/SPX821ES2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	1	3,985,401	3840		138,801		225,066		225,066	86,265				9,895		0001
Purchased Call/S&P 500 INDEX/SPX150Y8Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/31/2023	01/31/2024	1	514,000	100		4,420					(4,420)				1,492		0001
Purchased Call/S&P 500 INDEX/SPXJ13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/26/2024	1	2,445,169	4406		30,336		26,543		26,543	(3,793)				11,643		0001
Purchased Call/S&P 500 INDEX/SPXI13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/20/2024	1	3,382,928	4192		42,860		44,598		44,598	1,738				13,514		0001
Purchased Call/S&P 500 INDEX/SPXF00RSJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2023	06/18/2024	1	1,661,000	100		19,600		4,297		4,297	(15,303)				7,036		0001
Purchased Call/S&P 500 INDEX/SPXI13ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	1	1,664,000	4137.04		52,250		57,583		57,583	5,333				6,250		0001
Purchased Call/S&P 500 INDEX/SPX821YSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	2,175,000	4522.79		64,380		44,976		44,976	(19,404)				9,710		0001
Purchased Call/S&P 500 INDEX/SPXA05JSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	4,307,000	3951.39		101,215		134,149		134,149	32,935				13,943		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	1,781,000	4453.53		46,306		38,409		38,409	(7,897)				8,770		0001
Purchased Call/S&P 500 INDEX/SPXA05CS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	1	629,000	100	4,403						(1,293)				1,116		0001
Purchased Call/S&P 500 INDEX/SPX821CSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	2,068,643	3896	66,274			106,273		106,273	40,799				4,720		0001
Purchased Call/S&P 500 INDEX/SPXC176S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/11/2023	1	2,035,000	3990.56	50,672			72,525		72,525	29,070				4,519		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/24/2024	1	2,617,956	4320		31,960		30,693		30,693	(1,267)				13,000		0001
Purchased Call/S&P 500 INDEX/SPXF00ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/06/2023	03/01/2024	1	294,000	100		2,940		2,343		2,343	(597)				952		0001
Purchased Call/S&P 500 INDEX/SPXJ135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	1	468,000	5013.84		2,106		130		130	(1,976)				2,121		0001
Purchased Call/S&P 500 INDEX/SPXF000S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2022	12/22/2023	1	2,238,000	100	33,794			18,303		18,303	(21,078)				5,336		0001
Purchased Call/S&P 500 INDEX/SPXH130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1	1,644,007	3896	25,350			39,952		39,952	14,921				3,751		0001
Purchased Call/S&P 500 INDEX/SPX8151SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2023	02/02/2024	1	1,289,188	33926		33,982		8,754		8,754	(25,229)				3,772		0001
Purchased Call/S&P 500 INDEX/SPXG00BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2023	09/27/2024	1	381,000	100		2,896		2,642		2,642	(253)				1,900		0001
Purchased Call/S&P 500 INDEX/SPX150XSQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	334,000	100		2,071					(2,071)				891		0001
Purchased Call/S&P 500 INDEX/SPXE00MS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2022	10/02/2023	1	2,369,000	3678.43	70,122			130,202		130,202	49,547				877		0001
Purchased Call/S&P 500 INDEX/SPXI13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	1	1,660,205	4140		45,028		49,803		49,803	4,774				6,221		0001
Purchased Call/S&P 500 INDEX/SPX821ISI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	5,312,000	4119.21		120,582		141,859		141,859	21,276				15,481		0001
Purchased Call/S&P 500 INDEX/SPX150VSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/01/2022	12/01/2023	1	276,000	100	2,236						(64)				569		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/07/2024	1	1,271,652	3986		18,604		24,074		24,074	5,470				4,197		0001
Purchased Call/S&P 500 INDEX/SPX9211SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/31/2023	07/30/2024	1	3,001,361	4582		35,940		23,963		23,963	(11,976)				13,696		0001
Purchased Call/S&P 500 INDEX/SPXJ130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/03/2023	06/28/2024	1	2,007,121	4450		36,545		28,808		28,808	(7,737)				8,663		0001
Purchased Call/S&P 500 INDEX/SPX8218SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2022	10/30/2023	1	2,900,000	3871.98	91,640			157,128		157,128	67,336				4,157		0001
Purchased Call/S&P 500 INDEX/SPX8218SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	1	2,089,000	3871.98	67,475			115,447		115,447	49,261				3,044		0001
Purchased Call/S&P 500 INDEX/SPX8155SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2023	06/11/2024	1	1,422,825	33877		40,178		28,966		28,966	(11,212)				5,946		0001
Purchased Call/S&P 500 INDEX/SPXF00F5V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	04/11/2023	04/10/2024	1	2,423,000	100		52,821		63,964		63,964	11,143				8,810		0001
Purchased Call/S&P 500 INDEX/SPX2503SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/17/2023	04/16/2024	1	1,199,000	100		13,549		5,810		5,810	(7,738)				4,427		0001
Purchased Call/S&P 500 INDEX/SPXA05LS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2023	03/11/2024	1	3,121,000	3855.76		91,445		128,256		128,256	36,811				10,428		0001
Purchased Call/S&P 500 INDEX/SPXE00IWSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/09/2022	12/11/2023	1	1,151,000	3934.38	28,430			42,223		42,223	16,202				2,556		0001
Purchased Call/S&P 500 INDEX/SPX821ZS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	07/17/2024	1	1,149,000	100		21,142		3,966		3,966	(17,175)				5,130		0001
Purchased Call/S&P 500 INDEX/SPX150JSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/21/2022	11/17/2023	1	3,438,000	100	27,848						(8,190)				6,234		0001
Purchased Call/S&P 500 INDEX/SPX821KSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	2,337,000	3991.05		54,452		70,631		70,631	16,179				7,365		0001
Purchased Call/S&P 500 INDEX/SPXE00SS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/01/2022	10/31/2023	1	2,257,364	3872	78,921			135,745		135,745	57,174				3,289		0001
Purchased Call/S&P 500 INDEX/SPX821US3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024	1	3,712,000	4372.59		111,360		95,484		95,484	(15,876)				15,604		0001
Purchased Call/S&P 500 INDEX/SPX2507S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/27/2023	07/26/2024	1	508,000	100		4,978		16		16	(4,962)				2,303		0001
Purchased Call/S&P 500 INDEX/SPX821YS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2024	1	1,325,000	100		19,743		4,457		4,457	(15,286)				5,895		0001
Purchased Call/S&P 500 INDEX/SPXF00V5H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/15/2024	1	295,000	100		2,773		480		480	(2,293)				1,312		0001
Purchased Call/S&P 500 INDEX/SPXF001SF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	01/03/2024	1	1,074,000	100		17,291		10,871		10,871	(6,420)				2,740		0001
Purchased Call/S&P 500 INDEX/SPX2501S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/27/2023	02/23/2024	1	1,150,000	100		20,585		7,383		7,383	(13,202)				3,637		0001
Purchased Call/S&P 500 INDEX/SPXI113US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	2,243,000	4338.93		67,066		59,894		59,894	(7,172)				9,392		0001
Purchased Call/S&P 500 INDEX/SPX8156SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/25/2024	1	1,011,823	33727		27,356		22,967		22,967	(4,388)				4,343		0001
Purchased Call/S&P 500 INDEX/SPX2500SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/21/2023	02/16/2024	1	1,270,000	100		16,510		1,347		1,347	(15,163)				3,919		0001
Purchased Call/S&P 500 INDEX/SPXE00SS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/01/2022	10/31/2023	1	2,849,777	3872	45,455			76,837		76,837	31,315				4,153		0001
Purchased Call/S&P 500 INDEX/SPXF00H5H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/24/2023	04/19/2024	1	2,870,000	100		44,772		28,542		28,542	(16,230)				10,675		0001
Purchased Call/S&P 500 INDEX/SPXH13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/26/2023	1	1,403,038	3844	18,451			32,251		32,251	13,225				1,872		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/20/2023	1	3,576,371	3753	41,084			70,347		70,347	27,233				4,186		0001
Purchased Call/S&P 500 INDEX/SPX1407S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2023	02/06/2024	1	1,555,000	4111.08		48,827		56,921		56,921	8,094				4,622		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05LS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/12/2024	1	2,255,000	3855.76		66,072		92,596		92,596	26,524				7,558		0001
Purchased Call/S&P 500 INDEX/SPXA05JS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/26/2024	1	4,754,000	3982.24		145,948		189,857		189,857	43,910				15,187		0001
Purchased Call/S&P 500 INDEX/SPX821US8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/18/2024	1	2,172,000	4388.71		65,160		54,889		54,889	(10,271)				9,201		0001
Purchased Call/S&P 500 INDEX/SPXF00R8T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY 17331LVCZKOKX5T7XV54	06/20/2023	06/18/2024	1	2,622,000	100		25,958		4,378		4,378	(21,580)				11,107		0001
Purchased Call/S&P 500 INDEX/SPXH13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/24/2024	1	1,836,199	4018		28,243		36,644		36,644	8,401				5,176		0001
Purchased Call/S&P 500 INDEX/SPXA05KSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	1,271,000	3986.37		37,876		48,955		48,955	11,079				4,194		0001
Purchased Call/S&P 500 INDEX/SPXI13ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	1,704,000	4137.04		53,506		58,959		58,959	5,454				6,416		0001
Purchased Call/S&P 500 INDEX/SPX1407SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2023	03/08/2024	1	2,221,000	3992.01		54,637		70,573		70,573	15,936				7,352		0001
Purchased Call/S&P 500 INDEX/SPXA05ISF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	1	683,000	4650.8		3,005		4		4	(3,001)				2,107		0001
Purchased Call/S&P 500 INDEX/SPX9210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	1	1,242,000	100		24,467		4,318		4,318	(20,149)				5,564		0001
Purchased Call/S&P 500 INDEX/SPXB050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	1	647,000	5056.53		2,653		83		83	(2,570)				2,898		0001
Purchased Call/S&P 500 INDEX/SPXI137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024	1	1,316,802	3862		23,266		31,691		31,691	8,425				4,413		0001
Purchased Call/S&P 500 INDEX/SPX821NS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	1	1,783,441	4109		60,994		70,756		70,756	9,761				6,262		0001
Purchased Call/S&P 500 INDEX/SPXI13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/10/2024	1	2,516,606	4126		30,866		34,070		34,070	3,204				9,835		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	2,087,047	4508		35,355		27,673		27,673	(7,682)				9,997		0001
Purchased Call/S&P 500 INDEX/SPX250282	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/14/2023	03/13/2024	1	1,214,000	100		25,008		20,877		20,877	(4,131)				4,081		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/20/2023	1	1,977,699	3753	40,379			70,872		70,872	28,189				2,315		0001
Purchased Call/S&P 500 INDEX/SPX8153SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024	1	1,171,895	33483		31,505		25,089		25,089	(6,416)				4,205		0001
Purchased Call/S&P 500 INDEX/SPXA05GS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	453,000	4468.98		3,986		10		10	(3,977)				1,232		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2023	09/13/2024	1	510,000	4942.09		2,958		741		741	(2,217)				2,493		0001
Purchased Call/S&P 500 INDEX/SPX150VSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/06/2022	12/05/2023	1	1,014,000	100	8,822			34		34	(4,212)				2,156		0001
Purchased Call/S&P 500 INDEX/SPXA05NS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/26/2024	1	1,373,963	3971		25,490		32,353		32,353	6,863				4,797		0001
Purchased Call/S&P 500 INDEX/SPXF00VSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	07/14/2023	07/16/2024	1	372,000	100		3,497		478		478	(3,019)				1,658		0001
Purchased Call/S&P 500 INDEX/SPXH13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2023	1	2,526,000	3612.39	51,783			93,177		93,177	32,166				1,983		0001
Purchased Call/S&P 500 INDEX/SPXI13DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	04/02/2024	1	2,495,000	4124.51		76,846		88,263		88,263	11,417				8,881		0001
Purchased Call/S&P 500 INDEX/SPX9216SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/11/2023	09/10/2024	1	1,655,000	100		17,874		5,429		5,429	(12,445)				8,057		0001
Purchased Call/S&P 500 INDEX/SPXA051SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	1	441,000	100		3,925		21		21	(3,904)				1,361		0001
Purchased Call/S&P 500 INDEX/SPXC171SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	3,340,000	3828.11	75,150			128,814		128,814	52,408				5,459		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF007SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/16/2024	1	1,418,000	100		21,554		3,457		3,457	(18,097)				4,375		0001
Purchased Call/S&P 500 INDEX/SPX8218S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	1	1,305,000	3830.6	41,369			73,666		73,666	31,172				1,741		0001
Purchased Call/S&P 500 INDEX/SPXA05ESE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	1	490,000	4261.01	14,112			2,246		2,246	(3,715)				1,111		0001
Purchased Call/S&P 500 INDEX/SPX8159S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2023	09/17/2024	1	1,592,439	34618		43,855		27,131		27,131	(16,724)				7,830		0001
Purchased Call/S&P 500 INDEX/SPX2504SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/01/2023	04/29/2024	1	1,379,000	100		33,234		14,132		14,132	(19,101)				5,255		0001
Purchased Call/S&P 500 INDEX/SPXA05G6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	441,000	4474.98		3,704		9		9	(3,695)				1,177		0001
Purchased Call/S&P 500 INDEX/SPXJ139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	369,000	4903.76		2,435		344		344	(2,091)				1,711		0001
Purchased Call/S&P 500 INDEX/SPXG003S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/21/2023	08/19/2024	1	1,822,000	100		28,059		18,050		18,050	(10,009)				8,583		0001
Purchased Call/S&P 500 INDEX/SPXJ13A5I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	1	1,745,000	4489.72		47,115		36,587		36,587	(10,528)				8,157		0001
Purchased Call/S&P 500 INDEX/SPXE00NSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2022	10/06/2023	1	2,137,000	100	27,140			16,673		16,673	(12,076)				1,370		0001
Purchased Call/S&P 500 INDEX/SPX150VS9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/28/2022	11/24/2023	1	2,137,000	100	18,592						(4,653)				4,148		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	349,000	4967.35		1,885		305		305	(1,580)				1,672		0001
Purchased Call/S&P 500 INDEX/SPXF00T3P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	07/06/2023	07/05/2024	1	490,000	100		4,704		1,716		1,716	(2,988)				2,142		0001
Purchased Call/S&P 500 INDEX/SPXF00JSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/11/2023	05/10/2024	1	1,907,000	100		35,089		43,057		43,057	7,968				7,453		0001
Purchased Call/S&P 500 INDEX/SPXE00NSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2022	10/05/2023	1	1,101,000	100	5,945						(4,252)				644		0001
Purchased Call/S&P 500 INDEX/SPX9213SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	08/13/2024	1	2,588,000	100		25,104		7,692		7,692	(17,411)				12,078		0001
Purchased Call/S&P 500 INDEX/SPXI13ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/22/2024	1	2,773,000	4137.04		83,190		91,679		91,679	8,489				10,391		0001
Purchased Call/S&P 500 INDEX/SPXA05LS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	1,504,000	3855.76		44,067		61,714		61,714	17,647				5,056		0001
Purchased Call/S&P 500 INDEX/SPX9210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,727,000	4567.46		79,083		51,784		51,784	(27,299)				12,341		0001
Purchased Call/S&P 500 INDEX/SPXF00KSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2023	05/15/2024	1	1,774,000	100		28,207		16,786		16,786	(11,421)				7,010		0001
Purchased Call/S&P 500 INDEX/SPX821MSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	4,447,000	3936.97		111,175		146,167		146,167	34,992				15,352		0001
Purchased Call/S&P 500 INDEX/SPXI132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	1	1,331,754	4098		19,708		23,917		23,917	4,209				4,004		0001
Purchased Call/S&P 500 INDEX/SPXF009S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	02/27/2024	1	1,185,000	100		18,486		14,129		14,129	(4,357)				3,798		0001
Purchased Call/S&P 500 INDEX/SPXA05RSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	2,370,000	4055.99		67,782		79,863		79,863	12,081				8,967		0001
Purchased Call/S&P 500 INDEX/SPX9217ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	1	1,259,000	4320.06		16,997		16,368		16,368	(628)				6,243		0001
Purchased Call/S&P 500 INDEX/SPXI13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/21/2024	1	2,028,918	4192		29,916		30,869		30,869	953				8,123		0001
Purchased Call/S&P 500 INDEX/SPX9217SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/18/2023	09/17/2024	1	2,354,000	100		16,007		5,150		5,150	(10,857)				11,575		0001
Purchased Call/S&P 500 INDEX/SPXF002SK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/11/2023	01/09/2024	1	1,854,000	100		35,226		28,483		28,483	(6,743)				4,876		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC176S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2023	1	1,673,000	3990.56	52,700			74,904		74,904	29,868				3,741		0001
Purchased Call/S&P 500 INDEX/SPXI13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2023	05/06/2024	1	1,087,000	4061.22		29,458		34,944		34,944	5,486				4,210		0001
Purchased Call/S&P 500 INDEX/SPXA05C5N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/23/2022	11/22/2023	1	670,000	4403.81	13,534						(2,566)				1,277		0001
Purchased Call/S&P 500 INDEX/SPX821LSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	1,583,000	3919.29		46,065		63,000		63,000	16,934				5,338		0001
Purchased Call/S&P 500 INDEX/SPXI13ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	1	2,138,000	4137.04		58,581		64,622		64,622	6,040				8,031		0001
Purchased Call/S&P 500 INDEX/SPXC17BSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/03/2023	04/03/2024	1	2,809,000	4124.51		80,337		92,040		92,040	11,702				10,026		0001
Purchased Call/S&P 500 INDEX/SPXJ13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	1	1,380,000	4489.72		33,534		26,175		26,175	(7,359)				6,430		0001
Purchased Call/S&P 500 INDEX/SPXA051S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/20/2024	1	4,900,000	3997.34		152,880		197,906		197,906	45,026				15,335		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	704,000	4947.03		4,435		752		752	(3,683)				3,392		0001
Purchased Call/S&P 500 INDEX/SPXC173SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023	1	601,000	4395.75	12,681						(2,921)				1,166		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	491,000	4971.86		2,602		436		436	(2,167)				2,352		0001
Purchased Call/S&P 500 INDEX/SPX8158S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2023	08/13/2024	1	1,552,382	35281		42,505		15,345		15,345	(27,160)				7,245		0001
Purchased Call/S&P 500 INDEX/SPX821US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2023	06/13/2024	1	1,601,000	100		36,823		16,004		16,004	(20,819)				6,717		0001
Purchased Call/S&P 500 INDEX/SPXF00RS5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2023	06/17/2024	1	2,220,000	100		32,412		11,886		11,886	(20,526)				9,386		0001
Purchased Call/S&P 500 INDEX/SPX821YSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	1	2,580,000	100		44,634		11,069		11,069	(33,565)				11,419		0001
Purchased Call/S&P 500 INDEX/SPXI1359S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	1	2,192,000	3982.24		67,733		88,246		88,246	20,514				7,026		0001
Purchased Call/S&P 500 INDEX/SPX821PS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/09/2024	1	3,010,000	4119.17		87,892		98,722		98,722	10,830				11,737		0001
Purchased Call/S&P 500 INDEX/SPXH13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/16/2023	1	2,131,927	3583	34,564			57,969		57,969	19,046				2,232		0001
Purchased Call/S&P 500 INDEX/SPX821Z35	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,023,000	4554.98		56,239		37,413		37,413	(18,827)				9,047		0001
Purchased Call/S&P 500 INDEX/SPX821FSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	1	1,289,000	3852.97		38,541		59,820		59,820	21,279				3,305		0001
Purchased Call/S&P 500 INDEX/SPXF0028H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/09/2023	01/08/2024	1	3,118,000	3892.09		96,346		144,043		144,043	47,697				8,160		0001
Purchased Call/S&P 500 INDEX/SPXC175SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1	3,592,000	3933.92	118,895			178,627		178,627	71,527				7,752		0001
Purchased Call/S&P 500 INDEX/SPX14079H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2023	03/08/2024	1	1,792,000	3992.01		53,581		69,288		69,288	15,708				5,932		0001
Purchased Call/S&P 500 INDEX/SPXG007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	401,000	100		3,609		1,163		1,163	(2,446)				1,961		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	09/19/2024	1	1,671,998	4447		19,191		16,595		16,595	(2,596)				8,245		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/20/2024	1	1,513,924	4325		21,312		20,382		20,382	(930)				7,476		0001
Purchased Call/S&P 500 INDEX/SPXE00SS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/02/2022	11/02/2023	1	1,843,000	3759.69	58,607			103,991		103,991	40,242				2,771		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	1	493,000	4718.01		10,846		2,338		2,338	(8,508)				2,358		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8156SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/05/2023	07/02/2024	1	1,445,172	34409		37,499		22,180		22,180	(15,319)				6,283		0001
Purchased Call/S&P 500 INDEX/SPXC173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/16/2023	1	1,048,000	3958.79	34,479			52,345		52,345	21,826				1,880		0001
Purchased Call/S&P 500 INDEX/SPX150TS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023	1	1,303,000	100	17,721			3,393		3,393	(8,890)				1,772		0001
Purchased Call/S&P 500 INDEX/SPXG007S3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/11/2023	09/10/2024	1	1,559,000	100		28,062		10,743		10,743	(17,319)				7,589		0001
Purchased Call/S&P 500 INDEX/SPXF00PSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/12/2023	06/11/2024	1	2,006,000	100		29,689		17,530		17,530	(12,159)				8,383		0001
Purchased Call/S&P 500 INDEX/SPXJ13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/13/2024	1	3,085,000	4489.72		85,146		65,949		65,949	(19,197)				14,398		0001
Purchased Call/S&P 500 INDEX/SPXI13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/25/2024	1	4,062,323	3971		55,641		70,593		70,593	14,952				14,144		0001
Purchased Call/S&P 500 INDEX/SPXI13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2023	04/03/2024	1	1,633,306	4125		24,659		28,748		28,748	4,089				5,830		0001
Purchased Call/S&P 500 INDEX/SPXA05ESF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	1	674,000	4528.7	6,336						(1,959)				1,528		0001
Purchased Call/S&P 500 INDEX/SPX150XSC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/03/2023	12/29/2023	1	3,130,000	100		27,544					(27,544)				7,771		0001
Purchased Call/S&P 500 INDEX/SPXC174SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023	1	2,009,000	3957.63	66,900			98,931		98,931	40,276				4,073		0001
Purchased Call/S&P 500 INDEX/SPXI13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2023	06/06/2024	1	1,713,540	4284		35,136		33,837		33,837	(1,299)				7,091		0001
Purchased Call/S&P 500 INDEX/SPXF000SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/06/2023	06/06/2024	1	1,721,000	4283.85		51,458		48,688		48,688	(2,770)				7,122		0001
Purchased Call/S&P 500 INDEX/SPX8156SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/20/2023	06/18/2024	1	2,743,930	34299		70,971		43,304		43,304	(27,668)				11,624		0001
Purchased Call/S&P 500 INDEX/SPXE00YSL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/19/2022	12/15/2023	1	1,835,000	100	7,524						(5,121)				4,187		0001
Purchased Call/S&P 500 INDEX/SPXE000S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2022	10/19/2023	1	2,244,000	100	18,176						(11,313)				2,560		0001
Purchased Call/S&P 500 INDEX/SPXF00S9K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/26/2023	06/25/2024	1	1,966,000	100		22,019		3,735		3,735	(18,284)				8,439		0001
Purchased Call/S&P 500 INDEX/SPX8155B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/14/2024	1	1,498,528	33301		40,820		41,275		41,275	455				5,909		0001
Purchased Call/S&P 500 INDEX/SPX821NSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2023	04/01/2024	1	2,384,000	4124.51		79,864		91,694		91,694	11,830				8,463		0001
Purchased Call/S&P 500 INDEX/SPXC171SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	2,240,000	3828.11	64,736			111,677		111,677	45,945				3,661		0001
Purchased Call/S&P 500 INDEX/SPXI13ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	2,050,000	4071.63		58,630		68,436		68,436	9,806				7,738		0001
Purchased Call/S&P 500 INDEX/SPX2502SX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	03/28/2024	1	1,735,000	100		27,240		9,268		9,268	(17,971)				6,092		0001
Purchased Call/S&P 500 INDEX/SPX815BSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2023	08/20/2024	1	1,724,975	34499		47,609		28,806		28,806	(18,803)				8,139		0001
Purchased Call/S&P 500 INDEX/SPXC173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	1	3,332,000	3949.94	101,959			155,378		155,378	64,258				6,288		0001
Purchased Call/S&P 500 INDEX/SPXF00WSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/20/2023	07/22/2024	1	1,296,000	4534.87		38,232		26,542		26,542	(11,690)				5,835		0001
Purchased Call/S&P 500 INDEX/SPXC17HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	2,014,000	4387.55		54,579		47,935		47,935	(6,644)				9,531		0001
Purchased Call/S&P 500 INDEX/SPXF00ZSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/02/2024	1	406,000	100		3,167		1,263		1,263	(1,903)				1,862		0001
Purchased Call/S&P 500 INDEX/SPXA051SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	2,182,000	3997.34		68,078		88,069		88,069	19,990				6,853		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	2,103,000	4090.38		58,674		69,578		69,578	10,904				7,546		0001
Purchased Call/S&P 500 INDEX/SPXF00SSJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/26/2023	06/21/2024	1	1,330,000	100		20,216		6,148		6,148	(14,068)				5,666		0001
Purchased Call/S&P 500 INDEX/SPX2504SG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/01/2023	04/29/2024	1	1,610,000	100		21,896		4,257		4,257	(17,639)				6,135		0001
Purchased Call/S&P 500 INDEX/SPX821ESX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	1	2,174,000	100		52,828		37,172		37,172	(15,656)				5,398		0001
Purchased Call/S&P 500 INDEX/SPX715XSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/13/2023	1	1,748,455	29635	49,056			87,206		87,206	14,957				1,650		0001
Purchased Call/S&P 500 INDEX/SPX821CSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	12/13/2023	1	1,168,000	100	12,731						(5,409)				2,630		0001
Purchased Call/S&P 500 INDEX/SPXF00F8Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2023	04/11/2024	1	2,040,000	100		34,884		33,599		33,599	(1,285)				7,436		0001
Purchased Call/S&P 500 INDEX/SPX821FS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	1,475,000	3824.14		43,808		69,441		69,441	25,633				3,763		0001
Purchased Call/S&P 500 INDEX/SPXC173SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023	1	1,678,000	4027.26	56,213			77,733		77,733	31,457				3,257		0001
Purchased Call/S&P 500 INDEX/SPX2506SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/28/2023	06/28/2024	1	303,000	100		3,515		40		40	(3,475)				1,308		0001
Purchased Call/S&P 500 INDEX/SPXG003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/26/2024	1	365,000	100		2,957		410		410	(2,547)				1,738		0001
Purchased Call/S&P 500 INDEX/SPXJ1396B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	1	367,000	4914.48		2,312		296		296	(2,016)				1,702		0001
Purchased Call/S&P 500 INDEX/SPX1407SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/09/2024	1	1,355,000	100		14,092		14,808		14,808	716				4,914		0001
Purchased Call/S&P 500 INDEX/SPX2500S6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/13/2023	02/12/2024	1	1,014,000	100		17,035		1,376		1,376	(15,659)				3,083		0001
Purchased Call/S&P 500 INDEX/SPXC178S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024	1	1,645,000	3919.25		49,021		72,329		72,329	23,308				4,348		0001
Purchased Call/S&P 500 INDEX/SPX9216ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2023	09/11/2024	1	1,778,000	4487.46		47,295		37,875		37,875	(9,420)				8,668		0001
Purchased Call/S&P 500 INDEX/SPXC17DSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/14/2024	1	2,496,000	4136.28		76,877		84,372		84,372	7,495				9,842		0001
Purchased Call/S&P 500 INDEX/SPX2501SD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/03/2023	03/01/2024	1	1,054,000	100		13,807		9,509		9,509	(4,299)				3,412		0001
Purchased Call/S&P 500 INDEX/SPXJ132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	1	638,000	4968.57		2,233		184		184	(2,049)				2,824		0001
Purchased Call/S&P 500 INDEX/SPXI13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/24/2024	1	1,486,000	4381.89		44,877		37,865		37,865	(7,012)				6,367		0001
Purchased Call/S&P 500 INDEX/SPXH13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/12/2023	1	1,688,596	3585	52,601			91,437		91,437	31,656				1,531		0001
Purchased Call/S&P 500 INDEX/SPXA05TS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	2,317,000	4137.64		72,059		79,932		79,932	7,873				9,055		0001
Purchased Call/S&P 500 INDEX/SPXI13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	1	1,417,000	4273.79		35,708		34,293		34,293	(1,416)				5,828		0001
Purchased Call/S&P 500 INDEX/SPXA05CSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	1	393,000	4183.43	14,620			2,633		2,633	(2,392)				713		0001
Purchased Call/S&P 500 INDEX/SPXJ136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2023	07/31/2024	1	2,335,781	4589		28,784		19,733		19,733	(9,051)				10,676		0001
Purchased Call/S&P 500 INDEX/SPX150XSP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	404,000	100		3,394		10		10	(3,384)				1,078		0001
Purchased Call/S&P 500 INDEX/SPX150TSD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/02/2022	11/01/2023	1	1,066,000	100	16,416						(6,524)				1,578		0001
Purchased Call/S&P 500 INDEX/SPX8157S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/12/2024	1	1,203,830	34395		33,298		19,646		19,646	(13,652)				5,328		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00V8Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2022	12/06/2023	1	2,470,000	3941.26	80,028			118,427		118,427	46,027				5,291		0001
Purchased Call/S&P 500 INDEX/SPX715Y9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2022	10/27/2023	1	2,464,635	32862	61,720			67,372		67,372	5,150				3,352		0001
Purchased Call/S&P 500 INDEX/SPX8159X4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	1,226,535	34070		33,398		26,435		26,435	(6,963)				6,057		0001
Purchased Call/S&P 500 INDEX/SPX8152X6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2023	02/16/2024	1	1,116,281	33827		25,783		9,820		9,820	(15,963)				3,444		0001
Purchased Call/S&P 500 INDEX/SPXA050S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/16/2024	1	2,017,000	4151.32		53,854		59,630		59,630	5,777				7,447		0001
Purchased Call/S&P 500 INDEX/SPXH13X9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/16/2023	1	3,194,000	3677.95	63,880			115,640		115,640	42,286				3,344		0001
Purchased Call/S&P 500 INDEX/SPXF00S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	06/21/2024	1	1,047,000	100		14,553		3,763		3,763	(10,790)				4,461		0001
Purchased Call/S&P 500 INDEX/SPXA05CSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	1	458,000	4469.96	8,244						(1,370)				944		0001
Purchased Call/S&P 500 INDEX/SPX8158S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	1	1,562,486	34722		43,673		23,480		23,480	(20,192)				7,484		0001
Purchased Call/S&P 500 INDEX/SPXI13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	2,059,000	4365.69		60,123		52,019		52,019	(8,104)				8,772		0001
Purchased Call/S&P 500 INDEX/SPX9213S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	1,716,000	100		17,503		4,808		4,808	(12,695)				7,958		0001
Purchased Call/S&P 500 INDEX/SPX150U5S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/21/2022	11/17/2023	1	1,156,000	100	15,259			3,379		3,379	(4,707)				2,096		0001
Purchased Call/S&P 500 INDEX/SPX715Z8U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/19/2022	12/15/2023	1	1,119,296	32920	27,435			30,948		30,948	2,657				2,554		0001
Purchased Call/S&P 500 INDEX/SPX8156P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	2,137,000	4328.82		62,614		56,505		56,505	(6,109)				9,190		0001
Purchased Call/S&P 500 INDEX/SPXB052S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/21/2023	08/20/2024	1	3,257,000	4399.77		89,893		78,708		78,708	(11,185)				15,367		0001
Purchased Call/S&P 500 INDEX/SPXA051S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	1,444,000	4137.29		44,475		50,979		50,979	6,504				4,407		0001
Purchased Call/S&P 500 INDEX/SPX8156S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/25/2024	1	2,332,000	4328.82		68,328		61,656		61,656	(6,671)				10,010		0001
Purchased Call/S&P 500 INDEX/SPXC171Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/09/2023	1	1,162,243	3749	32,493			50,365		50,365	19,494				1,924		0001
Purchased Call/S&P 500 INDEX/SPXC17DSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/13/2024	1	2,999,000	4136.28		92,369		101,426		101,426	9,057				11,799		0001
Purchased Call/S&P 500 INDEX/SPXF00T5N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/05/2023	07/02/2024	1	1,894,000	100		23,486		5,390		5,390	(18,096)				8,235		0001
Purchased Call/S&P 500 INDEX/SPXC174SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	1	3,210,000	3963.94	105,288			155,146		155,146	63,337				6,453		0001
Purchased Call/S&P 500 INDEX/SPXA05TSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	1	2,023,000	4136.28		60,083		65,948		65,948	5,865				7,994		0001
Purchased Call/S&P 500 INDEX/SPXA05ESY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	1	1,544,000	3878.44	50,489			77,508		77,508	28,983				3,659		0001
Purchased Call/S&P 500 INDEX/SPXF00KSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	05/10/2024	1	1,216,000	100		17,632		13,966		13,966	(3,666)				4,752		0001
Purchased Call/S&P 500 INDEX/SPX8216SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2022	10/13/2023	1	3,395,000	100	30,216						(13,494)				3,204		0001
Purchased Call/S&P 500 INDEX/SPXE00US1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/23/2022	11/22/2023	1	1,756,000	100	30,554						(14,960)				3,346		0001
Purchased Call/S&P 500 INDEX/SPXH13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	1	2,053,000	4026.12	52,557			73,241		73,241	29,760				4,092		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	1,775,000	4399.77		46,328		40,599		40,599	(5,728)				8,387		0001
Purchased Call/S&P 500 INDEX/SPXB051$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	1,598,000	4499.38		42,187		32,072		32,072	(10,116)				7,399		0001
Purchased Call/S&P 500 INDEX/SPXC17D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/06/2024	1	2,470,000	4138.12		74,100		82,031		82,031	7,931				9,566		0001
Purchased Call/S&P 500 INDEX/SPX821UST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	2,653,000	4388.71		79,590		67,130		67,130	(12,460)				11,281		0001
Purchased Call/S&P 500 INDEX/SPX821YST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2024	1	2,227,000	4522.79		63,915		44,737		44,737	(19,177)				9,925		0001
Purchased Call/S&P 500 INDEX/SPXF00V$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/12/2024	1	552,000	100		4,692		1,465		1,465	(3,227)				2,443		0001
Purchased Call/S&P 500 INDEX/SPX8152$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2023	02/23/2024	1	1,312,677	32817		35,175		38,134		38,134	2,959				4,151		0001
Purchased Call/S&P 500 INDEX/SPX8157$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2023	07/16/2024	1	1,552,906	34509		42,352		23,223		23,223	(19,129)				6,921		0001
Purchased Call/S&P 500 INDEX/SPX150V$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	11/28/2022	11/27/2023	1	1,252,000	100	9,265						(1,589)				2,495		0001
Purchased Call/S&P 500 INDEX/SPXI139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	1,721,000	4002.87		51,458		65,083		65,083	13,625				5,924		0001
Purchased Call/S&P 500 INDEX/SPXF00A$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/06/2023	03/05/2024	1	523,000	4599.01		2,824		44		44	(2,780)				1,715		0001
Purchased Call/S&P 500 INDEX/SPXE00Y$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/19/2022	12/15/2023	1	2,054,000	100	25,470			13,866		13,866	(17,474)				4,686		0001
Purchased Call/S&P 500 INDEX/SPX2500$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	02/13/2023	02/09/2024	1	1,815,000	100		32,489		4,003		4,003	(28,486)				5,457		0001
Purchased Call/S&P 500 INDEX/SPX150X$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	01/03/2023	12/29/2023	1	1,193,000	100		16,225					(16,225)				2,962		0001
Purchased Call/S&P 500 INDEX/SPX821LSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	2,103,000	4119.21		72,974		85,151		85,151	12,177				6,129		0001
Purchased Call/S&P 500 INDEX/SPXJ139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	358,000	4720.73		6,766		1,396		1,396	(5,371)				1,671		0001
Purchased Call/S&P 500 INDEX/SPXA05C$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	1	622,000	4472.9	8,273						(1,429)				1,128		0001
Purchased Call/S&P 500 INDEX/SPX8217$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	1	1,409,000	3719.98	44,243			82,586		82,586	32,709				1,564		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	1,258,000	4515.77		18,115		14,171		14,171	(3,944)				6,062		0001
Purchased Call/S&P 500 INDEX/SPX821FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	1	4,638,000	3824.14		106,674		167,772		167,772	61,098				11,768		0001
Purchased Call/S&P 500 INDEX/SPXA05D$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	1	631,000	4365.81	11,800			2		2	(4,163)				1,372		0001
Purchased Call/S&P 500 INDEX/SPXI13K$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	1	1,592,000	4167.87		50,148		53,631		53,631	3,483				6,081		0001
Purchased Call/S&P 500 INDEX/SPXC17A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/05/2024	1	1,630,000	4048.42		49,063		60,729		60,729	11,666				5,345		0001
Purchased Call/S&P 500 INDEX/SPXF001$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/01/2023	04/30/2024	1	1,672,000	100		20,064		2,749		2,749	(17,315)				6,386		0001
Purchased Call/S&P 500 INDEX/SPX2501$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	03/13/2023	03/08/2024	1	1,248,000	100		29,702		52,321		52,321	22,619				4,131		0001
Purchased Call/S&P 500 INDEX/SPXC176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/18/2023	1	4,188,000	3817.66	136,110			218,425		218,425	83,161				9,742		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,205,000	4472.16		64,386		48,933		48,933	(15,453)				9,759		0001
Purchased Call/S&P 500 INDEX/SPXA059$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	1	561,000	100	4,039						(342)				294		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/28/2024	1	2,308,792	4205		39,067		40,313		40,313	1,246				9,380		0001
Purchased Call/S&P 500 INDEX/SPXC17BSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	2,842,806	3894		105,646		139,927		139,927	34,281				9,615		0001
Purchased Call/S&P 500 INDEX/SPX1407SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/08/2024	1	1,870,000	100		31,042		32,803		32,803	1,761				6,764		0001
Purchased Call/S&P 500 INDEX/SPXI13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/24/2024	1	1,988,000	4328.82		53,080		47,850		47,850	(5,229)				8,517		0001
Purchased Call/S&P 500 INDEX/SPXA05QS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/17/2023	04/15/2024	1	1,851,000	4151.32		53,679		59,316		59,316	5,637				6,817		0001
Purchased Call/S&P 500 INDEX/SPXH13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	1	1,356,000	3817.66	30,781			48,479		48,479	17,528				3,174		0001
Purchased Call/S&P 500 INDEX/SPXC173S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/20/2023	1	1,786,000	3949.94	44,114			67,280		67,280	27,937				3,338		0001
Purchased Call/S&P 500 INDEX/SPXA05SS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/03/2023	05/03/2024	1	2,907,000	4090.75		85,175		97,451		97,451	12,276				11,181		0001
Purchased Call/S&P 500 INDEX/SPXG002S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/15/2023	08/15/2024	1	1,760,000	4437.86		44,880		37,650		37,650	(7,230)				8,240		0001
Purchased Call/S&P 500 INDEX/SPX821FS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	1	2,154,000	3824.14		63,974		101,530		101,530	37,556				5,466		0001
Purchased Call/S&P 500 INDEX/SPXC172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	1	1,398,000	3991.73	39,983			59,163		59,163	24,795				2,481		0001
Purchased Call/S&P 500 INDEX/SPXB053SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/12/2023	09/12/2024	1	1,126,000	4461.9		29,614		24,421		24,421	(5,192)				5,497		0001
Purchased Call/S&P 500 INDEX/SPXH13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/08/2023	1	1,400,040	3825	18,721			32,708		32,708	12,726				2,288		0001
Purchased Call/S&P 500 INDEX/SPX81555K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/01/2023	05/31/2024	1	2,545,516	4180		91,527		105,276		105,276	13,749				10,406		0001
Purchased Call/S&P 500 INDEX/SPXG001SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/14/2023	08/12/2024	1	1,846,000	100		25,106		8,149		8,149	(16,956)				8,602		0001
Purchased Call/S&P 500 INDEX/SPXE00PS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/17/2022	10/13/2023	1	1,824,000	100	29,184			6,243		6,243	(16,944)				1,721		0001
Purchased Call/S&P 500 INDEX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2023	04/29/2024	1	3,260,000	4167.87		98,778		105,888		105,888	7,110				12,422		0001
Purchased Call/S&P 500 INDEX/SPX8159SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2023	09/27/2024	1	2,120,979	33666		54,622		53,251		53,251	(1,370)				10,576		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/26/2024	1	1,741,724	4069		20,822		26,326		26,326	5,504				4,952		0001
Purchased Call/S&P 500 INDEX/SPXC178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/11/2024	1	1,640,000	3969.61		50,348		70,987		70,987	20,639				4,356		0001
Purchased Call/S&P 500 INDEX/SPX821FS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	1	2,438,000	3824.14		79,723		126,998		126,998	47,276				6,186		0001
Purchased Call/S&P 500 INDEX/SPX821TSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2023	06/04/2024	1	1,994,000	4273.79		59,621		57,284		57,284	(2,336)				8,218		0001
Purchased Call/S&P 500 INDEX/SPXF005S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/29/2023	06/28/2024	1	1,209,000	100		14,871		1,322		1,322	(13,549)				5,218		0001
Purchased Call/S&P 500 INDEX/SPXE000SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2022	10/12/2023	1	2,629,000	100	16,826						(11,755)				2,383		0001
Purchased Call/S&P 500 INDEX/SPX821BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2023	1	1,889,087	34347	45,495			1		1	(33,364)				3,765		0001
Purchased Call/S&P 500 INDEX/SPXH13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/06/2023	1	3,025,000	3806.8	72,903			126,240		126,240	49,964				4,816		0001
Purchased Call/S&P 500 INDEX/SPXI13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/04/2024	1	1,649,000	4273.79		44,523		42,672		42,672	(1,851)				6,796		0001
Purchased Call/S&P 500 INDEX/SPXA059SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/04/2022	10/04/2023	1	543,000	4152.96	13,412			2,695		2,695	(2,253)				284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	1	440,000	4650.54		5,984		4,966		4,966	(1,018)				2,185		0001
Purchased Call/S&P 500 INDEX/SPXA05LS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2024	1	2,531,000	3951.57		75,171		98,820		98,820	23,649				8,637		0001
Purchased Call/S&P 500 INDEX/SPX150XSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/13/2023	01/16/2024	1	615,000	100		4,244		13		13	(4,231)				1,673		0001
Purchased Call/S&P 500 INDEX/SPX2506SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/11/2023	07/11/2024	1	327,000	100		3,662		1,109		1,109	(2,554)				1,445		0001
Purchased Call/S&P 500 INDEX/SPXA05WSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	06/03/2024	1	2,033,000	100		31,918		12,387		12,387	(19,531)				8,362		0001
Purchased Call/S&P 500 INDEX/SPXG00BS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/23/2024	1	2,619,000	100		39,809		31,313		31,313	(8,495)				12,987		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	452,000	4901.53		3,074		448		448	(2,626)				2,109		0001
Purchased Call/S&P 500 INDEX/SPX150W6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/14/2022	12/14/2023	1	444,000	100	3,685			8		8	(1,799)				1,006		0001
Purchased Call/S&P 500 INDEX/SPX8155S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2023	05/10/2024	1	1,504,575	33435		38,449		36,548		36,548	(1,901)				5,880		0001
Purchased Call/S&P 500 INDEX/SPXE00NSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/10/2022	10/06/2023	1	1,757,807	29297	45,084			87,745		87,745	12,590				1,127		0001
Purchased Call/S&P 500 INDEX/SPXE000S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2022	10/06/2023	1	2,026,000	100	16,816			4,070		4,070	(17,617)				1,299		0001
Purchased Call/S&P 500 INDEX/SPX821GS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	1,217,000	100		12,170		769		769	(11,401)				3,248		0001
Purchased Call/S&P 500 INDEX/SPXG003S3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2023	08/20/2024	1	1,340,000	100		14,740		11,787		11,787	(2,953)				6,322		0001
Purchased Call/S&P 500 INDEX/SPX150USD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/17/2022	11/16/2023	1	1,191,000	100	9,052						(3,407)				2,137		0001
Purchased Call/S&P 500 INDEX/SPX9216SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2023	09/09/2024	1	1,433,000	100		21,782		7,525		7,525	(14,257)				6,966		0001
Purchased Call/S&P 500 INDEX/SPX821WSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	1	1,908,000	4446.82		55,141		43,087		43,087	(12,054)				8,341		0001
Purchased Call/S&P 500 INDEX/SPXH13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	12/29/2023	1	1,856,246	33147		46,825		40,667		40,667	(6,158)				4,609		0001
Purchased Call/S&P 500 INDEX/SPXF000S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	1	2,715,000	3829.25	82,536			130,199		130,199	46,998				6,666		0001
Purchased Call/S&P 500 INDEX/SPXC176S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/11/2023	1	4,376,000	3990.56	146,596			208,425		208,425	83,131				9,718		0001
Purchased Call/S&P 500 INDEX/SPX715ZS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2022	11/16/2023	1	1,207,825	33551	31,279			9,205		9,205	(15,906)				2,167		0001
Purchased Call/S&P 500 INDEX/SPX1407S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2023	02/05/2024	1	3,776,000	4111.08		117,434		137,108		137,108	19,675				11,180		0001
Purchased Call/S&P 500 INDEX/SPXH13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023	1	1,372,535	33476	38,542			13,041		13,041	(18,508)				2,984		0001
Purchased Call/S&P 500 INDEX/SPXF00TSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/05/2023	07/01/2024	1	1,369,000	100		15,607		1,034		1,034	(14,573)				5,941		0001
Purchased Call/S&P 500 INDEX/SPXA05MSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	1,488,000	3936.97		45,235		59,504		59,504	14,269				5,137		0001
Purchased Call/S&P 500 INDEX/SPXA05JSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2024	1	2,962,000	4048.42		87,675		108,537		108,537	20,862				9,682		0001
Purchased Call/S&P 500 INDEX/SPXE00VSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/05/2022	12/01/2023	1	1,524,000	100	20,422						(7,283)				3,141		0001
Purchased Call/S&P 500 INDEX/SPX821BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2022	11/09/2023	1	1,051,000	100	5,465						(2,485)				1,740		0001
Purchased Call/S&P 500 INDEX/SPXJ131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	1	631,000	4869.51		4,859		1,461		1,461	(3,397)				3,085		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13$ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	1	621,000	4890.47		1,242		111		111	(1,131)				2,539		0001
Purchased Call/S&P 500 INDEX/SPX8210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2023	04/29/2024	1	1,206,000	4135.35		32,803		36,504		36,504	3,700				4,596		0001
Purchased Call/S&P 500 INDEX/SPXJ136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/29/2024	1	1,557,000	4588.96		40,326		26,007		26,007	(14,319)				7,093		0001
Purchased Call/S&P 500 INDEX/SPXF00LS$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/22/2023	05/17/2024	1	1,156,000	100		16,762		5,748		5,748	(11,014)				4,588		0001
Purchased Call/S&P 500 INDEX/SPXF00U$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2023	07/08/2024	1	2,183,000	100		35,365		10,960		10,960	(24,405)				9,594		0001
Purchased Call/S&P 500 INDEX/SPXE00P$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/17/2022	10/13/2023	1	1,222,000	100	17,841			2,484		2,484	(12,975)				1,153		0001
Purchased Call/S&P 500 INDEX/SPXI13L$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	1	374,000	4638.8		1,833		372		372	(1,460)				1,448		0001
Purchased Call/S&P 500 INDEX/SPX8210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	1	3,286,000	4154.87		96,608		106,016		106,016	9,408				12,192		0001
Purchased Call/S&P 500 INDEX/SPXA05HS$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/08/2023	02/08/2024	1	4,151,000	4117.86		99,624		116,777		116,777	17,153				12,434		0001
Purchased Call/S&P 500 INDEX/SPXA05HS$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/08/2023	02/08/2024	1	2,500,000	4117.86		78,500		91,181		91,181	12,681				7,489		0001
Purchased Call/S&P 500 INDEX/SPX150T$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/28/2022	10/27/2023	1	1,144,000	100	12,355						(3,656)				1,556		0001
Purchased Call/S&P 500 INDEX/SPX821Y$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2024	1	1,418,000	4522.79		36,017		25,465		25,465	(10,552)				6,309		0001
Purchased Call/S&P 500 INDEX/SPX821R$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	1	2,443,000	4115.24		77,687		85,470		85,470	7,783				9,843		0001
Purchased Call/S&P 500 INDEX/SPXH13R$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/18/2023	1	2,766,000	3817.66	64,171			101,424		101,424	36,799				6,434		0001
Purchased Call/S&P 500 INDEX/SPXC178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/08/2024	1	1,771,000	4109.11		52,245		60,469		60,469	8,225				6,406		0001
Purchased Call/S&P 500 INDEX/SPXC170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/07/2024	1	2,435,000	4138.12		75,729		83,859		83,859	8,130				9,452		0001
Purchased Call/S&P 500 INDEX/SPX9210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2023	07/22/2024	1	1,610,000	100		23,828		2,912		2,912	(20,916)				7,249		0001
Purchased Call/S&P 500 INDEX/SPXA050$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/20/2023	04/19/2024	1	536,000	4687.31		1,715		101		101	(1,614)				1,994		0001
Purchased Call/S&P 500 INDEX/SPXF001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN30JCEQV1H4R804	01/04/2023	01/03/2024	1	355,000	100		2,734		1,025		1,025	(1,709)				906		0001
Purchased Call/S&P 500 INDEX/SPX9210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2023	07/23/2024	1	1,570,000	100		18,212		1,523		1,523	(16,689)				7,081		0001
Purchased Call/S&P 500 INDEX/SPXI130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	281,000	4628.54		1,433		530		530	(903)				1,130		0001
Purchased Call/S&P 500 INDEX/SPXH130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	1	1,208,000	3852.36	27,542			42,637		42,637	15,717				2,810		0001
Purchased Call/S&P 500 INDEX/SPX8157$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/24/2023	07/23/2024	1	1,338,652	35228		38,516		11,475		11,475	(27,041)				6,038		0001
Purchased Call/S&P 500 INDEX/SPXC176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2022	12/14/2023	1	2,201,000	3995.32	73,513			103,344		103,344	40,987				4,989		0001
Purchased Call/S&P 500 INDEX/SPXH13K$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023	1	2,475,000	3806.8	68,063			117,743		117,743	46,757				3,993		0001
Purchased Call/S&P 500 INDEX/SPX821G$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,008,000	100		20,765		825		825	(19,940)				2,690		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	637,000	4708.28		5,542		5,857		5,857	315				3,194		0001
Purchased Call/S&P 500 INDEX/SPXC171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	1	397,000	3991.13	15,801			22,535		22,535	10,224				632		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9217$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	1	1,042,000	100		16,255		6,393		6,393	(9,862)				5,087		0001
Purchased Call/S&P 500 INDEX/SPXF00ESV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2023	04/03/2024	1	1,737,000	100		25,013		13,338		13,338	(11,675)				6,200		0001
Purchased Call/S&P 500 INDEX/SPXF00LSE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/22/2023	05/21/2024	1	1,938,000	100		24,225		8,021		8,021	(16,204)				7,759		0001
Purchased Call/S&P 500 INDEX/SPXA05BSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	1	459,000	4253.18	7,803			10		10	(3,774)				700		0001
Purchased Call/S&P 500 INDEX/SPXC178ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024	1	2,540,000	3928.86		80,518		113,551		113,551	33,033				6,972		0001
Purchased Call/S&P 500 INDEX/SPXJ138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	2,431,000	4404.33		65,151		56,462		56,462	(8,689)				11,399		0001
Purchased Call/S&P 500 INDEX/SPXJ132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	1	1,340,000	4409.53		33,768		28,013		28,013	(5,755)				5,889		0001
Purchased Call/S&P 500 INDEX/SPXH13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/12/2023	1	1,368,288	.3582	22,718			39,567		39,567	13,047				1,240		0001
Purchased Call/S&P 500 INDEX/SPXC173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/20/2023	1	2,544,000	3949.94	84,461			128,386		128,386	53,177				4,755		0001
Purchased Call/S&P 500 INDEX/SPXI133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	1	518,000	4321.52		12,484		4,041		4,041	(8,442)				1,598		0001
Purchased Call/S&P 500 INDEX/SPXF00HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/29/2024	1	360,000	100		2,880		690		690	(2,190)				1,372		0001
Purchased Call/S&P 500 INDEX/SPXG005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2023	08/30/2024	1	308,000	100		2,402		682		682	(1,720)				1,475		0001
Purchased Call/S&P 500 INDEX/SPXJ136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	2,812,000	4588.96		78,736		50,544		50,544	(28,192)				12,853		0001
Purchased Call/S&P 500 INDEX/SPXA059SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	1	552,000	4357.67	6,403						(1,095)				289		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	1	468,000	4953.92		2,808		436		436	(2,372)				2,242		0001
Purchased Call/S&P 500 INDEX/SPXC176SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/19/2023	1	2,484,000	3817.66	81,475			130,410		130,410	49,526				5,815		0001
Purchased Call/S&P 500 INDEX/SPX8156SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/27/2023	06/27/2024	1	3,379,000	4378.41		101,032		86,164		86,164	(14,868)				14,558		0001
Purchased Call/S&P 500 INDEX/SPXC17BSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/09/2024	1	3,988,000	4109.11		112,063		129,686		129,686	17,623				14,462		0001
Purchased Call/S&P 500 INDEX/SPXE00T$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2022	11/20/2023	1	1,736,000	3965.34	45,136			67,757		67,757	27,359				3,245		0001
Purchased Call/S&P 500 INDEX/SPXG003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/23/2024	1	414,000	100		3,395		1,038		1,038	(2,356)				1,962		0001
Purchased Call/S&P 500 INDEX/SPXH13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023	1	1,492,000	3770.55	35,510			62,163		62,163	23,994				2,375		0001
Purchased Call/S&P 500 INDEX/SPX9213S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/12/2024	1	1,340,000	4468.83		36,716		29,231		29,231	(7,485)				6,244		0001
Purchased Call/S&P 500 INDEX/SPX821XSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/10/2023	07/09/2024	1	1,335,000	100		14,819		5,125		5,125	(9,694)				5,878		0001
Purchased Call/S&P 500 INDEX/SPX2505$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/24/2024	1	1,266,000	100		21,522		7,330		7,330	(14,192)				5,101		0001
Purchased Call/S&P 500 INDEX/SPX8155SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/30/2023	05/28/2024	1	1,224,454	33093		32,153		36,108		36,108	3,955				4,975		0001
Purchased Call/S&P 500 INDEX/SPXJ137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	1	327,000	4922.82		2,518		214		214	(2,304)				1,499		0001
Purchased Call/S&P 500 INDEX/SPXH13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/06/2023	1	2,725,000	3806.8	86,383			150,805		150,805	60,607				4,338		0001
Purchased Call/S&P 500 INDEX/SPX8153$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	03/28/2024	1	1,031,499	33274		27,961		26,661		26,661	(1,300)				3,622		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05S$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	575,000	100		3,968		789		789	(3,178)				2,237		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	1	5,909,000	3822.39	138,271			219,988		219,988	78,932				14,089		0001
Purchased Call/S&P 500 INDEX/SPXE00S$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023	1	2,242,000	3856.1	64,794			110,559		110,559	45,312				3,319		0001
Purchased Call/S&P 500 INDEX/SPX140B$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	07/19/2024	1	2,029,000	100		17,652		2,312		2,312	(15,340)				9,089		0001
Purchased Call/S&P 500 INDEX/SPX821T$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	06/04/2024	1	2,139,000	100		24,812		8,864		8,864	(15,949)				8,816		0001
Purchased Call/S&P 500 INDEX/SPXA05W$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2024	1	3,032,000	100		62,762		39,550		39,550	(23,212)				12,547		0001
Purchased Call/S&P 500 INDEX/SPX8151$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2023	02/09/2024	1	1,320,902	33869		36,942		9,406		9,406	(27,536)				3,972		0001
Purchased Call/S&P 500 INDEX/SPXI13J$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	477,000	4608.85		2,767		445		445	(2,321)				1,805		0001
Purchased Call/S&P 500 INDEX/SPXC17D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/07/2024	1	1,667,000	4138.12		45,342		50,133		50,133	4,791				6,471		0001
Purchased Call/S&P 500 INDEX/SPXH13P$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023	1	1,829,000	3998.84	46,640			65,432		65,432	26,184				3,889		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2023	07/30/2024	1	1,281,000	100		20,240		1,949		1,949	(18,291)				5,845		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2022	10/20/2023	1	1,889,000	100	26,824			8,369		8,369	(14,396)				2,211		0001
Purchased Call/S&P 500 INDEX/SPX2504$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/08/2023	05/06/2024	1	1,139,000	100		20,502		20,120		20,120	(382)				4,411		0001
Purchased Call/S&P 500 INDEX/SPX150Y$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/25/2023	01/24/2024	1	1,024,000	100		12,186		58		58	(12,128)				2,886		0001
Purchased Call/S&P 500 INDEX/SPX715Z$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/01/2023	1	1,136,186	34430	27,339			21		21	(18,929)				2,341		0001
Purchased Call/S&P 500 INDEX/SPXI13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	1	359,000	5051.19		718		35		35	(683)				1,518		0001
Purchased Call/S&P 500 INDEX/SPXF004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2023	01/26/2024	1	295,000	100		2,655					(2,655)				839		0001
Purchased Call/S&P 500 INDEX/SPX8219$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/17/2023	1	2,067,000	100	35,346			2,182		2,182	(16,945)				3,748		0001
Purchased Call/S&P 500 INDEX/SPXG00985	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/18/2023	09/16/2024	1	1,227,000	100		23,436		13,106		13,106	(10,330)				6,025		0001
Purchased Call/S&P 500 INDEX/SPXJ139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	1	412,000	4729.07		7,540		1,377		1,377	(6,163)				1,911		0001
Purchased Call/S&P 500 INDEX/SPX150W$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/12/2022	12/08/2023	1	1,110,000	100	15,873						(8,682)				2,413		0001
Purchased Call/S&P 500 INDEX/SPXI134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	381,000	4249.05		10,097		6,960		6,960	(3,136)				1,205		0001
Purchased Call/S&P 500 INDEX/SPXA051$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/12/2024	1	3,868,000	4137.29		117,974		135,440		135,440	17,466				11,762		0001
Purchased Call/S&P 500 INDEX/SPXF00W$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	2,572,000	4565.72		75,102		49,229		49,229	(25,874)				11,522		0001
Purchased Call/S&P 500 INDEX/SPXA05T$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	2,792,000	4109.9		87,669		98,148		98,148	10,480				11,057		0001
Purchased Call/S&P 500 INDEX/SPX821G$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	1	1,348,000	4019.81		43,271		56,269		56,269	12,998				3,783		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/26/2024	1	2,309,000	4433.31		59,803		50,519		50,519	(9,284)				10,994		0001
Purchased Call/S&P 500 INDEX/SPX9210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,389,000	4554.64		67,609		45,552		45,552	(22,056)				10,793		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821HS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	1,869,000	4016.95		59,621		77,488		77,488	17,867				5,268		0001
Purchased Call/S&P 500 INDEX/SPX9215SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/03/2024	1	4,057,000	100		45,033		7,031		7,031	(38,002)				19,549		0001
Purchased Call/S&P 500 INDEX/SPX821IS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	2,045,000	4076.6		66,667		80,894		80,894	14,227				5,936		0001
Purchased Call/S&P 500 INDEX/SPXA05USS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	3,472,000	4192.63		106,243		110,106		110,106	3,863				13,930		0001
Purchased Call/S&P 500 INDEX/SPX9210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/22/2024	1	1,902,000	4554.64		46,409		31,618		31,618	(14,791)				8,564		0001
Purchased Call/S&P 500 INDEX/SPX150USK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	11/18/2022	11/17/2023	1	578,000	100	3,988						(750)				1,048		0001
Purchased Call/S&P 500 INDEX/SPXF008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	02/24/2023	02/23/2024	1	339,000	100		2,780		55		55	(2,725)				1,072		0001
Purchased Call/S&P 500 INDEX/SPX821MS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	4,041,000	3891.93		105,066		144,162		144,162	39,096				13,667		0001
Purchased Call/S&P 500 INDEX/SPX821NSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	1	1,906,000	4100.6		53,368		62,587		62,587	9,219				6,821		0001
Purchased Call/S&P 500 INDEX/SPXH13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	1	1,823,000	3844.82	41,747			64,869		64,869	23,503				4,450		0001
Purchased Call/S&P 500 INDEX/SPXF00ASJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/06/2023	03/05/2024	1	1,050,000	100		18,585		26,209		26,209	7,624				3,443		0001
Purchased Call/S&P 500 INDEX/SPXE00MSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	10/05/2022	10/05/2023	1	2,202,000	3783.28	65,620			120,658		120,658	50,691				1,289		0001
Purchased Call/S&P 500 INDEX/SPXE00YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	12/19/2022	12/19/2023	1	452,000	100	3,661			29		29	(3,177)				1,058		0001
Purchased Call/S&P 500 INDEX/SPX150VS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	11/28/2022	11/27/2023	1	1,435,000	100	19,086						(8,231)				2,860		0001
Purchased Call/S&P 500 INDEX/SPXB17YSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/04/2022	10/04/2023	1	362,000	4003.22	14,263			16,083		16,083	7,825				189		0001
Purchased Call/S&P 500 INDEX/SPX1407S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/03/2023	06/28/2024	1	1,191,000	100		28,227		5,487		5,487	(22,739)				5,141		0001
Purchased Call/S&P 500 INDEX/SPX150US8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	11/14/2022	11/10/2023	1	1,863,000	100	14,531						(7,319)				3,122		0001
Purchased Call/S&P 500 INDEX/SPXG000S4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	08/07/2023	08/02/2024	1	1,691,000	100		27,902		9,961		9,961	(17,941)				7,754		0001
Purchased Call/S&P 500 INDEX/SPXA05BSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	1	719,000	4177.77	16,106			6,241		6,241	(2,803)				1,097		0001
Purchased Call/S&P 500 INDEX/SPXI13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	1	573,000	4698.78		1,948		272		272	(1,676)				2,224		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/29/2023	07/01/2024	1	1,648,000	4396.44		49,110		40,716		40,716	(8,395)				7,152		0001
Purchased Call/S&P 500 INDEX/SPX8150SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	12/27/2022	12/22/2023	1	1,162,138	33204	30,855			17,915		17,915	(9,953)				2,771		0001
Purchased Call/S&P 500 INDEX/SPX1408S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/14/2023	07/12/2024	1	1,013,000	100		9,218		1,744		1,744	(7,474)				4,483		0001
Purchased Call/S&P 500 INDEX/SPXF007SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	02/21/2023	02/16/2024	1	2,625,000	100		35,438		4,422		4,422	(31,016)				8,100		0001
Purchased Call/S&P 500 INDEX/SPX821BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/24/2023	1	1,589,000	100	21,293						(7,573)				3,084		0001
Purchased Call/S&P 500 INDEX/SPX9217S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2023	09/13/2024	1	1,111,000	100		9,221		2,329		2,329	(6,892)				5,432		0001
Purchased Call/S&P 500 INDEX/SPXC17DSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/01/2023	05/01/2024	1	2,590,000	4167.87		88,837		94,491		94,491	5,654				9,916		0001
Purchased Call/S&P 500 INDEX/SPXB050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/27/2023	07/29/2024	1	1,951,000	4537.41		59,310		41,238		41,238	(18,072)				8,888		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150Y5D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/23/2023	01/23/2024	1	475,000	100		4,180					(4,180)				1,333		0001
Purchased Call/S&P 500 INDEX/SPXF00H5I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/24/2023	04/23/2024	1	1,673,000	100		26,099		12,174		12,174	(13,925)				6,284		0001
Purchased Call/S&P 500 INDEX/SPXA05JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	1,402,000	4048.42		41,499		51,315		51,315	9,816				4,612		0001
Purchased Call/S&P 500 INDEX/SPXC174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023	1	1,407,000	3957.63	36,160			53,757		53,757	21,934				2,852		0001
Purchased Call/S&P 500 INDEX/SPXA05C5G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023	1	498,000	4524.45	5,428						(856)				931		0001
Purchased Call/S&P 500 INDEX/SPXF00FSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2023	04/11/2024	1	2,246,000	100		70,075		76,516		76,516	6,441				8,187		0001
Purchased Call/S&P 500 INDEX/SPXH13W5O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	1	2,738,179	3997		30,476		40,621		40,621	10,146				7,447		0001
Purchased Call/S&P 500 INDEX/SPX8217SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/18/2023	1	1,264,793	3720	14,712			26,593		26,593	9,888				1,404		0001
Purchased Call/S&P 500 INDEX/SPX8152S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/17/2023	02/15/2024	1	1,298,199	4148		30,471		45,260		45,260	14,789				3,991		0001
Purchased Call/S&P 500 INDEX/SPX821BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023	1	1,338,276	4080	34,397			47,370		47,370	28,322				2,735		0001
Purchased Call/S&P 500 INDEX/SPXI13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	1	1,787,000	4167.87		48,606		52,077		52,077	3,471				6,826		0001
Purchased Call/S&P 500 INDEX/SPXA05PS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	2,486,000	4109.11		69,359		80,137		80,137	10,778				9,039		0001
Purchased Call/S&P 500 INDEX/SPXF00LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	12/22/2023	1	6,510,000	4050		63,535		35,424		35,424	(28,111)				15,522		0001
Purchased Call/S&P 500 INDEX/SPXI13P5Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	1,329,000	4145.58		36,946		39,697		39,697	2,751				5,343		0001
Purchased Call/S&P 500 INDEX/SPXG004S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2023	08/26/2024	1	2,449,000	100		35,511		16,142		16,142	(19,369)				11,661		0001
Purchased Call/S&P 500 INDEX/SPXH13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	1	5,262,000	3856.1	111,028			189,014		189,014	77,607				7,790		0001
Purchased Call/S&P 500 INDEX/SPXA05BSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	1	468,000	100	3,370						(1,322)				714		0001
Purchased Call/S&P 500 INDEX/SPXI13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2023	06/06/2024	1	1,430,806	4284		16,256		15,710		15,710	(546)				5,921		0001
Purchased Call/S&P 500 INDEX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2023	04/15/2024	1	1,129,576	4138		29,009		40,850		40,850	11,841				4,160		0001
Purchased Call/S&P 500 INDEX/SPXF00JSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2023	05/08/2024	1	1,072,000	100		16,509		13,157		13,157	(3,352)				4,171		0001
Purchased Call/S&P 500 INDEX/SPXH13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/10/2023	1	2,236,041	3993	43,982			65,134		65,134	27,345				3,747		0001
Purchased Call/S&P 500 INDEX/SPXJ138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/06/2024	1	2,973,412	4478		34,428		26,997		26,997	(7,431)				13,723		0001
Purchased Call/S&P 500 INDEX/SPXA05VSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	2,782,000	4179.83		88,468		92,536		92,536	4,068				11,373		0001
Purchased Call/S&P 500 INDEX/SPX8155M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2023	06/04/2024	1	1,147,934	33763		29,877		24,541		24,541	(5,335)				4,731		0001
Purchased Call/S&P 500 INDEX/SPX821GSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2023	01/22/2024	1	2,070,000	4019.81		65,826		85,753		85,753	19,927				5,784		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	12/15/2023	1	9,000,000	4250		46,420		105,139		105,139	58,719				20,534		0001
Purchased Call/S&P 500 INDEX/SPXA05W5C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	06/03/2024	1	2,341,000	4273.79		69,996		66,988		66,988	(3,008)				9,629		0001
Purchased Call/S&P 500 INDEX/SPXI13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	3,733,000	4091.95		105,271		123,163		123,163	17,893				13,643		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2500SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/23/2023	02/23/2024	1	424,000	100		3,265					(3,265)				1,341		0001
Purchased Call/S&P 500 INDEX/SPXF00ESU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/04/2023	04/01/2024	1	1,372,000	100		18,659		8,960		8,960	(9,700)				4,871		0001
Purchased Call/S&P 500 INDEX/SPXA05QS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/17/2023	04/17/2024	1	3,011,000	4151.32		88,222		97,417		97,417	9,195				11,144		0001
Purchased Call/S&P 500 INDEX/SPXG004ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/29/2023	08/29/2024	1	2,596,000	4497.63		70,611		55,441		55,441	(15,171)				12,417		0001
Purchased Call/S&P 500 INDEX/SPXA05NS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/27/2023	03/25/2024	1	4,019,000	100		65,108		47,350		47,350	(17,758)				13,994		0001
Purchased Call/S&P 500 INDEX/SPX8157SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2023	07/15/2024	1	1,058,774	4505		29,149		11,307		11,307	(17,843)				4,711		0001
Purchased Call/S&P 500 INDEX/SPX9212SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/05/2024	1	1,467,000	4518.44		37,849		27,888		27,888	(9,961)				6,760		0001
Purchased Call/S&P 500 INDEX/SPXJ131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	1	539,000	4925.35		2,965		863		863	(2,101)				2,635		0001
Purchased Call/S&P 500 INDEX/SPX9215SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/04/2024	1	2,069,000	4496.83		54,001		42,436		42,436	(11,565)				9,984		0001
Purchased Call/S&P 500 INDEX/SPX9211ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,093,000	4576.73		72,627		46,261		46,261	(26,366)				9,582		0001
Purchased Call/S&P 500 INDEX/SPXI13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	04/01/2024	1	4,094,000	4124.51		103,169		118,880		118,880	15,711				14,534		0001
Purchased Call/S&P 500 INDEX/SPX1407SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/18/2024	1	1,927,000	100		34,686		33,367		33,367	(1,319)				6,576		0001
Purchased Call/S&P 500 INDEX/SPXF00XSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/26/2023	07/25/2024	1	1,007,000	100		14,098		1,280		1,280	(12,818)				4,557		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	1	1,991,922	4275		17,955		17,304		17,304	(651)				9,932		0001
Purchased Call/S&P 500 INDEX/SPX150VSQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/05/2022	12/01/2023	1	2,100,000	100	15,330						(2,311)				4,328		0001
Purchased Call/S&P 500 INDEX/SPX150YST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/30/2023	01/26/2024	1	2,182,000	100		24,220					(24,220)				6,203		0001
Purchased Call/S&P 500 INDEX/SPXI13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	1	311,000	4690.51		1,057		162		162	(896)				1,196		0001
Purchased Call/S&P 500 INDEX/SPXG003S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2023	08/20/2024	1	1,094,000	100		17,723		7,209		7,209	(10,514)				5,162		0001
Purchased Call/S&P 500 INDEX/SPX715YS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/24/2022	10/20/2023	1	2,797,430	31083	75,789			139,283		139,283	39,961				3,274		0001
Purchased Call/S&P 500 INDEX/SPXJ132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2023	07/15/2024	1	1,021,000	100		28,384		22,239		22,239	(6,145)				4,543		0001
Purchased Call/S&P 500 INDEX/SPXA05NS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/28/2023	03/28/2024	1	1,378,000	3971.27		40,238		51,919		51,919	11,681				4,838		0001
Purchased Call/S&P 500 INDEX/SPXI13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	1	1,694,000	4136.28		47,432		52,115		52,115	4,683				6,680		0001
Purchased Call/S&P 500 INDEX/SPXG00AS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/21/2023	11/22/2023	1	6,525,000	4180		47,400		60,328		60,328	12,928				12,432		0001
Purchased Call/S&P 500 INDEX/SPXA05QSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/18/2022	11/20/2023	1	487,000	4242.91	15,243			75		75	(4,518)				910		0001
Purchased Call/S&P 500 INDEX/SPXH13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/21/2023	1	1,319,280	3950	17,538			25,755		25,755	10,341				2,490		0001
Purchased Call/S&P 500 INDEX/SPX2506S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/05/2023	06/05/2024	1	509,000	100		4,174		869		869	(3,305)				2,102		0001
Purchased Call/S&P 500 INDEX/SPXF00DSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/27/2023	03/25/2024	1	1,982,000	3977.53		58,865		76,029		76,029	17,163				6,901		0001
Purchased Call/S&P 500 INDEX/SPXA05JSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/22/2023	05/21/2024	1	3,269,000	4192.63		96,436		99,817		99,817	3,382				13,087		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00X$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	2,075,000	4566.75		60,798		40,170		40,170	(20,627)				9,406		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/23/2023	1	2,638,000	4436.01		71,490		60,038		60,038	(11,452)				12,504		0001
Purchased Call/S&P 500 INDEX/SPXE00XSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2022	12/12/2023	1	1,561,000	100	16,078			697		697	(9,174)				3,491		0001
Purchased Call/S&P 500 INDEX/SPXJ135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/25/2024	1	1,168,490	4564		13,783		9,691		9,691	(4,092)				5,288		0001
Purchased Call/S&P 500 INDEX/SPX8153$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/03/2023	03/28/2024	1	1,997,125	4109		60,259		88,872		88,872	28,613				7,012		0001
Purchased Call/S&P 500 INDEX/SPXC175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/04/2023	1	4,346,000	3998.84	142,549			200,703		200,703	80,844				9,170		0001
Purchased Call/S&P 500 INDEX/SPXJ13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	1	2,159,000	4433.31		59,157		49,872		49,872	(9,285)				10,311		0001
Purchased Call/S&P 500 INDEX/SPX821HS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	1	2,216,000	4016.22		70,690		91,813		91,813	21,123				6,273		0001
Purchased Call/S&P 500 INDEX/SPX150U$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/18/2022	11/20/2023	1	636,000	100	4,134						(676)				1,189		0001
Purchased Call/S&P 500 INDEX/SPX150Z$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/10/2023	02/09/2024	1	390,000	100	3,003			27		27	(2,976)				1,173		0001
Purchased Call/S&P 500 INDEX/SPXG003$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2023	08/22/2024	1	1,176,000	100		19,522		9,812		9,812	(9,710)				5,566		0001
Purchased Call/S&P 500 INDEX/SPXI13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	513,000	4665.73		2,052		390		390	(1,662)				1,996		0001
Purchased Call/S&P 500 INDEX/SPX8157S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/10/2023	07/09/2024	1	1,484,335	33735		42,087		33,792		33,792	(8,294)				6,535		0001
Purchased Call/S&P 500 INDEX/SPXA050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/16/2024	1	1,707,000	4151.32		52,917		58,344		58,344	5,427				6,302		0001
Purchased Call/S&P 500 INDEX/SPXC172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/13/2023	1	2,442,000	3957.25	79,609			122,107		122,107	51,480				4,239		0001
Purchased Call/S&P 500 INDEX/SPXC172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	1	2,623,000	3957.25	76,854			117,938		117,938	49,669				4,605		0001
Purchased Call/S&P 500 INDEX/SPXG00A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	09/22/2023	09/20/2024	1	491,000	100	3,584			2,788		2,788	(797)				2,425		0001
Purchased Call/S&P 500 INDEX/SPXH13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	1	587,000	4516.22		2,524		11		11	(2,514)				1,611		0001
Purchased Call/S&P 500 INDEX/SPXI13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	454,000	4987.25		1,271		64		64	(1,207)				1,923		0001
Purchased Call/S&P 500 INDEX/SPXF004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	01/27/2023	01/29/2024	1	440,000	100	3,300						(3,300)				1,267		0001
Purchased Call/S&P 500 INDEX/SPX9216$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2023	09/06/2024	1	1,134,000	100		14,629		4,479		4,479	(10,149)				5,488		0001
Purchased Call/S&P 500 INDEX/SPXI130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	1,642,000	4115.24		44,991		49,557		49,557	4,566				6,616		0001
Purchased Call/S&P 500 INDEX/SPXC174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2023	1	3,436,000	3963.94	114,419			168,831		168,831	69,067				6,848		0001
Purchased Call/S&P 500 INDEX/SPX1407$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/19/2024	1	2,282,000	100		38,109		34,614		34,614	(3,495)				6,292		0001
Purchased Call/S&P 500 INDEX/SPX150U$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/18/2022	11/17/2023	1	389,000	100	2,840						(881)				705		0001
Purchased Call/S&P 500 INDEX/SPXC175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	3,292,000	3963.51	79,337			116,099		116,099	46,552				7,157		0001
Purchased Call/S&P 500 INDEX/SPXA05V$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/30/2023	05/28/2024	1	5,239,000	4205.52		161,361		164,370		164,370	3,009				21,285		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/19/2024	1	1,034,640	33375		29,562		15,580		15,580	(13,982)				2,853		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/24/2024	1	307,000	100		2,487		1,961		1,961	(525)				1,524		0001
Purchased Call/S&P 500 INDEX/SPX8159F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2023	09/24/2024	1	1,460,445	33964		39,929		32,807		32,807	(7,122)				7,252		0001
Purchased Call/S&P 500 INDEX/SPX8218S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	11/03/2023	1	2,268,225	32403	61,954			99,863		99,863	34,550				3,461		0001
Purchased Call/S&P 500 INDEX/SPXH13WS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	1	1,816,000	3990.97		50,666		68,480		68,480	17,814				4,939		0001
Purchased Call/S&P 500 INDEX/SPX8158S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2023	07/30/2024	1	1,489,290	35459		40,614		11,153		11,153	(29,460)				6,796		0001
Purchased Call/S&P 500 INDEX/SPXG005SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	09/05/2024	1	423,000	100		3,384		962		962	(2,422)				2,044		0001
Purchased Call/S&P 500 INDEX/SPX8151S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2023	01/24/2024	1	1,079,603	33738		28,736		5,752		5,752	(22,984)				3,043		0001
Purchased Call/S&P 500 INDEX/SPXF00KSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	05/14/2024	1	3,046,000	100		32,288		18,459		18,459	(13,829)				12,011		0001
Purchased Call/S&P 500 INDEX/SPXJ139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	1	2,060,000	4467.71		52,736		42,046		42,046	(10,690)				9,553		0001
Purchased Call/S&P 500 INDEX/SPX821PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	1,693,000	4137.64		46,050		50,989		50,989	4,939				6,617		0001
Purchased Call/S&P 500 INDEX/SPXC17GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1	2,325,000	4409.53		67,425		55,477		55,477	(11,948)				10,254		0001
Purchased Call/S&P 500 INDEX/SPXC172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/13/2023	1	2,040,000	3957.25	50,796			78,248		78,248	33,105				3,541		0001
Purchased Call/S&P 500 INDEX/SPXF00M5X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/30/2023	05/30/2024	1	1,368,000	4205.52		37,346		38,083		38,083	737				5,581		0001
Purchased Call/S&P 500 INDEX/SPXG00BS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/25/2023	09/24/2024	1	1,611,000	100		14,499		11,939		11,939	(2,560)				8,000		0001
Purchased Call/S&P 500 INDEX/SPXB054S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/13/2023	09/13/2024	1	483,000	100		4,782		709		709	(4,073)				2,361		0001
Purchased Call/S&P 500 INDEX/SPXF001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2023	01/03/2024	1	321,228	4383		2,943		56		56	(2,887)				819		0001
Purchased Call/S&P 500 INDEX/SPX821CSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	1	1,949,000	100	42,098			60,287		60,287	21,921				4,447		0001
Purchased Call/S&P 500 INDEX/SPXF000SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/14/2023	06/14/2024	1	1,203,000	100		32,240		29,769		29,769	(2,472)				5,057		0001
Purchased Call/S&P 500 INDEX/SPXF00A5I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/06/2023	03/04/2024	1	2,306,000	100		38,280		30,193		30,193	(8,087)				7,538		0001
Purchased Call/S&P 500 INDEX/SPXC17FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/11/2024	1	3,058,000	4338.93		100,914		89,217		89,217	(11,697)				12,780		0001
Purchased Call/S&P 500 INDEX/SPXE000S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2022	10/19/2023	1	1,013,000	100	13,473			5,762		5,762	(6,922)				1,156		0001
Purchased Call/S&P 500 INDEX/SPXC172SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	1	4,369,000	3991.73	101,798			151,801		151,801	63,905				7,755		0001
Purchased Call/S&P 500 INDEX/SPXI13S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	1,372,000	4179.83		37,593		39,434		39,434	1,841				5,609		0001
Purchased Call/S&P 500 INDEX/SPXG003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2023	08/23/2024	1	436,000	100		3,575		1,361		1,361	(2,215)				2,067		0001
Purchased Call/S&P 500 INDEX/SPX715XSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/17/2023	1	2,546,000	3677.95	82,236			151,480		151,480	57,563				2,747		0001
Purchased Call/S&P 500 INDEX/SPX8152S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2023	02/15/2024	1	301,165	4148		11,433		12,640		12,640	1,208				926		0001
Purchased Call/S&P 500 INDEX/SPXC175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023	1	5,331,000	4076.57	129,543			169,872		169,872	68,056				10,986		0001
Purchased Call/S&P 500 INDEX/SPXG000SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/09/2023	08/08/2024	1	1,157,000	100		18,743		5,195		5,195	(13,548)				5,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2023	08/23/2024	1	362,000	4778.93		3,258		1,054		1,054	(2,204)				1,716		0001
Purchased Call/S&P 500 INDEX/SPXH13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	1	2,114,812	3998		35,898		48,142		48,142	12,244				5,644		0001
Purchased Call/S&P 500 INDEX/SPXF001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2023	01/04/2024	1	297,000	100		2,079		730		730	(1,349)				762		0001
Purchased Call/S&P 500 INDEX/SPXA05LSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	2,218,000	3951.57		66,540		86,546		86,546	20,006				7,613		0001
Purchased Call/S&P 500 INDEX/SPXE00QS5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2022	10/09/2023	1	1,241,000	100	14,023			11,945		11,945	(11,418)				974		0001
Purchased Call/S&P 500 INDEX/SPXI13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	1	449,000	4850.75		1,167		121		121	(1,047)				1,854		0001
Purchased Call/S&P 500 INDEX/SPXI13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	1	305,000	4615.23		1,861		106		106	(1,755)				1,092		0001
Purchased Call/S&P 500 INDEX/SPX8158S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2023	08/06/2024	1	1,087,034	35066		31,903		11,771		11,771	(20,131)				5,017		0001
Purchased Call/S&P 500 INDEX/SPXG006SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/08/2023	09/06/2024	1	1,034,000	100		9,720		3,810		3,810	(5,910)				5,004		0001
Purchased Call/S&P 500 INDEX/SPXJ133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	513,000	5059.59		1,385		90		90	(1,295)				2,286		0001
Purchased Call/S&P 500 INDEX/SPXA05B$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	1	519,000	100	3,685						(551)				792		0001
Purchased Call/S&P 500 INDEX/SPXG004SC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2023	08/27/2024	1	1,386,000	100		15,939		6,201		6,201	(9,738)				6,609		0001
Purchased Call/S&P 500 INDEX/SPX150WS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/16/2022	12/15/2023	1	920,000	100	6,072			148		148	(5,213)				2,099		0001
Purchased Call/S&P 500 INDEX/SPX1406ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2022	12/26/2023	1	2,517,000	100	69,721			104,353		104,353	36,224				6,144		0001
Purchased Call/S&P 500 INDEX/SPXB051SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	372,000	4764.84		6,770		745		745	(6,025)				1,722		0001
Purchased Call/S&P 500 INDEX/SPX9211SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,071,000	4576.73		61,095		39,835		39,835	(21,259)				9,481		0001
Purchased Call/S&P 500 INDEX/SPXA05NS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2023	03/26/2024	1	2,317,000	3977.53		68,352		87,876		87,876	19,525				8,090		0001
Purchased Call/S&P 500 INDEX/SPXF004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2023	01/26/2024	1	333,000	100		2,764					(2,764)				947		0001
Purchased Call/S&P 500 INDEX/SPX150TS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/27/2022	10/27/2023	1	427,000	100	2,776						(259)				581		0001
Purchased Call/S&P 500 INDEX/SPX2502SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/30/2023	03/28/2024	1	433,000	100		3,291		73		73	(3,218)				1,520		0001
Purchased Call/S&P 500 INDEX/SPXF00DSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/27/2023	03/27/2024	1	1,489,000	3977.53		44,223		57,066		57,066	12,842				5,214		0001
Purchased Call/S&P 500 INDEX/SPX150TSS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/07/2022	11/07/2023	1	470,000	100	3,149						(2,003)				758		0001
Purchased Call/S&P 500 INDEX/SPX2505S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024	1	260,000	100		1,950		1,079		1,079	(871)				1,016		0001
Purchased Call/S&P 500 INDEX/SPXA05CSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	579,000	4625.45	5,095						(729)				1,193		0001
Purchased Call/S&P 500 INDEX/SPX1406S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	11/01/2023	1	5,114,000	100	100,746			163,485		163,485	63,653				7,571		0001
Purchased Call/S&P 500 INDEX/SPX821XSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	1,812,000	4439.26		49,468		39,595		39,595	(9,873)				8,006		0001
Purchased Call/S&P 500 INDEX/SPXA05WSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	2,580,000	4273.79		72,756		69,684		69,684	(3,072)				10,655		0001
Purchased Call/S&P 500 INDEX/SPXJ136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/30/2024	1	3,605,000	4588.96		103,103		65,872		65,872	(37,231)				16,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00MSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY 17331LVCZKQKX5T7XV54	05/31/2023	05/30/2024	1	1,071,000	100		21,206		8,131		8,131	(13,075)				4,369		0001
Purchased Call/S&P 500 INDEX/SPX2500SD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/15/2023	02/14/2024	1	1,126,000	100		18,016		499		499	(17,517)				3,449		0001
Purchased Call/S&P 500 INDEX/SPX1406SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/12/2024	1	1,253,000	100		23,431		1,946		1,946	(21,485)				3,344		0001
Purchased Call/S&P 500 INDEX/SPXA05GSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	1	545,000	4301.2		11,064		1,921		1,921	(9,142)				1,530		0001
Purchased Call/S&P 500 INDEX/SPXC17JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	451,000	100		4,285		1,203		1,203	(3,082)				2,202		0001
Purchased Call/S&P 500 INDEX/SPXA05SSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	845,000	100		7,605		1,609		1,609	(5,996)				3,243		0001
Purchased Call/S&P 500 INDEX/SPX150SSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/24/2022	10/20/2023	1	3,893,000	100	34,258						(12,556)				4,556		0001
Purchased Call/S&P 500 INDEX/SPXB052SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	504,000	4924.03		3,478		529		529	(2,949)				2,436		0001
Purchased Call/S&P 500 INDEX/SPX9210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/23/2024	1	2,009,000	4554.64		56,855		38,223		38,223	(18,632)				9,061		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	1	1,476,000	4337.44		40,295		38,003		38,003	(2,292)				7,339		0001
Purchased Call/S&P 500 INDEX/SPXE000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/19/2022	10/19/2023	1	341,000	100	2,012						(175)				389		0001
Purchased Call/S&P 500 INDEX/SPX150YS1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/18/2023	01/18/2024	1	538,000	100		4,465					(4,465)				1,477		0001
Purchased Call/S&P 500 INDEX/SPXF00RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/18/2024	1	435,000	100		3,959		154		154	(3,805)				1,843		0001
Purchased Call/S&P 500 INDEX/SPXF000SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/13/2023	06/13/2024	1	2,099,000	4369.01		62,340		53,645		53,645	(8,695)				8,806		0001
Purchased Call/S&P 500 INDEX/SPX8153SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2023	04/05/2024	1	1,808,206	33485		48,814		38,436		38,436	(10,378)				6,489		0001
Purchased Call/S&P 500 INDEX/SPX8210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1	2,032,000	4109.9		56,083		62,973		62,973	6,890				8,048		0001
Purchased Call/S&P 500 INDEX/SPX1407SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/19/2024	1	1,959,000	100		31,932		28,195		28,195	(3,737)				6,704		0001
Purchased Call/S&P 500 INDEX/SPX140BSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2023	09/27/2024	1	2,110,000	100		28,696		26,676		26,676	(2,020)				10,521		0001
Purchased Call/S&P 500 INDEX/SPXA05ESH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	1	586,000	4399.4	6,153			3		3	(3,711)				1,337		0001
Purchased Call/S&P 500 INDEX/SPX150TSC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/01/2022	11/01/2023	1	319,000	100	2,424						(179)				472		0001
Purchased Call/S&P 500 INDEX/SPX2502SO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/27/2023	03/27/2024	1	351,000	100		2,141		13		13	(2,128)				1,229		0001
Purchased Call/S&P 500 INDEX/SPXA05XSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	621,000	100		6,769		1,101		1,101	(5,667)				2,611		0001
Purchased Call/S&P 500 INDEX/SPXI13ZS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	510,000	100		14,178		12,855		12,855	(1,323)				2,201		0001
Purchased Call/S&P 500 INDEX/SPXC174SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2023	1	2,600,000	3963.94	65,520			97,193		97,193	39,894				5,182		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	1	1,413,000	4399.77		35,608		31,227		31,227	(4,380)				6,656		0001
Purchased Call/S&P 500 INDEX/SPX821GSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/22/2024	1	3,263,000	4019.81		74,070		96,410		96,410	22,340				9,118		0001
Purchased Call/S&P 500 INDEX/SPX9211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2023	07/30/2024	1	2,382,000	100		28,584		1,014		1,014	(27,570)				10,869		0001
Purchased Call/S&P 500 INDEX/SPXA05RSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	2,324,000	4119.58		66,466		74,841		74,841	8,375				8,918		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8219S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2022	11/10/2023	1	1,619,897	33748	42,802			7,539		7,539	(26,293)				2,715		0001
Purchased Call/S&P 500 INDEX/SPXC176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2023	1	3,087,000	4019.65	92,301			126,851		126,851	50,435				6,950		0001
Purchased Call/S&P 500 INDEX/SPXI13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	360,000	4464.51		4,968		3,149		3,149	(1,819)				1,407		0001
Purchased Call/S&P 500 INDEX/SPXG005SU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	09/05/2023	09/03/2024	1	1,334,000	100		22,545		7,419		7,419	(15,126)				6,428		0001
Purchased Call/S&P 500 INDEX/SPX150WS5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	12/13/2022	12/13/2023	1	493,000	100	4,289						(1,951)				1,110		0001
Purchased Call/S&P 500 INDEX/SPXF006SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770XOHC3ZE78	02/14/2023	02/14/2024	1	732,000	100		21,667		25,181		25,181	3,514				2,242		0001
Purchased Call/S&P 500 INDEX/SPXA05GSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	1	821,000	4643.25		3,120		1		1	(3,119)				2,383		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	381,000	4403.54		5,220		62		62	(5,158)				1,083		0001
Purchased Call/S&P 500 INDEX/SPXC171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	1	457,000	4130.64	12,111			9,153		9,153	1,343				728		0001
Purchased Call/S&P 500 INDEX/SPXI13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	566,000	4706.57		1,698		274		274	(1,424)				2,212		0001
Purchased Call/S&P 500 INDEX/SPX715LSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023	1	1,553,000	4701.7	76,408			209		209	(12,528)				2,538		0001
Purchased Call/S&P 500 INDEX/SPX9213S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	07/31/2024	1	1,243,608	4589		29,523		9,331		9,331	(20,192)				5,684		0001
Purchased Call/S&P 500 INDEX/SPXI13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	2,340,000	4145.58		74,412		80,103		80,103	5,691				9,408		0001
Purchased Call/S&P 500 INDEX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	1	1,574,402	4485		41,730		34,031		34,031	(7,699)				7,731		0001
Purchased Call/S&P 500 INDEX/SPXA05VSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/30/2023	05/29/2024	1	2,767,000	4205.52		77,199		78,676		78,676	1,477				11,265		0001
Purchased Call/S&P 500 INDEX/SPX8158SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	09/05/2023	09/03/2024	1	1,532,859	34838		41,014		21,919		21,919	(19,095)				7,386		0001
Purchased Call/S&P 500 INDEX/SPXF000S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	12/27/2022	12/22/2023	1	1,344,000	100	13,709						(11,851)				3,205		0001
Purchased Call/S&P 500 INDEX/SPX2507SA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	08/03/2023	08/02/2024	1	518,000	100		4,299		229		229	(4,071)				2,375		0001
Purchased Call/S&P 500 INDEX/SPX8218SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2022	11/09/2023	1	1,170,502	32514	34,934			42,801		42,801	10,095				1,937		0001
Purchased Call/S&P 500 INDEX/SPXF00RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	06/16/2023	06/14/2024	1	596,000	100		5,424		1,080		1,080	(4,344)				2,505		0001
Purchased Call/S&P 500 INDEX/SPX1406S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/24/2022	10/24/2023	1	462,000	100	12,844			21,840		21,840	8,217				592		0001
Purchased Call/S&P 500 INDEX/SPX821YSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2024	1	2,476,000	100		28,969		5,371		5,371	(23,598)				11,035		0001
Purchased Call/S&P 500 INDEX/SPXA05PST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	530,000	4644.5		2,809		163		163	(2,646)				1,952		0001
Purchased Call/S&P 500 INDEX/SPXF00JJS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770XOHC3ZE78	05/08/2023	05/07/2024	1	1,078,000	100		13,367		7,060		7,060	(6,308)				4,185		0001
Purchased Call/S&P 500 INDEX/SPXH13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	12/28/2022	12/27/2023	1	1,083,678	3829	13,550			21,287		21,287	21,060				2,661		0001
Purchased Call/S&P 500 INDEX/SPX821ESW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	1	2,008,059	3840		56,683		116,770		116,770	60,087				4,986		0001
Purchased Call/S&P 500 INDEX/SPXG003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	08/25/2023	08/27/2024	1	352,000	100		2,851		401		401	(2,450)				1,679		0001
Purchased Call/S&P 500 INDEX/SPXF008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	02/24/2023	02/23/2024	1	359,000	100		2,728		332		332	(2,396)				1,135		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	1	1,877,000	3856.1	36,602			62,242		62,242	25,475				2,779		0001
Purchased Call/S&P 500 INDEX/SPXC178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/16/2024	1	4,261,000	3990.97		135,926		184,284		184,284	48,358				11,589		0001
Purchased Call/S&P 500 INDEX/SPXF006SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/15/2023	02/15/2024	1	2,280,000	100		55,632		65,429		65,429	9,797				7,010		0001
Purchased Call/S&P 500 INDEX/SPXA05YSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/28/2023	06/28/2024	1	2,553,000	4376.86		75,058		64,322		64,322	(10,736)				11,019		0001
Purchased Call/S&P 500 INDEX/SPXA05C9C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/18/2022	11/17/2023	1	444,000	4447.13	6,527						(1,201)				805		0001
Purchased Call/S&P 500 INDEX/SPX2505SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/23/2023	05/23/2024	1	450,000	100		4,410		500		500	(3,910)				1,809		0001
Purchased Call/S&P 500 INDEX/SPX8152SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2023	03/26/2024	1	1,353,976	32238		37,753		53,095		53,095	15,342				4,728		0001
Purchased Call/S&P 500 INDEX/SPX150ZSX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024	1	485,000	4305.21		13,968		3,459		3,459	(10,509)				1,475		0001
Purchased Call/S&P 500 INDEX/SPXF00TSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/03/2023	07/03/2024	1	1,491,000	4455.59		41,301		32,005		32,005	(9,296)				6,494		0001
Purchased Call/S&P 500 INDEX/SPXI13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	547,000	5033.39		711		74		74	(638)				2,361		0001
Purchased Call/S&P 500 INDEX/SPXI13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	1	783,000	4828.37		2,427		252		252	(2,175)				3,227		0001
Purchased Call/S&P 500 INDEX/SPXA05ESJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/16/2022	12/15/2023	1	717,000	4422.51	6,883			2		2	(4,056)				1,636		0001
Purchased Call/S&P 500 INDEX/SPXF00GST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/19/2023	04/19/2024	1	563,000	100		14,075		15,427		15,427	1,352				2,094		0001
Purchased Call/S&P 500 INDEX/SPXF00JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/07/2024	1	450,000	100		3,420		1,510		1,510	(1,910)				1,747		0001
Purchased Call/S&P 500 INDEX/SPXF00TSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/03/2023	07/02/2024	1	3,327,000	4455.59		98,147		75,443		75,443	(22,704)				14,465		0001
Purchased Call/S&P 500 INDEX/SPXG004SA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2023	08/27/2024	1	1,081,000	100		18,701		8,071		8,071	(10,630)				5,155		0001
Purchased Call/S&P 500 INDEX/SPXE00NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2022	10/05/2023	1	481,000	4227.82	9,139						(2,211)				281		0001
Purchased Call/S&P 500 INDEX/SPXF00YST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/31/2023	07/31/2024	1	425,000	100		3,698		223		223	(3,474)				1,943		0001
Purchased Call/S&P 500 INDEX/SPXI13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	486,000	4779.64		1,118		244		244	(874)				1,987		0001
Purchased Call/S&P 500 INDEX/SPXA05BSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/01/2022	11/01/2023	1	433,000	4149.16	13,726			7,754		7,754	1,698				641		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	679,000	4888.68		4,210		1,508		1,508	(2,702)				3,339		0001
Purchased Call/S&P 500 INDEX/SPX821ESD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	1	445,000	100	12,905			19,395		19,395	6,537				1,099		0001
Purchased Call/S&P 500 INDEX/SPX2503SD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/12/2023	04/12/2024	1	566,000	100		4,415		2,860		2,860	(1,555)				2,069		0001
Purchased Call/S&P 500 INDEX/SPXF00RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/17/2024	1	594,000	100		5,881		639		639	(5,242)				2,511		0001
Purchased Call/S&P 500 INDEX/SPXF00NS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/31/2023	05/31/2024	1	659,000	100		7,183		200		200	(6,983)				2,694		0001
Purchased Call/S&P 500 INDEX/SPXA05DS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/05/2022	12/05/2023	1	394,000	4214.78	13,790			2,954		2,954	(2,407)				838		0001
Purchased Call/S&P 500 INDEX/SPXA05PSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/14/2023	04/16/2024	1	576,000	4375.55		13,306		7,778		7,778	(5,528)				2,127		0001
Purchased Call/S&P 500 INDEX/SPXI13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/29/2024	1	1,516,000	100		41,842		43,204		43,204	1,363				6,172		0001

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Purchased Call/S&P 500 INDEX/SPXG002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2023	08/16/2024	1	388,000	100		3,104		1,886		1,886	(1,218)				1,819		0001
Purchased Call/S&P 500 INDEX/SPXE000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2022	10/20/2023	1	348,000	100	2,436						(370)				407		0001
Purchased Call/S&P 500 INDEX/SPXI13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	517,000	5009.29		1,293		64		64	(1,228)				2,190		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	1	478,000	4758.55		3,442		2,862		2,862	(580)				2,374		0001
Purchased Call/S&P 500 INDEX/SPXA05B$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	1	642,000	100	4,045			1,060		1,060	(1,758)				1,022		0001
Purchased Call/S&P 500 INDEX/SPX81555E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2023	05/21/2024	1	1,203,359	33427		32,427		30,230		30,230	(2,197)				4,818		0001
Purchased Call/S&P 500 INDEX/SPX150Z$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/10/2023	02/09/2024	1	357,000	100		2,749		31		31	(2,718)				1,073		0001
Purchased Call/S&P 500 INDEX/SPXE00T$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/14/2022	11/14/2023	1	502,000	100	12,701			19,432		19,432	7,836				881		0001
Purchased Call/S&P 500 INDEX/SPXE00T$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/15/2022	11/15/2023	1	3,384,000	100	74,448			109,278		109,278	44,719				6,007		0001
Purchased Call/S&P 500 INDEX/SPXA050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	522,000	100		4,385		714		714	(3,670)				1,868		0001
Purchased Call/S&P 500 INDEX/SPXI13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	1	405,000	5018.9		972		43		43	(929)				1,703		0001
Purchased Call/S&P 500 INDEX/SPXF008S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/27/2023	02/27/2024	1	1,039,000	100		29,715		38,892		38,892	9,176				3,330		0001
Purchased Call/S&P 500 INDEX/SPXJ136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	425,000	5100.63		1,658		82		82	(1,576)				1,943		0001
Purchased Call/S&P 500 INDEX/SPXJ131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	1	417,000	4888.68		2,502		886		886	(1,616)				2,039		0001
Purchased Call/S&P 500 INDEX/SPXJ132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	351,000	4958.52		948		103		103	(845)				1,548		0001
Purchased Call/S&P 500 INDEX/SPXF009$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/04/2024	1	488,000	4367.27		8,882		3,366		3,366	(5,516)				1,595		0001
Purchased Call/S&P 500 INDEX/SPXB055S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/25/2023	09/24/2024	1	1,439,000	100		24,463		12,953		12,953	(11,510)				7,146		0001
Purchased Call/S&P 500 INDEX/SPXA05B$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	1	623,000	4188.03	15,762			249		249	(6,289)				847		0001
Purchased Call/S&P 500 INDEX/SPXF009$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/04/2024	1	397,000	4601.92		2,064		32		32	(2,033)				1,298		0001
Purchased Call/S&P 500 INDEX/SPXA05H$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	1	422,000	4677.4		1,688		1		1	(1,687)				1,269		0001
Purchased Call/S&P 500 INDEX/SPX821986	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2022	11/10/2023	1	1,509,000	100	25,351			3,155		3,155	(10,017)				2,529		0001
Purchased Call/S&P 500 INDEX/SPXA059$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	709,000	4003.63	18,718			31,401		31,401	14,785				455		0001
Purchased Call/S&P 500 INDEX/SPXA059$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	1	599,000	3863.5	24,619			45,895		45,895	21,369				470		0001
Purchased Call/S&P 500 INDEX/SPXF00C$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/20/2023	03/20/2024	1	480,000	4406		5,088		2,817		2,817	(2,271)				1,648		0001
Purchased Call/S&P 500 INDEX/SPXA05B$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	1	613,000	4078.44	17,961			18,094		18,094	5,176				1,015		0001
Purchased Call/S&P 500 INDEX/SPXH130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	1	424,000	4164.56	13,059			10,080		10,080	1,338				967		0001
Purchased Call/S&P 500 INDEX/SPXA05P$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	818,000	100		5,726		1,268		1,268	(4,458)				3,012		0001
Purchased Call/S&P 500 INDEX/SPXG000$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/07/2023	08/06/2024	1	1,036,000	100		17,819		3,516		3,516	(14,303)				4,781		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	1	345,000	4873.1		2,312		830		830	(1,481)				1,694		0001
Purchased Call/S&P 500 INDEX/SPXI13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	1	475,000	4723		1,663		281		281	(1,382)				1,906		0001
Purchased Call/S&P 500 INDEX/SPXJ130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	392,000	5068.23		666		50		50	(616)				1,707		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	495,000	4857.43		3,911		785		785	(3,125)				2,346		0001
Purchased Call/S&P 500 INDEX/SPXJ138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	1	252,000	4981.58		1,462		118		118	(1,343)				1,165		0001
Purchased Call/S&P 500 INDEX/SPXE00TSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/14/2022	11/13/2023	1	1,564,000	100	41,915			65,218		65,218	26,493				2,715		0001
Purchased Call/S&P 500 INDEX/SPX821A$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	1,938,000	100	41,473			57,983		57,983	23,497				3,692		0001
Purchased Call/S&P 500 INDEX/SPX2505$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/28/2024	1	1,959,000	100		22,920		2,607		2,607	(20,314)				7,959		0001
Purchased Call/S&P 500 INDEX/SPX150W$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/16/2022	12/18/2023	1	495,000	100	2,822						(2,218)				1,151		0001
Purchased Call/S&P 500 INDEX/SPXA05GS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	1	541,000	4254.96		9,522		6,813		6,813	(2,709)				1,485		0001
Purchased Call/S&P 500 INDEX/SPXA05BS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	1	499,000	4432.59	5,938						(1,142)				739		0001
Purchased Call/S&P 500 INDEX/SPXI13V$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/17/2024	1	1,309,000	4425.84		39,008		31,202		31,202	(7,806)				5,535		0001
Purchased Call/S&P 500 INDEX/SPXF00MSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/30/2023	05/30/2024	1	2,395,000	4205.52		76,401		77,989		77,989	1,588				9,771		0001
Purchased Call/S&P 500 INDEX/SPXE000$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/13/2022	10/13/2023	1	332,000	100	2,656						(2,019)				313		0001
Purchased Call/S&P 500 INDEX/SPXE00PS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/14/2022	10/13/2023	1	439,000	100	3,073						(1,726)				414		0001
Purchased Call/S&P 500 INDEX/SPXH13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	1	440,000	4068.09	16,632			20,626		20,626	7,124				1,024		0001
Purchased Call/S&P 500 INDEX/SPXI13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	854,000	100		24,083		24,946		24,946	863				3,484		0001
Purchased Call/S&P 500 INDEX/SPX150S$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/07/2022	10/09/2023	1	535,000	100	3,157			26		26	(2,643)				420		0001
Purchased Call/S&P 500 INDEX/SPX150XSY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/17/2023	01/17/2024	1	409,000	100		3,436		1		1	(3,435)				1,118		0001
Purchased Call/S&P 500 INDEX/SPX150T$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/07/2022	11/03/2023	1	1,231,000	100	17,726			3,880		3,880	(8,681)				1,879		0001
Purchased Call/S&P 500 INDEX/SPX2507$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/24/2023	07/24/2024	1	372,000	100		2,939		4		4	(2,935)				1,681		0001
Purchased Call/S&P 500 INDEX/SPXG0098$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/18/2024	1	397,000	100		3,454		1,317		1,317	(2,136)				1,955		0001
Purchased Call/S&P 500 INDEX/SPXG005$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/01/2023	09/03/2024	1	1,578,000	100		27,299		22,169		22,169	(5,131)				7,604		0001
Purchased Call/S&P 500 INDEX/SPX150U$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/14/2022	11/14/2023	1	617,000	100	4,011						(2,187)				1,083		0001
Purchased Call/S&P 500 INDEX/SPX2507$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/07/2023	08/07/2024	1	537,000	100		4,135		186		186	(3,949)				2,482		0001
Purchased Call/S&P 500 INDEX/SPXA05GSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	1	556,000	4228.43		14,178		8,899		8,899	(5,279)				1,519		0001
Purchased Call/S&P 500 INDEX/SPXG00C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/27/2024	1	370,000	4682.37		3,996		3,580		3,580	(416)				1,845		0001
Purchased Call/S&P 500 INDEX/SPXA051$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	1	402,000	100		3,095					(3,095)				1,236		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/11/2023	08/09/2024	1	331,000	100		2,780		1,253		1,253	(1,527)				1,535		0001
Purchased Call/S&P 500 INDEX/SPXA05JSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	2,548,000	3951.39		86,377		114,570		114,570	28,193				8,248		0001
Purchased Call/S&P 500 INDEX/SPXG00ASS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	09/22/2023	09/23/2024	1	301,000	100		2,709		2,119		2,119	(590)				1,493		0001
Purchased Call/S&P 500 INDEX/SPX8158SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2023	08/27/2024	1	1,648,651	34347		46,230		29,433		29,433	(16,797)				7,862		0001
Purchased Call/S&P 500 INDEX/SPX9212SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	1	1,737,000	100		15,807		2,909		2,909	(12,898)				8,017		0001
Purchased Call/S&P 500 INDEX/SPXI133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	641,000	4693.01		3,141		7		7	(3,134)				1,971		0001
Purchased Call/S&P 500 INDEX/SPXF0099R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	03/03/2023	03/01/2024	1	352,000	100		2,922		3,055		3,055	133				1,139		0001
Purchased Call/S&P 500 INDEX/SPXG009SS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2023	09/18/2024	1	1,049,000	100		14,266		7,881		7,881	(6,385)				5,165		0001
Purchased Call/S&P 500 INDEX/SPXC17GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/09/2024	1	2,333,000	4409.53		68,357		56,146		56,146	(12,211)				10,271		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/01/2023	08/01/2024	1	244,000	100		2,391		245		245	(2,146)				1,117		0001
Purchased Call/S&P 500 INDEX/SPXA05IS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	477,000	4640.63		2,767		2		2	(2,764)				1,450		0001
Purchased Call/S&P 500 INDEX/SPXJ135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	344,000	5041.69		1,479		78		78	(1,401)				1,559		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SK	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/24/2024	1	243,021	201.31	7,821			6,564		6,564	743				1,256		0001
Purchased Call/S&P 500 INDEX/SPXJ136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	1	325,000	4940.58		3,185		174		174	(3,011)				1,488		0001
Purchased Call/S&P 500 INDEX/SPXF00CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	03/16/2023	03/15/2024	1	395,000	100		3,279		1,325		1,325	(1,954)				1,336		0001
Purchased Call/S&P 500 INDEX/SPX150XS5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2022	12/29/2023	1	816,000	100	7,589						(6,394)				2,026		0001
Purchased Call/S&P 500 INDEX/SPXA05IS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	521,000	4542.46		5,106		12		12	(5,094)				1,567		0001
Purchased Call/S&P 500 INDEX/SPXJ139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	1	543,000	4931.35		3,149		397		397	(2,753)				2,518		0001
Purchased Call/S&P 500 INDEX/SPXG000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/10/2023	08/09/2024	1	294,000	100		2,528		746		746	(1,783)				1,363		0001
Purchased Call/S&P 500 INDEX/SPXF00NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	06/02/2023	06/03/2024	1	314,000	100		2,826		1,876		1,876	(950)				1,292		0001
Purchased Call/S&P 500 INDEX/SPXJ136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	395,000	4894.13		5,293		286		286	(5,007)				1,805		0001
Purchased Call/S&P 500 INDEX/SPXI132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024	1	629,000	4136.13		4,026		4,679		4,679	653				1,927		0001
Purchased Call/S&P 500 INDEX/SPXI13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	2,034,000	4138.12		58,172		64,521		64,521	6,348				7,914		0001
Purchased Call/S&P 500 INDEX/SPXF008ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/27/2023	02/26/2024	1	1,661,000	100		47,505		62,228		62,228	14,723				5,306		0001
Purchased Call/S&P 500 INDEX/SPXA05FSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	1	481,000	4232.7		7,311		7,398		7,398	87				1,240		0001
Purchased Call/S&P 500 INDEX/SPXE00QSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/24/2022	10/23/2023	1	4,167,000	100	89,591			151,671		151,671	56,388				5,230		0001
Purchased Call/S&P 500 INDEX/SPXA05PSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	1	566,000	100		4,132		765		765	(3,367)				2,069		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00V8X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2024	1	541,000	100		13,796		10,152		10,152	(3,644)				2,419		0001
Purchased Call/S&P 500 INDEX/SPXA05D84	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	1	372,000	4468.7	4,985						(1,271)				791		0001
Purchased Call/S&P 500 INDEX/SPXI13C80	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	602,000	4547.06		4,274		658		658	(3,617)				2,114		0001
Purchased Call/S&P 500 INDEX/SPX150Y8J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/30/2023	01/30/2024	1	559,000	100		5,199					(5,199)				1,616		0001
Purchased Call/S&P 500 INDEX/SPX2506G6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/05/2023	06/04/2024	1	1,097,000	100		17,113		9,173		9,173	(7,940)				4,521		0001
Purchased Call/S&P 500 INDEX/SPXA05E8K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	1	516,000	4308.86	8,204			200		200	(5,237)				1,200		0001
Purchased Call/S&P 500 INDEX/SPXA05E55	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	1	1,105,000	4228.67	39,670			9,028		9,028	(6,406)				2,488		0001
Purchased Call/S&P 500 INDEX/SPXJ134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	465,000	5082.98		1,488		81		81	(1,407)				2,101		0001
Purchased Call/S&P 500 INDEX/SPXA05E96	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	1	526,000	4349.26	12,519			14		14	(3,999)				1,184		0001
Purchased Call/S&P 500 INDEX/SPX2507S6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/26/2023	07/26/2024	1	426,000	100		4,132		428		428	(3,704)				1,931		0001
Purchased Call/S&P 500 INDEX/SPXA05WSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	337,000	100		4,381		868		868	(3,513)				1,397		0001
Purchased Call/S&P 500 INDEX/SPXI13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	1	532,000	4832.97		1,330		173		173	(1,157)				2,206		0001
Purchased Call/S&P 500 INDEX/SPXA05B8X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	1	509,000	100	3,665			76		76	(2,746)				843		0001
Purchased Call/S&P 500 INDEX/SPXF00W8K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/19/2024	1	542,000	100		5,149		128		128	(5,021)				2,428		0001
Purchased Call/S&P 500 INDEX/SPXA059SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	365,000	4050.94	8,176			11,212		11,212	4,741				234		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	1	885,000	4017.77		5,576		7,187		7,187	1,612				2,558		0001
Purchased Call/S&P 500 INDEX/SPXI13V8X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	363,000	5026.93		799		37		37	(761)				1,526		0001
Purchased Call/S&P 500 INDEX/SPXF001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/05/2023	01/05/2024	1	379,000	100		2,653		3,114		3,114	461				977		0001
Purchased Call/S&P 500 INDEX/SPX150W8C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/16/2022	12/15/2023	1	393,000	100	2,633						(2,296)				897		0001
Purchased Call/S&P 500 INDEX/SPX2505SL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/22/2023	05/22/2024	1	330,000	100		2,739		156		156	(2,583)				1,324		0001
Purchased Call/S&P 500 INDEX/SPXC177SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/08/2024	1	2,236,000	100		45,838		66,272		66,272	20,434				5,852		0001
Purchased Call/S&P 500 INDEX/SPXF009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/04/2024	1	345,000	100		2,415		1,872		1,872	(543)				1,128		0001
Purchased Call/S&P 500 INDEX/SPXA05ES1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	1	448,000	4131.66	13,798			13,640		13,640	3,335				1,022		0001
Purchased Call/S&P 500 INDEX/SPXA05ES7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	1	695,000	4632.65	5,004						(1,123)				1,565		0001
Purchased Call/S&P 500 INDEX/SPX1406SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2023	01/09/2024	1	406,000	100		10,515		14,885		14,885	4,370				1,068		0001
Purchased Call/S&P 500 INDEX/SPXA05QS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	332,000	4324.08		8,632		6,046		6,046	(2,586)				1,188		0001
Purchased Call/S&P 500 INDEX/SPXF00D8J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/27/2023	03/27/2024	1	606,000	4454.83		4,848		1,668		1,668	(3,180)				2,122		0001
Purchased Call/S&P 500 INDEX/SPX150Y5I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/25/2023	01/25/2024	1	322,000	100		2,351					(2,351)				912		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB055$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	589,000	4742.99		5,301		3,487		3,487	(1,814)				2,929		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	1	539,000	4626.69		1,779		4		4	(1,775)				1,526		0001
Purchased Call/S&P 500 INDEX/SPXE00Q9H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2022	10/12/2023	1	461,000	3970.5	12,032			27,041		27,041	13,999				418		0001
Purchased Call/S&P 500 INDEX/SPXE00WSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/06/2022	12/06/2023	1	495,000	100	3,119			1,238		1,238	(196)				1,060		0001
Purchased Call/S&P 500 INDEX/SPXE00QS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/19/2022	10/19/2023	1	464,000	3909.48	20,462			33,346		33,346	15,863				529		0001
Purchased Call/S&P 500 INDEX/SPXJ134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	1	639,000	4996.78		3,195		176		176	(3,019)				2,877		0001
Purchased Call/S&P 500 INDEX/SPXA05FS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	1	440,000	4117.8	13,112			13,204		13,204	1,639				1,049		0001
Purchased Call/S&P 500 INDEX/SPX2503$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/14/2023	04/16/2024	1	561,000	100		4,488		824		824	(3,664)				2,071		0001
Purchased Call/S&P 500 INDEX/SPXF00D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/27/2023	03/27/2024	1	385,000	4522.45		2,041		312		312	(1,729)				1,348		0001
Purchased Call/S&P 500 INDEX/SPXA05HSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	587,000	4467.97		10,096		50		50	(10,046)				1,752		0001
Purchased Call/S&P 500 INDEX/SPXA05A$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	1	500,000	4208.79	9,150			1		1	(3,983)				570		0001
Purchased Call/S&P 500 INDEX/SPXA05FS$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023	1	483,000	4311.97	6,714			94		94	(5,503)				1,179		0001
Purchased Call/S&P 500 INDEX/SPX821GSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,915,564	3999		71,194		95,734		95,734	24,541				5,113		0001
Purchased Call/S&P 500 INDEX/SPXF00S$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/21/2024	1	372,000	100		3,646		115		115	(3,530)				1,585		0001
Purchased Call/S&P 500 INDEX/SPX821GSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,785,000	100		28,203		1,997		1,997	(26,206)				4,764		0001
Purchased Call/S&P 500 INDEX/SPXJ135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	635,000	4756.27		14,161		1,163		1,163	(12,997)				2,878		0001
Purchased Call/S&P 500 INDEX/SPXA05GSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1	493,000	4375.35		6,458		549		549	(5,909)				1,425		0001
Purchased Call/S&P 500 INDEX/SPX150S$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/24/2022	10/24/2023	1	514,000	100	3,598						(532)				659		0001
Purchased Call/S&P 500 INDEX/SPXA05PSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	1	567,000	4613.47		3,629		251		251	(3,378)				2,093		0001
Purchased Call/S&P 500 INDEX/SPXE00PS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/14/2022	10/13/2023	1	343,000	100	2,230						(547)				324		0001
Purchased Call/S&P 500 INDEX/SPX1406$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	1	1,466,000	100	18,765			805		805	(13,424)				2,574		0001
Purchased Call/S&P 500 INDEX/SPX821ESB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023	1	1,811,000	100	15,031						(13,384)				4,446		0001
Purchased Call/S&P 500 INDEX/SPX821MSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2023	03/15/2024	1	1,700,773	3892		42,809		69,055		69,055	26,246				5,752		0001
Purchased Call/S&P 500 INDEX/SPX821GSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,303,703	3999		31,514		56,243		56,243	24,728				3,480		0001
Purchased Call/S&P 500 INDEX/SPXE00OSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2022	10/12/2023	1	309,000	100	1,947						(1,111)				280		0001
Purchased Call/S&P 500 INDEX/SPXC177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/29/2023	1	730,000	4267.6	12,191			4,408		4,408	(7,380)				1,812		0001
Purchased Call/S&P 500 INDEX/SPXA05HSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	1,348,000	4788.6		4,044					(4,044)				4,022		0001
Purchased Call/S&P 500 INDEX/SPXE00RSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/01/2022	10/31/2023	1	1,994,070	3872	53,663			109,147		109,147	57,859				2,906		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2023	03/15/2024	1	498,000	100		3,984		2,773		2,773	(1,211)				1,684		0001
Purchased Call/S&P 500 INDEX/SPXG00CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/27/2024	1	291,000	100		2,444		2,191		2,191	(253)				1,451		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167SD	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	02/15/2024	1	126,159	4051.63		631		65		65	(566)				388		0001
Purchased Call/S&P 500 INDEX/SPX821MSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/15/2024	1	1,979,653	3897		30,328		39,312		39,312	8,985				6,695		0001
Purchased Call/S&P 500 INDEX/SPX8159S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2023	09/13/2024	1	1,415,202	4450		35,409		23,069		23,069	(12,340)				6,919		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SF	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	09/18/2024	1	253,277	199.95	8,578			7,433		7,433	877				1,247		0001
Purchased Call/S&P 500 INDEX/SPXF00RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/18/2024	1	380,000	100		3,496		149		149	(3,347)				1,610		0001
Purchased Call/S&P 500 INDEX/SPX2503SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/20/2023	04/19/2024	1	376,000	100		3,384		1,263		1,263	(2,121)				1,399		0001
Purchased Call/S&P 500 INDEX/SPXF00USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/10/2023	07/10/2024	1	398,000	100		3,104		1,232		1,232	(1,873)				1,755		0001
Purchased Call/S&P 500 INDEX/SPXF009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/01/2024	1	301,000	100		2,107		2,048		2,048	(59)				974		0001
Purchased Call/S&P 500 INDEX/SPXA05ASF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/14/2022	10/16/2023	1	577,000	100	3,520						(1,593)				604		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/18/2024	1	114,214	99.99	716			1,505		1,505	422				424		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/22/2024	1	81,475	101.07	394			628		628	136				257		0001
Purchased Call/S&P 500 INDEX/SPX150XS7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2022	01/02/2024	1	484,000	100	3,775						(3,196)				1,228		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SX	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/31/2025	1	371,487	204.28	10,958			8,608		8,608	964				2,150		0001
Purchased Call/S&P 500 INDEX/SPXG008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	626,000	100		5,509		2,216		2,216	(3,293)				3,061		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2025	1	67,714	217.79	1,409			762		762	27				394		0001
Purchased Call/S&P 500 INDEX/SPXF00HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/27/2023	04/26/2024	1	432,000	100		3,672		197		197	(3,475)				1,634		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167SH	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/17/2023	02/16/2024	1	106,344	4027.25		532		89		89	(442)				328		0001
Purchased Call/S&P 500 INDEX/SPXA05PSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/12/2023	04/12/2024	1	406,000	4603.44		2,233		185		185	(2,048)				1,484		0001
Purchased Call/S&P 500 INDEX/SPX1406SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2022	12/27/2023	1	1,117,000	100	31,053			46,254		46,254	16,027				2,742		0001
Purchased Call/S&P 500 INDEX/SPX150XS6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2022	12/29/2023	1	401,000	100	2,887						(2,357)				996		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/15/2022	11/06/2023	1	478,000	100	6,071			8,059		8,059	3,073				761		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$Z	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/15/2024	1	2,079	193.23	92			93		93	25				7		0001
Purchased Call/S&P 500 INDEX/SPX8219$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2022	11/15/2023	1	2,203,435	3992	57,800			113,872		113,872	72,970				3,911		0001
Purchased Call/S&P 500 INDEX/SPXI135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	1	299,000	100		2,422		3,111		3,111	689				968		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/26/2024	1	1,974,222	4071		39,979		50,506		50,506	10,528				5,613		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	1	542,000	4865.56		3,957		895		895	(3,061)				2,588		0001
Purchased Call/S&P 500 INDEX/SPXG00C$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/27/2024	1	399,000	4738.27		3,152		2,873		2,873	(279)				1,990		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/16/2024	1	343,000	4802.31		2,881		808		808	(2,073)				1,608		0001
Purchased Call/S&P 500 INDEX/SPXI13R$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	658,000	4794.29		1,777		278		278	(1,499)				2,684		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/02/2024	1	59,166	99.82	241			235		235	(7)				173		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	06/14/2024	1	103,261	209.03	3,069			2,672		2,672	358				434		0001
Purchased Call/S&P 500 INDEX/SPX2505$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024	1	507,000	100	4,462						(4,461)				2,068		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/22/2023	1	499,000	100	3,543						(2,907)				1,190		0001
Purchased Call/S&P 500 INDEX/SPXF00W$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/22/2024	1	567,000	100		5,387		111		111	(5,276)				2,553		0001
Purchased Call/S&P 500 INDEX/SPXG001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/13/2024	1	447,000	100		3,710		1,471		1,471	(2,239)				2,086		0001
Purchased Call/S&P 500 INDEX/SPXG002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/16/2024	1	356,000	100		2,670		1,787		1,787	(883)				1,669		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/22/2023	1	335,000	100	2,178						(1,789)				799		0001
Purchased Call/S&P 500 INDEX/SPX821$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	2,099,449	4077		66,636		97,252		97,252	30,616				6,094		0001
Purchased Call/S&P 500 INDEX/SPX9213$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2023	07/31/2024	1	1,569,424	4589		25,855		9,460		9,460	(16,395)				7,173		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2023	04/24/2024	1	175,851	4064.79		827		327		327	(499)				662		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/17/2024	1	64,701	209.94	1,881			1,578		1,578	207				318		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$C	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/14/2023	04/16/2024	1	109,923	3891.38		2,023		1,296		1,296	(727)				406		0001
Purchased Call/S&P 500 INDEX/SPXG001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/12/2024	1	482,000	100		3,615		1,309		1,309	(2,306)				2,246		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/04/2024	1	89,048	99.99	474			861		861	228				291		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/03/2025	1	62,611	219.36	996			549		549	3				352		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/11/2024	1	57,439	100	297			513		513	127				192		0001
Purchased Call/S&P 500 INDEX/SPXA05HSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	514,000	100		4,575		30		30	(4,545)				1,534		0001
Purchased Call/S&P 500 INDEX/SPXA05ASL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	1	506,000	100	3,947						(1,409)				577		0001
Purchased Call/S&P 500 INDEX/SPXF00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	05/31/2024	1	487,000	100		4,870		2,764		2,764	(2,106)				1,991		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169SL	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/17/2023	03/19/2024	1	107,726	3801.5		1,907		2,307		2,307	400				369		0001
Purchased Call/S&P 500 INDEX/SPXG004SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/28/2024	1	366,000	100		2,416		185		185	(2,231)				1,748		0001
Purchased Call/S&P 500 INDEX/SPXI13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/24/2024	1	2,741,953	4205		41,911		43,285		43,285	1,375				11,047		0001
Purchased Call/S&P 500 INDEX/SPXI13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/29/2024	1	1,564,427	4205		14,664		15,180		15,180	516				6,369		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040DSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/07/2023	1	113,467	100.52	558			775		775	111				245		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	412,000	4694.95		5,850		3,352		3,352	(2,499)				2,034		0001
Purchased Call/S&P 500 INDEX/SPXA05ASB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	1	434,000	100	3,429			5		5	(1,668)				377		0001
Purchased Call/S&P 500 INDEX/SPXG008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/16/2024	1	341,000	100		3,001		1,231		1,231	(1,770)				1,674		0001
Purchased Call/S&P 500 INDEX/SPXG008SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/15/2023	09/13/2024	1	277,000	100		1,967		1,624		1,624	(342)				1,354		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/13/2023	1	115,484	100.16	722			1,694		1,694	660				200		0001
Purchased Call/S&P 500 INDEX/SPXH13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/13/2023	1	2,595,405	3993	31,551			46,963		46,963	19,680				4,506		0001
Purchased Call/S&P 500 INDEX/SPXH13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	1	1,893,862	3995		43,670		58,598		58,598	14,929				5,055		0001
Purchased Call/S&P 500 INDEX/SPXF00U8S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/13/2023	07/12/2024	1	198,000	100		1,742		1,286		1,286	(457)				876		0001
Purchased Call/S&P 500 INDEX/SPXJ13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	302,000	100		2,114		1,806		1,806	(308)				1,485		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/02/2023	1	74,537	99.93	542			1,676		1,676	784				28		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160S3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2022	11/01/2023	1	106,957	3902.72	717			12		12	(370)				158		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/27/2024	1	107,129	100.04	635			1,297		1,297	371				375		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/10/2024	1	92,593	99.72	594			1,243		1,243	337				362		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/02/2024	1	138,676	216.03	3,158			1,770		1,770	111				752		0001
Purchased Call/S&P 500 INDEX/SPXG00B$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/25/2023	09/25/2024	1	444,000	100	3,197			2,429		2,429	(768)				2,208		0001
Purchased Call/S&P 500 INDEX/SPXF00T$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/03/2023	07/03/2024	1	436,000	100	3,924			1,930		1,930	(1,994)				1,899		0001
Purchased Call/S&P 500 INDEX/SPXE00P$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/17/2022	10/13/2023	1	2,465,152	3583	69,729			123,512		123,512	33,627				2,326		0001
Purchased Call/S&P 500 INDEX/SPXF00N$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/04/2024	1	369,000	100	3,026			2,282		2,282	(744)				1,521		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$W	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/08/2024	1	3,097	192.98	139			142		142	38				10		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/17/2023	03/07/2024	1	104,950	3793.79				1,871		2,224	353				346		0001
Purchased Call/S&P 500 INDEX/SPX150U$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/22/2022	11/22/2023	1	574,000	100	3,846						(218)				1,094		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/08/2023	1	127,347	99.88	635			1,012		1,012	219				277		0001
Purchased Call/S&P 500 INDEX/SPXE00I$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2022	12/08/2023	1	394,000	100	2,443			9		9	(1,028)				857		0001
Purchased Call/S&P 500 INDEX/SPX9214$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2023	08/21/2024	1	1,265,914	4396	19,247			16,686		16,686	(2,561)				5,982		0001
Purchased Call/S&P 500 INDEX/SPX821C$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	1,340,138	3896	39,618			87,101		87,101	48,984				3,058		0001
Purchased Call/S&P 500 INDEX/SPXA05I$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/10/2023	02/09/2024	1	395,000	4638.58	2,252			1		1	(2,250)				1,188		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	696,000	4822.74	5,707			1,332		1,332	(4,375)				3,264		0001
Purchased Call/S&P 500 INDEX/SPXJ134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	339,000	4766.43	6,916			551		551	(6,364)				1,532		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/13/2023	1	102,893	99.87	703			2,169		2,169	1,085				97		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$Z	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/01/2023	09/04/2024	1	110,589	4230.23	664			179		179	(484)				534		0001
Purchased Call/S&P 500 INDEX/SPXA05F$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/23/2022	12/22/2023	1	470,000	4465.76	3,149						(2,466)				1,121		0001
Purchased Call/S&P 500 INDEX/SPXG002$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/19/2024	1	487,000	100	3,263			2,305		2,305	(958)				2,294		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	1	445,000	4017.77	8,233			10,578		10,578	2,346				1,286		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00NS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/06/2023	1	842,000	3639.66	13,472			23,921		23,921	8,467				540		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097S0	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/03/2024	1	200,556	201.86	6,348			5,360		5,360	636				1,088		0001
Purchased Call/S&P 500 INDEX/SPXJ13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	645,000	4789.2		6,063		1,687		1,687	(4,376)				3,043		0001
Purchased Call/S&P 500 INDEX/SPXA05I5D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	549,000	4136.13		8,949		10,337		10,337	1,388				1,682		0001
Purchased Call/S&P 500 INDEX/SPX150WS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/15/2022	12/15/2023	1	514,000	100	3,187						(2,284)				1,173		0001
Purchased Call/S&P 500 INDEX/SPXI133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	273,000	100		2,184		2,527		2,527	343				839		0001
Purchased Call/S&P 500 INDEX/SPX150TSF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/03/2022	11/03/2023	1	411,000	100	2,877						(403)				627		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/27/2023	1	125,845	99.95	573			732		732	77				309		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/25/2024	1	72,832	100.41	477			1,022		1,022	283				275		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/13/2024	1	84,838	217.44	1,757			944		944	46				466		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/30/2024	1	52,504	208.55	1,637			1,486		1,486	223				251		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/06/2023	1	79,264	99.98	553			1,770		1,770	897				51		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR41635S5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	12/13/2023	1	149,210	3991.55	671			25		25	(298)				336		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/31/2024	1	53,063	208.06	1,668			1,520		1,520	235				217		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/05/2025	1	59,294	210.93	1,703			1,463		1,463	240				375		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097S4	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	06/05/2024	1	206,469	197.36	7,678			6,955		6,955	843				853		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097S3	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	05/29/2024	1	216,688	197.1	8,122			7,428		7,428	911				882		0001
Purchased Call/S&P 500 INDEX/SPXJ13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	199,000	100		1,393		1,232		1,232	(161)				983		0001
Purchased Call/S&P 500 INDEX/SPXF00BSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/13/2023	03/13/2024	1	234,000	100		1,544		2,114		2,114	570				787		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/21/2024	1	55,132	205.4	1,947			2,096		2,096	353				221		0001
Purchased Call/S&P 500 INDEX/SPX8155SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2023	05/15/2024	1	1,158,158	4136		29,812		40,307		40,307	10,495				4,577		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/05/2024	1	3,201,791	4478		43,830		34,115		34,115	(9,715)				14,754		0001
Purchased Call/S&P 500 INDEX/SPX1407SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2023	02/13/2025	1	1,171,000	100		43,210		19,823		19,823	(23,387)				6,866		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/01/2024	1	186,746	213.5	4,225			3,197		3,197	372				975		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168SR	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/08/2023	03/06/2024	1	157,387	4034.82		803		174		174	(629)				518		0001
Purchased Call/S&P 500 INDEX/SPXI131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	377,000	100		2,677		3,099		3,099	423				1,103		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/29/2024	1	64,482	208.96	1,986			1,722		1,722	203				308		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/26/2024	1	120,613	99.82	349			81		81	(131)				343		0001
Purchased Call/S&P 500 INDEX/SPX150USY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2023	1	488,000	100	4,929						(1,123)				930		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	12/23/2022	12/26/2023	1	702,000	100	4,142						(3,424)				1,714		0001
Purchased Call/S&P 500 INDEX/SPXF00BSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/13/2023	03/08/2024	1	285,000	100		2,166		2,772		2,772	606				943		0001
Purchased Call/S&P 500 INDEX/SPX8156SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2023	06/28/2024	1	2,825,991	4450		89,046		44,091		44,091	(44,955)				12,198		0001
Purchased Call/S&P 500 INDEX/SPXH13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	1	430,000	100	3,354			4,901		4,901	1,955				763		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SI	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/09/2024	1	211,356	200.23	7,078			6,165		6,165	742				1,071		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040AST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/25/2024	1	63,209	212.72	1,627			1,174		1,174	101				327		0001
Purchased Call/S&P 500 INDEX/SPX821CSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	1,445,323	3896	26,322			52,723		52,723	27,391				3,298		0001
Purchased Call/S&P 500 INDEX/SPXF00GSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/21/2023	04/19/2024	1	213,000	100		1,704		1,837		1,837	133				792		0001
Purchased Call/S&P 500 INDEX/SPXH13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	1	193,000	100	1,216			1,766		1,766	604				471		0001
Purchased Call/S&P 500 INDEX/SPXF00GS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2023	04/12/2024	1	423,000	100		3,342		3,806		3,806	464				1,546		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SH	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/02/2024	1	226,675	200	7,678			6,701		6,701	810				1,138		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/14/2025	1	65,149	214.37	1,572			1,068		1,068	77				382		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/05/2024	1	82,695	100.32	490			994		994	280				297		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/13/2023	1	88,313	99.91	413			562		562	75				199		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	10/25/2022	10/20/2023	1	449,000	100	5,208			7,797		7,797	2,762				526		0001
Purchased Call/S&P 500 INDEX/SPX821K$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/28/2024	1	1,818,329	3970		49,716		89,170		89,170	39,454				5,848		0001
Purchased Call/S&P 500 INDEX/SPX8158$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	1	1,316,237	4508		26,966		13,968		13,968	(12,998)				6,305		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$Q	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/27/2022	10/27/2023	1	155,480	3780.96	2,332			1,019		1,019	(705)				211		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$P	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/21/2023	02/21/2024	1	118,302	3821.17		2,638		1,768		1,768	(871)				372		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$8	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/03/2022	11/03/2023	1	194,594	3882.45	1,168			75		75	(814)				297		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$5	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/09/2023	1	221,249	100.88	1,502			2,717		2,717	745				366		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/17/2025	1	109,985	210.93	2,858			2,615		2,615	354				684		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/03/2023	04/03/2024	1	184,152	4063.41		792		238		238	(554)				657		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098$4	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/25/2025	1	202,522	199.35	7,551			7,122		7,122	1,121				1,269		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/08/2024	1	76,092	211.69	2,035			1,565		1,565	180				385		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/25/2024	1	195,738	212.45	5,055			3,743		3,743	338				1,013		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/07/2024	1	53,976	205.7	1,866			1,987		1,987	336				210		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$4	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/19/2022	10/19/2023	1	199,977	3691.96	4,659			4,583		4,583	358				228		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/15/2024	1	129,809	205.45	4,575			4,935		4,935	861				513		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/02/2025	1	54,350	219.52	861			483		483	12				305		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416DS0	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/15/2023	05/15/2024	1	200,193	4043.35		881		659		659	(222)				791		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/08/2024	1	99,959	213.68	2,381			1,672		1,672	165				526		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/23/2022	11/24/2023	1	202,219	3882.1	2,406			270		270	(829)				392		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/05/2025	1	85,361	214.9	2,052			1,361		1,361	137				510		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2023	09/20/2024	1	138,826	4050.87		2,193		1,309		1,309	(885)				686		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ASZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/25/2024	1	63,715	212.71	1,640			1,184		1,184	102				330		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/30/2025	1	89,444	225.78	1,299			342		342	(64)				517		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/20/2024	1	65,397	216.38	1,421			835		835	53				362		0001
Purchased Call/S&P 500 INDEX/SPXF00BSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/16/2023	03/14/2024	1	1,028,000	100		15,317		11,846		11,846	(3,471)				3,466		0001
Purchased Call/S&P 500 INDEX/SPXF004$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/30/2023	01/26/2024	1	2,204,000	100		49,810		24,815		24,815	(24,995)				6,266		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$H	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/22/2024	1	223,298	99.89	1,475			3,201		3,201	1,127				771		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161SN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/22/2022	11/22/2023	1	188,515	3995.2	867			5		5	(310)				359		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/27/2024	1	140,336	214.95	3,182			2,072		2,072	183				756		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	07/23/2024	1	155,603	209.75	4,491			3,761		3,761	424				702		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/06/2024	1	399,000	100		5,027		4,095		4,095	(932)				1,651		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/01/2024	1	128,163	213.24	3,141			2,257		2,257	271				669		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168SV	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/08/2023	03/05/2024	1	181,086	3853.36		3,634		2,195		2,195	(1,439)				594		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/28/2023	02/16/2024	1	496,000	100		5,803		6,148		6,148	345				1,530		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/14/2024	1	60,608	213.2	1,527			1,079		1,079	113				322		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161ST	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/23/2022	11/24/2023	1	129,814	3995.69	597			4		4	(214)				252		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/15/2024	1	115,466	213.45	2,822			2,010		2,010	197				613		0001
Purchased Call/S&P 500 INDEX/SPXG0056$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/01/2023	08/30/2024	1	1,374,836	4508		46,903		20,361		20,361	(26,542)				6,586		0001
Purchased Call/S&P 500 INDEX/SPX8154$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2023	04/30/2024	1	1,709,487	4169		52,267		65,521		65,521	13,254				6,529		0001
Purchased Call/S&P 500 INDEX/SPXH13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	1	224,000	100	1,546			2,210		2,210	871				427		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	06/14/2024	1	483,000	100		6,134		4,451		4,451	(1,683)				2,030		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$S	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	06/14/2024	1	201,597	197.48	7,486			6,770		6,770	828				847		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/09/2023	1	82,361	100.03	573			1,816		1,816	914				65		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096SX	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/08/2024	1	4,489	193.17	199			202		202	55				15		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/12/2022	11/22/2023	1	396,000	100	4,514			5,884		5,884	2,619				754		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/06/2023	1	63,441	99.83	449			1,421		1,421	703				41		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	176,000	100		1,214		1,137		1,137	(77)				878		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/07/2023	08/23/2024	1	742,000	100		8,681		6,318		6,318	(2,363)				3,517		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2023	01/17/2024	1	108,511	3848.25		1,834		844		844	(990)				296		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040DSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/01/2023	1	56,058	99.48	303			561		561	163				116		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/07/2023	09/02/2024	1	456,000	100		4,788		3,323		3,323	(1,465)				2,194		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$S	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/13/2024	1	252,856	203.16	7,580			6,131		6,131	668				1,388		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ES$	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/05/2023	07/05/2024	1	185,146	3963.77		3,499		2,062		2,062	(1,437)				809		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416HSG	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/25/2023	08/27/2024	1	108,190	4076.42		1,655		689		689	(967)				516		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/27/2024	1	55,513	218.05	1,286			569		569	9				310		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/13/2024	1	110,658	213.62	2,620			1,860		1,860	151				586		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416JS1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/25/2023	09/25/2024	1	310,269	4036.31		4,871		3,334		3,334	(1,537)				1,543		0001
Purchased Call/S&P 500 INDEX/SPX150US7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/11/2022	11/10/2023	1	254,000	100	1,854			2,674		2,674	1,109				426		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$F	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	11/27/2023	1	105,129	3783.72	1,926			1,086		1,086	(244)				210		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	06/21/2024	1	98,952	208.89	2,958			2,601		2,601	310				422		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162ST	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/07/2022	12/07/2023	1	131,539	3967.46	631			30		30	(315)				284		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/08/2024	1	88,811	213.7	1,970			1,482		1,482	145				468		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/04/2024	1	65,251	99.75	278			287		287	(5)				167		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416AS4	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2023	03/26/2024	1	145,576	3821.02		2,475		2,775		2,775	300				508		0001
Purchased Call/S&P 500 INDEX/SPXH130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	1	257,000	100	1,619			2,338		2,338	836				586		0001

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Purchased Call/S&P 500 INDEX/SPXH13SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/22/2023	1	369,000	100	2,325			3,382		3,382	1,160				880		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2024	1	71,738	101.68	330			462		462	75				212		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/28/2025	1	92,139	214.6	2,126			1,485		1,485	150				548		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165SJ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	01/12/2024	1	148,623	3850.11	2,586			1,100		1,100	(1,486)				397		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/12/2024	1	99,387	99.38	378			263		263	(80)				265		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/22/2023	1	67,086	100.34	296			331		331	8				160		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/10/2023	1	92,363	100.23	588			1,382		1,382	543				155		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160SW	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/11/2022	11/13/2023	1	121,202	3984.49	533			2		2	(197)				210		0001
Purchased Call/S&P 500 INDEX/SPXH13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023	1	310,000	100	2,139			3,344		3,344	1,229				422		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SA	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	08/06/2024	1	281,900	197.8	10,472			9,587		9,587	1,258				1,301		0001
Purchased Call/S&P 500 INDEX/SPXH13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	187,000	100	1,459			2,288		2,288	801				281		0001
Purchased Call/S&P 500 INDEX/SPXE00XSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/11/2023	1	191,000	100	1,242			1,737		1,737	663				424		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/30/2024	1	76,651	100.72	233			71		71	(82)				222		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160SD	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	11/06/2023	1	195,705	3895.64	1,370			49		49	(743)				312		0001
Purchased Call/S&P 500 INDEX/SPX2505SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/15/2023	05/15/2024	1	252,000	100	1,966			2,119		2,119	154				996		0001
Purchased Call/S&P 500 INDEX/SPXI132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	1	282,000	100	1,946			2,373		2,373	427				848		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ASA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/23/2023	1	68,885	100.03	461			1,302		1,302	607				86		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160SE	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	11/03/2023	1	125,145	3938.3	588			3		3	(311)				191		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/11/2024	1	59,292	99.92	357			731		731	206				216		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160SX	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/11/2022	11/10/2023	1	137,640	3862.22	1,665			179		179	(626)				231		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SB	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	08/16/2024	1	220,021	197.71	8,193			7,589		7,589	1,017				1,032		0001
Purchased Call/S&P 500 INDEX/SPXI139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	1	219,000	100	1,533			1,912		1,912	379				752		0001
Purchased Call/S&P 500 INDEX/SPXG006SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/07/2023	09/06/2024	1	184,000	100	1,325			1,078		1,078	(247)				891		0001
Purchased Call/S&P 500 INDEX/SPXI139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	198,000	100	1,485			1,923		1,923	438				670		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162SI	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/02/2022	12/01/2023	1	140,389	4001.25	604			8		8	(235)				289		0001
Purchased Call/S&P 500 INDEX/SPXF003SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/20/2023	01/19/2024	1	378,000	100	2,646			3,404		3,404	758				1,042		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040DSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/06/2024	1	108,156	217.23	2,444			1,237		1,237	37				589		0001
Purchased Call/S&P 500 INDEX/SPXI131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	294,000	100	2,176			2,427		2,427	252				1,107		0001
Purchased Call/S&P 500 INDEX/SPXI13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	1	205,000	100	1,599			1,798		1,798	199				732		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/13/2024	1	77,588	209.79	2,252			1,943		1,943	280				379		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SJ	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/02/2025	1	238,551	204.38	6,713			5,331		5,331	548				1,339		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416BS3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/06/2023	04/05/2024	1	109,093	4052.21	447			175		175	(272)				391		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SJ	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/11/2024	1	207,502	200.76	6,784			5,802		5,802	669				1,054		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSG	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2023	10/04/2023	1	92,801	3751.44	3,532			455		455	(3,077)				49		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164SB	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2022	12/27/2023	1	159,070	3966.61	732			90		90	(417)				391		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/08/2024	1	65,506	99.88	259			207		207	(41)				171		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/14/2023	09/13/2024	1	113,503	4236.6		670		198		198	(472)				555		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	12/20/2023	1	153,336	3950.08	767			103		103	(446)				361		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/09/2024	1	51,794	204.03	2,239			2,257		2,257	433				188		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/25/2022	11/24/2023	1	136,269	3994.63	600			5		5	(228)				264		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/02/2024	1	71,589	210.72	2,010			1,618		1,618	213				359		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	260,000	100		1,976		1,700		1,700	(276)				1,266		0001
Purchased Call/S&P 500 INDEX/SPX150U$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/17/2022	11/17/2023	1	370,000	100	2,479			3,582		3,582	1,438				671		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/12/2024	1	256,153	99.54	1,306			1,934		1,934	613				684		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/10/2024	1	76,502	205.7	2,707			2,837		2,837	501				299		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$T	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/06/2024	1	174,570	100.22	1,082			2,335		2,335	899				519		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$V	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/30/2022	01/02/2024	1	105,339	3760.25	2,528			2,000		2,000	(540)				267		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/14/2023	08/14/2024	1	122,965	4242.86		553		136		136	(417)				575		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/20/2024	1	62,937	209.87	1,835			1,565		1,565	229				311		0001
Purchased Call/S&P 500 INDEX/SPX2500$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	1	388,000	100		2,832		3,376		3,376	544				1,197		0001
Purchased Call/S&P 500 INDEX/SPX150Z$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/31/2023	01/31/2024	1	179,000	100		1,468		1,726		1,726	258				520		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X5K	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/30/2022	10/02/2023	1	151,843	3589.27	4,555			7,411		7,411	1,732				56		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ES8	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/16/2023	06/18/2024	1	151,384	4117.44		772		323		323	(449)				641		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/30/2024	1	57,411	209.66	1,696			1,452		1,452	200				275		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	219,000	100		1,730		1,518		1,518	(212)				945		0001
Purchased Call/S&P 500 INDEX/SPXE00XSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN30JCEQV1H4R804	12/09/2022	12/08/2023	1	585,000	100	3,803			5,328		5,328	2,039				1,272		0001
Purchased Call/S&P 500 INDEX/SPXI13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	1	439,000	100		3,907		4,373		4,373	466				1,596		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	07/08/2024	1	84,401	207.35	2,730			2,665		2,665	425				371		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/17/2023	1	62,869	99.93	426			1,268		1,268	618				68		0001
Purchased Call/J.P. Morgan Meridian Index/JMR093$SG	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/09/2023	1	219,149	99.52	1,578			4,879		4,879	2,624				172		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/27/2023	1	146,525	100.21	815			1,594		1,594	503				292		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	07/05/2024	1	89,572	207.75	2,847			2,695		2,695	454				392		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	06/14/2024	1	122,859	209.07	3,645			3,165		3,165	422				516		0001
Purchased Call/J.P. Morgan Meridian Index/JMR096$N	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/09/2024	1	211,989	99.84	1,382			2,914		2,914	1,011				769		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/25/2024	1	127,706	209.8	3,433			3,198		3,198	457				635		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/04/2024	1	60,910	211.36	1,665			1,293		1,293	165				307		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/19/2024	1	90,526	100.08	303			130		130	(100)				250		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/13/2023	1	78,817	99.95	534			1,643		1,643	825				74		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/30/2023	05/30/2024	1	186,793	4046.5		934		710		710	(224)				762		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2022	10/26/2023	1	102,998	3787.01	1,566			567		567	(508)				137		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/08/2023	1	55,167	99.93	270			422		422	88				120		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$H	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/23/2024	1	219,666	100.78	1,075			1,393		1,393	376				617		0001
Purchased Call/S&P 500 INDEX/SPX150V$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/02/2022	12/01/2023	1	224,000	100	1,478			1,902		1,902	742				462		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/08/2024	1	79,014	209.46	2,299			1,985		1,985	265				366		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/14/2023	1	63,192	100.04	412			1,000		1,000	399				111		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/06/2024	1	130,525	209.95	3,741			3,142		3,142	406				602		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2023	08/02/2024	1	412,000	100	4,697			3,274		3,274	(1,423)				1,889		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$B	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/14/2023	07/12/2024	1	107,952	4154.5	561			204		204	(357)				478		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/28/2024	1	56,209	207.08	1,827			1,804		1,804	287				228		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/11/2022	11/13/2023	1	140,186	3941.34	897			11		11	(361)				243		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/02/2022	12/04/2023	1	187,844	3887.5	2,198			299		299	(732)				396		0001
Purchased Call/S&P 500 INDEX/SPX500P$J	FixedAnnuityHedge	N/A	Equity/Index	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2018	08/15/2025	1	212,500	3871.3	14,788			76,215		76,215	17,030				1,456		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/12/2024	1	477,000	100	5,915			3,753		3,753	(2,162)				2,111		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/09/2024	1	96,398	211.73	2,600			1,954		1,954	186				489		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSW	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/14/2023	08/14/2024	1	96,563	4060.97		1,632		625		625	(1,007)				451		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040DSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/06/2024	1	77,854	216.04	1,721			1,027		1,027	58				424		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/11/2024	1	75,610	212.34	1,958			1,432		1,432	118				384		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSI	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2023	10/20/2023	1	93,442	3677.48		6,023		2,507		2,507	(3,516)				109		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095SZ	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/23/2024	1	394,601	99.95	2,501			5,422		5,422	2,024				1,248		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/03/2023	1	133,620	99.82	869			2,198		2,198	929				204		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/27/2023	1	57,827	99.98	265			335		335	33				142		0001
Purchased Call/S&P 500 INDEX/SPXE000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/11/2022	10/11/2023	1	252,000	100	1,814			2,890		2,890	919				219		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416CSN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/08/2023	05/08/2024	1	165,710	4040.74		713		514		514	(199)				645		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/09/2023	1	103,948	100	663			1,566		1,566	620				172		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169SU	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/20/2023	03/20/2024	1	211,751	3998.9		826		547		547	(279)				727		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSJ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2023	08/08/2024	1	93,581	4233.9		542		104		104	(439)				433		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097S9	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	07/26/2024	1	207,452	198.28	7,478			6,720		6,720	830				940		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ASY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/26/2023	1	66,594	100.26	444			1,221		1,221	556				89		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040DSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/02/2024	1	54,087	215.32	1,411			750		750	57				293		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	06/24/2024	1	122,587	208.99	3,640			3,158		3,158	391				525		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093SV	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/25/2023	1	213,210	99.3	1,487			3,031		3,031	1,003				279		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040DS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/01/2023	1	144,207	99.81	769			1,282		1,282	313				297		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/20/2024	1	58,240	208.35	1,827			1,674		1,674	236				275		0001
Purchased Call/S&P 500 INDEX/SPX821ES$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	1	1,483,000	3783.22	47,753			76,832		76,832	27,375				3,662		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316ZSG	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/21/2022	10/19/2023	1	199,766	3751.78	3,404			1,932		1,932	(766)				228		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168S1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2023	02/26/2024	1	146,186	3815.38	3,362			2,382		2,382	(980)				467		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/10/2025	1	57,596	214.97	1,179			905		905	66				346		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SY	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/06/2025	1	167,183	200.8	5,702			5,088		5,088	713				973		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ISB	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/11/2023	09/11/2024	1	127,293	4220.45	738			251		251	(487)				621		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164SS	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/30/2022	12/29/2023	1	159,984	3967.96	752			103		103	(639)				397		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416FSS	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	07/26/2024	1	103,807	3964.53		3,083		1,298		1,298	(1,785)				471		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097S2	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	05/13/2024	1	326,944	195.62	13,095			12,620		12,620	1,741				1,286		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/30/2025	1	73,043	225.61	923			286		286	(52)				422		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Y$V	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2022	10/13/2023	1	403,784	3754.32	5,400			3,118		3,118	(2,032)				381		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2023	02/22/2024	1	103,848	4009.63		540		132		132	(408)				327		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/09/2023	1	100,461	100.02	700			2,216		2,216	1,114				79		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416CS9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/01/2023	05/01/2024	1	269,949	4064.76		1,242		561		561	(681)				1,034		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/02/2024	1	85,956	209.95	2,488			2,047		2,047	241				394		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/21/2023	1	67,733	99.25	334			542		542	122				161		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/30/2022	12/22/2023	1	447,000	100	6,079			7,617		7,617	1,856				1,066		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/06/2024	1	88,493	209.49	2,944			2,237		2,237	267				428		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/09/2025	1	88,832	210.3	2,405			2,326		2,326	395				563		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168S5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/28/2023	02/28/2024	1	238,486	4006.55		1,288		356		356	(931)				767		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/05/2024	1	65,188	100.28	387			788		788	222				234		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/19/2025	1	61,671	214.72	1,485			1,010		1,010	104				374		0001
Purchased Call/S&P 500 INDEX/SPXC173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	4,727,000	4003.58	114,866			166,282		166,282	68,768				9,006		0001
Purchased Call/S&P 500 INDEX/SPXH13W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	1	3,338,000	3990.97		74,771		100,787		100,787	26,016				9,079		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2023	05/13/2024	1	560,000	100	6,160			6,079		6,079	(81)				2,203		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ASG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/24/2023	1	64,914	99.96	452			1,223		1,223	566				83		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/01/2024	1	53,199	99.99	312			628		628	177				189		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/S&P 500 INDEX/SPX1407S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/07/2024	1	2,627,000	.4164		81,962		90,502		90,502	8,540				7,839		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160S0	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/09/2022	11/09/2023	1	106,721	3785.05	1,793			858		858	(382)				177		0001
Purchased Call/S&P 500 INDEX/SPXF00GS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2023	04/15/2024	1	1,155,000	4146.22		31,532		35,381		35,381	3,850				4,253		0001
Purchased Call/S&P 500 INDEX/SPXA05WST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	2,965,000	4267.52		84,206		81,499		81,499	(2,707)				12,294		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416BS5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/10/2023	04/10/2024	1	149,393	4060.6		657		229		229	(428)				543		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096SU	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/14/2024	1	24,826	192.57	1,131			1,197		1,197	335				76		0001
Purchased Call/S&P 500 INDEX/SPXI133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	2,084,000	4147.6		49,599		55,938		55,938	6,339				6,407		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416FSL	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/21/2023	06/27/2024	1	121,893	4014.28		2,133		838		838	(1,294)				525		0001
Purchased Call/S&P 500 INDEX/SPXC178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024	1	2,078,000	3990.97		65,249		88,334		88,334	23,084				5,678		0001
Purchased Call/S&P 500 INDEX/SPX8152S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024	1	3,066,000	4147.6		94,739		104,731		104,731	9,992				9,426		0001
Purchased Call/S&P 500 INDEX/SPX9212SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	1,613,000	4518.44		42,583		31,399		31,399	(11,184)				7,457		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097S8	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	07/19/2024	1	291,921	197.49	10,918			10,062		10,062	1,317				1,308		0001
Purchased Call/S&P 500 INDEX/SPXA05USQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/20/2024	1	3,245,000	4192.63		100,271		103,865		103,865	3,594				12,963		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SD	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	09/03/2024	1	255,930	199.08	8,955			7,984		7,984	987				1,233		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095SN	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/01/2024	1	394,934	102.04	2,137			3,652		3,652	1,280				1,151		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/16/2024	1	67,915	99.85	371			705		705	199				210		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164S2	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/04/2023	01/03/2024	1	264,355	3961.39		1,351		211		211	(1,140)				674		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2025	1	194,291	220.6	3,615			1,555		1,555	(42)				1,130		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2501SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/03/2023	03/01/2024	1	227,000	100		1,566		1,906		1,906	340				735		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316ZSZ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/31/2022	10/31/2023	1	103,504	3788.96	1,584			613		613	(479)				151		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/24/2024	1	64,166	218.65	1,258			633		633	26				357		0001
Purchased Call/S&P 500 INDEX/SPX2501ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/10/2023	03/08/2024	1	174,000	100	1,201			1,564		1,564	364				576		0001
Purchased Call/S&P 500 INDEX/SPXG00AS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2023	09/20/2024	1	221,000	100		1,547		1,417		1,417	(130)				1,091		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316YSI	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2022	10/13/2023	1	403,789	3694.45	9,166			8,476		8,476	326				381		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/20/2024	1	180,544	205.36	6,348			6,904		6,904	1,272				721		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416JS7	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2023	09/27/2024	1	128,311	4104.39		1,168		919		919	(249)				640		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/19/2024	1	52,009	205.02	2,146			2,055		2,055	380				193		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ISF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/14/2023	09/13/2024	1	124,732	4097.04		1,983		770		770	(1,213)				610		0001
Purchased Call/S&P 500 INDEX/SPXH13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	1	193,000	100	1,255			1,751		1,751	671				388		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SC	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	08/22/2024	1	205,704	198.39	7,408			6,736		6,736	864				974		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094SK	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/01/2023	1	208,534	99.8	1,341			3,079		3,079	1,355				430		0001
Purchased Call/S&P 500 INDEX/SPXF00T5E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/01/2024	1	2,290,000	4455.59		70,303		53,684		53,684	(16,619)				9,939		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416FSZ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2023	08/01/2024	1	210,273	4053.46		4,269		1,318		1,318	(2,950)				963		0001
Purchased Call/S&P 500 INDEX/SPXG00C83	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/30/2024	1	1,032,000	4299.7		28,070		27,831		27,831	(239)				5,167		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	11/28/2022	11/17/2023	1	423,000	100	4,907			6,492		6,492	2,811				767		0001
Purchased Call/S&P 500 INDEX/SPXC176SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	1	5,535,000	3895.75	133,947			204,109		204,109	79,555				12,628		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821HSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2023	01/29/2024	1	6,496,000	4017.77		211,120		270,922		270,922	59,802				18,701		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167SW	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2023	02/23/2024	1	217,221	4007.05		1,151		298		298	(853)				687		0001
Purchased Call/S&P 500 INDEX/SPXE00PST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/17/2022	10/17/2023	1	204,000	100	1,795			2,944		2,944	979				220		0001
Purchased Call/S&P 500 INDEX/SPX150WSS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/21/2022	12/21/2023	1	217,000	100	1,389			1,968		1,968	730				514		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040DSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/07/2023	1	81,227	99.97	412			687		687	168				175		0001
Purchased Call/S&P 500 INDEX/SPX821HSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	1	3,391,000	4017.77		109,190		140,096		140,096	30,906				9,802		0001
Purchased Call/S&P 500 INDEX/SPXJ13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/27/2024	1	3,293,000	4433.31		89,240		75,240		75,240	(14,000)				15,703		0001
Purchased Call/S&P 500 INDEX/SPX9212SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	1	1,637,000	4518.44		44,199		32,492		32,492	(11,707)				7,555		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ESC	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/21/2023	06/21/2024	1	104,855	4001.99		1,164		764		764	(400)				447		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416CSG	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2023	05/03/2024	1	115,566	4019.87		462		438		438	(24)				445		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ESK	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/26/2023	06/26/2024	1	114,956	4094.57		598		347		347	(251)				494		0001
Purchased Call/S&P 500 INDEX/SPXI13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/28/2024	1	740,000	100		21,682		22,415		22,415	733				3,007		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095S5	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/02/2024	1	246,414	99.14	1,327			2,288		2,288	820				625		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040SSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	06/28/2024	1	67,005	208.02	2,074			1,937		1,937	295				289		0001
Purchased Call/S&P 500 INDEX/SPX500HSQ	FixedAnnuityHedge	N/A	Equity/Index	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/29/2018	05/01/2025	1	211,672	3726.84	20,395			80,683		80,683	17,691				1,333		0001
Purchased Call/S&P 500 INDEX/SPX521KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/09/2018	03/24/2025	1	317,908	3742.12	34,295			115,542		115,542	25,361				1,935		0001
Purchased Call/S&P 500 INDEX/SPXF00HSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/24/2023	04/24/2024	1	1,168,000	100		30,485		34,037		34,037	3,553				4,398		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316YSY	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2022	10/16/2023	1	153,196	3737.01	2,503			1,751		1,751	(530)				160		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$4	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2023	02/09/2024	1	153,288	4050.01		736		69		69	(667)				461		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/10/2024	1	122,375	216.43	2,542			1,531		1,531	51				670		0001
Purchased Call/S&P 500 INDEX/SPX2506$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/01/2023	05/31/2024	1	195,000	100		1,346		1,350		1,350	4				797		0001
Purchased Call/S&P 500 INDEX/SPXF0056$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/02/2023	02/02/2024	1	248,000	100		1,860		2,052		2,052	192				726		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/17/2024	1	119,451	212.4	3,254			2,273		2,273	254				612		0001
Purchased Call/S&P 500 INDEX/SPX040K$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/13/2025	1	254,155	3852.53	16,563			78,841		78,841	17,181				1,490		0001
Purchased Call/S&P 500 INDEX/SPXI13E$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	435,000	100		3,219		3,682		3,682	463				1,561		0001
Purchased Call/S&P 500 INDEX/SPX150X$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/05/2024	1	219,000	100		1,402		1,952		1,952	551				564		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/16/2025	1	55,106	211.54	1,389			1,251		1,251	171				343		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/16/2023	06/14/2024	1	140,412	4117.44		702		289		289	(413)				590		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/08/2024	1	59,852	100.04	317			572		572	150				198		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/22/2024	1	70,514	100.11	411			830		830	237				243		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2024	1	208,490	102.99	831			769		769	(47)				617		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/17/2023	1	124,395	99.95	841			2,503		2,503	1,220				134		0001
Purchased Call/S&P 500 INDEX/SPX8217$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/24/2022	10/23/2023	1	3,750,000	3797.34	75,375			135,706		135,706	55,040				4,707		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/05/2023	1	64,712	99.36	385			807		807	273				138		0001
Purchased Call/S&P 500 INDEX/SPXA05VS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/30/2023	05/29/2024	1	3,277,000	4205.52	104,536			106,601		106,601	2,065				13,342		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$F	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/17/2023	1	236,047	99.85	1,579			2,900		2,900	805				428		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	86,744	223.86	1,371			418		418	(43)				495		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	1	180,000	100		1,566		1,339		1,339	(227)				777		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169SH	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/14/2023	03/12/2024	1	121,840	3807.04		2,317		2,393		2,393	76				408		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094SZ	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/22/2023	1	300,331	99.78	1,732			3,445		3,445	1,374				716		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162S2	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/25/2022	11/27/2023	1	112,762	3881.06	1,331			162		162	(464)				225		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/21/2025	1	77,231	216.67	1,704			1,003		1,003	62				456		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/22/2025	1	71,574	210.21	2,102			1,834		1,834	246				447		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316XSV	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/04/2022	10/02/2023	1	134,398	3703.93	2,441			2,128		2,128	(279)				50		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416HS8	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/21/2023	08/21/2024	1	92,131	4076.82		1,198		556		556	(642)				435		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/10/2025	1	95,147	221.5	1,979			635		635	(57)				539		0001
Purchased Call/S&P 500 INDEX/SPXF008SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/24/2023	02/26/2024	1	231,000	100	1,848			2,319		2,319	471				738		0001
Purchased Call/S&P 500 INDEX/SPXI135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	266,000	100	2,181			2,785		2,785	604				855		0001
Purchased Call/S&P 500 INDEX/SPX150XS9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2022	12/29/2023	1	272,000	100	1,904			2,477		2,477	672				675		0001
Purchased Call/S&P 500 INDEX/SPX150XSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2022	01/02/2024	1	181,000	100	1,738			2,386		2,386	707				459		0001
Purchased Call/S&P 500 INDEX/SPX150TSZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/09/2022	11/09/2023	1	189,000	100	1,418			2,289		2,289	818				313		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	06/18/2024	1	51,321	208.88	1,768			1,350		1,350	173				217		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/20/2024	1	67,243	210.02	1,940			1,647		1,647	238				332		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ESJ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/23/2023	06/25/2024	1	135,603	3992.65		1,532		1,102		1,102	(431)				582		0001
Purchased Call/S&P 500 INDEX/SPXF008SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/24/2023	02/23/2024	1	278,000	100		2,029		2,561		2,561	532				879		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/05/2024	1	66,830	99.76	271			234		234	(33)				172		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164S2	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2022	12/22/2023	1	101,991	3956.36	459			68		68	(284)				243		0001
Purchased Call/S&P 500 INDEX/SPXH13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	1	170,000	100	1,258			2,030		2,030	615				178		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2023	04/16/2024	1	92,299	3849.15		3,963		1,564		1,564	(2,399)				341		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169SW	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	03/21/2024	1	132,713	3831.47		2,508		2,258		2,258	(250)				457		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ES5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/13/2024	1	73,693	216.88	1,564			877		877	52				405		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096S5	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/01/2024	1	217,441	100.19	1,384			2,973		2,973	1,095				704		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165SF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2023	01/11/2024	1	115,367	4010.28		531		45		45	(486)				306		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040EST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/20/2024	1	53,376	218.01	1,238			564		564	20				295		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/04/2023	1	77,241	99.97	547			1,735		1,735	859				40		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/30/2024	1	93,931	100.79	282			82		82	(101)				272		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165SP	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/13/2023	01/12/2024	1	167,608	4020.51		764		55		55	(709)				447		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/15/2023	1	90,813	99.99	410			487		487	27				207		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/08/2025	1	62,947	220.74	1,291			469		469	2				356		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/25/2025	1	69,617	209.81	2,087			1,897		1,897	296				436		0001
Purchased Call/S&P 500 INDEX/SPXH130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	1	257,000	100	1,671			2,230		2,230	849				579		0001

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Purchased Call/S&P 500 INDEX/SPXJ13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	1	325,000	100		2,243		2,306		2,306	64				1,621		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	07/26/2024	1	60,232	209.51	1,754			1,519		1,519	213				273		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094SP	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/06/2023	1	208,469	99.53	1,251			2,778		2,778	1,196				447		0001
Purchased Call/S&P 500 INDEX/SPXA05IS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/14/2024	1	2,369,000	4136.13		73,913		84,062		84,062	10,149				7,257		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SL	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/25/2024	1	206,083	201.02	6,660			5,707		5,707	665				1,066		0001
Purchased Call/S&P 500 INDEX/SPXA05FS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/23/2022	12/22/2023	1	582,000	4375.41	5,878			7		7	(4,711)				1,388		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C8H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/05/2023	05/07/2024	1	108,658	4042.67		478		323		323	(155)				422		0001
Purchased Call/S&P 500 INDEX/SPXE00T8S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	11/15/2022	11/15/2023	1	511,000	4586.5	4,957						(526)				907		0001
Purchased Call/S&P 500 INDEX/SPXF001S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/30/2022	01/02/2024	1	502,000	4060.27	18,172			28,830		28,830	11,078				1,274		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097S1	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/26/2024	1	254,813	194.9	10,489			9,472		9,472	601				964		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/04/2024	1	74,159	211.36	2,011			1,574		1,574	201				373		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	06/21/2024	1	77,875	208.67	2,351			2,098		2,098	258				332		0001
Purchased Call/S&P 500 INDEX/SPXF00HSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/24/2023	04/22/2024	1	989,000	100		27,692		31,072		31,072	3,380				3,706		0001
Purchased Call/S&P 500 INDEX/SPXF00OS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/05/2023	06/05/2024	1	266,000	100	2,022			1,970		1,970	(52)				1,099		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166S8	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/24/2023	01/24/2024	1	144,585	3908.29		1,807		517		517	(1,291)				408		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168SG	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/06/2023	03/05/2024	1	157,601	4034.82		867		169		169	(698)				517		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/01/2024	1	66,752	213.38	1,662			1,157		1,157	137				349		0001
Purchased Call/S&P 500 INDEX/SPXF00HSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/24/2023	04/23/2024	1	1,302,000	100		35,154		39,421		39,421	4,267				4,891		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E\$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/30/2023	07/02/2024	1	122,765	3966.37		2,333		1,311		1,311	(1,022)				534		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K\$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/01/2025	1	51,065	212.63	1,553			1,045		1,045	149				313		0001
Purchased Call/S&P 500 INDEX/SPX150W\$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/16/2022	12/15/2023	1	345,000	100	2,174			3,168		3,168	1,172				787		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406\$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/06/2024	1	67,224	209.43	2,006			1,708		1,708	206				325		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163\$Z	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2022	12/22/2023	1	131,312	3947.43	643			107		107	(387)				313		0001
Purchased Call/S&P 500 INDEX/SPXG003\$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/25/2023	08/27/2024	1	230,000	100		1,794		1,538		1,538	(256)				1,097		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	257,000	100		1,902		1,674		1,674	(228)				1,214		0001
Purchased Call/S&P 500 INDEX/SPXE00N\$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/07/2022	10/09/2023	1	191,000	100	1,318			2,097		2,097	669				150		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162\$Z	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2022	12/08/2023	1	122,814	3971.34	553			27		27	(287)				267		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093\$L	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/12/2023	1	215,341	99.6	1,519			3,527		3,527	1,421				195		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023	1	4,412,000	3797.34	139,419			253,505		253,505	107,600				5,657		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408\$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/23/2024	1	69,583	209.77	2,024			1,735		1,735	227				345		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X\$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/04/2022	10/02/2023	1	151,840	3629.23	4,542			5,666		5,666	1,146				56		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162\$6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/29/2022	11/29/2023	1	108,640	3984.98	413			8		8	(206)				220		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163\$X	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/21/2022	12/21/2023	1	102,848	3849.36	1,296			578		578	(335)				244		0001
Purchased Call/S&P 500 INDEX/SPXJ138\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	190,000	100		1,520		1,216		1,216	(304)				871		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L\$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/16/2024	1	57,429	100.02	352			727		727	204				212		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150V$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/23/2022	11/24/2023	1	334,000	100	2,171			2,947		2,947	1,180				648		0001
Purchased Call/S&P 500 INDEX/SPXF00GS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2023	04/12/2024	1	216,000	100		1,620		1,772		1,772	152				789		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/22/2024	1	74,652	100.1	482			1,027		1,027	286				280		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/13/2023	02/09/2024	1	491,000	100		5,647		6,015		6,015	368				1,476		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/06/2023	1	98,645	100.41	510			787		787	157				211		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/11/2025	1	55,127	215.55	1,459			821		821	68				332		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/21/2025	1	67,984	212.77	1,780			1,364		1,364	181				413		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316XSL	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/30/2022	10/02/2023	1	134,626	3644.87	2,827			4,418		4,418	784				50		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/26/2024	1	75,474	217.95	641			779		779	6				420		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096ST	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/26/2024	1	211,415	100.19	1,374			2,844		2,844	967				800		0001
Purchased Call/S&P 500 INDEX/SPXI13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	317,000	100		2,156		2,443		2,443	288				1,113		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$8	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/08/2024	1	234,866	100.12	1,496			3,201		3,201	1,164				778		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2023	04/19/2024	1	381,000	100		4,420		4,348		4,348	(72)				1,417		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$6	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	06/21/2024	1	203,322	197.5	7,578			6,857		6,857	852				866		0001
Purchased Call/S&P 500 INDEX/SPXJ13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	341,000	4614.41		7,741		3,097		3,097	(4,643)				1,609		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163SW	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/21/2022	12/21/2023	1	114,830	3971.22	517			50		50	(289)				272		0001
Purchased Call/S&P 500 INDEX/SPXA05E$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	1	422,000	4421.68	4,684			1		1	(2,311)				963		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ASJ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/30/2023	03/28/2024	1	113,515	3853.03		2,077		1,678		1,678	(399)				399		0001
Purchased Call/S&P 500 INDEX/SPXF00C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2023	03/15/2024	1	578,000	4374.13		7,398		4,985		4,985	(2,414)				1,955		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	213,000	100		1,598		1,682		1,682	84				845		0001
Purchased Call/S&P 500 INDEX/SPXI13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	1	285,000	100		2,223		2,474		2,474	251				1,060		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098S3	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/09/2025	1	203,783	199.31	7,546			7,132		7,132	1,113				1,259		0001
Purchased Call/S&P 500 INDEX/SPXI13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	222,000	100		1,554		1,599		1,599	45				881		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	1	187,000	100		1,309		1,219		1,219	(90)				929		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097S7	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	07/03/2024	1	209,075	196.56	8,206			7,710		7,710	1,065				911		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168S9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/03/2023	03/04/2024	1	181,472	3853.36		3,956		2,158		2,158	(1,798)				593		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161SB	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2022	11/17/2023	1	128,372	3982.5	578			3		3	(228)				233		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/15/2024	1	102,838	212.89	2,608			1,901		1,901	202				546		0001
Purchased Call/S&P 500 INDEX/SPXI13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	253,000	100		1,771		1,805		1,805	34				1,019		0001
Purchased Call/S&P 500 INDEX/SPXF00KSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/18/2023	05/17/2024	1	363,000	100		4,283		4,482		4,482	198				1,441		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	02/23/2024	1	413,000	100		5,163		5,580		5,580	418				1,306		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416FSO	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/24/2023	07/24/2024	1	126,076	4201.34		693		162		162	(532)				570		0001
Purchased Call/S&P 500 INDEX/SPXI13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	1	224,000	100		1,770		1,610		1,610	(159)				963		0001
Purchased Call/S&P 500 INDEX/SPXA05CSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2022	11/22/2023	1	593,000	4624.13	4,388						(598)				1,130		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/23/2024	1	88,023	100	468			853		853	228				278		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/26/2024	1	107,188	209.97	3,021			2,642		2,642	384				534		0001
Purchased Call/S&P 500 INDEX/SPX150WSM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/20/2022	12/20/2023	1	206,000	100	1,318			1,898		1,898	679				485		0001
Purchased Call/S&P 500 INDEX/SPX2504SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/01/2023	05/01/2024	1	303,000	100		2,151		2,298		2,298	147				1,160		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ASH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/24/2024	1	62,326	212.58	1,604			1,166		1,166	104				322		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00A$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2023	03/05/2024	1	339,000	100		3,356		4,220		4,220	864				1,112		0001
Purchased Call/S&P 500 INDEX/SPXE00TSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2022	11/17/2023	1	388,000	100	2,677			3,901		3,901	1,569				704		0001
Purchased Call/S&P 500 INDEX/SPXE00R$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	1	183,000	100	1,391			2,226		2,226	871				239		0001
Purchased Call/S&P 500 INDEX/SPXI13JS/	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	200,000	100		1,560		1,694		1,694	134				757		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098$0	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/28/2025	1	208,314	200.08	7,387			6,769		6,769	999				1,240		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$R	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/06/2024	1	201,037	202.14	6,263			5,266		5,266	615				1,095		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166$I	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2023	01/29/2024	1	135,789	3873.69		2,363		868		868	(1,495)				391		0001
Purchased Call/S&P 500 INDEX/SPXH13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	1	352,000	100	2,499			4,030		4,030	1,222				332		0001
Purchased Call/S&P 500 INDEX/SPXF007$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	1	341,000	100		2,933		3,818		3,818	886				1,071		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/19/2024	1	92,379	204.93	3,238			3,685		3,685	685				344		0001
Purchased Call/S&P 500 INDEX/SPXG003$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2023	08/23/2024	1	324,000	100		2,300		1,969		1,969	(331)				1,536		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$V	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/15/2025	1	246,996	205.68	6,604			5,018		5,018	470				1,406		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/16/2025	1	68,363	222.77	1,126			384		384	(29)				390		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	04/20/2023	04/15/2024	1	384,000	100		4,224		3,875		3,875	(349)				1,414		0001
Purchased Call/S&P 500 INDEX/SPXF00L$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	05/22/2023	05/22/2024	1	274,000	100		2,548		2,585		2,585	37				1,099		0001
Purchased Call/S&P 500 INDEX/SPXA05I$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	340,000	4450.48		5,950		120		120	(5,830)				1,042		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	07/12/2024	1	93,316	208.46	2,930			2,620		2,620	403				413		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$Y	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/01/2024	1	16,625	193.18	738			749		749	204				54		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$Y	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/05/2022	10/05/2023	1	193,165	3694.36	3,999			3,704		3,704	(41)				113		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/21/2025	1	84,113	214.93	1,982			1,321		1,321	115				497		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165SL	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/13/2023	01/16/2024	1	163,892	3851.78		2,919		1,190		1,190	(1,729)				446		0001
Purchased Call/S&P 500 INDEX/SPXH13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	1	519,000	4056.29	19,047			23,598		23,598	6,009				1,267		0001
Purchased Call/S&P 500 INDEX/SPXA05CSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	1	459,000	4325.87	11,521						(2,744)				875		0001
Purchased Call/S&P 500 INDEX/SPXI13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	294,000	100		2,911		3,499		3,499	589				1,032		0001
Purchased Call/S&P 500 INDEX/SPXI13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	231,000	100		1,663		1,858		1,858	195				842		0001
Purchased Call/S&P 500 INDEX/SPXI13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	239,000	100		1,888		2,021		2,021	133				963		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416CS6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/28/2023	04/26/2024	1	169,875	4063.88		764		336		336	(428)				643		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SZ	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/21/2025	1	378,937	200.16	13,320			12,193		12,193	1,783				2,240		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/01/2023	1	194,932	100.19	1,254			2,123		2,123	313				289		0001
Purchased Call/S&P 500 INDEX/SPXF00GSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/17/2023	04/17/2024	1	272,000	100		2,013		2,322		2,322	309				1,007		0001
Purchased Call/S&P 500 INDEX/SPXE00QSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/21/2022	10/20/2023	1	234,000	100	1,498			2,430		2,430	868				274		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	06/10/2024	1	53,474	208.67	1,618			1,450		1,450	226				223		0001
Purchased Call/S&P 500 INDEX/SPXG003SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/25/2023	08/26/2024	1	206,000	100	1,463			1,252		1,252	(211)				981		0001
Purchased Call/S&P 500 INDEX/SPXE00NSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/07/2022	10/06/2023	1	423,000	100	2,792			4,434		4,434	1,413				271		0001
Purchased Call/S&P 500 INDEX/SPX2506SG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/16/2023	06/18/2024	1	300,000	100		2,160		1,812		1,812	(348)				1,271		0001
Purchased Call/S&P 500 INDEX/SPXJ132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	282,000	100		2,651		2,250		2,250	(401)				1,244		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/19/2024	1	64,375	100.19	345			629		629	165				220		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/31/2024	1	82,576	208.14	2,571			2,347		2,347	360				338		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161SF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2022	11/20/2023	1	134,655	3939.36	902			22		22	(372)				252		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416HS6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/21/2023	08/21/2024	1	122,493	4215.7		551		199		199	(352)				579		0001
Purchased Call/S&P 500 INDEX/SPXF001S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	01/02/2024	1	553,000	4018.04	22,728			37,711		37,711	15,418				1,403		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	451,000	4838.02		2,751		1,492		1,492	(1,259)				2,227		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ASS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/26/2023	1	66,069	100.26	440			1,210		1,210	551				88		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	07/26/2024	1	78,809	209.66	2,290			1,955		1,955	270				357		0001
Purchased Call/S&P 500 INDEX/SPXC177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/29/2023	1	756,000	4233.05	14,742			11,122		11,122	(3,164)				1,877		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSP	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/10/2023	11/17/2023	1	90,598	3938.74		666		14		14	(652)				164		0001
Purchased Call/S&P 500 INDEX/SPXG003SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2023	08/23/2024	1	229,000	100	1,603			1,424		1,424	(179)				1,085		0001
Purchased Call/S&P 500 INDEX/SPXF004S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2023	01/24/2024	1	304,000	100	2,432			3,058		3,058	626				857		0001
Purchased Call/S&P 500 INDEX/SPXE000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/13/2022	10/13/2023	1	228,000	100	2,029			3,290		3,290	1,134				215		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/15/2023	1	120,790	100.4	757			1,794		1,794	701				214		0001
Purchased Call/S&P 500 INDEX/SPXH13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	1	402,000	4313.42		7,236		1,195		1,195	(6,041)				1,138		0001
Purchased Call/S&P 500 INDEX/SPXH13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	1	260,000	100	1,794			2,852		2,852	1,012				167		0001
Purchased Call/S&P 500 INDEX/SPXF00ES4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	1	242,000	100		2,565		3,174		3,174	609				850		0001
Purchased Call/S&P 500 INDEX/SPX150IWSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/16/2022	12/18/2023	1	234,000	100	1,474			2,146		2,146	792				544		0001
Purchased Call/S&P 500 INDEX/SPXE00RSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2022	10/30/2023	1	250,000	100	1,800			3,011		3,011	1,212				358		0001
Purchased Call/S&P 500 INDEX/SPX150XSW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	517,000	100	3,774			4,828		4,828	1,054				1,380		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163SM	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/16/2022	12/18/2023	1	188,432	3952.32	923			108		108	537				438		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162S8	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/01/2022	12/01/2023	1	180,392	3888.79	2,075			265		265	(704)				372		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/04/2025	1	79,278	212.36	2,087			1,644		1,644	189				487		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSM	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/10/2023	01/03/2024	1	90,990	3795.14		3,813		1,212		1,212	(2,601)				232		0001
Purchased Call/S&P 500 INDEX/SPXJ133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	229,000	100		1,855		1,415		1,415	(440)				1,021		0001
Purchased Call/S&P 500 INDEX/SPXF00BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2023	03/15/2024	1	405,000	4248.04		7,290		12,336		12,336	5,046				1,370		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/17/2024	1	87,173	218.18	1,739			880		880	29				481		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/11/2025	1	56,950	211.95	1,401			1,227		1,227	168				352		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/19/2024	1	134,589	99.75	469			240		240	(139)				371		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/13/2025	1	69,032	215.31	1,597			1,009		1,009	69				405		0001
Purchased Call/S&P 500 INDEX/SPXF001SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/30/2022	01/02/2024	1	445,000	4267.6	7,788			3,955		3,955	(3,410)				1,129		0001
Purchased Call/S&P 500 INDEX/SPXF001SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/05/2023	01/05/2024	1	205,000	100		1,866		2,708		2,708	843				528		0001
Purchased Call/S&P 500 INDEX/SPXJ136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	203,000	100		1,624		1,152		1,152	(472)				928		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/03/2025	1	56,889	220.2	886			459		459	(20)				330		0001
Purchased Call/S&P 500 INDEX/SPXF00BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2023	03/15/2024	1	798,000	4417.34		5,905		3,973		3,973	(1,932)				2,699		0001
Purchased Call/S&P 500 INDEX/SPXH13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023	1	380,000	4000.76	13,566			25,032		25,032	9,104				938		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161S1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	11/15/2023	1	117,922	3948.32	755			10		10	(290)				209		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/03/2024	1	62,078	100.86	389			806		806	221				239		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416DSP	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/05/2023	06/05/2024	1	118,448	4065.4		569		389		389	(179)				489		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023	1	181,628	3793.17	2,833			941		941	(890)				260		0001
Purchased Call/J.P. Morgan Meridian Index/JMR098$2	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/24/2025	1	214,558	198.95	8,027			7,635		7,635	1,192				1,306		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	01/08/2024	1	205,617	3831.79		3,742		1,798		1,798	(1,944)				538		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/09/2024	1	79,024	211.75	2,101			1,599		1,599	152				400		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	129,398	223.12	2,187			694		694	(53)				738		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/16/2024	1	71,291	100.09	253			137		137	(72)				194		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$W	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/23/2025	1	209,213	206.68	5,410			3,940		3,940	338				1,201		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/18/2024	1	51,323	204.07	2,200			2,223		2,223	418				175		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/12/2024	1	61,650	209.28	1,829			1,590		1,590	211				287		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$B	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2023	03/22/2024	1	94,668	3817.04		4,480		1,839		1,839	(2,641)				327		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$E	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	09/11/2024	1	250,603	199.99	8,450			7,287		7,287	843				1,222		0001
Purchased Call/S&P 500 INDEX/SPXE00T$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/15/2022	11/15/2023	1	504,000	4350.99	12,046						(2,147)				895		0001
Purchased Call/S&P 500 INDEX/SPXA05FS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023	1	403,000	4137.03	11,324			10,235		10,235	312				984		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$A	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/21/2023	1	238,149	99.5	1,666			3,224		3,224	940				449		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093$Q	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/24/2023	1	253,784	100.23	1,750			3,895		3,895	1,545				325		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/02/2022	11/02/2023	1	144,339	3884.88	982			44		44	(589)				217		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSK	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/10/2023	04/05/2024	1	91,248	3869.35		3,411		1,231		1,231	(2,180)				327		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ASB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/23/2024	1	66,095	212.61	1,709			1,237		1,237	120				341		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166SX	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/07/2023	02/07/2024	1	159,423	4061.39		765		52		52	(714)				476		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSA	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2023	05/03/2024	1	96,531	4031.52		1,372		320		320	(1,051)				371		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416CSR	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2023	05/09/2024	1	111,501	4035.92		502		376		376	(126)				435		0001
Purchased Call/S&P 500 INDEX/SPXF004SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/27/2023	01/26/2024	1	324,000	100		2,398		2,901		2,901	504				921		0001
Purchased Call/J.P. Morgan Meridian Index/JMR009BS1	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/07/2025	1	225,149	200.01	8,019			7,381		7,381	1,099				1,349		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ISL	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/18/2024	1	171,733	4070.38		2,662		1,360		1,360	(1,302)				846		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ASM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/25/2023	1	204,331	100.19	1,378			3,877		3,877	1,786				267		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSO	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/10/2023	06/07/2024	1	91,925	4087.18		1,092		250		250	(843)				381		0001
Purchased Call/S&P 500 INDEX/SPXG004SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/29/2023	08/29/2024	1	201,000	100		1,427		1,128		1,128	(300)				961		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/30/2024	1	85,343	207.98	2,634			2,555		2,555	398				409		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164S5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/23/2022	12/26/2023	1	161,081	3956.94	823			108		108	(445)				393		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/01/2023	1	77,303	99.56	443			800		800	225				159		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040BSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/03/2023	1	69,642	99.88	450			1,124		1,124	471				106		0001

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Purchased Call/S&P 500 INDEX/SPX150V$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/25/2022	11/24/2023	1	265,000	100	1,723			2,340		2,340	937				514		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ISN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/18/2024	1	90,068	4209.04		504		215		215	(290)				444		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/09/2024	1	52,988	216.54	1,311			652		652	6				290		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/14/2023	1	76,527	99.98	374			558		558	103				173		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/01/2024	1	95,963	99.5	518			961		961	261				311		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	201,000	100	1,367			1,653		1,653	286				571		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/30/2023	01/18/2024	1	466,000	100	6,105			7,133		7,133	1,028				1,279		0001
Purchased Call/S&P 500 INDEX/SPXE00U$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/18/2022	11/20/2023	1	243,000	100	1,531			2,216		2,216	888				454		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$P	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2022	11/10/2023	1	162,781	3971.2	733			3		3	(303)				273		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416HSF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/24/2023	08/23/2024	1	293,056	4049.67	4,748			2,290		2,290	(2,457)				1,389		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$O	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/03/2024	1	210,451	193.66	9,289			9,087		9,087	1,145				751		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/10/2023	05/08/2024	1	91,938	3863.87	3,981			1,606		1,606	(2,375)				358		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Y$6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/07/2022	10/05/2023	1	193,065	3754.23	2,458			984		984	(1,351)				113		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/14/2024	1	98,886	212.17	2,351			1,915		1,915	177				504		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093$B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/02/2023	1	235,624	99.77	1,713			5,298		5,298	2,802				87		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/26/2023	09/26/2024	1	143,287	4156.17		831		606		606	(225)				713		0001

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Purchased Call/J.P. Morgan Meridian Index/JMR0097SM	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/01/2024	1	210,980	202.07	6,609			5,385		5,385	579				1,102		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416IS5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2023	09/05/2024	1	245,724	4081.84		3,784		1,614		1,614	(2,170)				1,188		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GS9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2023	08/08/2024	1	134,787	4052.39		2,723		904		904	(1,819)				624		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416HSW	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/31/2023	08/30/2024	1	199,226	4215.41		1,156		403		403	(753)				954		0001
Purchased Call/S&P 500 INDEX/SPXF00BSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/15/2023	03/15/2024	1	180,000	100		1,458		1,911		1,911	453				609		0001
Purchased Call/S&P 500 INDEX/SPXJ133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	1	266,000	100		2,075		1,567		1,567	(508)				1,177		0001
Purchased Call/S&P 500 INDEX/SPXE00TSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2022	11/08/2023	1	229,000	100	1,763			2,857		2,857	1,056				374		0001
Purchased Call/S&P 500 INDEX/SPXJ130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	164,000	100		1,279		1,014		1,014	(265)				714		0001
Purchased Call/S&P 500 INDEX/SPX150VSZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2022	12/08/2023	1	269,000	100	1,749			2,400		2,400	935				585		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416HSQ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/28/2023	08/28/2024	1	182,400	4212.82		1,094		337		337	(758)				871		0001
Purchased Call/S&P 500 INDEX/SPX150XSX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/16/2024	1	172,000	100		1,496		1,971		1,971	474				468		0001
Purchased Call/S&P 500 INDEX/SPXJ130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	239,000	100		1,840		1,481		1,481	(359)				1,032		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165SC	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/10/2023	01/10/2024	1	154,136	4004.36		709		64		64	(645)				407		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SG	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	09/25/2024	1	219,811	199.87	7,507			6,531		6,531	787				1,093		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416DSD	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/26/2023	05/29/2024	1	246,847	4054.54		1,333		838		838	(495)				1,005		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/10/2023	04/09/2024	1	90,151	3869.35		3,421		1,237		1,237	(2,184)				327		0001
Purchased Call/S&P 500 INDEX/SPX2500SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/22/2023	02/22/2024	1	178,000	100		1,460		1,839		1,839	380				561		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	205,000	100		1,599		1,758		1,758	159				798		0001
Purchased Call/S&P 500 INDEX/SPXE00WS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/06/2022	12/06/2023	1	249,000	100	1,643			2,271		2,271	877				533		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/06/2024	1	94,293	216.62	2,649			1,161		1,161	51				514		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/27/2025	1	102,777	212.38	2,457			2,142		2,142	302				627		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	10/17/2024	1	60,380	212.37	1,571			1,154		1,154	129				309		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/28/2025	1	115,970	226.43	1,930			392		392	(85)				669		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094SU	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/13/2023	1	264,032	100.22	1,504			3,024		3,024	1,235				594		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416HSO	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/28/2023	08/28/2024	1	224,958	4074.04		3,622		1,491		1,491	(2,130)				1,074		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SO	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/21/2024	1	229,716	200.64	7,662			6,705		6,705	850				1,229		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/06/2025	1	64,301	220.27	1,180			508		508	(5)				362		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	09/04/2024	1	77,858	208.99	2,237			2,079		2,079	273				376		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/03/2024	1	54,100	204.06	2,037			2,360		2,360	458				193		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2024	1	75,813	99.67	270			147		147	(76)				207		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SP	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/19/2024	1	226,893	201.34	7,322			6,251		6,251	749				1,211		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/26/2023	1	78,615	99.97	359			460		460	49				192		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097SN	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/08/2024	1	210,511	201.65	6,747			5,601		5,601	638				1,109		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/09/2024	1	87,708	208.52	2,711			2,451		2,451	363				407		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/15/2023	1	107,297	100.14	708			1,757		1,757	709				190		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/27/2024	1	120,842	217.99	2,282			1,248		1,248	21				674		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416AS6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/27/2023	03/27/2024	1	106,765	3784.7		2,509		2,701		2,701	192				374		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	73,007	222.76	1,206			412		412	(27)				416		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160SJ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/08/2022	11/08/2023	1	108,961	3955.48	512			3		3	(234)				178		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416DSF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/26/2023	05/24/2024	1	133,291	4054.54		693		443		443	(250)				537		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/14/2024	1	73,075	209.23	2,166			1,893		1,893	243				342		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/04/2025	1	62,517	212.29	1,507			1,306		1,306	151				384		0001
Purchased Call/S&P 500 INDEX/SPX150XS4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/29/2022	12/29/2023	1	231,000	100	1,571			2,098		2,098	580				574		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094S0	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/02/2023	1	221,695	100.85	1,481			2,571		2,571	671				333		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416DSL	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/02/2023	05/31/2024	1	109,869	4072.3		549		317		317	(232)				449		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169S3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/10/2023	03/11/2024	1	121,931	3807.04		2,609		2,374		2,374	(236)				407		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416GSC	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2023	10/31/2023	1	96,963	3712.54		5,266		1,924		1,924	(3,342)				141		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040CSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	11/29/2024	1	74,194	215.49	1,367			1,015		1,015	71				401		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ESS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/22/2023	1	55,699	100.05	253			318		318	29				133		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/02/2024	1	56,941	100.55	240			239		239	(11)				144		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$A	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/27/2023	03/27/2024	1	196,259	4007.12		824		515		515	(310)				687		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096SV	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/01/2024	1	1,713	193.52	75			74		74	20				6		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	07/26/2024	1	58,067	209.88	1,663			1,405		1,405	189				263		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/28/2022	12/28/2023	1	124,515	3945.78	635			125		125	(370)				307		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	07/19/2024	1	76,261	209.75	2,201			1,836		1,836	244				342		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$T	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/24/2024	1	288,895	203.07	8,695			7,129		7,129	806				1,606		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416BSJ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2023	04/19/2024	1	134,344	4058.22		658		255		255	(403)				500		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/13/2024	1	71,879	99.94	376			669		669	175				219		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316YSN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	10/16/2023	1	153,299	3677.42	3,603			3,957		3,957	434				160		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	12/05/2024	1	62,508	214.2	1,489			1,014		1,014	81				340		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316ZSK	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/25/2022	10/25/2023	1	368,187	3783.69	5,670			2,082		2,082	(1,831)				482		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	08/20/2024	1	81,288	208.02	2,491			2,414		2,414	348				384		0001
Purchased Call/S&P 500 INDEX/SPXJ13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	241,000	100		1,759		1,421		1,421	(338)				1,118		0001
Purchased Call/S&P 500 INDEX/SPX2506S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/02/2023	05/31/2024	1	192,000	100		1,325		1,277		1,277	(48)				785		0001
Purchased Call/S&P 500 INDEX/SPXF00W$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/21/2023	07/23/2024	1	252,000	100		2,066		1,530		1,530	(536)				1,137		0001
Purchased Call/S&P 500 INDEX/SPX2502S$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	1	276,000	100		2,263		2,846		2,846	583				953		0001

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Purchased Call/S&P 500 INDEX/SPXJ13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	275,000	100		2,090		1,703		1,703	(387)				1,283		0001
Purchased Call/S&P 500 INDEX/SPXI131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	1	182,000	100		1,310		1,464		1,464	154				543		0001
Purchased Call/S&P 500 INDEX/SPXH13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	240,000	100		1,752		2,440		2,440	688				634		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	1	335,000	100		2,446		1,975		1,975	(470)				1,561		0001
Purchased Call/S&P 500 INDEX/SPXG002$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/18/2023	08/19/2024	1	223,000	100		1,561		1,394		1,394	(167)				1,051		0001
Purchased Call/S&P 500 INDEX/SPXF00CS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/16/2023	03/15/2024	1	208,000	100		1,539		1,898		1,898	358				703		0001
Purchased Call/S&P 500 INDEX/SPXG0098$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/18/2023	09/18/2024	1	179,000	100		1,289		1,047		1,047	(242)				881		0001
Purchased Call/S&P 500 INDEX/SPXI130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	49,742	4115.24		975		1,072		1,072	97				200		0001
Purchased Call/S&P 500 INDEX/SPXH13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	1	17,888	4016.95		329		427		427	98				50		0001
Purchased Call/S&P 500 INDEX/SPXE00RSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/28/2022	10/27/2023	1	346,000	100	2,595			3,753		3,753	1,513				471		0001
Purchased Call/S&P 500 INDEX/SPXG000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2023	08/09/2024	1	167,000	100		1,219		992		992	(227)				774		0001
Purchased Call/S&P 500 INDEX/SPXH13JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/03/2023	1	350,000	100	2,275			3,760		3,760	1,327				534		0001
Purchased Call/S&P 500 INDEX/SPX500N$D	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/12/2018	01/06/2026	1	203,803	3936.31	14,917			80,504		80,504	18,223				1,536		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	1	335,000	100		2,379		2,028		2,028	(351)				1,600		0001
Purchased Call/S&P 500 INDEX/SPXG002$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/18/2023	08/20/2024	1	231,000	100		1,617		1,443		1,443	(174)				1,090		0001
Purchased Call/S&P 500 INDEX/SPXI13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	193,000	100		1,486		1,666		1,666	180				730		0001
Purchased Call/S&P 500 INDEX/SPXG00BSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/25/2023	09/25/2024	1	321,000	100		2,151		2,047		2,047	(104)				1,596		0001
Purchased Call/S&P 500 INDEX/SPXG002$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/18/2023	08/16/2024	1	226,000	100		1,582		1,413		1,413	(169)				1,060		0001
Purchased Call/S&P 500 INDEX/SPX9177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2018	06/07/2025	1	232,304	3880.5	21,716			78,490		78,490	17,620				1,509		0001
Purchased Call/S&P 500 INDEX/SPX2506$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/16/2023	06/14/2024	1	206,000	100		1,483		1,244		1,244	(239)				866		0001
Purchased Call/S&P 500 INDEX/SPXI131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	117,352	4137.04		2,371		2,630		2,630	260				442		0001
Purchased Call/S&P 500 INDEX/SPXC174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023	1	377,000	4027.26	10,217			14,286		14,286	5,763				732		0001
Purchased Call/S&P 500 INDEX/SPX521K$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/09/2018	03/28/2025	1	208,207	3847.74	19,943			68,037		68,037	14,540				1,272		0001
Purchased Call/S&P 500 INDEX/SPXE00RS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/24/2022	10/24/2023	1	302,000	3797.34	6,765			12,213		12,213	4,859				387		0001
Purchased Call/S&P 500 INDEX/SPXF00D$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/27/2023	03/27/2024	1	467,000	100		3,456		4,204		4,204	749				1,635		0001
Purchased Call/S&P 500 INDEX/SPX9177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2018	10/03/2025	1	205,283	3726.68	26,864			93,522		93,522	21,540				1,456		0001
Purchased Call/S&P 500 INDEX/SPXF00W$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/21/2023	07/19/2024	1	249,000	100		1,843		1,312		1,312	(531)				1,115		0001
Purchased Call/S&P 500 INDEX/SPXJ132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	1	532,000	4398.95		3,618		3,103		3,103	(515)				2,342		0001
Purchased Call/S&P 500 INDEX/SPXF00LSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/23/2023	05/23/2024	1	687,000	100		19,236		20,711		20,711	1,475				2,762		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI135S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	1	1,426,000	3981.35		8,984		11,553		11,553	2,570				4,616		0001
Purchased Call/S&P 500 INDEX/SPXJ132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	1	655,000	4398.95		4,454		3,818		3,818	(636)				2,879		0001
Purchased Call/S&P 500 INDEX/SPXJ137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	1	938,000	4513.39		11,068		8,392		8,392	(2,676)				4,301		0001
Purchased Call/S&P 500 INDEX/SPX2503SA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/09/2024	1	1,550,000	4105.02		10,075		12,019		12,019	1,944				5,621		0001
Purchased Call/S&P 500 INDEX/SPXI13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	828,000	4108.94		5,299		6,122		6,122	823				3,018		0001
Purchased Call/S&P 500 INDEX/SPXI13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	1	856,000	4105.02		5,393		6,351		6,351	958				3,096		0001
Purchased Call/S&P 500 INDEX/SPXE00RSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/31/2022	10/30/2023	1	1,237,000	100	35,007			56,736		56,736	22,234				1,773		0001
Purchased Call/S&P 500 INDEX/SPXE00IISQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2022	12/11/2023	1	490,000	100	10,486			15,036		15,036	5,672				1,088		0001
Purchased Call/S&P 500 INDEX/SPXE00RSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/31/2022	10/31/2023	1	1,294,000	100	37,397			60,500		60,500	23,650				1,886		0001
Purchased Call/S&P 500 INDEX/SPXI13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	1	553,000	4105.02		6,083		7,110		7,110	1,027				2,000		0001
Purchased Call/S&P 500 INDEX/SPXI13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	879,000	4027.81		5,538		6,845		6,845	1,307				3,086		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	812,000	4405.71		5,440		4,763		4,763	(678)				3,872		0001
Purchased Call/S&P 500 INDEX/SPXE00SSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/07/2022	11/07/2023	1	300,000	100	8,160			13,295		13,295	4,831				484		0001
Purchased Call/S&P 500 INDEX/SPXI130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	1	431,000	4119.21		5,215		6,124		6,124	909				1,256		0001
Purchased Call/S&P 500 INDEX/SPXF001SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/04/2023	01/04/2024	1	386,000	3852.97		6,292		9,651		9,651	3,359				990		0001
Purchased Call/S&P 500 INDEX/SPXI133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	1	552,000	4221.02		6,182		6,275		6,275	93				2,257		0001
Purchased Call/S&P 500 INDEX/SPXI13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	1,080,000	4105.02		11,880		13,893		13,893	2,013				3,875		0001
Purchased Call/S&P 500 INDEX/SPXF00ES0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/03/2023	04/03/2024	1	860,000	100		22,532		26,097		26,097	3,565				3,070		0001
Purchased Call/S&P 500 INDEX/SPXE00RSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/26/2022	10/25/2023	1	408,000	100	11,302			18,858		18,858	7,376				534		0001
Purchased Call/S&P 500 INDEX/SPXE00XSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/12/2022	12/11/2023	1	2,145,000	100	59,846			85,218		85,218	33,258				4,763		0001
Purchased Call/S&P 500 INDEX/SPXH13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/09/2023	1	1,634,000	3639.66	9,150			15,478		15,478	5,225				1,283		0001
Purchased Call/S&P 500 INDEX/SPX150IISV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/23/2022	12/26/2023	1	596,000	3844.82	9,119			14,121		14,121	5,254				1,455		0001
Purchased Call/S&P 500 INDEX/SPXE00MSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023	1	597,000	3678.43	6,388			11,328		11,328	4,100				271		0001
Purchased Call/S&P 500 INDEX/SPXJ133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	1	1,008,000	100		27,418		21,131		21,131	(6,287)				4,500		0001
Purchased Call/S&P 500 INDEX/SPXF00BS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/09/2023	03/07/2024	1	462,419	3986		8,210		10,988		10,988	2,777				1,526		0001
Purchased Call/S&P 500 INDEX/SPXB053SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	479,000	4457.49		5,988		5,026		5,026	(962)				2,318		0001
Purchased Call/S&P 500 INDEX/SPXJ131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/10/2024	1	646,000	100		15,633		13,115		13,115	(2,518)				3,145		0001
Purchased Call/S&P 500 INDEX/SPXI13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	1	784,000	4130.62		5,096		5,662		5,662	566				3,064		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	1	463,000	4298.86		5,371		5,079		5,079	(291)				1,931		0001
Purchased Call/S&P 500 INDEX/SPXI135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	1	667,000	3981.35		7,004		9,123		9,123	2,120				2,159		0001
Purchased Call/S&P 500 INDEX/SPXF00QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/05/2023	06/03/2024	1	726,000	100		18,949		18,825		18,825	(123)				2,986		0001
Purchased Call/S&P 500 INDEX/SPXI13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	1	780,000	100		19,968		23,387		23,387	3,419				2,821		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	1	1,882,000	4274.51		12,233		12,421		12,421	188				9,384		0001
Purchased Call/S&P 500 INDEX/SPXI13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	2,244,000	4105.02		14,137		16,660		16,660	2,523				8,052		0001
Purchased Call/S&P 500 INDEX/SPXB053S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	612,000	4457.49		6,120		5,111		5,111	(1,009)				2,975		0001
Purchased Call/S&P 500 INDEX/SPX9216SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2023	09/09/2024	1	312,000	100		7,363		6,150		6,150	(1,213)				1,517		0001
Purchased Call/S&P 500 INDEX/SPX2504S2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	1	433,000	4133.52		4,893		5,418		5,418	525				1,611		0001
Purchased Call/S&P 500 INDEX/SPXE00IM57	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2022	10/02/2023	1	5,739,000	100	120,519			197,850		197,850	65,797				2,124		0001
Purchased Call/S&P 500 INDEX/SPXJ132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	1	627,000	4398.95		7,336		6,292		6,292	(1,043)				2,760		0001
Purchased Call/S&P 500 INDEX/SPXI136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	1	637,819	3986		3,827		5,028		5,028	1,201				2,105		0001
Purchased Call/S&P 500 INDEX/SPXJ133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2023	07/16/2024	1	816,000	100		21,298		16,418		16,418	(4,880)				3,637		0001
Purchased Call/S&P 500 INDEX/SPXB053SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	1	463,000	4457.49		4,769		3,993		3,993	(775)				2,254		0001
Purchased Call/S&P 500 INDEX/SPXI13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	508,000	4108.94		9,500		10,963		10,963	1,463				1,852		0001
Purchased Call/S&P 500 INDEX/SPX821PSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/06/2024	1	251,000	100		6,300		7,160		7,160	860				972		0001
Purchased Call/S&P 500 INDEX/SPXF003S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/18/2023	01/18/2024	1	1,033,000	100		22,313		30,653		30,653	8,340				2,835		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	724,000	100		17,521		15,307		15,307	(2,214)				3,432		0001
Purchased Call/S&P 500 INDEX/SPXI13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	1,117,000	4105.02		20,441		23,813		23,813	3,372				4,008		0001
Purchased Call/S&P 500 INDEX/SPXI13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	1	891,000	4298.86		5,970		5,666		5,666	(304)				3,694		0001
Purchased Call/S&P 500 INDEX/SPX150XS0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/28/2022	12/28/2023	1	564,000	3783.22	6,994			11,056		11,056	3,968				1,393		0001
Purchased Call/S&P 500 INDEX/SPXF00KS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/18/2023	05/17/2024	1	1,556,000	100		42,479		45,469		45,469	2,990				6,176		0001
Purchased Call/S&P 500 INDEX/SPXE00RSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/26/2022	10/26/2023	1	599,000	100	16,892			28,028		28,028	10,643				799		0001
Purchased Call/S&P 500 INDEX/SPXF00HSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2023	04/25/2024	1	1,199,000	100		32,853		38,526		38,526	5,673				4,526		0001
Purchased Call/S&P 500 INDEX/SPXI13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	2,030,000	100		54,201		48,716		48,716	(5,485)				8,632		0001
Purchased Call/S&P 500 INDEX/SPXF007S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/21/2023	02/20/2024	1	1,580,000	100		45,820		59,028		59,028	13,208				4,945		0001
Purchased Call/S&P 500 INDEX/SPXF00CSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/20/2023	03/18/2024	1	804,000	100		22,190		28,405		28,405	6,214				2,743		0001
Purchased Call/S&P 500 INDEX/SPXJ137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	1	1,083,000	4513.39		7,364		5,655		5,655	(1,710)				4,966		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00BS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2023	03/07/2024	1	283,032	3986		4,069		5,415		5,415	1,346				934		0001
Purchased Call/S&P 500 INDEX/SPXI13II/SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	1	497,000	100		13,121		11,758		11,758	(1,363)				2,101		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	1	393,000	4274.51		3,812		3,834		3,834	22				1,960		0001
Purchased Call/S&P 500 INDEX/SPX2501SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/02/2023	03/01/2024	1	560,000	3981.35		9,688		12,675		12,675	2,987				1,813		0001
Purchased Call/S&P 500 INDEX/SPXF001S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/04/2024	1	410,000	3852.97		4,428		6,701		6,701	2,273				1,051		0001
Purchased Call/S&P 500 INDEX/SPXJ131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	1	882,000	4398.95		5,998		5,142		5,142	(855)				3,856		0001
Purchased Call/S&P 500 INDEX/SPX150II/SW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/23/2022	12/26/2023	1	463,000	3844.82	7,964			12,386		12,386	4,616				1,130		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	1	535,000	4457.49		3,585		3,002		3,002	(582)				2,601		0001
Purchased Call/S&P 500 INDEX/SPXH133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	1	699,000	3844.82	7,200			10,942		10,942	3,885				1,706		0001
Purchased Call/S&P 500 INDEX/SPXJ133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2023	07/15/2024	1	259,000	100		5,957		4,565		4,565	(1,392)				1,152		0001
Purchased Call/S&P 500 INDEX/SPXE00XSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/12/2022	12/12/2023	1	783,000	100	22,942			32,352		32,352	12,539				1,751		0001
Purchased Call/S&P 500 INDEX/SPXJ135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	648,000	100		17,755		13,187		13,187	(4,568)				2,937		0001
Purchased Call/S&P 500 INDEX/SPXE00MS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	1	639,000	100	17,764			29,368		29,368	9,773				290		0001
Purchased Call/S&P 500 INDEX/SPXI13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	1	674,000	4130.62		8,829		9,844		9,844	1,014				2,634		0001
Purchased Call/S&P 500 INDEX/SPXI13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	366,000	100		9,992		13,423		13,423	3,431				1,230		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	1,069,000	4457.49		7,162		6,002		6,002	(1,161)				5,204		0001
Purchased Call/S&P 500 INDEX/SPXI13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	1	583,000	4298.86		6,763		6,397		6,397	(366)				2,436		0001
Purchased Call/S&P 500 INDEX/SPXF00GS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2023	04/15/2024	1	731,000	100		19,079		21,522		21,522	2,443				2,692		0001
Purchased Call/S&P 500 INDEX/SPXE00YSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2022	12/20/2023	1	878,000	3821.62	14,399			22,448		22,448	8,048				2,068		0001
Purchased Call/S&P 500 INDEX/SPXI13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	1	765,000	4372.59		5,126		4,543		4,543	(583)				3,216		0001
Purchased Call/S&P 500 INDEX/SPXI130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/20/2024	1	633,000	100		16,395		17,255		17,255	860				2,529		0001
Purchased Call/S&P 500 INDEX/SPXF0055J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/06/2023	02/05/2024	1	1,823,000	100		53,961		64,789		64,789	10,828				5,398		0001
Purchased Call/S&P 500 INDEX/SPX2503S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	1	526,000	4105.02		7,364		8,613		8,613	1,249				1,888		0001
Purchased Call/S&P 500 INDEX/SPXH13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	1	962,000	3821.62	5,387			8,314		8,314	2,917				2,266		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	606,000	4405.71		6,181		5,452		5,452	(730)				2,890		0001
Purchased Call/S&P 500 INDEX/SPXI137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024	1	853,000	100		23,031		30,941		30,941	7,910				2,859		0001
Purchased Call/S&P 500 INDEX/SPXF0056 4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2023	02/01/2024	1	4,095,000	100		101,556		120,885		120,885	19,329				11,934		0001
Purchased Call/S&P 500 INDEX/SPXE00SSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/07/2022	11/06/2023	1	2,067,000	100	56,222			91,705		91,705	33,385				3,291		0001
Purchased Call/S&P 500 INDEX/SPXE00II/S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/07/2023	1	824,000	100	24,638			35,800		35,800	13,571				1,778		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	1	497,138	3824		2,969		4,444		4,444	1,475				1,268		0001
Purchased Call/S&P 500 INDEX/SPXH13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	1	413,007	3824		4,240		6,384		6,384	2,144				1,054		0001
Purchased Call/S&P 500 INDEX/SPXJ131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	1	422,000	4398.95		4,558		3,884		3,884	(674)				1,845		0001
Purchased Call/S&P 500 INDEX/SPXI13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	559,000	4108.94		6,764		7,761		7,761	997				2,038		0001
Purchased Call/S&P 500 INDEX/SPXF00XSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/25/2023	07/25/2024	1	693,000	100		17,464		12,710		12,710	(4,754)				3,136		0001
Purchased Call/S&P 500 INDEX/SPXF00QSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/13/2023	06/13/2024	1	579,000	100		15,633		14,021		14,021	(1,612)				2,429		0001
Purchased Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	1	692,000	4133.52		4,498		5,020		5,020	522				2,593		0001
Purchased Call/S&P 500 INDEX/SPXI13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	1	579,000	4133.52		6,543		7,275		7,275	732				2,170		0001
Purchased Call/S&P 500 INDEX/SPXF008SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	1	915,000	3982.24		5,856		7,434		7,434	1,578				2,933		0001
Purchased Call/S&P 500 INDEX/SPXH13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023	1	899,000	3829.25	5,394			8,112		8,112	2,829				2,207		0001
Purchased Call/S&P 500 INDEX/SPXE00NS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2022	10/06/2023	1	425,000	3744.52	6,970			12,277		12,277	4,734				272		0001
Purchased Call/S&P 500 INDEX/SPXI131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	1	366,000	4133.52		4,136		4,597		4,597	461				1,375		0001
Purchased Call/S&P 500 INDEX/SPXI13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	1,214,000	4151.28		8,012		8,613		8,613	601				4,891		0001
Purchased Call/S&P 500 INDEX/SPXI13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	756,000	3970.99		4,763		6,070		6,070	1,308				2,610		0001
Purchased Call/S&P 500 INDEX/SPX2504S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	1	885,000	4133.52		5,664		6,394		6,394	730				3,292		0001
Purchased Call/S&P 500 INDEX/SPX150IUSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/23/2022	12/22/2023	1	491,000	3844.82	8,445			13,154		13,154	4,913				1,171		0001
Purchased Call/S&P 500 INDEX/SPXH130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	1	939,000	4080.11	5,634			7,629		7,629	3,084				1,919		0001
Purchased Call/S&P 500 INDEX/SPXE00PSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/19/2022	10/19/2023	1	330,000	100	9,306			15,729		15,729	5,309				376		0001
Purchased Call/S&P 500 INDEX/SPX140689	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	11/02/2023	1	919,000	100	26,283			43,168		43,168	15,498				1,382		0001
Purchased Call/S&P 500 INDEX/SPXI13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	1	883,000	4221.02		5,828		5,970		5,970	142				3,610		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	1	930,000	4405.71		6,231		5,453		5,453	(778)				4,428		0001
Purchased Call/S&P 500 INDEX/SPXI137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	798,402	3992		4,454		6,259		6,259	1,805				2,643		0001
Purchased Call/S&P 500 INDEX/SPXH13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	1	735,000	3821.62	7,938			12,303		12,303	4,356				1,731		0001
Purchased Call/S&P 500 INDEX/SPXE00MSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023	1	463,000	3678.43	2,639			4,624		4,624	1,646				210		0001
Purchased Call/S&P 500 INDEX/SPX150XS1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/28/2022	12/28/2023	1	427,000	3783.22	7,430			11,816		11,816	4,275				1,054		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	1	562,000	4405.71		5,564		4,897		4,897	(667)				2,664		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	1	872,000	4405.71		5,842		5,114		5,114	(728)				4,133		0001
Purchased Call/S&P 500 INDEX/SPX8216SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2022	10/11/2023	1	976,000	100	26,742			44,722		44,722	14,185				847		0001
Purchased Call/S&P 500 INDEX/SPXF00ESP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/03/2023	04/02/2024	1	1,271,000	100		36,605		42,450		42,450	5,846				4,524		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	1	779,000	4372.59		8,803		7,739		7,739	(1,063)				3,275		0001
Purchased Call/S&P 500 INDEX/SPXH13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	1	875,000	3844.82	4,988			7,476		7,476	2,634				2,136		0001
Purchased Call/S&P 500 INDEX/SPXF00PSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/12/2023	06/10/2024	1	850,000	100		21,845		20,613		20,613	(1,232)				3,545		0001
Purchased Call/S&P 500 INDEX/SPXH13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/22/2023	1	779,000	3844.82	8,881			13,592		13,592	4,850				1,857		0001
Purchased Call/S&P 500 INDEX/SPXH13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	1	581,269	3824		6,937		10,463		10,463	3,526				1,483		0001
Purchased Call/S&P 500 INDEX/SPXI138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	1	436,000	3919.29		7,543		10,100		10,100	2,557				1,470		0001
Purchased Call/S&P 500 INDEX/SPX2502S6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/11/2024	1	544,484	3862		7,003		9,489		9,489	2,485				1,819		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	866,000	4288.05		5,629		5,523		5,523	(106)				4,336		0001
Purchased Call/S&P 500 INDEX/SPXH130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	1	888,000	4080.11	15,362			20,458		20,458	8,269				1,815		0001
Purchased Call/S&P 500 INDEX/SPXF00ES0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/03/2023	04/01/2024	1	3,248,000	100		81,850		94,976		94,976	13,126				11,531		0001
Purchased Call/S&P 500 INDEX/SPX821LS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2023	03/07/2024	1	460,000	100		13,018		16,081		16,081	3,063				1,518		0001
Purchased Call/S&P 500 INDEX/SPXF00QS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/12/2023	06/12/2024	1	1,112,000	100		29,246		27,674		27,674	(1,571)				4,656		0001
Purchased Call/S&P 500 INDEX/SPXF001S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/30/2022	01/02/2024	1	275,000	100	5,225			7,608		7,608	2,480				698		0001
Purchased Call/S&P 500 INDEX/SPXH130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	1	1,061,000	4071.7	6,472			8,646		8,646	3,468				2,239		0001
Purchased Call/S&P 500 INDEX/SPXI138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	1	656,000	3919.29		4,067		5,416		5,416	1,349				2,212		0001
Purchased Call/S&P 500 INDEX/SPXH13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	1	375,000	3972.61		6,788		9,227		9,227	2,439				1,034		0001
Purchased Call/S&P 500 INDEX/SPXH130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023	1	587,000	4071.7	9,275			12,306		12,306	4,963				1,210		0001
Purchased Call/S&P 500 INDEX/SPXI13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	1	477,000	4283.85		5,247		5,011		5,011	(236)				1,974		0001
Purchased Call/S&P 500 INDEX/SPXI135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	1,138,000	3970.15		7,169		9,286		9,286	2,116				3,660		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	511,000	4288.05		4,957		4,857		4,857	(100)				2,548		0001
Purchased Call/S&P 500 INDEX/SPXI130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	853,000	4151.28		9,810		10,487		10,487	677				3,437		0001
Purchased Call/S&P 500 INDEX/SPXI137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	455,089	3992		7,331		10,398		10,398	3,067				1,507		0001
Purchased Call/S&P 500 INDEX/SPXI138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	1	443,000	3919.29		4,784		6,362		6,362	1,578				1,494		0001
Purchased Call/S&P 500 INDEX/SPXF00QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/27/2022	12/27/2023	1	801,000	3829.25	13,056			20,315		20,315	7,276				1,967		0001
Purchased Call/S&P 500 INDEX/SPXH13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	1	563,000	3892.09		8,276		12,154		12,154	3,878				1,481		0001
Purchased Call/S&P 500 INDEX/SPXF00SS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/22/2023	06/24/2024	1	745,000	100		20,562		18,313		18,313	(2,249)				3,192		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	1	702,000	4405.71		6,950		6,116		6,116	(834)				3,343		0001
Purchased Call/S&P 500 INDEX/SPXI13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	1	863,000	4298.86		5,782		5,488		5,488	(294)				3,607		0001
Purchased Call/S&P 500 INDEX/SPXI136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	1	669,710	3986		6,626		8,743		8,743	2,117				2,210		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00ASU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2023	03/08/2024	1	3,138,000	100		76,567		96,763		96,763	20,196				10,388		0001
Purchased Call/S&P 500 INDEX/SPXJ13IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	1	597,000	100		14,030		11,778		11,778	(2,252)				2,910		0001
Purchased Call/S&P 500 INDEX/SPXF00C$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/20/2023	03/19/2024	1	651,000	100		18,228		23,248		23,248	5,020				2,228		0001
Purchased Call/S&P 500 INDEX/SPXI13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	1	605,000	4105.02		10,890		12,686		12,686	1,796				2,194		0001
Purchased Call/S&P 500 INDEX/SPXF005$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/06/2023	02/06/2024	1	631,000	100		18,551		22,157		22,157	3,606				1,876		0001
Purchased Call/S&P 500 INDEX/SPXF00D$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/04/2024	1	1,267,000	100		33,449		33,273		33,273	(176)				5,222		0001
Purchased Call/S&P 500 INDEX/SPX1406$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2022	11/24/2023	1	655,000	100	19,388			27,203		27,203	10,947				1,271		0001
Purchased Call/S&P 500 INDEX/SPXF00D$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	1	590,000	100		14,986		14,895		14,895	(91)				2,437		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	1	603,000	4514.87		6,030		4,718		4,718	(1,312)				2,888		0001
Purchased Call/S&P 500 INDEX/SPXH13I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	1	467,000	3871.98	4,670			7,827		7,827	3,191				680		0001
Purchased Call/S&P 500 INDEX/SPXJ13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	1	1,413,000	100		27,695		23,861		23,861	(3,834)				6,615		0001
Purchased Call/S&P 500 INDEX/SPXE00ZS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	1	2,877,000	100	60,129			89,688		89,688	30,545				6,860		0001
Purchased Call/S&P 500 INDEX/SPXH13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	1	1,224,000	3852.97		7,222		10,898		10,898	3,676				3,139		0001
Purchased Call/S&P 500 INDEX/SPXF008SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2023	02/28/2024	1	763,000	100		22,585		28,671		28,671	6,086				2,454		0001
Purchased Call/S&P 500 INDEX/SPXI13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	1	593,000	4133.52		10,022		11,141		11,141	1,120				2,206		0001
Purchased Call/S&P 500 INDEX/SPXH13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023	1	600,000	3829.25	6,960			10,759		10,759	3,789				1,473		0001
Purchased Call/S&P 500 INDEX/SPXA05DSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	542,000	3934.38	7,209			10,606		10,606	4,040				1,204		0001
Purchased Call/S&P 500 INDEX/SPXA05XS$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	1	585,000	4388.71		11,291		9,658		9,658	(1,632)				2,488		0001
Purchased Call/S&P 500 INDEX/SPXH13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	1	1,714,000	3972.61		10,627		14,363		14,363	3,736				4,726		0001
Purchased Call/S&P 500 INDEX/SPXH13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	332,000	3972.61		5,710		7,764		7,764	2,053				928		0001
Purchased Call/S&P 500 INDEX/SPX821CSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	1	937,000	100	25,580			34,604		34,604	13,458				2,109		0001
Purchased Call/S&P 500 INDEX/SPXF000SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	596,000	100		15,615		15,133		15,133	(482)				2,466		0001
Purchased Call/S&P 500 INDEX/SPXH13O$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	1	340,000	4071.7	5,576			7,370		7,370	2,962				717		0001
Purchased Call/S&P 500 INDEX/SPXI13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	900,000	4027.81		14,940		18,568		18,568	3,628				3,160		0001
Purchased Call/S&P 500 INDEX/SPXI13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	1	509,000	4298.86		5,904		5,584		5,584	(321)				2,110		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	836,000	4288.05		5,434		5,334		5,334	(100)				4,169		0001
Purchased Call/S&P 500 INDEX/SPXG00B$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	275,000	100		6,738		6,840		6,840	103				1,369		0001
Purchased Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	1	361,000	4510.04		6,606		4,867		4,867	(1,739)				1,598		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/11/2024	1	652,000	100		17,800		23,951		23,951	6,151				2,179		0001
Purchased Call/S&P 500 INDEX/SPXI13MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2023	05/13/2024	1	560,000	100		14,336		15,896		15,896	1,560				2,203		0001
Purchased Call/S&P 500 INDEX/SPXH13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023	1	1,280,000	3783.22	7,552			11,695		11,695	3,863				3,160		0001
Purchased Call/S&P 500 INDEX/SPXJ132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	1	889,000	100		22,670		19,162		19,162	(3,507)				3,928		0001
Purchased Call/S&P 500 INDEX/SPXI13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	1	1,265,000	100		33,396		29,932		29,932	(3,464)				5,359		0001
Purchased Call/S&P 500 INDEX/SPXF00SSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/29/2023	07/01/2024	1	730,000	100		20,294		17,732		17,732	(2,562)				3,168		0001
Purchased Call/S&P 500 INDEX/SPXI13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	1	676,000	4298.86		4,529		4,298		4,298	(231)				2,820		0001
Purchased Call/S&P 500 INDEX/SPXH13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	2,080,000	3752.75	11,856			20,530		20,530	7,641				2,434		0001
Purchased Call/S&P 500 INDEX/SPXF007S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024	1	510,000	4079.09		5,559		6,848		6,848	1,289				1,574		0001
Purchased Call/S&P 500 INDEX/SPXI135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	735,000	3970.15		7,571		9,834		9,834	2,263				2,364		0001
Purchased Call/S&P 500 INDEX/SPXI131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	576,648	4137.04		11,648		12,925		12,925	1,277				2,171		0001
Purchased Call/S&P 500 INDEX/SPXF007S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/20/2024	1	570,000	4079.09		9,120		11,215		11,215	2,095				1,784		0001
Purchased Call/S&P 500 INDEX/SPXF007S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024	1	528,000	4079.09		9,398		11,547		11,547	2,149				1,629		0001
Purchased Call/S&P 500 INDEX/SPXI133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	1	1,440,000	4079.09		9,792		12,222		12,222	2,430				4,507		0001
Purchased Call/S&P 500 INDEX/SPXI13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	539,000	4388.71		6,091		5,281		5,281	(810)				2,292		0001
Purchased Call/S&P 500 INDEX/SPXI131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	1	1,177,000	4081.5		7,415		9,132		9,132	1,717				3,539		0001
Purchased Call/S&P 500 INDEX/SPXH13SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/22/2023	1	2,126,000	3844.82	12,756			19,146		19,146	6,769				5,069		0001
Purchased Call/S&P 500 INDEX/SPX150SSZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/26/2023	1	911,000	3830.6	5,193			8,860		8,860	3,579				1,216		0001
Purchased Call/S&P 500 INDEX/SPXH13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	1	742,000	3963.51	7,494			10,892		10,892	4,207				1,613		0001
Purchased Call/S&P 500 INDEX/SPXI131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	1	590,000	4111.08		6,549		7,772		7,772	1,223				1,754		0001
Purchased Call/S&P 500 INDEX/SPXF001SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/04/2023	01/03/2024	1	504,786	3824		8,946		13,563		13,563	4,618				1,288		0001
Purchased Call/S&P 500 INDEX/SPXI13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	702,000	4027.81		7,652		9,489		9,489	1,837				2,465		0001
Purchased Call/S&P 500 INDEX/SPXJ132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	1	819,000	4510.04		9,419		7,022		7,022	(2,397)				3,625		0001
Purchased Call/S&P 500 INDEX/SPXI138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/11/2024	1	695,086	3862		4,343		5,788		5,788	1,445				2,323		0001
Purchased Call/S&P 500 INDEX/SPXE00US0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/21/2022	11/21/2023	1	1,544,000	100	43,850			65,038		65,038	25,730				2,914		0001
Purchased Call/S&P 500 INDEX/SPX2501S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/28/2023	02/28/2024	1	665,000	3970.15		12,702		16,458		16,458	3,757				2,139		0001
Purchased Call/S&P 500 INDEX/SPXI13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	1,405,000	100		38,778		45,020		45,020	6,242				5,135		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	1,015,000	4457.49		6,801		5,695		5,695	(1,105)				4,913		0001
Purchased Call/S&P 500 INDEX/SPXI13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	492,000	3970.99		5,461		7,058		7,058	1,597				1,698		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13I$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	1	1,386,000	4133.52		9,148		10,050		10,050	903				5,206		0001
Purchased Call/S&P 500 INDEX/SPX150Z$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/06/2023	02/06/2024	1	858,000	4111.08		5,491		6,521		6,521	1,029				2,550		0001
Purchased Call/S&P 500 INDEX/SPX2506$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/13/2023	07/12/2024	1	1,119,000	4510.04		7,609		5,904		5,904	(1,705)				4,953		0001
Purchased Call/S&P 500 INDEX/SPXF00B$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2023	03/14/2024	1	544,000	100		14,797		19,478		19,478	4,682				1,834		0001
Purchased Call/S&P 500 INDEX/SPXI138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	1	826,380	3862		5,027		6,696		6,696	1,669				2,770		0001
Purchased Call/S&P 500 INDEX/SPXJ138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	1	660,000	4478.03		4,488		3,593		3,593	(895)				3,046		0001
Purchased Call/S&P 500 INDEX/SPXI137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	367,265	3992		3,433		4,839		4,839	1,406				1,216		0001
Purchased Call/S&P 500 INDEX/SPXH13E$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	1	698,000	3744.52	4,048			6,959		6,959	2,608				447		0001
Purchased Call/S&P 500 INDEX/SPXH13H$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	1,641,000	3752.75	16,082			28,325		28,325	10,679				1,921		0001
Purchased Call/S&P 500 INDEX/SPXH130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	1	532,000	4071.7	5,426			7,278		7,278	2,924				1,123		0001
Purchased Call/S&P 500 INDEX/SPXJ133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	1	544,000	4554.98		3,754		2,653		2,653	(1,101)				2,433		0001
Purchased Call/S&P 500 INDEX/SPX150T$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/26/2023	1	716,000	3830.6	7,088			12,158		12,158	4,959				955		0001
Purchased Call/S&P 500 INDEX/SPXF00F$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2023	04/11/2024	1	866,000	100		22,516		25,774		25,774	3,258				3,157		0001
Purchased Call/S&P 500 INDEX/SPXJ133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/22/2024	1	709,000	100		19,568		15,097		15,097	(4,471)				3,192		0001
Purchased Call/S&P 500 INDEX/SPXI13M$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	1	1,029,000	4119.17		6,689		7,490		7,490	802				4,013		0001
Purchased Call/S&P 500 INDEX/SPXI138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	1	471,114	3862		4,996		6,672		6,672	1,676				1,579		0001
Purchased Call/S&P 500 INDEX/SPXF008$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	542,000	3982.24		8,238		10,634		10,634	2,395				1,737		0001
Purchased Call/S&P 500 INDEX/SPXH131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	1	521,000	3871.98	3,022			5,009		5,009	2,022				759		0001
Purchased Call/S&P 500 INDEX/SPXH13E$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/09/2023	1	568,000	3639.66	6,021			10,477		10,477	3,594				446		0001
Purchased Call/S&P 500 INDEX/SPXI13T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	1	410,000	4283.85		2,747		2,641		2,641	(106)				1,697		0001
Purchased Call/S&P 500 INDEX/SPXH130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	1	477,000	4080.11	5,009			6,687		6,687	2,705				975		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	377,000	3972.61		4,147		5,633		5,633	1,486				1,053		0001
Purchased Call/S&P 500 INDEX/SPXF007$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	1	664,000	100		19,123		24,508		24,508	5,385				2,085		0001
Purchased Call/S&P 500 INDEX/SPXI13A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	734,000	3970.99		4,624		5,888		5,888	1,264				2,556		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	1	1,142,000	4514.87		7,651		6,032		6,032	(1,619)				5,470		0001
Purchased Call/S&P 500 INDEX/SPXF00V$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2024	1	552,000	4554.98		6,569		4,617		4,617	(1,952)				2,469		0001
Purchased Call/S&P 500 INDEX/SPXI133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	2,985,000	4079.09		18,507		23,087		23,087	4,580				9,210		0001
Purchased Call/S&P 500 INDEX/SPXH13H$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	1,032,000	3752.75	5,986			10,175		10,175	3,781				1,295		0001
Purchased Call/S&P 500 INDEX/SPXC175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1	638,000	3933.92	10,591			15,853		15,853	6,302				1,377		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00Q$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/11/2024	1	776,000	100		22,970		21,789		21,789	(1,181)				3,243		0001
Purchased Call/S&P 500 INDEX/SPXH13HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	518,000	3752.75	8,288			14,796		14,796	5,690				606		0001
Purchased Call/S&P 500 INDEX/SPXF0059P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2023	02/08/2024	1	2,451,000	100		63,236		74,998		74,998	11,762				7,342		0001
Purchased Call/S&P 500 INDEX/SPXI132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	02/09/2023	02/09/2024	1	423,000	4081.5		4,653		5,683		5,683	1,030				1,272		0001
Purchased Call/S&P 500 INDEX/SPXI13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	696,000	3970.99		12,110		15,640		15,640	3,529				2,430		0001
Purchased Call/S&P 500 INDEX/SPXH13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	01/09/2023	01/09/2024	1	673,000	3892.09		4,442		6,467		6,467	2,025				1,770		0001
Purchased Call/S&P 500 INDEX/SPXE00RST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/31/2022	10/31/2023	1	503,000	3871.98	7,998			13,371		13,371	5,446				733		0001
Purchased Call/S&P 500 INDEX/SPXF00IMF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2023	05/28/2024	1	1,312,000	100		35,030		37,453		37,453	2,423				5,330		0001
Purchased Call/S&P 500 INDEX/SPXE00U$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/21/2022	11/20/2023	1	2,067,000	100	57,876			86,253		86,253	34,237				3,863		0001
Purchased Call/S&P 500 INDEX/SPXI13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	775,000	3970.99		5,348		6,827		6,827	1,479				2,706		0001
Purchased Call/S&P 500 INDEX/SPXH13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	10/06/2022	10/06/2023	1	498,000	3744.52	4,980			8,687		8,687	3,301				319		0001
Purchased Call/S&P 500 INDEX/SPX150T$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/26/2023	1	535,000	3830.6	8,346			14,480		14,480	5,979				714		0001
Purchased Call/S&P 500 INDEX/SPXI13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	05/09/2023	05/09/2024	1	845,000	4119.17		11,070		12,443		12,443	1,374				3,295		0001
Purchased Call/S&P 500 INDEX/SPXH13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	1,150,000	3972.61		7,130		9,624		9,624	2,494				3,213		0001
Purchased Call/S&P 500 INDEX/SPXI13WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	830,000	4388.71		5,644		4,862		4,862	(782)				3,529		0001
Purchased Call/S&P 500 INDEX/SPX2501S6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/28/2023	02/28/2024	1	776,000	3970.15		12,494		16,198		16,198	3,704				2,496		0001
Purchased Call/S&P 500 INDEX/SPXI130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	02/02/2023	02/02/2024	1	647,000	4179.76		11,581		12,750		12,750	1,169				1,893		0001
Purchased Call/S&P 500 INDEX/SPXH130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	12/12/2022	12/12/2023	1	377,000	3990.56	6,107			8,657		8,657	3,373				843		0001
Purchased Call/S&P 500 INDEX/SPXI134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	02/22/2023	02/22/2024	1	736,000	3991.05		4,710		5,970		5,970	1,260				2,319		0001
Purchased Call/S&P 500 INDEX/SPXI131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	1,347,000	4137.04		8,756		9,741		9,741	986				5,072		0001
Purchased Call/S&P 500 INDEX/SPXJ135S$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	07/28/2023	07/29/2024	1	851,000	4582.23		5,787		4,030		4,030	(1,757)				3,877		0001
Purchased Call/S&P 500 INDEX/SPXF00BSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/13/2023	03/08/2024	1	305,066	3862		5,258		7,192		7,192	1,934				1,010		0001
Purchased Call/S&P 500 INDEX/SPXJ13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	08/04/2023	08/05/2024	1	611,000	4478.03		4,155		3,324		3,324	(831)				2,815		0001
Purchased Call/S&P 500 INDEX/SPXH13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	12/12/2022	12/12/2023	1	803,000	3990.56	4,898			6,859		6,859	2,645				1,796		0001
Purchased Call/S&P 500 INDEX/SPXF0055$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2023	02/01/2024	1	333,000	4119.21		6,260		7,325		7,325	1,065				970		0001
Purchased Call/S&P 500 INDEX/SPXA05HSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE81BXP4R0TD8PU41	02/06/2023	02/06/2024	1	593,000	4111.08		10,615		12,515		12,515	1,901				1,763		0001
Purchased Call/S&P 500 INDEX/SPXI131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	663,000	4137.04		8,553		9,457		9,457	904				2,496		0001
Purchased Call/S&P 500 INDEX/SPXH13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	12/07/2022	12/07/2023	1	951,000	3933.92	5,706			8,416		8,416	3,204				2,052		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13I/$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	795,000	3983.17		4,850		6,651		6,651	1,802				2,122		0001
Purchased Call/S&P 500 INDEX/SPXJ133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	1	1,163,000	4522.79		8,025		5,912		5,912	(2,112)				5,192		0001
Purchased Call/S&P 500 INDEX/SPXJ130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	1	605,000	4450.38		7,139		5,706		5,706	(1,433)				2,626		0001
Purchased Call/S&P 500 INDEX/SPXJ13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	1	999,000	4451.14		6,693		5,639		5,639	(1,055)				4,835		0001
Purchased Call/S&P 500 INDEX/SPXH13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023	1	377,000	3829.25	3,732			5,758		5,758	2,022				926		0001
Purchased Call/S&P 500 INDEX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,139,503	.4159		7,305		7,756		7,756	.451				4,523		0001
Purchased Call/S&P 500 INDEX/SPXH13W/$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	662,000	3983.17		7,745		10,690		10,690	2,944				1,767		0001
Purchased Call/S&P 500 INDEX/SPXI138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	411,424	.3918		7,131		9,889		9,889	2,758				1,362		0001
Purchased Call/S&P 500 INDEX/SPXJ138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	1	548,000	4478.03		5,864		4,702		4,702	(1,161)				2,529		0001
Purchased Call/S&P 500 INDEX/SPXI134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	868,000	3970.04		8,854		11,651		11,651	2,797				2,745		0001
Purchased Call/S&P 500 INDEX/SPXI13U$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	780,000	4338.93		5,226		4,787		4,787	(439)				3,266		0001
Purchased Call/S&P 500 INDEX/SPX2504$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2023	05/03/2024	1	639,000	4061.22		9,329		11,089		11,089	1,760				2,458		0001
Purchased Call/S&P 500 INDEX/SPXI13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	472,000	3970.99		5,098		6,580		6,580	1,482				1,643		0001
Purchased Call/S&P 500 INDEX/SPXH130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023	1	745,000	4071.7	7,823			10,500		10,500	4,233				1,535		0001
Purchased Call/S&P 500 INDEX/SPXH13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	611,000	3752.75	7,210			12,634		12,634	4,783				.767		0001
Purchased Call/S&P 500 INDEX/SPX150Z$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	1	464,000	4179.76		5,058		5,584		5,584	.527				1,358		0001
Purchased Call/S&P 500 INDEX/SPXI132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	1	521,000	4081.5		8,753		10,644		10,644	1,892				1,567		0001
Purchased Call/S&P 500 INDEX/SPXI13I$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	1	351,000	4133.52		6,248		6,832		6,832	.584				1,318		0001
Purchased Call/S&P 500 INDEX/SPXF009$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/01/2023	03/01/2024	1	3,110,000	100		75,573		97,926		97,926	22,353				10,068		0001
Purchased Call/S&P 500 INDEX/SPX2502$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/12/2024	1	548,346	.3862		8,567		11,654		11,654	3,087				1,838		0001
Purchased Call/S&P 500 INDEX/SPXH13JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	1,389,000	3759.69	8,056			13,537		13,537	4,971				2,088		0001
Purchased Call/S&P 500 INDEX/SPXC17FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/13/2024	1	424,000	4369.01		8,014		7,036		7,036	(977)				1,779		0001
Purchased Call/S&P 500 INDEX/SPXH13III/$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	577,000	3983.17		10,213		14,157		14,157	3,944				1,540		0001
Purchased Call/S&P 500 INDEX/SPXI138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	567,654	.3862		5,865		6,758		6,758	.892				1,879		0001
Purchased Call/S&P 500 INDEX/SPXI134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	1,703,000	3970.04		10,729		13,940		13,940	3,211				5,385		0001
Purchased Call/S&P 500 INDEX/SPXI13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2023	04/26/2024	1	668,000	4055.99		4,275		5,060		5,060	.785				2,527		0001
Purchased Call/S&P 500 INDEX/SPX2500$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/22/2023	02/22/2024	1	454,000	3991.05		8,354		10,800		10,800	2,446				1,431		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	728,000	4288.05		6,989		6,917		6,917	(71)				3,650		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	1,124,000	4288.05		7,306		7,168		7,168	(138)				5,635		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	889,000	4478.03		6,045		4,834		4,834	(1,211)				4,077		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	356,000	4288.05		6,693		6,626		6,626	(67)				1,775		0001
Purchased Call/S&P 500 INDEX/SPXJ135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	1	854,000	4582.23		5,807		4,039		4,039	(1,768)				3,871		0001
Purchased Call/S&P 500 INDEX/SPXH13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	1	539,000	3990.56	5,336			7,536		7,536	2,919				1,205		0001
Purchased Call/S&P 500 INDEX/SPXF00IISO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2024	1	307,000	4554.98		6,109		4,203		4,203	(1,907)				1,373		0001
Purchased Call/S&P 500 INDEX/SPXH130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023	1	1,740,000	4071.7	10,614			14,205		14,205	5,719				3,586		0001
Purchased Call/S&P 500 INDEX/SPXH13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	1	780,000	3972.61		9,048		12,304		12,304	3,256				2,151		0001
Purchased Call/S&P 500 INDEX/SPXI134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	1	677,000	3970.04		11,983		15,751		15,751	3,768				2,163		0001
Purchased Call/S&P 500 INDEX/SPXH13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	884,000	3759.69	13,702			23,585		23,585	8,888				1,329		0001
Purchased Call/S&P 500 INDEX/SPX2502SZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	1	1,653,000	4124.51		9,918		12,098		12,098	2,180				5,900		0001
Purchased Call/S&P 500 INDEX/SPXH13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	1	470,000	3963.51	8,272			11,983		11,983	4,665				1,022		0001
Purchased Call/S&P 500 INDEX/SPXF00HSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/26/2023	04/26/2024	1	959,000	100		25,605		30,279		30,279	4,673				3,628		0001
Purchased Call/S&P 500 INDEX/SPXF00ESW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2023	04/04/2024	1	825,000	100		22,523		26,332		26,332	3,809				2,953		0001
Purchased Call/S&P 500 INDEX/SPX150USV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/21/2022	11/21/2023	1	545,000	3949.94	5,614			8,549		8,549	3,446				1,029		0001
Purchased Call/S&P 500 INDEX/SPXI134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	1	1,414,000	3970.04		9,332		12,135		12,135	2,803				4,517		0001
Purchased Call/S&P 500 INDEX/SPXF00KSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2023	05/17/2024	1	348,000	4198.05		6,368		6,655		6,655	287				1,381		0001
Purchased Call/S&P 500 INDEX/SPXH13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	1	1,941,000	3992.93	11,452			17,330		17,330	7,201				3,253		0001
Purchased Call/S&P 500 INDEX/SPXF00XSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/25/2023	07/25/2024	1	405,000	4567.46		5,063		3,534		3,534	(1,529)				1,833		0001
Purchased Call/S&P 500 INDEX/SPXI13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	1	516,000	4146.22		5,728		6,440		6,440	713				1,886		0001
Purchased Call/S&P 500 INDEX/SPXI130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	1	689,000	4119.21		4,479		5,230		5,230	752				2,008		0001
Purchased Call/S&P 500 INDEX/SPXJ130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	720,000	4450.38		4,896		3,957		3,957	(939)				3,108		0001
Purchased Call/S&P 500 INDEX/SPXE00XSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/08/2023	1	2,016,000	3934.38	12,096			17,827		17,827	6,668				4,383		0001
Purchased Call/S&P 500 INDEX/SPXH13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	1	1,103,000	3992.93	11,140			17,062		17,062	7,121				1,848		0001
Purchased Call/S&P 500 INDEX/SPXF00XSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/25/2023	07/25/2024	1	483,000	4567.46		3,333		2,348		2,348	(985)				2,186		0001
Purchased Call/S&P 500 INDEX/SPX150USW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/21/2022	11/21/2023	1	469,000	3949.94	7,645			11,635		11,635	4,682				885		0001
Purchased Call/S&P 500 INDEX/SPXJ130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	1	421,000	4450.38		2,863		2,315		2,315	(547)				1,827		0001
Purchased Call/S&P 500 INDEX/SPXI138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	1,015,598	3862		6,288		7,209		7,209	920				3,362		0001
Purchased Call/S&P 500 INDEX/SPXJ138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	453,000	4478.03		5,164		4,114		4,114	(1,050)				2,077		0001
Purchased Call/S&P 500 INDEX/SPXJ138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	1	540,000	4478.03		5,886		4,713		4,713	(1,173)				2,488		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	1	609,000	4451.14		6,029		5,102		5,102	(927)				2,948		0001
Purchased Call/S&P 500 INDEX/SPXE000S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/10/2022	10/10/2023	1	450,000	3612.39	7,290			12,998		12,998	4,478				372		0001
Purchased Call/S&P 500 INDEX/SPXE00XSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/08/2023	1	1,046,000	3934.38	12,970			19,226		19,226	7,230				2,274		0001
Purchased Call/S&P 500 INDEX/SPXE00WSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/07/2023	1	597,000	3933.92	6,030			8,928		8,928	3,341				1,288		0001
Purchased Call/S&P 500 INDEX/SPXI13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	487,000	4338.93		4,383		4,006		4,006	(377)				2,039		0001
Purchased Call/S&P 500 INDEX/SPXI130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	715,000	4198.05		8,151		8,522		8,522	371				2,838		0001
Purchased Call/S&P 500 INDEX/SPXH13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023	1	1,459,000	3992.93	8,608			12,988		12,988	5,372				2,533		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	1	1,035,000	4396.44		6,728		5,740		5,740	(988)				4,467		0001
Purchased Call/S&P 500 INDEX/SPXI13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	1,763,000	4205.45		11,812		12,070		12,070	258				7,103		0001
Purchased Call/S&P 500 INDEX/SPXI134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	842,000	3970.04		15,156		19,937		19,937	4,781				2,663		0001
Purchased Call/S&P 500 INDEX/SPXI138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	1,308,000	3855.76		8,240		9,425		9,425	1,185				4,397		0001
Purchased Call/S&P 500 INDEX/SPXI138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	466,280	3918		5,141		6,026		6,026	885				1,544		0001
Purchased Call/S&P 500 INDEX/SPXE000SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/20/2023	1	321,000	3665.78	4,976			8,900		8,900	3,208				376		0001
Purchased Call/S&P 500 INDEX/SPXA05YST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	1	459,000	4396.44		5,279		4,499		4,499	(780)				1,981		0001
Purchased Call/S&P 500 INDEX/SPXF00VSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2024	1	514,000	4522.79		7,761		5,685		5,685	(2,076)				2,295		0001
Purchased Call/S&P 500 INDEX/SPXI13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	1	718,000	4124.08		10,267		11,527		11,527	1,259				2,806		0001
Purchased Call/S&P 500 INDEX/SPXA05MS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	576,000	4002.87		10,310		12,962		12,962	2,651				1,983		0001
Purchased Call/S&P 500 INDEX/SPXG001SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2024	1	299,000	4489.72		5,801		4,634		4,634	(1,167)				1,398		0001
Purchased Call/S&P 500 INDEX/SPXI13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	445,000	4071.63		7,031		8,217		8,217	1,186				1,680		0001
Purchased Call/S&P 500 INDEX/SPXA05RSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	557,000	4055.99		6,238		7,320		7,320	1,082				2,107		0001
Purchased Call/S&P 500 INDEX/SPXA05RSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	552,000	4055.99		10,378		12,256		12,256	1,878				2,089		0001
Purchased Call/S&P 500 INDEX/SPXI13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	1	595,000	4154.87		6,664		7,374		7,374	710				2,208		0001
Purchased Call/S&P 500 INDEX/SPXI13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	631,000	4191.98		7,193		7,555		7,555	361				2,504		0001
Purchased Call/S&P 500 INDEX/SPXI131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	605,000	4071.63		3,872		4,548		4,548	676				2,284		0001
Purchased Call/S&P 500 INDEX/SPXI13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	1	496,000	4369.01		3,670		3,249		3,249	(421)				2,081		0001
Purchased Call/S&P 500 INDEX/SPXH13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	1	1,197,000	3828.11	6,943			11,453		11,453	4,384				1,956		0001
Purchased Call/S&P 500 INDEX/SPXH13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	1	1,242,000	3828.11	12,420			20,724		20,724	8,010				2,030		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	1	533,000	4273.53		3,411		4,650		4,650	1,238				2,654		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	1,159,000	4191.98		7,534		8,019		8,019	486				4,600		0001
Purchased Call/S&P 500 INDEX/SPX2504SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2023	05/03/2024	1	1,337,000	4061.22		8,156		10,028		10,028	1,872				5,143		0001
Purchased Call/S&P 500 INDEX/SPXI13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	1	830,000	4124.08		5,395		6,018		6,018	623				3,244		0001
Purchased Call/S&P 500 INDEX/SPXJ135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	1	711,000	4582.23		7,963		5,424		5,424	(2,539)				3,223		0001
Purchased Call/S&P 500 INDEX/SPXJ135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	1	352,000	4582.23		6,934		4,632		4,632	(2,302)				1,606		0001
Purchased Call/S&P 500 INDEX/SPXB052S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	1	1,022,000	4370.36		6,847		6,169		6,169	(679)				4,792		0001
Purchased Call/S&P 500 INDEX/SPXE000SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/20/2022	10/20/2023	1	692,000	3665.78	6,436			11,308		11,308	3,993				810		0001
Purchased Call/S&P 500 INDEX/SPXI13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	369,000	4205.45		7,159		7,342		7,342	183				1,487		0001
Purchased Call/S&P 500 INDEX/SPXI13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	1	589,000	4124.08		8,069		9,038		9,038	969				2,317		0001
Purchased Call/S&P 500 INDEX/SPXH13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	1,000,000	3969.61		11,700		16,285		16,285	4,585				2,656		0001
Purchased Call/S&P 500 INDEX/SPXI13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	698,000	4154.52		7,887		8,648		8,648	760				2,596		0001
Purchased Call/S&P 500 INDEX/SPXI13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	430,000	3855.76		4,472		5,263		5,263	791				1,446		0001
Purchased Call/S&P 500 INDEX/SPXF00BSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/13/2023	03/13/2024	1	843,000	3855.76		14,500		20,059		20,059	5,559				2,834		0001
Purchased Call/S&P 500 INDEX/SPXI13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	1	407,000	4205.45		6,227		6,410		6,410	183				1,657		0001
Purchased Call/S&P 500 INDEX/SPXA05DSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	1,019,000	3934.38	6,216			8,969		8,969	3,391				2,263		0001
Purchased Call/S&P 500 INDEX/SPXH13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	710,000	3969.61		4,118		5,692		5,692	1,574				1,886		0001
Purchased Call/S&P 500 INDEX/SPXI13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	1,000,000	4191.98		6,500		6,914		6,914	414				4,003		0001
Purchased Call/S&P 500 INDEX/SPXA051SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	616,000	3997.34		3,942		4,982		4,982	1,039				1,935		0001
Purchased Call/S&P 500 INDEX/SPXI13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	1	1,045,000	4090.75		6,793		7,746		7,746	953				4,019		0001
Purchased Call/S&P 500 INDEX/SPXI13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	989,000	4109.31		6,132		7,348		7,348	1,216				3,473		0001
Purchased Call/S&P 500 INDEX/SPX150VSX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/06/2022	12/06/2023	1	1,095,000	3941.26	18,834			28,146		28,146	10,969				2,346		0001
Purchased Call/S&P 500 INDEX/SPXH13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	557,000	3895.08		9,358		13,899		13,899	4,541				1,458		0001
Purchased Call/S&P 500 INDEX/SPXJ130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	1	503,000	4450.38		3,471		2,770		2,770	(700)				2,187		0001
Purchased Call/S&P 500 INDEX/SPXJ130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	1	437,000	4450.38		6,730		5,343		5,343	(1,387)				1,900		0001
Purchased Call/S&P 500 INDEX/SPXH13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	1	945,000	3665.78	5,481			9,356		9,356	3,212				1,106		0001
Purchased Call/S&P 500 INDEX/SPX2503S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	1	628,000	4124.51		10,676		12,318		12,318	1,642				2,242		0001
Purchased Call/S&P 500 INDEX/SPX150VST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/05/2022	12/05/2023	1	649,000	3998.84	6,750			9,722		9,722	3,785				1,380		0001
Purchased Call/S&P 500 INDEX/SPXH13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	1	385,000	3719.98	4,813			8,574		8,574	3,175				427		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,379,000	3895.08		8,274		12,073		12,073	3,799				3,554		0001
Purchased Call/S&P 500 INDEX/SPXI13ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	559,000	4071.63		6,205		7,291		7,291	1,086				2,110		0001
Purchased Call/S&P 500 INDEX/SPXH13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	12/08/2023	1	400,000	3934.38	4,040			5,964		5,964	2,277				870		0001
Purchased Call/S&P 500 INDEX/SPXJ131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	1,199,000	4446.82		14,148		11,398		11,398	(2,750)				5,241		0001
Purchased Call/S&P 500 INDEX/SPXI13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	504,000	4381.89		5,594		4,833		4,833	(762)				2,147		0001
Purchased Call/S&P 500 INDEX/SPXJ131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	1	1,235,000	4487.46		8,275		6,741		6,741	(1,534)				6,021		0001
Purchased Call/S&P 500 INDEX/SPXI13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	1	640,000	4191.98		7,296		7,659		7,659	363				2,557		0001
Purchased Call/S&P 500 INDEX/SPXI13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	684,000	4191.98		11,423		12,003		12,003	580				2,738		0001
Purchased Call/S&P 500 INDEX/SPXI13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	739,000	4365.69		8,351		7,415		7,415	(935)				3,148		0001
Purchased Call/S&P 500 INDEX/SPX150YSP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/27/2023	01/26/2024	1	389,000	4070.56		4,279		5,306		5,306	1,027				1,106		0001
Purchased Call/S&P 500 INDEX/SPXB17YSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/13/2023	1	668,000	3669.91	3,874			6,640		6,640	2,349				630		0001
Purchased Call/S&P 500 INDEX/SPXF004S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/24/2023	01/24/2024	1	917,000	4016.95		10,637		13,724		13,724	3,086				2,585		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	09/04/2024	1	483,187	4516		6,634		5,411		5,411	(1,223)				2,332		0001
Purchased Call/S&P 500 INDEX/SPXI130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	486,000	4115.24		3,208		3,522		3,522	315				1,958		0001
Purchased Call/S&P 500 INDEX/SPXI13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	1	881,000	4348.33		5,374		4,844		4,844	(530)				3,782		0001
Purchased Call/S&P 500 INDEX/SPXH13USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	737,000	3895.08		8,697		12,800		12,800	4,104				1,900		0001
Purchased Call/S&P 500 INDEX/SPXF00I9F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/20/2023	07/19/2024	1	404,000	4534.87		4,767		3,489		3,489	(1,278)				1,810		0001
Purchased Call/S&P 500 INDEX/SPX2506SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/26/2023	06/26/2024	1	1,086,000	4328.82		7,168		6,775		6,775	(392)				4,670		0001
Purchased Call/S&P 500 INDEX/SPXH13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	1	840,000	4016.95		5,292		6,853		6,853	1,561				2,368		0001
Purchased Call/S&P 500 INDEX/SPXE00XSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2022	12/08/2023	1	680,000	3934.38	12,852			19,109		19,109	7,293				1,478		0001
Purchased Call/S&P 500 INDEX/SPXI13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	752,000	4124.08		10,754		12,056		12,056	1,302				2,965		0001
Purchased Call/S&P 500 INDEX/SPXI13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	1	734,000	4124.08		4,771		5,317		5,317	546				2,888		0001
Purchased Call/S&P 500 INDEX/SPX150VSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/05/2022	12/05/2023	1	326,000	3998.84	5,249			7,566		7,566	2,929				693		0001
Purchased Call/S&P 500 INDEX/SPXI130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	303,258	4115.24		5,944		6,534		6,534	590				1,222		0001
Purchased Call/S&P 500 INDEX/SPXI13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	1,024,000	4154.52		6,656		7,330		7,330	674				3,809		0001
Purchased Call/S&P 500 INDEX/SPXI13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	558,000	4191.98		6,194		6,491		6,491	297				2,234		0001
Purchased Call/S&P 500 INDEX/SPXI13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	1	589,000	4154.87		3,829		4,218		4,218	389				2,185		0001
Purchased Call/S&P 500 INDEX/SPXI13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	849,000	4124.08		5,519		6,147		6,147	629				3,348		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	1,616,000	4453.53		10,827		9,122		9,122	(1,705)				7,957		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	1	910,000	3941.26	5,460			8,037		8,037	3,080				1,949		0001
Purchased Call/S&P 500 INDEX/SPX2500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024	1	899,000	3997.34		9,799		12,620		12,620	2,821				2,823		0001
Purchased Call/S&P 500 INDEX/SPXA05GST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	1	420,000	4070.56		7,182		8,881		8,881	1,699				1,209		0001
Purchased Call/S&P 500 INDEX/SPX2500$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024	1	608,000	3997.34		11,126		14,417		14,417	3,291				1,909		0001
Purchased Call/S&P 500 INDEX/SPXC17J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/18/2024	1	369,000	4453.53		7,122		5,957		5,957	(1,165)				1,817		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	1	494,000	4437.86		3,310		2,811		2,811	(498)				2,313		0001
Purchased Call/S&P 500 INDEX/SPXI134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	1	422,000	3991.05		4,600		5,945		5,945	1,345				1,330		0001
Purchased Call/S&P 500 INDEX/SPXA05S$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	452,000	4090.75		8,181		9,331		9,331	1,150				1,739		0001
Purchased Call/S&P 500 INDEX/SPXJ133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	1	627,000	4534.87		4,326		3,147		3,147	(1,179)				2,809		0001
Purchased Call/S&P 500 INDEX/SPXI13C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	691,000	4109.31		4,284		5,129		5,129	845				2,453		0001
Purchased Call/S&P 500 INDEX/SPXJ135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	1	1,101,000	4582.23		8,258		5,724		5,724	(2,534)				5,024		0001
Purchased Call/S&P 500 INDEX/SPXC172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	1	568,000	3992.93	7,668			11,645		11,645	4,904				986		0001
Purchased Call/S&P 500 INDEX/SPXH13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	1	864,000	3898.85		9,936		14,109		14,109	4,173				2,382		0001
Purchased Call/S&P 500 INDEX/SPXI13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	1	620,000	4205.45		3,906		4,033		4,033	127				2,524		0001
Purchased Call/S&P 500 INDEX/SPXF00XSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/25/2023	07/25/2024	1	444,000	4567.46		8,791		6,017		6,017	(2,775)				2,009		0001
Purchased Call/S&P 500 INDEX/SPXI13DST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	624,000	4090.38		10,608		12,562		12,562	1,954				2,239		0001
Purchased Call/S&P 500 INDEX/SPXH13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	1	856,000	3898.85		5,307		7,410		7,410	2,103				2,360		0001
Purchased Call/S&P 500 INDEX/SPXJ13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	1	515,000	4273.53		4,893		3,739		3,739	(1,154)				2,564		0001
Purchased Call/S&P 500 INDEX/SPXI13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	1	795,000	4090.75		8,666		9,936		9,936	1,270				3,058		0001
Purchased Call/S&P 500 INDEX/SPX150ZSM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	1	349,000	4117.86		3,909		4,555		4,555	646				1,045		0001
Purchased Call/S&P 500 INDEX/SPXI131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	1	400,000	4117.86		7,400		8,646		8,646	1,246				1,198		0001
Purchased Call/S&P 500 INDEX/SPXI13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	419,000	4109.31		5,573		6,582		6,582	1,009				1,487		0001
Purchased Call/S&P 500 INDEX/SPXE00PSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/17/2022	10/17/2023	1	520,000	3677.95	5,148			9,032		9,032	3,241				561		0001
Purchased Call/S&P 500 INDEX/SPXA050$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	498,000	4151.32		5,129		5,664		5,664	535				1,843		0001
Purchased Call/S&P 500 INDEX/SPXH13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	1	545,000	3817.66	5,559			8,659		8,659	3,065				1,276		0001
Purchased Call/S&P 500 INDEX/SPXJ130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	419,000	4450.38		4,525		3,625		3,625	(900)				1,809		0001
Purchased Call/S&P 500 INDEX/SPXI138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	1,265,617	3918		7,658		8,914		8,914	1,256				4,190		0001
Purchased Call/S&P 500 INDEX/SPXI130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,185,000	4198.05		7,821		8,164		8,164	343				4,703		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB052S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	1	782,000	4370.36		7,742		7,020		7,020	(722)				3,667		0001
Purchased Call/S&P 500 INDEX/SPX150USJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/21/2022	11/21/2023	1	523,000	3949.94	3,138			4,723		4,723	1,903				987		0001
Purchased Call/S&P 500 INDEX/SPXI13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	653,000	3971.27		7,052		9,083		9,083	2,030				2,293		0001
Purchased Call/S&P 500 INDEX/SPX2506SO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/21/2024	1	468,000	4348.33		5,101		4,696		4,696	(405)				1,994		0001
Purchased Call/S&P 500 INDEX/SPXH13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	1	580,000	3612.39	3,190			5,492		5,492	1,805				480		0001
Purchased Call/S&P 500 INDEX/SPXG001SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/14/2023	08/14/2024	1	1,395,000	4489.72		8,510		6,843		6,843	(1,667)				6,521		0001
Purchased Call/S&P 500 INDEX/SPXA05MSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	474,000	3936.97		8,485		11,018		11,018	2,533				1,636		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/16/2024	1	467,950	.4457		9,009		7,519		7,519	(1,490)				2,298		0001
Purchased Call/S&P 500 INDEX/SPXA05NSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	533,000	4109.31		9,061		10,624		10,624	1,563				1,871		0001
Purchased Call/S&P 500 INDEX/SPXG002S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/15/2023	08/15/2024	1	422,000	4437.86		4,220		3,575		3,575	(645)				1,976		0001
Purchased Call/S&P 500 INDEX/SPXH13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	1	500,000	3677.95	2,850			4,962		4,962	1,730				540		0001
Purchased Call/S&P 500 INDEX/SPX1406SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2022	11/30/2023	1	1,119,000	100	33,682			45,015		45,015	18,128				2,287		0001
Purchased Call/S&P 500 INDEX/SPXI13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	1	716,000	4191.98		4,654		4,952		4,952	298				2,860		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	1	597,000	4070.56		11,104		13,702		13,702	2,597				1,697		0001
Purchased Call/S&P 500 INDEX/SPXH13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	468,000	3895.08		8,143		12,085		12,085	3,942				1,206		0001
Purchased Call/S&P 500 INDEX/SPXB17YSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/13/2023	1	442,000	3669.91	6,851			12,292		12,292	4,497				417		0001
Purchased Call/S&P 500 INDEX/SPXE00PSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/17/2022	10/17/2023	1	490,000	3677.95	7,105			12,644		12,644	4,609				529		0001
Purchased Call/S&P 500 INDEX/SPXH13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	1	746,000	3958.79	12,533			19,047		19,047	7,788				1,338		0001
Purchased Call/S&P 500 INDEX/SPXA052SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	553,000	4154.52		9,678		10,600		10,600	923				2,057		0001
Purchased Call/S&P 500 INDEX/SPX150YSO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	1	1,404,000	4070.56		8,845		11,066		11,066	2,221				3,991		0001
Purchased Call/S&P 500 INDEX/SPXH13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	595,000	3919.25		6,843		9,938		9,938	3,095				1,573		0001
Purchased Call/S&P 500 INDEX/SPXI13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	450,000	4090.38		4,905		5,843		5,843	938				1,615		0001
Purchased Call/S&P 500 INDEX/SPXJ135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	1	551,000	4582.23		6,502		4,447		4,447	(2,054)				2,510		0001
Purchased Call/S&P 500 INDEX/SPXI13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	1	405,000	4369.01		4,577		4,044		4,044	(532)				1,699		0001
Purchased Call/S&P 500 INDEX/SPX150ZSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	1	1,253,000	4117.86		8,145		9,461		9,461	1,317				3,753		0001
Purchased Call/S&P 500 INDEX/SPXE00XSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/09/2022	12/11/2023	1	407,000	3934.38	7,000			10,405		10,405	3,953				904		0001
Purchased Call/S&P 500 INDEX/SPX150VSW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/06/2022	12/06/2023	1	498,000	3941.26	5,179			7,693		7,693	3,005				1,067		0001
Purchased Call/S&P 500 INDEX/SPXH13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	1	416,000	3898.85		7,488		10,624		10,624	3,136				1,147		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	1	680,000	4136.48		4,420		5,083		5,083	663				2,013		0001
Purchased Call/S&P 500 INDEX/SPXI13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	1	659,000	4205.45		5,470		5,617		5,617	147				2,677		0001
Purchased Call/S&P 500 INDEX/SPXC172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023	1	727,000	3992.93	11,414			17,445		17,445	5,414				1,218		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	1	696,000	4465.48		5,846		4,819		4,819	(1,027)				3,369		0001
Purchased Call/S&P 500 INDEX/SPXI139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	1,311,000	3936.97		8,390		10,686		10,686	2,295				4,526		0001
Purchased Call/S&P 500 INDEX/SPXI13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	1,157,000	4381.89		7,868		6,824		6,824	(1,043)				4,929		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	446,000	4387.55		2,676		2,395		2,395	(281)				2,111		0001
Purchased Call/S&P 500 INDEX/SPXH13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	1	1,118,000	3958.79	6,708			10,070		10,070	4,066				2,006		0001
Purchased Call/S&P 500 INDEX/SPXH13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	1	915,000	3958.79	9,516			14,303		14,303	5,808				1,642		0001
Purchased Call/S&P 500 INDEX/SPXH13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	1	1,062,000	3719.98	6,160			10,520		10,520	3,812				1,179		0001
Purchased Call/S&P 500 INDEX/SPXI13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	965,000	4365.69		6,562		5,784		5,784	(778)				4,111		0001
Purchased Call/S&P 500 INDEX/SPXF00CSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/21/2023	03/21/2024	1	435,000	4002.87		2,784		3,446		3,446	662				1,497		0001
Purchased Call/S&P 500 INDEX/SPXG001ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2024	1	355,000	4489.72		3,657		2,959		2,959	(698)				1,659		0001
Purchased Call/S&P 500 INDEX/SPXH13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	1	776,000	3719.98	7,605			13,446		13,446	4,936				862		0001
Purchased Call/S&P 500 INDEX/SPXJ130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	830,000	4446.82		5,644		4,598		4,598	(1,046)				3,628		0001
Purchased Call/S&P 500 INDEX/SPXH13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	440,000	3895.08		4,400		6,512		6,512	2,112				1,134		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	1	352,000	4465.48		6,829		5,619		5,619	(1,210)				1,704		0001
Purchased Call/S&P 500 INDEX/SPXI131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	887,000	4136.48		16,676		19,176		19,176	2,500				2,595		0001
Purchased Call/S&P 500 INDEX/SPXI131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	1	632,000	4136.48		9,922		11,493		11,493	1,570				1,871		0001
Purchased Call/S&P 500 INDEX/SPXF00GSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2023	04/22/2024	1	340,000	100		8,398		9,323		9,323	925				1,274		0001
Purchased Call/S&P 500 INDEX/SPXE00RS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	1	741,000	3859.11	4,224			7,227		7,227	2,874				970		0001
Purchased Call/S&P 500 INDEX/SPXI13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	1,071,000	4090.38		6,640		8,023		8,023	1,383				3,843		0001
Purchased Call/S&P 500 INDEX/SPXF00KSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/15/2023	05/13/2024	1	813,000	100		23,089		25,645		25,645	2,556				3,199		0001
Purchased Call/S&P 500 INDEX/SPXH13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	501,000	3969.61		9,118		12,803		12,803	3,685				1,331		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	1	488,000	4273.53		9,077		9,192		9,192	115				2,430		0001
Purchased Call/S&P 500 INDEX/SPXA05PS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	1	507,000	4146.22		8,873		9,958		9,958	1,086				1,853		0001
Purchased Call/S&P 500 INDEX/SPX2500SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/21/2023	02/21/2024	1	458,000	3997.34		7,740		9,986		9,986	2,246				1,438		0001
Purchased Call/S&P 500 INDEX/SPX2502SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/31/2023	03/28/2024	1	510,000	4109.31		5,508		6,543		6,543	1,035				1,791		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	1	682,000	4293.93		4,569		4,355		4,355	(215)				2,828		0001
Purchased Call/S&P 500 INDEX/SPXH13VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	680,000	3895.08		7,004		10,343		10,343	3,339				1,780		0001
Purchased Call/S&P 500 INDEX/SPXG003S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/22/2023	08/22/2024	1	1,073,000	100		23,821		21,508		21,508	(2,313)				5,078		0001
Purchased Call/S&P 500 INDEX/SPXI13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	1,000,000	100		26,600		23,920		23,920	(2,680)				4,308		0001
Purchased Call/S&P 500 INDEX/SPX2502S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/28/2023	03/28/2024	1	570,000	3971.27		3,477		4,563		4,563	1,086				2,001		0001
Purchased Call/S&P 500 INDEX/SPXI130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	1	564,000	4136.28		10,434		11,450		11,450	1,016				2,229		0001
Purchased Call/S&P 500 INDEX/SPX150Z$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	1	1,157,000	4179.76		7,521		8,309		8,309	789				3,385		0001
Purchased Call/S&P 500 INDEX/SPXH13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	654,000	3759.69	6,540			11,135		11,135	4,135				983		0001
Purchased Call/S&P 500 INDEX/SPXI139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	555,000	4002.87		6,105		7,631		7,631	1,526				1,910		0001
Purchased Call/S&P 500 INDEX/SPX150Y$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	1	549,000	4070.56		6,917		8,526		8,526	1,609				1,561		0001
Purchased Call/S&P 500 INDEX/SPX150U$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/17/2022	11/17/2023	1	569,000	3946.56	9,332			14,448		14,448	5,854				1,032		0001
Purchased Call/S&P 500 INDEX/SPXH13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	1	677,000	3677.95	2,911			5,039		5,039	1,749				731		0001
Purchased Call/S&P 500 INDEX/SPXI13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	1	1,080,000	4151.32		6,912		7,751		7,751	839				3,997		0001
Purchased Call/S&P 500 INDEX/SPXE00RS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/25/2022	10/25/2023	1	1,390,000	3859.11	13,622			23,618		23,618	9,502				1,819		0001
Purchased Call/S&P 500 INDEX/SPX150W$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/21/2022	12/21/2023	1	1,044,000	3878.44	6,160			9,357		9,357	3,504				2,474		0001
Purchased Call/S&P 500 INDEX/SPXB17YSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/13/2023	1	566,000	3669.91	5,773			10,124		10,124	3,637				534		0001
Purchased Call/S&P 500 INDEX/SPXF00GS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/18/2023	04/18/2024	1	1,287,000	100		35,393		39,088		39,088	3,695				4,775		0001
Purchased Call/S&P 500 INDEX/SPXH13V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	764,000	3919.25		4,584		6,599		6,599	2,015				2,019		0001
Purchased Call/S&P 500 INDEX/SPXF00ES6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/29/2023	04/01/2024	1	1,136,000	100		30,899		38,590		38,590	7,691				4,033		0001
Purchased Call/S&P 500 INDEX/SPXI13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	1,605,000	100		46,545		50,171		50,171	3,626				6,145		0001
Purchased Call/S&P 500 INDEX/SPXI130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,081,280	4159		12,532		13,286		13,286	754				4,292		0001
Purchased Call/S&P 500 INDEX/SPXI13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	1,025,000	4205.45		11,788		12,141		12,141	354				4,130		0001
Purchased Call/S&P 500 INDEX/SPXI13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	1	699,000	4154.87		12,372		13,634		13,634	1,262				2,594		0001
Purchased Call/S&P 500 INDEX/SPXF00GSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/17/2023	04/16/2024	1	1,293,000	100		33,877		38,409		38,409	4,533				4,774		0001
Purchased Call/S&P 500 INDEX/SPX150W$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/21/2022	12/21/2023	1	806,000	3878.44	8,947			13,637		13,637	5,130				1,910		0001
Purchased Call/S&P 500 INDEX/SPXE00US$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/25/2022	11/27/2023	1	428,000	4026.12	7,447			10,427		10,427	4,194				853		0001
Purchased Call/S&P 500 INDEX/SPXE00Q9K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/12/2022	10/12/2023	1	455,000	3577.03	7,280			13,129		13,129	4,361				412		0001
Purchased Call/S&P 500 INDEX/SPXI13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	1,404,000	4167.87		9,266		9,928		9,928	662				5,375		0001
Purchased Call/S&P 500 INDEX/SPX150V$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/28/2022	11/28/2023	1	537,000	3963.94	9,129			13,555		13,555	5,369				1,080		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	1	3,557,000	100		81,455		120,853		120,853	39,398				9,025		0001
Purchased Call/S&P 500 INDEX/SPX1407SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	03/21/2023	03/21/2024	1	426,000	100		11,928		14,578		14,578	2,650				1,466		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/21/2024	1	591,964	4385		11,482		10,130		10,130	(1,351)				2,797		0001
Purchased Call/S&P 500 INDEX/SPXI13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2023	06/03/2024	1	564,000	100		14,326		14,706		14,706	381				2,320		0001
Purchased Call/S&P 500 INDEX/SPXF00KSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/15/2023	05/14/2024	1	1,249,000	100		33,848		37,514		37,514	3,666				4,925		0001
Purchased Call/S&P 500 INDEX/SPXE00PSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/17/2022	10/17/2023	1	379,000	100	10,802			18,295		18,295	6,083				409		0001
Purchased Call/S&P 500 INDEX/SPXG0055$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2023	08/30/2024	1	1,271,000	100		29,487		23,822		23,822	(5,665)				6,088		0001
Purchased Call/S&P 500 INDEX/SPXE00QS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/10/2022	10/10/2023	1	508,000	3612.39	5,080			8,855		8,855	2,990				420		0001
Purchased Call/S&P 500 INDEX/SPX2503S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	1	623,000	4124.51		6,105		7,233		7,233	1,127				2,224		0001
Purchased Call/S&P 500 INDEX/SPXA05B$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	1	983,000	3828.11	15,138			25,604		25,604	10,052				1,607		0001
Purchased Call/S&P 500 INDEX/SPX150IWSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/21/2022	12/21/2023	1	777,000	3878.44	12,898			19,902		19,902	7,512				1,841		0001
Purchased Call/S&P 500 INDEX/SPXE00PSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	10/18/2023	1	630,000	3719.98	10,773			19,352		19,352	7,221				700		0001
Purchased Call/S&P 500 INDEX/SPX2506SQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/26/2023	06/26/2024	1	554,000	4328.82		9,252		8,590		8,590	(662)				2,382		0001
Purchased Call/S&P 500 INDEX/SPXA05N$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	342,000	4109.31		6,293		7,390		7,390	1,097				1,217		0001
Purchased Call/S&P 500 INDEX/SPX150U$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/17/2022	11/17/2023	1	614,000	3946.56	5,956			9,144		9,144	3,710				1,113		0001
Purchased Call/S&P 500 INDEX/SPXI13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	1	1,041,000	4146.22		6,662		7,506		7,506	844				3,804		0001
Purchased Call/S&P 500 INDEX/SPXH13V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	615,000	3919.25		11,439		16,655		16,655	5,216				1,626		0001
Purchased Call/S&P 500 INDEX/SPXH13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2022	11/10/2023	1	878,000	3956.37	5,180			8,001		8,001	3,278				1,471		0001
Purchased Call/S&P 500 INDEX/SPXI13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/21/2024	1	1,051,000	100		29,218		30,619		30,619	1,401				4,208		0001
Purchased Call/S&P 500 INDEX/SPX2506SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/21/2024	1	952,000	4348.33		6,283		5,854		5,854	(429)				4,056		0001
Purchased Call/S&P 500 INDEX/SPXH13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	01/05/2024	1	93,482	3895		864		1,255		1,255	391				241		0001
Purchased Call/S&P 500 INDEX/SPXE00RS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	1	913,000	3859.11	14,425			25,102		25,102	10,262				1,195		0001
Purchased Call/S&P 500 INDEX/SPXI13JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	1	774,000	4169.48		5,031		5,471		5,471	440				2,949		0001
Purchased Call/S&P 500 INDEX/SPX821FS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	412,000	100		8,611		12,677		12,677	4,066				1,051		0001
Purchased Call/S&P 500 INDEX/SPXI13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	1,038,000	4109.31		6,436		7,701		7,701	1,266				3,695		0001
Purchased Call/S&P 500 INDEX/SPXJ13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2023	08/19/2024	1	718,000	100		19,242		17,733		17,733	(1,509)				3,382		0001
Purchased Call/S&P 500 INDEX/SPXI13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	1	418,000	4348.33		8,235		7,315		7,315	(919)				1,781		0001
Purchased Call/S&P 500 INDEX/SPXI139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	705,000	3936.97		7,544		9,710		9,710	2,167				2,434		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00USL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/24/2023	1	1,297,000	4026.12	7,912			11,076		11,076	4,472				2,517		0001
Purchased Call/S&P 500 INDEX/SPXI13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	452,000	4167.87		5,108		5,532		5,532	424				1,730		0001
Purchased Call/S&P 500 INDEX/SPXF00GSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/17/2023	04/15/2024	1	869,000	100		24,506		27,763		27,763	3,257				3,200		0001
Purchased Call/S&P 500 INDEX/SPXH13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	1	1,344,000	4026.12	7,795			10,889		10,889	4,396				2,679		0001
Purchased Call/S&P 500 INDEX/SPXI13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	545,000	4167.87		9,538		10,319		10,319	781				2,087		0001
Purchased Call/S&P 500 INDEX/SPXI13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	1,461,000	4169.48		9,058		9,815		9,815	757				5,580		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	1	322,000	4443.95		6,215		5,283		5,283	(931)				1,588		0001
Purchased Call/S&P 500 INDEX/SPXG00AS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2023	09/20/2024	1	515,000	4330		5,202		4,919		4,919	(282)				2,543		0001
Purchased Call/S&P 500 INDEX/SPX1406SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2022	12/21/2023	1	1,914,000	100	55,889			82,731		82,731	29,634				4,536		0001
Purchased Call/S&P 500 INDEX/SPXI13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	829,000	3971.27		14,425		18,577		18,577	4,152				2,911		0001
Purchased Call/S&P 500 INDEX/SPX1406SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2022	12/20/2023	1	1,881,000	100	52,856			79,345		79,345	27,624				4,431		0001
Purchased Call/S&P 500 INDEX/SPXE00USO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/27/2023	1	457,000	4026.12	4,661			6,553		6,553	2,633				911		0001
Purchased Call/S&P 500 INDEX/SPXJ131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	491,000	4446.82		9,673		7,726		7,726	(1,947)				2,146		0001
Purchased Call/S&P 500 INDEX/SPXH13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	957,000	3895.08		5,455		7,952		7,952	2,498				2,505		0001
Purchased Call/S&P 500 INDEX/SPXC172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023	1	672,000	3956.37	6,653			10,337		10,337	4,191				1,126		0001
Purchased Call/S&P 500 INDEX/SPX2502SD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/23/2023	03/22/2024	1	1,008,000	3948.72		6,149		8,182		8,182	2,033				3,480		0001
Purchased Call/S&P 500 INDEX/SPXG001SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2023	08/13/2024	1	1,254,000	100		30,723		25,043		25,043	(5,680)				5,852		0001
Purchased Call/S&P 500 INDEX/SPXF00MSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2023	05/24/2024	1	1,602,000	100		45,817		50,275		50,275	4,458				6,454		0001
Purchased Call/S&P 500 INDEX/SPXG00AS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2023	09/23/2024	1	270,000	100		6,885		6,491		6,491	(394)				1,339		0001
Purchased Call/S&P 500 INDEX/SPXJ1396S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	1	731,000	100		17,617		14,827		14,827	(2,790)				3,390		0001
Purchased Call/S&P 500 INDEX/SPXF00KSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2023	05/16/2024	1	1,374,000	100		37,098		41,297		41,297	4,199				5,442		0001
Purchased Call/S&P 500 INDEX/SPXI130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	521,000	4115.24		6,252		6,914		6,914	662				2,099		0001
Purchased Call/S&P 500 INDEX/SPXH13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023	1	1,567,000	3946.56	9,245			14,167		14,167	5,675				2,841		0001
Purchased Call/S&P 500 INDEX/SPXI13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	1	1,260,000	4136.28		8,316		9,050		9,050	734				4,979		0001
Purchased Call/S&P 500 INDEX/SPX150WSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/19/2022	12/19/2023	1	448,000	3817.66	7,795			12,365		12,365	4,607				1,049		0001
Purchased Call/S&P 500 INDEX/SPXI13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	1	616,000	4151.32		8,747		9,762		9,762	1,015				2,280		0001
Purchased Call/S&P 500 INDEX/SPXI13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	515,000	4109.31		6,232		7,355		7,355	1,123				1,833		0001
Purchased Call/S&P 500 INDEX/SPXH13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	1	542,112	4016.95		9,975		12,941		12,941	2,967				1,528		0001
Purchased Call/S&P 500 INDEX/SPX2502SF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/23/2023	03/22/2024	1	750,000	3948.72		11,700		15,589		15,589	3,889				2,589		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023	1	1,209,000	3849.28	7,254			10,818		10,818	3,666				3,002		0001
Purchased Call/S&P 500 INDEX/SPXJ13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	1	679,000	4443.95		4,549		3,870		3,870	(679)				3,348		0001
Purchased Call/S&P 500 INDEX/SPXE00PSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/17/2022	10/16/2023	1	2,903,000	100	63,866			108,419		108,419	36,078				3,039		0001
Purchased Call/S&P 500 INDEX/SPXI13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/09/2024	1	1,118,000	100		30,298		34,715		34,715	4,417				4,054		0001
Purchased Call/S&P 500 INDEX/SPXI13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	1	711,000	100		19,481		22,336		22,336	2,854				2,585		0001
Purchased Call/S&P 500 INDEX/SPX150YSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/27/2023	01/29/2024	1	1,126,000	4070.56		7,882		9,738		9,738	1,856				3,242		0001
Purchased Call/S&P 500 INDEX/SPXE000SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/12/2022	10/12/2023	1	435,000	3577.03	4,263			7,575		7,575	2,460				394		0001
Purchased Call/S&P 500 INDEX/SPXI13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/29/2024	1	485,000	100		14,211		15,358		15,358	1,148				1,848		0001
Purchased Call/S&P 500 INDEX/SPXF00GSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/17/2023	04/17/2024	1	1,325,000	100		34,715		39,343		39,343	4,628				4,904		0001
Purchased Call/S&P 500 INDEX/SPXI13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	1	466,000	4136.28		5,312		5,800		5,800	488				1,842		0001
Purchased Call/S&P 500 INDEX/SPXG001SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/14/2023	08/14/2024	1	690,000	100		16,698		13,580		13,580	(3,118)				3,225		0001
Purchased Call/S&P 500 INDEX/SPX821RSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/20/2024	1	532,000	100		15,641		15,861		15,861	220				2,125		0001
Purchased Call/S&P 500 INDEX/SPXH13TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023	1	723,000	3849.28	8,025			12,216		12,216	4,267				1,795		0001
Purchased Call/S&P 500 INDEX/SPXI13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	1	1,004,000	100		28,614		29,953		29,953	1,339				4,028		0001
Purchased Call/S&P 500 INDEX/SPXE00NS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/05/2022	10/05/2023	1	610,000	3783.28	9,516			16,722		16,722	6,580				357		0001
Purchased Call/S&P 500 INDEX/SPXI136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	1	687,542	3951		4,453		5,434		5,434	982				2,226		0001
Purchased Call/S&P 500 INDEX/SPXH13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	650,000	100		16,380		22,536		22,536	6,156				1,726		0001
Purchased Call/S&P 500 INDEX/SPXF006SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/13/2023	02/13/2024	1	480,000	100		14,304		16,673		16,673	2,369				1,465		0001
Purchased Call/S&P 500 INDEX/SPXI13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	1	491,000	4293.93		5,499		5,261		5,261	(239)				2,036		0001
Purchased Call/S&P 500 INDEX/SPXI130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	890,000	4136.48		9,968		11,499		11,499	1,531				2,604		0001
Purchased Call/S&P 500 INDEX/SPXH13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	1	605,000	3817.66	3,630			5,517		5,517	1,938				1,416		0001
Purchased Call/S&P 500 INDEX/SPXG00AS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/21/2023	09/20/2024	1	1,172,000	4330		7,735		7,277		7,277	(458)				5,787		0001
Purchased Call/S&P 500 INDEX/SPXI13Z\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	551,000	4378.41		6,116		5,321		5,321	(795)				2,374		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	868,000	4515.77		5,902		4,584		4,584	(1,319)				4,183		0001
Purchased Call/S&P 500 INDEX/SPXJ13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	1	963,000	100		21,571		18,038		18,038	(3,533)				4,487		0001
Purchased Call/S&P 500 INDEX/SPXH13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	1	674,000	3783.28	6,740			11,760		11,760	4,646				394		0001
Purchased Call/S&P 500 INDEX/SPXF00IWS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/19/2023	07/19/2024	1	992,000	4565.72		6,746		4,796		4,796	(1,950)				4,444		0001
Purchased Call/S&P 500 INDEX/SPXH13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023	1	819,000	3957.63	4,996			7,249		7,249	2,842				1,660		0001
Purchased Call/S&P 500 INDEX/SPXE00VSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/05/2022	12/05/2023	1	379,000	100	8,224			11,565		11,565	4,584				806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	1	589,000	3963.94	4,771			7,001		7,001	2,768				1,184		0001
Purchased Call/S&P 500 INDEX/SPX2502SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/23/2023	03/22/2024	1	611,000	3948.72		6,293		8,376		8,376	2,083				2,109		0001
Purchased Call/S&P 500 INDEX/SPXF00KSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/15/2023	05/15/2024	1	1,115,000	100		30,551		33,873		33,873	3,322				4,406		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	467,000	4387.55		4,623		4,133		4,133	(490)				2,210		0001
Purchased Call/S&P 500 INDEX/SPXH13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023	1	519,000	3957.63	8,667			12,812		12,812	5,086				1,052		0001
Purchased Call/S&P 500 INDEX/SPXJ131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	518,000	4411.59		7,925		6,646		6,646	(1,279)				2,264		0001
Purchased Call/S&P 500 INDEX/SPXJ13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	1	561,000	4464.05		3,759		3,106		3,106	(653)				2,614		0001
Purchased Call/S&P 500 INDEX/SPXJ132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	1	494,000	4472.16		5,829		4,574		4,574	(1,255)				2,186		0001
Purchased Call/S&P 500 INDEX/SPXI13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	1	496,000	4169.48		5,704		6,236		6,236	532				1,890		0001
Purchased Call/S&P 500 INDEX/SPXH131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	1	633,000	3901.06	5,950			9,951		9,951	4,147				907		0001
Purchased Call/S&P 500 INDEX/SPXF00ASM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/06/2023	03/06/2024	1	456,000	100		12,449		15,551		15,551	3,102				1,500		0001
Purchased Call/S&P 500 INDEX/SPXG000SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/09/2023	08/09/2024	1	776,000	4467.71		7,838		6,376		6,376	(1,461)				3,599		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	710,000	4515.77		4,828		3,747		3,747	(1,081)				3,401		0001
Purchased Call/S&P 500 INDEX/SPXI13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	1	1,407,000	100		38,411		41,427		41,427	3,016				5,374		0001
Purchased Call/S&P 500 INDEX/SPXF00CSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/17/2023	03/19/2024	1	985,000	3916.64		7,092		9,321		9,321	2,229				3,371		0001
Purchased Call/S&P 500 INDEX/SPXH13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	1	1,317,000	3783.28	7,375			12,476		12,476	4,855				771		0001
Purchased Call/S&P 500 INDEX/SPXI136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	426,000	4048.42		7,114		8,789		8,789	1,675				1,397		0001
Purchased Call/S&P 500 INDEX/SPXF00ES3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/28/2023	03/28/2024	1	385,000	100		10,626		13,572		13,572	2,946				1,352		0001
Purchased Call/S&P 500 INDEX/SPXI13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	1	428,000	4151.32		8,175		9,076		9,076	902				1,584		0001
Purchased Call/S&P 500 INDEX/SPXG003S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/21/2023	08/21/2024	1	505,000	4399.77		4,798		4,280		4,280	(518)				2,386		0001
Purchased Call/S&P 500 INDEX/SPXA05KS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/05/2024	1	821,000	4048.42		15,435		19,051		19,051	3,616				2,692		0001
Purchased Call/S&P 500 INDEX/SPXA05PS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	630,000	4109.11		8,001		9,184		9,184	1,183				2,291		0001
Purchased Call/S&P 500 INDEX/SPX150YSZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/31/2023	01/31/2024	1	1,005,000	4076.6		6,432		7,861		7,861	1,429				2,917		0001
Purchased Call/S&P 500 INDEX/SPXH13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023	1	994,000	4027.26	10,139			14,302		14,302	5,838				1,894		0001
Purchased Call/S&P 500 INDEX/SPXC170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023	1	545,000	3901.06	8,448			14,186		14,186	5,955				741		0001
Purchased Call/S&P 500 INDEX/SPXB052S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	1	1,089,000	4399.77		7,296		6,420		6,420	(876)				5,146		0001
Purchased Call/S&P 500 INDEX/SPXI136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	516,000	4048.42		5,366		6,594		6,594	1,228				1,692		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	527,000	4515.77		6,640		5,164		5,164	(1,477)				2,524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05K$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	1	687,542	.3951		12,791		15,738		15,738	2,947				2,226		0001
Purchased Call/S&P 500 INDEX/SPXF006$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/13/2023	02/12/2024	1	1,087,000	100		32,393		37,790		37,790	5,397				3,305		0001
Purchased Call/S&P 500 INDEX/SPXH13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	1	617,000	4027.26	6,293			8,858		8,858	3,603				1,198		0001
Purchased Call/S&P 500 INDEX/SPXJ131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	734,000	4411.59		4,991		4,225		4,225	(766)				3,209		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	497,000	4060.43		5,914		7,401		7,401	1,486				1,413		0001
Purchased Call/S&P 500 INDEX/SPXJ13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	658,000	4464.05		6,580		5,400		5,400	(1,180)				3,052		0001
Purchased Call/S&P 500 INDEX/SPXG005$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2023	08/30/2024	1	424,000	4507.66		5,300		4,238		4,238	(1,062)				2,031		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	1	542,000	4461.9		3,631		3,036		3,036	(596)				2,646		0001
Purchased Call/S&P 500 INDEX/SPXJ135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	1	418,000	4537.41		4,807		3,503		3,503	(1,304)				1,895		0001
Purchased Call/S&P 500 INDEX/SPXF00S$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2023	06/28/2024	1	856,000	4376.86		5,821		5,083		5,083	(738)				3,695		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	1	1,012,000	4019.81		6,983		9,066		9,066	2,083				2,840		0001
Purchased Call/S&P 500 INDEX/SPXG007$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/12/2023	09/12/2024	1	1,132,000	100		26,036		21,689		21,689	(4,347)				5,527		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/25/2024	1	1,599,000	100		42,533		39,707		39,707	(2,827)				6,864		0001
Purchased Call/S&P 500 INDEX/SPXE00V$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/28/2022	11/27/2023	1	2,112,000	100	58,080			84,212		84,212	33,265				4,210		0001
Purchased Call/S&P 500 INDEX/SPXI139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	476,000	3916.64		8,378		11,217		11,217	2,839				1,610		0001
Purchased Call/S&P 500 INDEX/SPXH13M$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023	1	668,000	4027.26	11,690			16,585		16,585	6,791				1,273		0001
Purchased Call/S&P 500 INDEX/SPXE00V$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2022	12/04/2023	1	1,693,000	100	46,558			66,735		66,735	26,522				3,572		0001
Purchased Call/S&P 500 INDEX/SPXE00U$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/24/2023	1	884,000	4026.12	9,282			13,067		13,067	5,273				1,716		0001
Purchased Call/S&P 500 INDEX/SPXI13E$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	1	1,877,000	4109.11		12,013		13,877		13,877	1,864				6,824		0001
Purchased Call/S&P 500 INDEX/SPXI13J$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	629,000	4169.48		6,856		7,485		7,485	629				2,380		0001
Purchased Call/S&P 500 INDEX/SPXI130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	1	389,000	4109.9		2,567		2,838		2,838	270				1,541		0001
Purchased Call/S&P 500 INDEX/SPXI139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	441,000	3916.64		4,763		6,334		6,334	1,571				1,491		0001
Purchased Call/S&P 500 INDEX/SPXI130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	1	464,000	4109.9		5,243		5,870		5,870	627				1,838		0001
Purchased Call/S&P 500 INDEX/SPXI130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	1	509,000	4109.9		8,908		9,991		9,991	1,084				2,016		0001
Purchased Call/S&P 500 INDEX/SPXF006$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	02/16/2024	1	1,084,000	4090.41		6,938		8,341		8,341	1,403				3,345		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/24/2024	1	510,000	100		13,056		12,165		12,165	(891)				2,185		0001
Purchased Call/S&P 500 INDEX/SPXI139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	883,000	3916.64		5,563		7,291		7,291	1,729				2,986		0001
Purchased Call/S&P 500 INDEX/SPXI138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	1	950,000	3891.93		10,260		13,783		13,783	3,523				3,213		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	565,000	4499.38		3,842		3,012		3,012	(830)				2,616		0001
Purchased Call/S&P 500 INDEX/SPXG009SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	1	557,000	4443.95		5,570		4,736		4,736	(834)				2,747		0001
Purchased Call/S&P 500 INDEX/SPXF008S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2023	02/22/2024	1	2,514,000	100		61,593		79,404		79,404	17,811				7,923		0001
Purchased Call/S&P 500 INDEX/SPXI136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	1	493,924	3951		5,593		6,838		6,838	1,245				1,599		0001
Purchased Call/S&P 500 INDEX/SPXH13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	1	605,000	3991.73	5,869			8,767		8,767	3,610				1,074		0001
Purchased Call/S&P 500 INDEX/SPXA05LS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	1	884,000	3891.93		15,824		21,411		21,411	5,587				2,990		0001
Purchased Call/S&P 500 INDEX/SPXI132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	1	857,000	4137.29		6,513		7,623		7,623	1,110				2,616		0001
Purchased Call/S&P 500 INDEX/SPXH13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	1	821,000	3991.73	4,926			7,273		7,273	2,984				1,457		0001
Purchased Call/S&P 500 INDEX/SPXF00U8E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/11/2023	07/11/2024	1	852,000	4439.26		10,054		8,190		8,190	(1,863)				3,764		0001
Purchased Call/S&P 500 INDEX/SPX150XSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/13/2023	01/12/2024	1	800,000	3999.09		9,680		13,161		13,161	3,481				2,135		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	1	627,000	4507.66		4,264		3,338		3,338	(926)				3,003		0001
Purchased Call/S&P 500 INDEX/SPXI13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	1	616,000	4348.33		4,189		3,755		3,755	(434)				2,639		0001
Purchased Call/S&P 500 INDEX/SPXC17JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	574,000	4461.9		7,692		7,684		7,684	(7)				2,802		0001
Purchased Call/S&P 500 INDEX/SPXJ13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	582,000	4464.05		5,995		4,933		4,933	(1,062)				2,716		0001
Purchased Call/S&P 500 INDEX/SPXF00A5K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/06/2023	03/04/2024	1	663,000	100		18,365		22,917		22,917	4,552				2,167		0001
Purchased Call/S&P 500 INDEX/SPXJ132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	1	545,000	4439.26		3,706		3,055		3,055	(651)				2,408		0001
Purchased Call/S&P 500 INDEX/SPXF00VSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/14/2023	07/15/2024	1	422,000	4505.42		4,980		3,767		3,767	(1,212)				1,878		0001
Purchased Call/S&P 500 INDEX/SPXI13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	498,000	4169.48		5,578		6,090		6,090	513				1,902		0001
Purchased Call/S&P 500 INDEX/SPXF000SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/08/2023	06/10/2024	1	570,000	100		14,820		14,352		14,352	(468)				2,377		0001
Purchased Call/S&P 500 INDEX/SPXH130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	1	588,000	3995.32	6,997			9,861		9,861	3,812				1,333		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	1	421,000	4497.63		4,210		3,362		3,362	(848)				2,014		0001
Purchased Call/S&P 500 INDEX/SPXC170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/27/2023	1	1,525,000	3901.06	15,250			25,442		25,442	10,532				2,074		0001
Purchased Call/S&P 500 INDEX/SPXJ135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	1	981,000	4537.41		6,769		4,942		4,942	(1,827)				4,447		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/02/2023	08/02/2024	1	1,053,000	100		25,904		20,157		20,157	(5,746)				4,829		0001
Purchased Call/S&P 500 INDEX/SPXI136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	1,555,000	4048.42		9,952		12,138		12,138	2,186				5,099		0001
Purchased Call/S&P 500 INDEX/SPXF00IIS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/19/2023	07/19/2024	1	654,000	4565.72		7,717		5,387		5,387	(2,330)				2,930		0001
Purchased Call/S&P 500 INDEX/SPXH13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	1	413,000	4027.26	6,691			9,423		9,423	3,844				802		0001
Purchased Call/S&P 500 INDEX/SPXI13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	1,561,000	100		40,898		37,184		37,184	(3,714)				6,650		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023	1	786,000	3957.63	8,174			12,075		12,075	4,760				1,593		0001
Purchased Call/S&P 500 INDEX/SPXI13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	1	1,590,000	100		42,294		39,483		39,483	(2,811)				6,838		0001
Purchased Call/S&P 500 INDEX/SPXI130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	1,762,000	4136.48		11,453		13,182		13,182	1,729				5,156		0001
Purchased Call/S&P 500 INDEX/SPXA051S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	623,000	4137.29		11,214		13,012		13,012	1,798				1,901		0001
Purchased Call/S&P 500 INDEX/SPXE00USN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/25/2022	11/24/2023	1	516,000	4026.12	8,669			12,193		12,193	4,925				1,002		0001
Purchased Call/S&P 500 INDEX/SPXH131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	1	1,172,000	3901.06	6,798			11,212		11,212	4,635				1,680		0001
Purchased Call/S&P 500 INDEX/SPXC170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	1	553,000	3901.06	8,129			13,536		13,536	4,220				793		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	360,000	4060.43		6,624		8,326		8,326	1,702				1,023		0001
Purchased Call/S&P 500 INDEX/SPXF00VSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/14/2023	07/12/2024	1	600,000	4505.42		6,900		5,203		5,203	(1,697)				2,656		0001
Purchased Call/S&P 500 INDEX/SPXH13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	1	1,559,000	4027.26	9,510			13,307		13,307	5,397				3,026		0001
Purchased Call/S&P 500 INDEX/SPXE00VSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/01/2022	12/01/2023	1	473,000	4076.57	4,967			6,649		6,649	2,647				975		0001
Purchased Call/S&P 500 INDEX/SPXJ13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	935,000	4464.05		6,265		5,177		5,177	(1,088)				4,336		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	1	721,000	4497.63		4,831		3,885		3,885	(946)				3,449		0001
Purchased Call/S&P 500 INDEX/SPXE00TS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/09/2022	11/09/2023	1	440,000	100	12,320			20,438		20,438	7,015				728		0001
Purchased Call/S&P 500 INDEX/SPXG00A$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2023	09/23/2024	1	793,000	100		13,243		12,790		12,790	(453)				3,932		0001
Purchased Call/S&P 500 INDEX/SPXB054S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	1	1,432,000	4505.1		9,738		7,715		7,715	(2,023)				7,001		0001
Purchased Call/S&P 500 INDEX/SPXG005SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/01/2023	09/04/2024	1	606,000	4515.77		4,121		3,233		3,233	(888)				2,924		0001
Purchased Call/S&P 500 INDEX/SPXI13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	1	465,000	4348.33		5,441		4,886		4,886	(555)				1,996		0001
Purchased Call/S&P 500 INDEX/SPXG004SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/29/2023	08/29/2024	1	1,023,000	100		24,552		20,085		20,085	(4,467)				4,893		0001
Purchased Call/S&P 500 INDEX/SPXG003SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/24/2023	08/23/2024	1	1,249,000	4376.31		8,243		7,476		7,476	(768)				5,920		0001
Purchased Call/S&P 500 INDEX/SPXH13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023	1	695,000	3806.8	7,784			13,656		13,656	5,236				1,121		0001
Purchased Call/S&P 500 INDEX/SPXI139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	1	364,000	3916.64		6,370		8,428		8,428	2,058				1,246		0001
Purchased Call/S&P 500 INDEX/SPXH13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	1	565,000	3999.09		10,283		13,948		13,948	3,665				1,508		0001
Purchased Call/S&P 500 INDEX/SPXE00VS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/28/2022	11/28/2023	1	868,000	100	26,040			37,698		37,698	14,849				1,745		0001
Purchased Call/S&P 500 INDEX/SPXG000S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/09/2023	08/09/2024	1	770,000	4467.71		5,236		4,256		4,256	(980)				3,571		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2023	08/26/2024	1	444,000	100		11,189		10,222		10,222	(967)				2,114		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	1	773,000	4076.6		9,276		11,348		11,348	2,072				2,244		0001
Purchased Call/S&P 500 INDEX/SPXJ131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/08/2024	1	592,000	100		16,990		14,865		14,865	(2,126)				2,602		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	1	738,000	4076.6		13,727		16,813		16,813	3,086				2,142		0001
Purchased Call/S&P 500 INDEX/SPXA05LSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	549,000	3951.57		5,325		6,868		6,868	1,543				1,884		0001
Purchased Call/S&P 500 INDEX/SPXI13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	1,075,000	4169.48		6,988		7,605		7,605	617				4,067		0001
Purchased Call/S&P 500 INDEX/SPXI13JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	502,000	4169.48		8,434		9,173		9,173	740				1,899		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	926,000	4515.77		6,297		4,887		4,887	(1,410)				4,436		0001
Purchased Call/S&P 500 INDEX/SPXF006SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	02/16/2024	1	704,000	4090.41		12,742		15,261		15,261	2,518				2,172		0001
Purchased Call/S&P 500 INDEX/SPXE00T5T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2022	11/15/2023	1	902,000	3991.73	15,063			22,476		22,476	9,201				1,601		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	528,000	4515.77		5,280		4,130		4,130	(1,150)				2,544		0001
Purchased Call/S&P 500 INDEX/SPXF00A5L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2023	03/05/2024	1	392,000	100		10,858		13,539		13,539	2,681				1,285		0001
Purchased Call/S&P 500 INDEX/SPX150USM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/18/2022	11/17/2023	1	1,258,000	3965.34	12,957			19,659		19,659	7,979				2,281		0001
Purchased Call/S&P 500 INDEX/SPXG00A5U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	1	813,000	4320.06		5,285		5,077		5,077	(208)				4,031		0001
Purchased Call/S&P 500 INDEX/SPX150USN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/18/2022	11/17/2023	1	1,162,000	3965.34	19,754			30,167		30,167	12,201				2,107		0001
Purchased Call/S&P 500 INDEX/SPX150TSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/04/2022	11/03/2023	1	1,302,000	3770.55	12,890			22,046		22,046	8,468				1,987		0001
Purchased Call/S&P 500 INDEX/SPXA05LSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	1,134,000	3951.57		7,144		9,198		9,198	2,054				3,892		0001
Purchased Call/S&P 500 INDEX/SPXH13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	1	805,000	3790.93	8,131			14,057		14,057	5,606				421		0001
Purchased Call/S&P 500 INDEX/SPXA05LST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	754,000	3951.57		12,969		16,840		16,840	3,872				2,588		0001
Purchased Call/S&P 500 INDEX/SPXH13QSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	1	821,000	3995.32	5,008			6,971		6,971	2,678				1,861		0001
Purchased Call/S&P 500 INDEX/SPXF003SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/23/2023	01/23/2024	1	474,000	4019.81		6,731		8,765		8,765	2,034				1,330		0001
Purchased Call/S&P 500 INDEX/SPX150TSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/04/2022	11/03/2023	1	1,365,000	3770.55	7,917			13,236		13,236	5,030				2,083		0001
Purchased Call/S&P 500 INDEX/SPXI139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	1	402,000	3916.64		4,342		5,768		5,768	1,426				1,372		0001
Purchased Call/S&P 500 INDEX/SPXF004SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2023	01/26/2024	1	1,062,000	4060.43		6,691		8,442		8,442	1,751				3,019		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2023	08/28/2024	1	261,565	4433		3,560		2,945		2,945	(615)				1,249		0001
Purchased Call/S&P 500 INDEX/SPX2507S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/21/2023	07/22/2024	1	698,000	4536.34		4,746		3,568		3,568	(1,179)				3,143		0001
Purchased Call/S&P 500 INDEX/SPXJ138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	365,000	4499.38		7,154		5,525		5,525	(1,629)				1,690		0001
Purchased Call/S&P 500 INDEX/SPXH13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	1	397,000	3995.32	3,930			5,518		5,518	2,129				900		0001
Purchased Call/S&P 500 INDEX/SPXG003SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2023	08/23/2024	1	562,000	4376.31		5,732		5,171		5,171	(561)				2,664		0001
Purchased Call/S&P 500 INDEX/SPXI13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	1	531,000	4348.33		6,213		5,577		5,577	(636)				2,275		0001
Purchased Call/S&P 500 INDEX/SPXJ132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	1	782,000	4472.16		5,318		4,223		4,223	(1,094)				3,461		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	1	785,000	3790.93	12,246			21,538		21,538	8,757				411		0001
Purchased Call/S&P 500 INDEX/SPX150TSN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/06/2023	1	1,267,000	3770.55	6,969			11,655		11,655	4,418				2,017		0001
Purchased Call/S&P 500 INDEX/SPXI13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	653,000	4378.41		4,440		3,877		3,877	(564)				2,813		0001
Purchased Call/S&P 500 INDEX/SPXA05RSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2023	04/30/2024	1	457,000	4169.48		7,129		7,732		7,732	603				1,746		0001
Purchased Call/S&P 500 INDEX/SPXH13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023	1	1,035,000	4027.26	6,314			8,854		8,854	3,604				1,972		0001
Purchased Call/S&P 500 INDEX/SPXI138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	1	770,000	3891.93		4,851		6,420		6,420	1,569				2,604		0001
Purchased Call/S&P 500 INDEX/SPXH131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	1	1,900,000	3901.06	11,020			18,228		18,228	7,569				2,584		0001
Purchased Call/S&P 500 INDEX/SPX821FSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/04/2023	01/04/2024	1	369,000	100		10,148		14,877		14,877	4,730				946		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	526,000	4515.77		5,260		4,111		4,111	(1,149)				2,520		0001
Purchased Call/S&P 500 INDEX/SPXF005S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/31/2023	01/31/2024	1	820,000	100		18,696		22,870		22,870	4,174				2,380		0001
Purchased Call/S&P 500 INDEX/SPXB054S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/14/2023	09/13/2024	1	548,000	4505.1		5,480		4,378		4,378	(1,102)				2,679		0001
Purchased Call/S&P 500 INDEX/SPXI13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	798,000	4376.86		8,618		7,493		7,493	(1,126)				3,444		0001
Purchased Call/S&P 500 INDEX/SPX150XSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/16/2024	1	896,000	3999.09		5,466		7,449		7,449	1,983				2,437		0001
Purchased Call/S&P 500 INDEX/SPXI130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	303,000	4145.58		5,848		6,303		6,303	455				1,218		0001
Purchased Call/S&P 500 INDEX/SPXH13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	1	1,109,000	3790.93	6,543			11,067		11,067	4,351				580		0001
Purchased Call/S&P 500 INDEX/SPX150TSM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023	1	687,000	3770.55	10,786			18,880		18,880	7,358				1,048		0001
Purchased Call/S&P 500 INDEX/SPXF006SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/16/2023	02/16/2024	1	592,000	4090.41		6,571		7,887		7,887	1,316				1,827		0001
Purchased Call/S&P 500 INDEX/SPXE00VSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/01/2022	12/01/2023	1	977,000	4076.57	5,960			7,962		7,962	3,170				2,013		0001
Purchased Call/S&P 500 INDEX/SPXH13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	1	1,848,000	3965.34	10,903			16,547		16,547	6,680				3,351		0001
Purchased Call/S&P 500 INDEX/SPX150USO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/18/2022	11/20/2023	1	473,000	3965.34	4,872			7,375		7,375	2,982				884		0001
Purchased Call/S&P 500 INDEX/SPXB054SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/22/2023	09/20/2024	1	362,000	4320.06		3,982		3,811		3,811	(171)				1,788		0001
Purchased Call/S&P 500 INDEX/SPXG00ASV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/22/2023	09/23/2024	1	406,000	4320.06		3,938		3,779		3,779	(159)				2,013		0001
Purchased Call/S&P 500 INDEX/SPXI13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	1,021,000	4135.35		6,637		7,388		7,388	752				3,863		0001
Purchased Call/S&P 500 INDEX/SPXJ133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	562,000	4505.42		10,734		7,829		7,829	(2,905)				2,505		0001
Purchased Call/S&P 500 INDEX/SPXI134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	403,000	4012.32		4,272		5,449		5,449	1,177				1,274		0001
Purchased Call/S&P 500 INDEX/SPX150XST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	638,000	3999.09		6,444		8,696		8,696	2,252				1,703		0001
Purchased Call/S&P 500 INDEX/SPXJ133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	1,186,000	4505.42		8,183		6,160		6,160	(2,023)				5,286		0001
Purchased Call/S&P 500 INDEX/SPXI13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	814,000	4137.64		5,291		5,854		5,854	563				3,181		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00HSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2023	04/26/2024	1	789,000	4135.35		13,255		14,785		14,785	1,530				2,985		0001
Purchased Call/S&P 500 INDEX/SPX9210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/27/2023	07/29/2024	1	1,061,000	100		30,557		22,404		22,404	(8,153)				4,833		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	09/03/2024	1	313,000	100		7,919		6,502		6,502	(1,417)				1,508		0001
Purchased Call/S&P 500 INDEX/SPXA05SSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	540,000	4138.12		9,936		10,967		10,967	1,031				2,101		0001
Purchased Call/S&P 500 INDEX/SPXF00QS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	1	531,000	4273.79		4,885		4,760		4,760	(125)				2,193		0001
Purchased Call/S&P 500 INDEX/SPXB054SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	1	676,000	4320.06		4,462		4,228		4,228	(234)				3,338		0001
Purchased Call/S&P 500 INDEX/SPXI136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	1	784,000	4045.64		8,389		10,352		10,352	1,964				2,538		0001
Purchased Call/S&P 500 INDEX/SPXE00ZS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	1	689,000	3822.39	7,372			11,478		11,478	4,072				1,643		0001
Purchased Call/S&P 500 INDEX/SPXJ137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	1	1,144,000	4501.89		7,779		6,055		6,055	(1,724)				5,246		0001
Purchased Call/S&P 500 INDEX/SPXI13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	1	1,243,000	4136.25		8,080		8,969		8,969	890				4,781		0001
Purchased Call/S&P 500 INDEX/SPXI13WS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	702,000	4409.59		4,703		4,008		4,008	(696)				2,951		0001
Purchased Call/S&P 500 INDEX/SPXJ13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	1	587,000	4464.05		6,046		4,972		4,972	(1,074)				2,735		0001
Purchased Call/S&P 500 INDEX/SPXH130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	1	761,000	3995.32	13,774			19,482		19,482	7,572				1,725		0001
Purchased Call/S&P 500 INDEX/SPXJ13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	1,137,000	4464.05		7,618		6,298		6,298	(1,320)				5,306		0001
Purchased Call/S&P 500 INDEX/SPXJ131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2023	09/16/2024	1	488,000	100		11,566		9,488		9,488	(2,077)				2,396		0001
Purchased Call/S&P 500 INDEX/SPXI13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	355,000	4137.64		6,000		6,616		6,616	616				1,387		0001
Purchased Call/S&P 500 INDEX/SPXA05JSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	393,000	4045.64		7,467		9,284		9,284	1,817				1,285		0001
Purchased Call/S&P 500 INDEX/SPXI13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	1	1,179,000	4282.37		7,899		7,598		7,598	(301)				4,859		0001
Purchased Call/S&P 500 INDEX/SPXI13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	1	645,000	4136.25		7,224		8,064		8,064	840				2,481		0001
Purchased Call/S&P 500 INDEX/SPXI13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	2,080,000	4409.59		13,936		11,896		11,896	(2,040)				8,811		0001
Purchased Call/S&P 500 INDEX/SPXI150US0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/18/2022	11/20/2023	1	340,000	3965.34	5,406			8,231		8,231	3,319				635		0001
Purchased Call/S&P 500 INDEX/SPXB054S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	1	733,000	4467.44		7,330		6,076		6,076	(1,254)				3,584		0001
Purchased Call/S&P 500 INDEX/SPXI130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	506,000	4145.58		3,340		3,605		3,605	265				2,034		0001
Purchased Call/S&P 500 INDEX/SPXI13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	991,000	4409.59		10,306		8,665		8,665	(1,642)				4,198		0001
Purchased Call/S&P 500 INDEX/SPX2507S2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/21/2023	07/19/2024	1	582,000	4536.34		6,635		4,921		4,921	(1,714)				2,607		0001
Purchased Call/S&P 500 INDEX/SPXF003SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/23/2023	01/22/2024	1	1,999,000	100		47,976		62,057		62,057	14,081				5,586		0001
Purchased Call/S&P 500 INDEX/SPXI13HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	1	1,885,000	4129.79		12,253		13,716		13,716	1,463				7,011		0001
Purchased Call/S&P 500 INDEX/SPXE00V5D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2022	12/01/2023	1	541,000	4076.57	9,251			12,303		12,303	4,892				1,115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2024	07/15/2024	1	769,000	4505.42		5,306		3,990		3,990	(1,316)				3,421		0001
Purchased Call/S&P 500 INDEX/SPX2500S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024	1	612,000	4090.46		8,384		10,160		10,160	1,776				1,861		0001
Purchased Call/S&P 500 INDEX/SPXG005ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/05/2023	09/05/2024	1	588,000	100		14,112		11,564		11,564	(2,548)				2,842		0001
Purchased Call/S&P 500 INDEX/SPXI139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	1	786,000	3916.64		4,952		6,483		6,483	1,532				2,682		0001
Purchased Call/S&P 500 INDEX/SPXJ133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	1	1,164,000	4505.42		8,032		6,033		6,033	(1,999)				5,152		0001
Purchased Call/S&P 500 INDEX/SPXF00U8F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/11/2023	07/11/2024	1	452,000	4439.26		8,678		7,002		7,002	(1,677)				1,997		0001
Purchased Call/S&P 500 INDEX/SPXG00BSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/27/2023	09/27/2024	1	460,000	100		11,592		11,738		11,738	146				2,294		0001
Purchased Call/S&P 500 INDEX/SPXF00U5I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/12/2023	07/12/2024	1	1,110,000	100		28,971		23,204		23,204	(5,767)				4,913		0001
Purchased Call/S&P 500 INDEX/SPXI13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	487,000	4138.12		5,454		6,073		6,073	618				1,895		0001
Purchased Call/S&P 500 INDEX/SPXA05WS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	550,000	4282.37		9,075		8,453		8,453	(622)				2,267		0001
Purchased Call/S&P 500 INDEX/SPXJ131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	1	1,134,000	4467.44		7,598		6,314		6,314	(1,284)				5,544		0001
Purchased Call/S&P 500 INDEX/SPXI13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	1	485,000	4136.25		5,578		6,228		6,228	651				1,878		0001
Purchased Call/S&P 500 INDEX/SPXF00J8P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/08/2023	05/06/2024	1	637,000	100		17,836		20,141		20,141	2,305				2,467		0001
Purchased Call/S&P 500 INDEX/SPXI134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	412,000	4012.32		7,045		9,058		9,058	2,013				1,303		0001
Purchased Call/S&P 500 INDEX/SPX2504SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/05/2023	05/06/2024	1	965,000	4136.25		6,176		6,921		6,921	745				3,737		0001
Purchased Call/S&P 500 INDEX/SPX821DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023	1	856,000	100	22,770			34,137		34,137	11,866				2,004		0001
Purchased Call/S&P 500 INDEX/SPXF009ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/03/2023	03/01/2024	1	894,000	4045.64		16,718		20,834		20,834	4,116				2,894		0001
Purchased Call/S&P 500 INDEX/SPXI13HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	1	858,000	4129.79		9,695		10,814		10,814	1,118				3,191		0001
Purchased Call/S&P 500 INDEX/SPXI13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	987,000	4179.83		11,351		11,886		11,886	535				4,035		0001
Purchased Call/S&P 500 INDEX/SPXI13VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	1	485,000	4425.84		5,626		4,661		4,661	(965)				2,039		0001
Purchased Call/S&P 500 INDEX/SPX2500S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	2,006,000	4090.46		12,638		15,435		15,435	2,797				6,032		0001
Purchased Call/S&P 500 INDEX/SPX2500S2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	896,000	4090.46		16,307		19,726		19,726	3,419				2,694		0001
Purchased Call/S&P 500 INDEX/SPX150TS0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/06/2023	1	576,000	3770.55	5,069			8,631		8,631	3,299				917		0001
Purchased Call/S&P 500 INDEX/SPXI13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	1	911,000	4282.37		6,104		5,872		5,872	(231)				3,724		0001
Purchased Call/S&P 500 INDEX/SPXH13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023	1	716,000	3806.8	4,010			6,892		6,892	2,605				1,155		0001
Purchased Call/S&P 500 INDEX/SPXA05JSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	543,000	4045.64		6,462		7,985		7,985	1,524				1,775		0001
Purchased Call/S&P 500 INDEX/SPXI13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	1	463,000	4282.37		5,371		5,151		5,151	(220)				1,893		0001
Purchased Call/S&P 500 INDEX/SPX150TSP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/06/2023	1	751,000	3770.55	11,040			19,174		19,174	7,438				1,196		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	601,000	4135.35		6,731		7,534		7,534	802				2,274		0001
Purchased Call/S&P 500 INDEX/SPXG003S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/21/2023	08/21/2024	1	925,000	100		22,570		20,042		20,042	(2,528)				4,371		0001
Purchased Call/S&P 500 INDEX/SPXF00FS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/05/2023	04/05/2024	1	863,000	100		23,474		27,683		27,683	4,210				3,097		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	1	381,000	100		8,573		7,798		7,798	(774)				1,795		0001
Purchased Call/S&P 500 INDEX/SPXI13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	650,000	4145.58		7,410		8,025		8,025	615				2,613		0001
Purchased Call/S&P 500 INDEX/SPXI13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	808,000	4137.64		9,050		10,069		10,069	1,019				3,158		0001
Purchased Call/S&P 500 INDEX/SPXA05JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	979,000	4045.64		6,266		7,660		7,660	1,394				3,200		0001
Purchased Call/S&P 500 INDEX/SPXI13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	1	605,000	4282.37		4,054		3,899		3,899	(155)				2,488		0001
Purchased Call/S&P 500 INDEX/SPXA05PSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	1	504,000	4091.95		5,443		6,337		6,337	893				1,842		0001
Purchased Call/S&P 500 INDEX/SPXH13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	1	822,000	3856.1	4,768			7,903		7,903	3,137				1,217		0001
Purchased Call/S&P 500 INDEX/SPX2503S2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/04/2023	04/04/2024	1	532,000	4100.6		3,245		3,953		3,953	708				1,904		0001
Purchased Call/S&P 500 INDEX/SPX9213SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	1	915,000	100		21,686		18,931		18,931	(2,755)				4,290		0001
Purchased Call/S&P 500 INDEX/SPXI135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	1	1,927,000	4045.64		12,333		15,094		15,094	2,761				6,238		0001
Purchased Call/S&P 500 INDEX/SPXA05WS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	1	497,000	4282.37		5,765		5,527		5,527	(238)				2,044		0001
Purchased Call/S&P 500 INDEX/SPXH13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	697,000	3808.1		4,182		6,285		6,285	2,103				1,797		0001
Purchased Call/S&P 500 INDEX/SPXI13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/17/2024	1	341,000	100		9,514		8,208		8,208	(1,306)				1,442		0001
Purchased Call/S&P 500 INDEX/SPXF00YSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/31/2023	07/31/2024	1	990,000	100		26,136		18,464		18,464	(7,672)				4,525		0001
Purchased Call/S&P 500 INDEX/SPXB053S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	550,000	4496.83		7,810		6,233		6,233	(1,577)				2,658		0001
Purchased Call/S&P 500 INDEX/SPXH13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	1	642,000	3856.1	6,420			10,762		10,762	4,315				950		0001
Purchased Call/S&P 500 INDEX/SPXI13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	1	1,032,000	4425.84		6,914		5,783		5,783	(1,132)				4,338		0001
Purchased Call/S&P 500 INDEX/SPXI13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	1,591,000	3977.53		10,023		12,710		12,710	2,687				5,571		0001
Purchased Call/S&P 500 INDEX/SPXE00PSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2022	10/18/2023	1	509,000	100	14,557			24,772		24,772	8,598				565		0001
Purchased Call/S&P 500 INDEX/SPXF00JS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/08/2023	05/08/2024	1	810,000	100		21,870		24,679		24,679	2,809				3,151		0001
Purchased Call/S&P 500 INDEX/SPXG00A5X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2023	09/24/2024	1	506,000	4320.06		5,212		5,014		5,014	(198)				2,513		0001
Purchased Call/S&P 500 INDEX/SPXG003S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/21/2023	08/20/2024	1	958,000	100		22,992		20,464		20,464	(2,528)				4,520		0001
Purchased Call/S&P 500 INDEX/SPXI13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	1	1,105,000	4409.59		7,404		6,316		6,316	(1,088)				4,672		0001
Purchased Call/S&P 500 INDEX/SPXI13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	440,000	4409.59		4,268		3,601		3,601	(667)				1,850		0001
Purchased Call/S&P 500 INDEX/SPXA05GS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	579,000	3999.09		8,917		12,023		12,023	3,107				1,575		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	1,627,000	4138.12		10,576		11,709		11,709	1,134				6,330		0001
Purchased Call/S&P 500 INDEX/SPXA05S9F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/05/2023	05/03/2024	1	603,000	4136.25		10,311		11,472		11,472	1,161				2,319		0001
Purchased Call/S&P 500 INDEX/SPXF00Y9Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/31/2023	07/29/2024	1	697,000	100		16,031		11,241		11,241	(4,790)				3,175		0001
Purchased Call/S&P 500 INDEX/SPXJ137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2023	08/05/2024	1	613,000	100		15,754		12,726		12,726	(3,028)				2,825		0001
Purchased Call/S&P 500 INDEX/SPX1406S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2022	10/10/2023	1	252,000	100	6,829			11,427		11,427	3,759				209		0001
Purchased Call/S&P 500 INDEX/SPXE00OS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/12/2022	10/12/2023	1	933,000	100	25,658			43,272		43,272	12,890				846		0001
Purchased Call/S&P 500 INDEX/SPXJ132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	703,000	100		18,840		16,397		16,397	(2,443)				3,101		0001
Purchased Call/S&P 500 INDEX/SPXF004S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/24/2023	01/24/2024	1	1,005,000	100		27,135		35,384		35,384	8,249				2,833		0001
Purchased Call/S&P 500 INDEX/SPXF00JS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/08/2023	05/07/2024	1	1,234,000	100		32,948		37,163		37,163	4,216				4,790		0001
Purchased Call/S&P 500 INDEX/SPX1406S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2022	10/09/2023	1	3,419,000	100	74,876			124,417		124,417	40,937				2,684		0001
Purchased Call/S&P 500 INDEX/SPXJ132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	1	543,000	100		12,489		10,827		10,827	(1,662)				2,386		0001
Purchased Call/S&P 500 INDEX/SPX9212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/07/2023	08/05/2024	1	396,000	100		9,227		7,006		7,006	(2,221)				1,825		0001
Purchased Call/S&P 500 INDEX/SPXG00BS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/25/2023	09/25/2024	1	379,000	100		9,286		9,064		9,064	(222)				1,885		0001
Purchased Call/S&P 500 INDEX/SPX9212SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	915,000	100		23,150		17,681		17,681	(5,468)				4,230		0001
Purchased Call/S&P 500 INDEX/SPXE00U9K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/25/2022	11/27/2023	1	352,000	100	7,568			10,545		10,545	4,312				702		0001
Purchased Call/S&P 500 INDEX/SPXF008SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/23/2023	02/23/2024	1	954,000	4012.32		6,010		7,655		7,655	1,645				3,017		0001
Purchased Call/S&P 500 INDEX/SPXH13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	1	1,742,000	3965.34	10,278			15,555		15,555	6,252				3,256		0001
Purchased Call/S&P 500 INDEX/SPX150XS5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/13/2023	01/12/2024	1	2,010,000	3999.09		12,462		16,732		16,732	4,270				5,365		0001
Purchased Call/S&P 500 INDEX/SPXJ137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	1	370,000	4501.89		4,107		3,175		3,175	(932)				1,697		0001
Purchased Call/S&P 500 INDEX/SPX150XS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/29/2022	12/29/2023	1	686,000	3849.28	11,868			18,247		18,247	6,546				1,703		0001
Purchased Call/S&P 500 INDEX/SPXE00ZS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2022	12/22/2023	1	432,000	3822.39	7,128			11,207		11,207	4,014				1,030		0001
Purchased Call/S&P 500 INDEX/SPXF004S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	1	507,000	100		13,030		16,782		16,782	3,752				1,435		0001
Purchased Call/S&P 500 INDEX/SPX1406S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2022	12/01/2023	1	3,134,000	100	68,635			90,667		90,667	36,380				6,458		0001
Purchased Call/S&P 500 INDEX/SPX2504ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/05/2023	05/07/2024	1	1,199,000	4136.25		7,674		8,595		8,595	922				4,654		0001
Purchased Call/S&P 500 INDEX/SPXF003SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/23/2023	01/23/2024	1	446,000	100		11,908		15,325		15,325	3,417				1,252		0001
Purchased Call/S&P 500 INDEX/SPX150YS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/18/2023	01/18/2024	1	570,000	3928.86		3,534		4,895		4,895	1,361				1,565		0001
Purchased Call/S&P 500 INDEX/SPXJ136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	1	2,165,000	100		55,208		40,891		40,891	(14,316)				9,912		0001
Purchased Call/S&P 500 INDEX/SPX1406S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/19/2022	12/18/2023	1	2,888,000	100	81,730			123,580		123,580	43,097				6,718		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2024	1	1,204,000	4273.79		8,067		7,814		7,814	(252)				4,972		0001
Purchased Call/S&P 500 INDEX/SPXJ138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	578,000	4499.38		6,011		4,707		4,707	(1,304)				2,676		0001
Purchased Call/S&P 500 INDEX/SPXG00A5W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/22/2023	09/24/2024	1	1,284,000	4320.06		8,346		8,012		8,012	(334)				6,376		0001
Purchased Call/S&P 500 INDEX/SPXG005S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/05/2023	09/04/2024	1	805,000	100		19,320		15,818		15,818	(3,502)				3,885		0001
Purchased Call/S&P 500 INDEX/SPXC17ESR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/31/2024	1	385,000	4179.83		6,815		7,194		7,194	380				1,574		0001
Purchased Call/S&P 500 INDEX/SPXI13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	402,000	4119.58		7,196		8,155		8,155	960				1,543		0001
Purchased Call/S&P 500 INDEX/SPXH13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	457,000	3808.1		5,713		8,800		8,800	3,088				1,178		0001
Purchased Call/S&P 500 INDEX/SPXJ13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	1,516,000	4450.32		10,157		8,580		8,580	(1,577)				7,454		0001
Purchased Call/S&P 500 INDEX/SPXF00JSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/09/2023	05/09/2024	1	1,167,000	100		32,326		36,347		36,347	4,021				4,551		0001
Purchased Call/S&P 500 INDEX/SPXA05SSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	1	673,000	4136.25		9,220		10,259		10,259	1,039				2,612		0001
Purchased Call/S&P 500 INDEX/SPXI13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	802,000	4091.95		15,398		18,053		18,053	2,654				2,931		0001
Purchased Call/S&P 500 INDEX/SPXI13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	931,000	4091.95		5,958		6,949		6,949	991				3,402		0001
Purchased Call/S&P 500 INDEX/SPXJ136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	1	404,000	4576.73		4,767		3,309		3,309	(1,458)				1,850		0001
Purchased Call/S&P 500 INDEX/SPX150WSG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/16/2022	12/15/2023	1	648,000	3852.36	12,053			18,854		18,854	7,149				1,478		0001
Purchased Call/S&P 500 INDEX/SPXI13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	1	581,000	4129.79		10,109		11,341		11,341	1,232				2,161		0001
Purchased Call/S&P 500 INDEX/SPXI13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	1	561,000	4137.64		9,705		10,903		10,903	1,197				2,050		0001
Purchased Call/S&P 500 INDEX/SPX150TSX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/09/2022	11/09/2023	1	1,085,000	3748.57	6,293			10,491		10,491	3,888				1,796		0001
Purchased Call/S&P 500 INDEX/SPXJ13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	985,000	4404.33		6,698		5,774		5,774	(924)				4,619		0001
Purchased Call/S&P 500 INDEX/SPXE00QS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/19/2022	10/19/2023	1	655,000	3695.16	10,153			18,161		18,161	6,716				747		0001
Purchased Call/S&P 500 INDEX/SPXF00YSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/31/2023	07/30/2024	1	1,818,000	100		47,995		33,867		33,867	(14,128)				8,296		0001
Purchased Call/S&P 500 INDEX/SPXJ136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	937,000	4588.96		6,465		4,405		4,405	(2,060)				4,283		0001
Purchased Call/S&P 500 INDEX/SPXI13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	579,000	3977.53		9,611		12,284		12,284	2,673				2,027		0001
Purchased Call/S&P 500 INDEX/SPX150VSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/05/2022	12/05/2023	1	988,000	3998.84	5,632			8,117		8,117	3,173				2,101		0001
Purchased Call/S&P 500 INDEX/SPXI13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	1	963,000	4137.64		6,163		6,978		6,978	815				3,555		0001
Purchased Call/S&P 500 INDEX/SPXH13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	1	742,000	3588.84	7,346			12,938		12,938	4,215				644		0001
Purchased Call/S&P 500 INDEX/SPXJ136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	549,000	4588.96		6,149		4,162		4,162	(1,987)				2,509		0001
Purchased Call/S&P 500 INDEX/SPXJ139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	1	865,000	4468.83		5,882		4,765		4,765	(1,117)				4,011		0001
Purchased Call/S&P 500 INDEX/SPXH13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	1	1,238,000	3583.07	12,256			21,556		21,556	6,968				1,168		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/12/2023	1	776,000	3577.03	4,423			7,727		7,727	2,452				704		0001
Purchased Call/S&P 500 INDEX/SPX150WSF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/16/2022	12/15/2023	1	608,000	3852.36	9,606			15,026		15,026	5,685				1,387		0001
Purchased Call/S&P 500 INDEX/SPXI13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	1	1,335,000	4192.63		8,811		9,222		9,222	411				5,356		0001
Purchased Call/S&P 500 INDEX/SPXI13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	1	585,000	4192.63		6,728		6,993		6,993	265				2,347		0001
Purchased Call/S&P 500 INDEX/SPXH13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	1	727,000	3583.07	11,269			20,249		20,249	6,665				686		0001
Purchased Call/S&P 500 INDEX/SPXH13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023	1	794,000	3695.16	4,526			7,862		7,862	2,777				906		0001
Purchased Call/S&P 500 INDEX/SPXB052SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	823,000	4496.83		5,596		4,459		4,459	(1,138)				3,977		0001
Purchased Call/S&P 500 INDEX/SPXI13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	1,251,000	100		34,903		36,584		36,584	1,682				5,114		0001
Purchased Call/S&P 500 INDEX/SPXF00T5O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/05/2023	07/05/2024	1	618,000	100		16,068		13,240		13,240	(2,828)				2,702		0001
Purchased Call/S&P 500 INDEX/SPX821FSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1	369,000	100		8,266		11,420		11,420	3,155				975		0001
Purchased Call/S&P 500 INDEX/SPXC172S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023	1	476,000	3956.37	7,283			11,492		11,492	4,715				798		0001
Purchased Call/S&P 500 INDEX/SPXH13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	1	1,644,000	3583.07	9,371			16,360		16,360	5,221				1,551		0001
Purchased Call/S&P 500 INDEX/SPXI13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	1	510,000	4137.64		5,661		6,398		6,398	737				1,883		0001
Purchased Call/S&P 500 INDEX/SPXJ136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	1	833,000	4576.73		5,664		3,999		3,999	(1,666)				3,814		0001
Purchased Call/S&P 500 INDEX/SPXI13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	906,000	4050.83		5,708		6,969		6,969	1,261				3,181		0001
Purchased Call/S&P 500 INDEX/SPX2502SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/30/2023	03/28/2024	1	549,000	4050.83		5,765		7,107		7,107	1,343				1,928		0001
Purchased Call/S&P 500 INDEX/SPXG004SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/28/2023	08/28/2024	1	832,000	100		19,968		17,297		17,297	(2,671)				3,973		0001
Purchased Call/S&P 500 INDEX/SPXH13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1	1,937,000	3852.36	11,622			17,528		17,528	6,308				4,419		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/23/2024	1	430,822	4396		8,504		7,353		7,353	(1,152)				2,042		0001
Purchased Call/S&P 500 INDEX/SPX150T$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/27/2022	10/27/2023	1	461,000	3807.3	4,518			7,839		7,839	3,136				627		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	1	1,287,000	4337.44		8,494		8,161		8,161	(333)				6,400		0001
Purchased Call/S&P 500 INDEX/SPXH13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023	1	720,000	3695.16	7,056			12,471		12,471	4,462				821		0001
Purchased Call/S&P 500 INDEX/SPX150T$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/27/2022	10/27/2023	1	1,086,000	3807.3	5,973			10,046		10,046	3,974				1,477		0001
Purchased Call/S&P 500 INDEX/SPXH13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	1	749,000	4016.22		8,688		11,190		11,190	2,502				2,120		0001
Purchased Call/S&P 500 INDEX/SPXI13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	1	428,000	4137.64		4,751		5,372		5,372	621				1,576		0001
Purchased Call/S&P 500 INDEX/SPXH13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	1	1,413,000	3583.07	8,054			14,053		14,053	4,483				1,479		0001
Purchased Call/S&P 500 INDEX/SPXH13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	1	1,027,000	4019.65	5,957			8,177		8,177	3,174				2,312		0001
Purchased Call/S&P 500 INDEX/SPXI13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	1	670,000	4137.64		4,288		4,857		4,857	569				2,467		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	1,119,000	4566.75		13,316		9,238		9,238	(4,078)				5,072		0001
Purchased Call/S&P 500 INDEX/SPXI131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	1	565,000	4164		6,102		6,912		6,912	810				1,686		0001
Purchased Call/S&P 500 INDEX/SPXE00ZS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/22/2022	12/22/2023	1	1,176,000	3822.39	6,938			10,641		10,641	3,820				2,804		0001
Purchased Call/S&P 500 INDEX/SPXE00TSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/16/2022	11/16/2023	1	592,000	100	17,286			25,809		25,809	10,365				1,062		0001
Purchased Call/S&P 500 INDEX/SPXE00VSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/06/2022	12/06/2023	1	1,327,000	100	36,360			52,785		52,785	20,163				2,843		0001
Purchased Call/S&P 500 INDEX/SPXI13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/08/2024	1	712,000	100	20,648			23,760		23,760	3,112				2,575		0001
Purchased Call/S&P 500 INDEX/SPXJ134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/22/2024	1	597,000	100		13,612		10,199		10,199	(3,413)				2,688		0001
Purchased Call/S&P 500 INDEX/SPXC170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023	1	893,000	3856.1	14,020			23,765		23,765	9,582				1,322		0001
Purchased Call/S&P 500 INDEX/SPX150WS9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/15/2022	12/15/2023	1	430,000	3895.75	4,687			7,080		7,080	2,700				981		0001
Purchased Call/S&P 500 INDEX/SPXH13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	1	551,000	3957.25	3,306			4,991		4,991	2,029				967		0001
Purchased Call/S&P 500 INDEX/SPXJ134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	1	695,000	4536.34		4,796		3,490		3,490	(1,305)				3,135		0001
Purchased Call/S&P 500 INDEX/SPX1406SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/29/2022	11/29/2023	1	890,000	100	23,585			34,044		34,044	13,219				1,804		0001
Purchased Call/S&P 500 INDEX/SPXH13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	1	597,000	3583.07	7,343			13,059		13,059	4,252				625		0001
Purchased Call/S&P 500 INDEX/SPXI13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	1	486,000	4137.64		5,249		5,933		5,933	684				1,776		0001
Purchased Call/S&P 500 INDEX/SPXE00SSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2022	11/08/2023	1	3,245,000	100	71,390			116,772		116,772	43,183				5,304		0001
Purchased Call/S&P 500 INDEX/SPXA05PSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/12/2023	04/12/2024	1	435,000	4091.95		6,177		7,187		7,187	1,010				1,590		0001
Purchased Call/S&P 500 INDEX/SPX2500S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	1,163,000	4090.46		12,328		15,056		15,056	2,728				3,497		0001
Purchased Call/S&P 500 INDEX/SPX150YSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/25/2024	1	901,000	4016.22		5,766		7,358		7,358	1,592				2,551		0001
Purchased Call/S&P 500 INDEX/SPX150YSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/25/2024	1	638,000	4016.22		12,122		15,722		15,722	3,600				1,806		0001
Purchased Call/S&P 500 INDEX/SPXJ138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	1	412,000	4518.44		7,457		5,602		5,602	(1,855)				1,905		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	398,000	4402.2		3,940		3,491		3,491	(449)				1,965		0001
Purchased Call/S&P 500 INDEX/SPXE00MSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/05/2022	10/05/2023	1	431,000	100	11,896			19,797		19,797	7,405				252		0001
Purchased Call/S&P 500 INDEX/SPXG00BS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/25/2023	09/24/2024	1	611,000	100	15,153			14,808		14,808	(344)				3,034		0001
Purchased Call/S&P 500 INDEX/SPXA050S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/04/2023	04/04/2024	1	676,000	4100.6		11,357		13,287		13,287	1,930				2,419		0001
Purchased Call/S&P 500 INDEX/SPXJ13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	527,000	4404.33		5,270		4,588		4,588	(682)				2,471		0001
Purchased Call/S&P 500 INDEX/SPXA05UST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2024	1	531,000	4192.63		10,301		10,658		10,658	356				2,130		0001
Purchased Call/S&P 500 INDEX/SPXJ139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	1	403,000	4468.83		4,957		4,024		4,024	(933)				1,869		0001
Purchased Call/S&P 500 INDEX/SPXJ134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	1,010,000	4554.64		6,969		4,952		4,952	(2,017)				4,563		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13I\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	1	533,000	4409.59		6,183		5,231		5,231	(952)				2,254		0001
Purchased Call/S&P 500 INDEX/SPXI13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	499,000	3977.53		4,840		6,147		6,147	1,307				1,747		0001
Purchased Call/S&P 500 INDEX/SPX150IISH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/16/2022	12/18/2023	1	693,000	3852.36	10,395			16,184		16,184	6,105				1,612		0001
Purchased Call/S&P 500 INDEX/SPXI13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	1,039,000	4205.52		6,961		7,111		7,111	149				4,239		0001
Purchased Call/S&P 500 INDEX/SPXH13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	368,000	3839.5	6,219			9,600		9,600	3,387				934		0001
Purchased Call/S&P 500 INDEX/SPXI133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	599,000	4147.6		11,201		12,757		12,757	1,556				1,842		0001
Purchased Call/S&P 500 INDEX/SPXG004SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/28/2023	08/27/2024	1	647,000	100		15,528		13,452		13,452	(2,076)				3,085		0001
Purchased Call/S&P 500 INDEX/SPX150IYS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/18/2023	01/18/2024	1	792,000	3928.86		9,108		12,819		12,819	3,711				2,174		0001
Purchased Call/S&P 500 INDEX/SPXC172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	1	372,000	3957.25	5,915			9,061		9,061	2,720				653		0001
Purchased Call/S&P 500 INDEX/SPXI13BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	1,420,000	3960.28		8,946		11,509		11,509	2,563				4,803		0001
Purchased Call/S&P 500 INDEX/SPXG004SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/28/2023	08/26/2024	1	823,000	100		18,682		16,132		16,132	(2,551)				3,919		0001
Purchased Call/S&P 500 INDEX/SPXF00JJSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/10/2023	05/10/2024	1	1,034,000	100		27,504		30,694		30,694	3,189				4,041		0001
Purchased Call/S&P 500 INDEX/SPX150IISE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/16/2022	12/15/2023	1	876,000	3852.36	9,724			15,047		15,047	5,667				1,999		0001
Purchased Call/S&P 500 INDEX/SPXA05PSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	1	708,000	4137.64		12,886		14,456		14,456	1,571				2,614		0001
Purchased Call/S&P 500 INDEX/SPXH130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	1	990,000	3895.75	5,940			8,816		8,816	3,243				2,259		0001
Purchased Call/S&P 500 INDEX/SPXH13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	1,163,000	3839.5	6,978			10,424		10,424	3,510				2,951		0001
Purchased Call/S&P 500 INDEX/SPXG002SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/18/2023	08/16/2024	1	839,000	4369.71		5,621		5,040		5,040	(581)				3,934		0001
Purchased Call/S&P 500 INDEX/SPXI13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	546,000	100		14,742		16,490		16,490	1,748				2,095		0001
Purchased Call/S&P 500 INDEX/SPX821CSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/14/2022	12/14/2023	1	656,000	100	19,352			26,481		26,481	10,162				1,487		0001
Purchased Call/S&P 500 INDEX/SPX2503S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/04/2023	04/04/2024	1	680,000	4100.6		7,344		8,753		8,753	1,409				2,434		0001
Purchased Call/S&P 500 INDEX/SPXF00D8G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/27/2023	03/25/2024	1	511,000	100		14,104		18,006		18,006	3,902				1,779		0001
Purchased Call/S&P 500 INDEX/SPX150IYS4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/18/2023	01/18/2024	1	809,000	3928.86		14,805		20,782		20,782	5,977				2,221		0001
Purchased Call/S&P 500 INDEX/SPX2500S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024	1	1,260,000	4090.46		7,938		9,683		9,683	1,745				3,831		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	1	1,486,000	4433.31		9,956		8,509		8,509	(1,447)				7,097		0001
Purchased Call/S&P 500 INDEX/SPXA05NSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	1	732,000	4050.83		12,590		15,429		15,429	2,838				2,570		0001
Purchased Call/S&P 500 INDEX/SPXI13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	1	730,000	4267.52		4,891		4,763		4,763	(128)				3,027		0001
Purchased Call/S&P 500 INDEX/SPXG003SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/23/2023	08/23/2024	1	753,000	4436.01		5,045		4,315		4,315	(730)				3,569		0001
Purchased Call/S&P 500 INDEX/SPXF00USB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/10/2023	07/09/2024	1	1,240,000	100		32,736		27,947		27,947	(4,789)				5,459		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00BSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	03/15/2024	1	3,151,000	100		76,884		104,400		104,400	27,515				10,657		0001
Purchased Call/S&P 500 INDEX/SPXI13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	594,000	4119.58		3,861		4,333		4,333	472				2,279		0001
Purchased Call/S&P 500 INDEX/SPXI13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	577,000	3977.53		10,617		13,560		13,560	2,943				2,020		0001
Purchased Call/S&P 500 INDEX/SPXH130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	1	518,000	4019.65	4,973			6,885		6,885	2,682				1,166		0001
Purchased Call/S&P 500 INDEX/SPXH13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	1	1,414,000	3852.36	8,484			12,772		12,772	4,583				3,289		0001
Purchased Call/S&P 500 INDEX/SPXJ130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	469,000	4455.59		9,146		7,184		7,184	(1,961)				2,043		0001
Purchased Call/S&P 500 INDEX/SPX150WSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/15/2022	12/15/2023	1	478,000	3895.75	7,648			11,608		11,608	4,436				1,091		0001
Purchased Call/S&P 500 INDEX/SPXE00TS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/14/2022	11/14/2023	1	488,000	3957.25	4,782			7,207		7,207	2,880				857		0001
Purchased Call/S&P 500 INDEX/SPXG00CS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	847,000	4299.7		5,506		5,501		5,501	(4)				4,223		0001
Purchased Call/S&P 500 INDEX/SPXI13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	844,000	3960.28		14,264		18,502		18,502	4,239				2,854		0001
Purchased Call/S&P 500 INDEX/SPXH13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	1	923,000	3588.84	5,261			9,197		9,197	2,958				801		0001
Purchased Call/S&P 500 INDEX/SPXF00DSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/26/2024	1	709,000	100		19,143		24,383		24,383	5,240				2,476		0001
Purchased Call/S&P 500 INDEX/SPXI13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	1	1,421,000	4137.64		9,094		10,306		10,306	1,212				5,193		0001
Purchased Call/S&P 500 INDEX/SPXH130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	1	534,000	4019.65	6,728			9,249		9,249	3,611				1,202		0001
Purchased Call/S&P 500 INDEX/SPXF00HSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2023	04/29/2024	1	571,000	100		14,561		16,207		16,207	1,646				2,176		0001
Purchased Call/S&P 500 INDEX/SPXJ132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	1,344,000	4409.53		9,139		7,759		7,759	(1,380)				5,928		0001
Purchased Call/S&P 500 INDEX/SPXI133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	830,000	4147.6		5,395		6,116		6,116	721				2,552		0001
Purchased Call/S&P 500 INDEX/SPXF00DSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	1	586,000	100		15,998		20,384		20,384	4,386				2,052		0001
Purchased Call/S&P 500 INDEX/SPX150XS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/17/2023	01/17/2024	1	411,000	3990.97		3,041		4,104		4,104	1,063				1,123		0001
Purchased Call/S&P 500 INDEX/SPXG00CS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	438,000	4299.7		4,205		4,204		4,204	(1)				2,184		0001
Purchased Call/S&P 500 INDEX/SPXH13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	1	1,184,000	3639.66	11,840			20,668		20,668	7,080				759		0001
Purchased Call/S&P 500 INDEX/SPXG000SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/08/2023	08/08/2024	1	1,511,000	100		34,451		27,343		27,343	(7,108)				6,996		0001
Purchased Call/S&P 500 INDEX/SPX9217S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	1	334,000	100		8,150		6,679		6,679	(1,471)				1,633		0001
Purchased Call/S&P 500 INDEX/SPX9212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	1	1,042,000	100		25,737		19,566		19,566	(6,172)				4,809		0001
Purchased Call/S&P 500 INDEX/SPXJ134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	1,309,000	100		35,212		26,599		26,599	(8,613)				5,914		0001
Purchased Call/S&P 500 INDEX/SPXG008SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	09/13/2024	1	497,000	4450.32		4,970		4,205		4,205	(765)				2,430		0001
Purchased Call/S&P 500 INDEX/SPXJ132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	516,000	4409.53		5,057		4,275		4,275	(781)				2,276		0001
Purchased Call/S&P 500 INDEX/SPXJ130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	963,000	4455.59		6,645		5,282		5,282	(1,363)				4,195		0001
Purchased Call/S&P 500 INDEX/SPXJ134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/19/2024	1	662,000	4536.34		4,502		3,316		3,316	(1,186)				2,966		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	512,000	4205.52		5,888		6,063		6,063	175				2,089		0001
Purchased Call/S&P 500 INDEX/SPX821CSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023	1	2,416,000	100	52,669			73,246		73,246	28,005				5,252		0001
Purchased Call/S&P 500 INDEX/SPXJ135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	1,124,000	4566.75		7,756		5,438		5,438	(2,317)				5,095		0001
Purchased Call/S&P 500 INDEX/SPX150TSY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/09/2022	11/09/2023	1	632,000	3748.57	7,963			13,700		13,700	5,169				1,046		0001
Purchased Call/S&P 500 INDEX/SPXF00IIS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	603,000	100		16,160		11,629		11,629	(4,532)				2,701		0001
Purchased Call/S&P 500 INDEX/SPXJ134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/23/2024	1	857,000	100		22,796		17,172		17,172	(5,624)				3,865		0001
Purchased Call/S&P 500 INDEX/SPXJ130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/03/2023	07/02/2024	1	1,049,000	100		27,589		22,823		22,823	(4,766)				4,561		0001
Purchased Call/S&P 500 INDEX/SPX150YSO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/17/2023	01/17/2024	1	556,000	3990.97		6,783		9,169		9,169	2,386				1,519		0001
Purchased Call/S&P 500 INDEX/SPXI131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	1	753,000	.4164		4,895		5,492		5,492	598				2,247		0001
Purchased Call/S&P 500 INDEX/SPXJ134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	1	604,000	4536.34		7,127		5,177		5,177	(1,950)				2,720		0001
Purchased Call/S&P 500 INDEX/SPXH13TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	1	1,622,000	3839.5	9,732			14,560		14,560	4,915				4,027		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/17/2024	1	621,000	100		14,345		12,407		12,407	(1,938)				3,054		0001
Purchased Call/S&P 500 INDEX/SPXF004SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/30/2023	01/29/2024	1	1,871,000	100		52,762		67,212		67,212	14,450				5,386		0001
Purchased Call/S&P 500 INDEX/SPXH13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023	1	572,000	3797.34	5,606			9,813		9,813	3,835				733		0001
Purchased Call/S&P 500 INDEX/SPXJ135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	303,000	4566.75		5,818		3,977		3,977	(1,840)				1,373		0001
Purchased Call/S&P 500 INDEX/SPXJ130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	600,000	100		14,940		12,365		12,365	(2,575)				2,613		0001
Purchased Call/S&P 500 INDEX/SPXB050SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	1	425,000	4536.34		8,288		5,825		5,825	(2,463)				1,917		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	562,000	100		14,106		12,235		12,235	(1,871)				2,767		0001
Purchased Call/S&P 500 INDEX/SPXJ138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	1	1,251,000	4518.44		8,507		6,508		6,508	(1,999)				5,783		0001
Purchased Call/S&P 500 INDEX/SPXH13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	1	1,649,000	3639.66	9,564			16,450		16,450	5,560				1,057		0001
Purchased Call/S&P 500 INDEX/SPXH13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	1	888,000	4003.58	5,417			7,720		7,720	3,122				1,692		0001
Purchased Call/S&P 500 INDEX/SPXJ134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	478,000	4554.64		9,034		6,268		6,268	(2,766)				2,160		0001
Purchased Call/S&P 500 INDEX/SPXB172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023	1	357,000	3797.34	5,819			10,273		10,273	4,071				458		0001
Purchased Call/S&P 500 INDEX/SPX150XS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2022	12/29/2023	1	663,000	3839.5	11,536			17,987		17,987	6,429				1,646		0001
Purchased Call/S&P 500 INDEX/SPXH13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	1	970,000	3719.89	5,626			9,478		9,478	3,365				1,480		0001
Purchased Call/S&P 500 INDEX/SPXF001SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/02/2023	05/02/2024	1	477,000	4119.58		5,342		6,027		6,027	684				1,830		0001
Purchased Call/S&P 500 INDEX/SPXF000ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	691,000	4267.52		8,016		7,745		7,745	(270)				2,865		0001
Purchased Call/S&P 500 INDEX/SPXH13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	1	1,669,000	3963.51	10,014			14,524		14,524	5,582				3,628		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05PS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	556,000	4109.11		10,397		11,985		11,985	1,588				2,022		0001
Purchased Call/S&P 500 INDEX/SPXF00CSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2023	03/22/2024	1	2,900,000	100		72,500		93,013		93,013	20,513				10,011		0001
Purchased Call/S&P 500 INDEX/SPXH13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	1	360,000	3990.97		6,732		9,056		9,056	2,324				984		0001
Purchased Call/S&P 500 INDEX/SPXI133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	868,000	4147.6		9,635		11,047		11,047	1,412				2,669		0001
Purchased Call/S&P 500 INDEX/SPX150YSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/30/2023	01/30/2024	1	342,000	4017.77		4,070		5,225		5,225	1,155				989		0001
Purchased Call/S&P 500 INDEX/SPXH13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	1	519,000	3839.5	4,308			6,506		6,506	2,233				1,289		0001
Purchased Call/S&P 500 INDEX/SPX1406SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2022	11/02/2023	1	294,000	100	9,437			13,954		13,954	5,010				442		0001
Purchased Call/S&P 500 INDEX/SPXI131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	1	785,000	.4164		14,209		15,973		15,973	1,764				2,342		0001
Purchased Call/S&P 500 INDEX/SPXI13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	619,000	4205.52		11,018		11,338		11,338	.319				2,525		0001
Purchased Call/S&P 500 INDEX/SPXJ131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	1	1,453,000	4450.32		9,735		8,218		8,218	(1,517)				7,104		0001
Purchased Call/S&P 500 INDEX/SPXH13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	492,000	3839.5	5,609			8,545		8,545	2,968				1,248		0001
Purchased Call/S&P 500 INDEX/SPXG002SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/20/2024	1	520,000	4369.71		5,304		4,804		4,804	(500)				2,453		0001
Purchased Call/S&P 500 INDEX/SPXF003S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/16/2024	1	4,234,000	100		105,003		139,099		139,099	34,096				11,516		0001
Purchased Call/S&P 500 INDEX/SPXH13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	1	913,000	3719.89	10,591			18,251		18,251	6,583				1,393		0001
Purchased Call/S&P 500 INDEX/SPXJ13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	726,000	4450.32		7,478		6,299		6,299	(1,179)				3,570		0001
Purchased Call/S&P 500 INDEX/SPXJ134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	493,000	4554.64		5,177		3,680		3,680	(1,497)				2,227		0001
Purchased Call/S&P 500 INDEX/SPXH13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	608,000	3808.1		10,944		17,042		17,042	6,098				1,567		0001
Purchased Call/S&P 500 INDEX/SPXI133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	775,000	4179.83		5,115		5,389		5,389	.274				3,168		0001
Purchased Call/S&P 500 INDEX/SPXH13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023	1	559,000	3807.3	8,217			14,393		14,393	5,703				760		0001
Purchased Call/S&P 500 INDEX/SPXJ130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/03/2023	07/01/2024	1	324,000	100		8,294		6,852		6,852	(1,443)				1,406		0001
Purchased Call/S&P 500 INDEX/SPX9217SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	1	434,000	100		7,725		6,427		6,427	(1,298)				2,131		0001
Purchased Call/S&P 500 INDEX/SPXF003S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/17/2024	1	822,000	100		24,331		32,236		32,236	7,905				2,246		0001
Purchased Call/S&P 500 INDEX/SPXH13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	1	640,000	4003.58	11,200			16,205		16,205	6,610				1,219		0001
Purchased Call/S&P 500 INDEX/SPXG002SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/16/2024	1	505,000	4369.71		5,000		4,519		4,519	(481)				2,368		0001
Purchased Call/S&P 500 INDEX/SPXJ13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	1	1,028,000	4450.32		6,888		5,816		5,816	(1,072)				5,048		0001
Purchased Call/S&P 500 INDEX/SPXH13QS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	1	669,000	4019.65	12,176			16,842		16,842	6,601				1,506		0001
Purchased Call/S&P 500 INDEX/SPXG003SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2023	08/23/2024	1	660,000	4436.01		6,534		5,620		5,620	(914)				3,128		0001
Purchased Call/S&P 500 INDEX/SPXI138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	507,000	3960.28		5,425		6,941		6,941	1,516				1,715		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00OS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/11/2022	10/11/2023	1	671,000	3588.84	9,931			17,705		17,705	5,927				582		0001
Purchased Call/S&P 500 INDEX/SPXG00CS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2023	09/30/2024	1	500,000	100		12,350		12,156		12,156	(195)				2,503		0001
Purchased Call/S&P 500 INDEX/SPXH13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023	1	864,000	3797.34	4,666			8,059		8,059	3,108				1,108		0001
Purchased Call/S&P 500 INDEX/SPXG002SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/18/2023	08/20/2024	1	804,000	4369.71		5,387		4,829		4,829	(558)				3,793		0001
Purchased Call/S&P 500 INDEX/SPXG002SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/18/2023	08/19/2024	1	535,000	4369.71		5,297		4,787		4,787	(510)				2,520		0001
Purchased Call/S&P 500 INDEX/SPX2503SY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	04/21/2023	04/23/2024	1	507,000	4336.06		13,081		9,624		9,624	(3,457)				1,904		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	1,599,000	4402.2		10,713		9,434		9,434	(1,279)				7,896		0001
Purchased Call/S&P 500 INDEX/SPXH13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	1	655,000	3839.5	7,664			11,682		11,682	4,072				1,626		0001
Purchased Call/S&P 500 INDEX/SPXI13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	1	601,000	4902.85		1,082		113		113	(969)				2,492		0001
Purchased Call/S&P 500 INDEX/SPXH13MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	1	516,000	4003.58	7,895			11,397		11,397	4,643				983		0001
Purchased Call/S&P 500 INDEX/SPX150ZSQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	02/09/2023	02/09/2024	1	350,000	.4357		7,385		733		733	(6,652)				1,052		0001
Purchased Call/S&P 500 INDEX/SPXI13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	1	455,000	4677.93		1,411		345		345	(1,065)				1,778		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	535,000	4661.24		10,914		3,667		3,667	(7,247)				2,551		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	1	345,000	4848.48		2,519		610		610	(1,908)				1,643		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	1	429,000	4869.81		3,218		907		907	(2,311)				2,085		0001
Purchased Call/S&P 500 INDEX/SPXG002SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/18/2023	08/19/2024	1	662,000	4369.71		4,435		3,976		3,976	(459)				3,119		0001
Purchased Call/S&P 500 INDEX/SPXA050SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	569,000	4351.32		13,201		8,355		8,355	(4,845)				2,058		0001
Purchased Call/S&P 500 INDEX/SPXJ131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	1	312,000	5043.4		437		52		52	(385)				1,371		0001
Purchased Call/S&P 500 INDEX/SPXE00SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	11/03/2022	11/03/2023	1	668,000	4091.88	16,433			23,045		23,045	8,725				1,019		0001
Purchased Call/S&P 500 INDEX/SPXI138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	1	613,993	.4336		6,481		7,872		7,872	1,391				2,058		0001
Purchased Call/S&P 500 INDEX/SPXA05NSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	1	649,000	4551.43		3,829		395		395	(3,434)				2,279		0001
Purchased Call/S&P 500 INDEX/SPXA05ESO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	1	428,000	4163.65	9,887			9,598		9,598	591				1,008		0001
Purchased Call/S&P 500 INDEX/SPXA05ASR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	1	415,000	4126.15	11,662			5,015		5,015	(716)				486		0001
Purchased Call/S&P 500 INDEX/SPXA050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1	541,000	4670.88		2,056		125		125	(1,931)				2,027		0001
Purchased Call/S&P 500 INDEX/SPXH13DST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/03/2023	1	363,000	3930.4	12,850			23,770		23,770	12,223				165		0001
Purchased Call/S&P 500 INDEX/SPXI138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	1	471,114	.4144		12,292		23,667		23,667	11,376				1,579		0001
Purchased Call/S&P 500 INDEX/SPXA050SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	569,000	4653.04		2,617		81		81	(2,537)				2,042		0001
Purchased Call/S&P 500 INDEX/SPXH13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	1	405,359	.4044		14,810		25,142		25,142	10,332				1,034		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05FSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	1	580,000	4296.06		8,178		2,359		2,359	(5,819)				1,487		0001
Purchased Call/S&P 500 INDEX/SPXF00D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/23/2023	03/22/2024	1	608,000	4469.95		4,560		1,111		1,111	(3,449)				2,099		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	480,000	4889.87		3,120		865		865	(2,255)				2,323		0001
Purchased Call/S&P 500 INDEX/SPXJ13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	1	700,000	4970.87		4,060		577		577	(3,483)				3,353		0001
Purchased Call/S&P 500 INDEX/SPXI13ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	433,000	4459.42		3,724		1,107		1,107	(2,617)				1,512		0001
Purchased Call/S&P 500 INDEX/SPXA05HS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	415,000	4409.65		9,753		185		185	(9,567)				1,214		0001
Purchased Call/S&P 500 INDEX/SPXI133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	391,000	4446.21		5,748		313		313	(5,435)				1,206		0001
Purchased Call/S&P 500 INDEX/SPXJ132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	1	435,000	4722.01		8,352		968		968	(7,384)				1,925		0001
Purchased Call/S&P 500 INDEX/SPXA05HS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	456,000	4687.6		2,736					(2,736)				1,334		0001
Purchased Call/S&P 500 INDEX/SPXI13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	1	608,000	5000.06		1,216		75		75	(1,141)				2,556		0001
Purchased Call/S&P 500 INDEX/SPXJ131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	1	472,000	4975.21		991		116		116	(875)				2,063		0001
Purchased Call/S&P 500 INDEX/SPXA05WS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	254,000	4847.18		635		48		48	(587)				1,051		0001
Purchased Call/S&P 500 INDEX/SPXI13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	1	713,000	4846.96		1,925		237		237	(1,688)				2,980		0001
Purchased Call/S&P 500 INDEX/SPXA05FSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023	1	698,000	4309.82	9,214			301		301	(8,082)				1,714		0001
Purchased Call/S&P 500 INDEX/SPXI13ASI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	458,000	4487.22		3,252		758		758	(2,494)				1,595		0001
Purchased Call/S&P 500 INDEX/SPXA05FSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	1	318,000	4199.57		7,282		5,685		5,685	(1,597)				836		0001
Purchased Call/S&P 500 INDEX/SPXA05HSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1	492,000	4485.19		5,953		31		31	(5,923)				1,462		0001
Purchased Call/S&P 500 INDEX/SPXA050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	1	307,000	4429.07		5,066		2,405		2,405	(2,660)				1,153		0001
Purchased Call/S&P 500 INDEX/SPXJ13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	613,000	4841.88		4,720		1,165		1,165	(3,555)				2,923		0001
Purchased Call/S&P 500 INDEX/SPXA050SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	370,000	4361.58		8,214		4,799		4,799	(3,415)				1,342		0001
Purchased Call/S&P 500 INDEX/SPX2503SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/11/2023	04/11/2024	1	419,000	4386.29		8,338		4,648		4,648	(3,690)				1,527		0001
Purchased Call/S&P 500 INDEX/SPXJ13738	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	1	715,000	4964.73		4,719		339		339	(4,380)				3,279		0001
Purchased Call/S&P 500 INDEX/SPXA05FSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2024	1	497,138	4198		10,287		11,744		11,744	1,457				1,268		0001
Purchased Call/S&P 500 INDEX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	582,000	4746.99		1,397		299		299	(1,098)				2,345		0001
Purchased Call/S&P 500 INDEX/SPXA05ASU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023	1	517,000	4045.46	18,560			17,464		17,464	6,125				649		0001
Purchased Call/S&P 500 INDEX/SPXH13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	1	504,000	4204.05	18,950			5,065		5,065	(3,224)				1,127		0001
Purchased Call/S&P 500 INDEX/SPXA050SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	453,000	4624.31		2,492		109		109	(2,383)				1,643		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	1	721,533	.4434		5,426		1,797		1,797	(3,630)				2,381		0001
Purchased Call/S&P 500 INDEX/SPXJ138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	309,000	4941.51		1,638		183		183	(1,455)				1,417		0001
Purchased Call/S&P 500 INDEX/SPXA050SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	348,000	4302.06		9,953		7,558		7,558	(2,395)				1,262		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	1	791,000	4695.55		7,594		7,170		7,170	(423)				3,944		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	1	403,000	4846.28		2,942		734		734	(2,208)				1,910		0001
Purchased Call/S&P 500 INDEX/SPXF000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/28/2023	1	505,000	4150.19	10,605			14,061		14,061	2,934				1,247		0001
Purchased Call/S&P 500 INDEX/SPXA05KSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	1	447,105	.4537		1,596		93		93	(1,503)				1,480		0001
Purchased Call/S&P 500 INDEX/SPXA05JSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	728,000	4447.17		6,334		1,025		1,025	(5,308)				2,357		0001
Purchased Call/S&P 500 INDEX/SPXA05CSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	460,000	4332.29	13,662			5		5	(3,243)				948		0001
Purchased Call/S&P 500 INDEX/SPXJ13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	489,000	4894.32		3,179		893		893	(2,286)				2,381		0001
Purchased Call/S&P 500 INDEX/SPXA05ESN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	1	452,000	4033.72	16,408			24,928		24,928	9,449				1,065		0001
Purchased Call/S&P 500 INDEX/SPXH130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	1	424,000	4347.36	12,762			4		4	(2,814)				867		0001
Purchased Call/S&P 500 INDEX/SPXA05FSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023	1	615,000	4118.36	17,466			20,164		20,164	3,626				1,510		0001
Purchased Call/S&P 500 INDEX/SPXI13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	347,000	4272.79		7,495		7,924		7,924	429				1,212		0001
Purchased Call/S&P 500 INDEX/SPXA05GSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	1	675,000	4477.13		4,118		13		13	(4,104)				1,861		0001
Purchased Call/S&P 500 INDEX/SPXH13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	1	834,000	4003.58	8,674			12,558		12,558	5,098				1,589		0001
Purchased Call/S&P 500 INDEX/SPXE000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/11/2022	10/11/2023	1	699,000	4030.27	15,098			27,718		27,718	11,218				607		0001
Purchased Call/S&P 500 INDEX/SPXF000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/28/2023	1	373,000	4350.7	3,282			44		44	(3,342)				921		0001
Purchased Call/S&P 500 INDEX/SPXA05GSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	1	552,000	4185.14		15,346		12,381		12,381	(2,965)				1,542		0001
Purchased Call/S&P 500 INDEX/SPXJ131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	1	472,000	4594.7		10,762		2,953		2,953	(7,809)				2,078		0001
Purchased Call/S&P 500 INDEX/SPXA050SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	715,000	4611.99		4,219		208		208	(4,011)				2,586		0001
Purchased Call/S&P 500 INDEX/SPXA05AST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	1	427,000	4326.92	6,277						(1,617)				500		0001
Purchased Call/S&P 500 INDEX/SPXI133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	330,000	4580.82		2,376		12		12	(2,364)				1,018		0001
Purchased Call/S&P 500 INDEX/SPXA055SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	500,000	4603.17		2,600		654		654	(1,946)				1,950		0001
Purchased Call/S&P 500 INDEX/SPXA05ESM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	1	426,000	4247.15	7,029			2,263		2,263	(3,885)				997		0001
Purchased Call/S&P 500 INDEX/SPXI131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	376,000	4662.44		1,542		135		135	(1,407)				1,416		0001
Purchased Call/S&P 500 INDEX/SPXF00BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/08/2024	1	395,209	.4294		5,134		6,825		6,825	1,691				1,308		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05D$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	458,000	4682.46	3,160						(457)				944		0001
Purchased Call/S&P 500 INDEX/SPXA05G$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	1	253,000	4425.49		2,151		21		21	(2,130)				698		0001
Purchased Call/S&P 500 INDEX/SPXF009$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/01/2024	1	538,000	4579.66		3,067		58		58	(3,008)				1,742		0001
Purchased Call/S&P 500 INDEX/SPXA05A$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	1	394,000	4034.21	14,460			13,660		13,660	4,794				461		0001
Purchased Call/S&P 500 INDEX/SPXI133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	1	555,000	4415.61		9,546		808		808	(8,738)				1,737		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	434,000	4706.13		3,689		3,917		3,917	228				2,164		0001
Purchased Call/S&P 500 INDEX/SPXJ138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	1	490,000	4937.03		2,744		310		310	(2,434)				2,262		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	420,000	4701.85		3,696		3,922		3,922	226				2,103		0001
Purchased Call/S&P 500 INDEX/SPXI133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	1	356,000	4818.29		712		124		124	(588)				1,455		0001
Purchased Call/S&P 500 INDEX/SPXA05B$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023	1	556,000	4191.42	16,458			3,373		3,373	(2,624)				810		0001
Purchased Call/S&P 500 INDEX/SPXI135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	1	552,000	4227.15		14,131		13,044		13,044	(1,087)				1,769		0001
Purchased Call/S&P 500 INDEX/SPXA05D$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2023	1	627,000	4468.69	11,286						(2,055)				1,323		0001
Purchased Call/S&P 500 INDEX/SPXA05E$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	1	656,000	4394.86	5,576			5		5	(4,599)				1,545		0001
Purchased Call/S&P 500 INDEX/SPXI13U$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	507,000	4959.4		913		73		73	(840)				2,123		0001
Purchased Call/S&P 500 INDEX/SPX2504$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/25/2023	04/25/2024	1	453,000	4307.78		10,781		10,980		10,980	199				1,710		0001
Purchased Call/S&P 500 INDEX/SPXA051$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	422,000	4563.77		2,068		15		15	(2,053)				1,330		0001
Purchased Call/S&P 500 INDEX/SPXA05J$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	705,000	4333.3		11,210		4,130		4,130	(7,080)				2,229		0001
Purchased Call/S&P 500 INDEX/SPXF00C$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/23/2023	03/22/2024	1	473,000	4339.64		6,953		6,136		6,136	(817)				1,633		0001
Purchased Call/S&P 500 INDEX/SPXH130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	1	655,000	4275.29	23,515			642		642	(6,225)				1,382		0001
Purchased Call/S&P 500 INDEX/SPXF00B$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/13/2023	03/13/2024	1	481,000	4241.34		6,926		15,243		15,243	8,316				1,617		0001
Purchased Call/S&P 500 INDEX/SPXF00B$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/13/2023	03/08/2024	1	463,391	4337		4,626		5,241		5,241	615				1,534		0001
Purchased Call/S&P 500 INDEX/SPXJ135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	1	409,000	5024.42		2,331		121		121	(2,211)				1,866		0001
Purchased Call/S&P 500 INDEX/SPXA05D$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	454,000	4211.75	13,620			3,534		3,534	(3,241)				1,008		0001
Purchased Call/S&P 500 INDEX/SPXI130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	1	427,000	4506.42		4,569		17		17	(4,551)				1,244		0001
Purchased Call/S&P 500 INDEX/SPXI13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	1	381,000	4568.87		1,981		1,001		1,001	(980)				1,465		0001
Purchased Call/S&P 500 INDEX/SPXF00B$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/13/2023	03/08/2024	1	391,832	4293		4,782		6,770		6,770	1,988				1,297		0001
Purchased Call/S&P 500 INDEX/SPXA05B$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	1	670,000	4318	7,906						(3,474)				1,007		0001
Purchased Call/S&P 500 INDEX/SPXA05D$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	504,000	4174.38	17,035			6,846		6,846	(2,002)				1,096		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	400,000	4389.1		7,600		1,129		1,129	(6,471)				1,234		0001
Purchased Call/S&P 500 INDEX/SPXI135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	487,000	4565.67		1,802		38		38	(1,764)				1,566		0001
Purchased Call/S&P 500 INDEX/SPXA05BS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	1	531,000	4148.54	16,567			2,826		2,826	(4,043)				709		0001
Purchased Call/S&P 500 INDEX/SPXI135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	398,000	4254.02		8,239		8,257		8,257	18				1,280		0001
Purchased Call/S&P 500 INDEX/SPXA05DS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	1	489,000	4461.07	5,330						(1,878)				1,055		0001
Purchased Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	07/19/2024	1	290,000	5040.51		1,102		42		42	(1,060)				1,299		0001
Purchased Call/S&P 500 INDEX/SPXI13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	1	625,000	4743.75		2,250		410		410	(1,840)				2,545		0001
Purchased Call/S&P 500 INDEX/SPXA05AS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	1	696,000	3912.22	23,594			47,900		47,900	22,177				576		0001
Purchased Call/S&P 500 INDEX/SPXA051$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	510,000	4259.17		12,189		8,824		8,824	(3,365)				1,602		0001
Purchased Call/S&P 500 INDEX/SPXI130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	311,908	4531		3,151		1,717		1,717	(1,433)				1,238		0001
Purchased Call/S&P 500 INDEX/SPXI130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	497,000	4666.68		1,640		593		593	(1,047)				2,002		0001
Purchased Call/S&P 500 INDEX/SPXA059$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2023	1	514,000	3822.27	19,429			50,664		50,664	25,621				190		0001
Purchased Call/S&P 500 INDEX/SPXJ130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	1	306,000	4641.75		6,487		1,176		1,176	(5,311)				1,330		0001
Purchased Call/S&P 500 INDEX/SPXA05BSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	1	473,000	4013.47	16,366			26,030		26,030	12,862				711		0001
Purchased Call/S&P 500 INDEX/SPXA05CS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2023	1	420,000	4416.18	8,358						(1,347)				729		0001
Purchased Call/S&P 500 INDEX/SPXA05C87	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	1	709,000	4216.11	23,610			1,431		1,431	(5,988)				1,272		0001
Purchased Call/S&P 500 INDEX/SPXA05BS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	1	541,000	4164.98	15,256			5,808		5,808	(1,599)				884		0001
Purchased Call/S&P 500 INDEX/SPXA05AS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	1	585,000	4277.98	9,009						(2,912)				650		0001
Purchased Call/S&P 500 INDEX/SPXA05FSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	1	506,000	4432.67		4,655		10		10	(4,645)				1,337		0001
Purchased Call/S&P 500 INDEX/SPXH13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	572,000	4099.57		19,448		25,265		25,265	5,817				1,497		0001
Purchased Call/S&P 500 INDEX/SPXF00C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	03/21/2023	03/21/2024	1	376,000	4469.2		3,422		687		687	(2,735)				1,294		0001
Purchased Call/S&P 500 INDEX/SPXI130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	632,133	4752		1,537		264		264	(1,273)				2,509		0001
Purchased Call/S&P 500 INDEX/SPXF00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	03/13/2023	03/08/2024	1	403,587	4462		1,953		479		479	(1,474)				1,336		0001
Purchased Call/S&P 500 INDEX/SPXA05DS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	452,000	4420.28	5,831						(2,168)				983		0001
Purchased Call/S&P 500 INDEX/SPXA05DSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	378,000	4343.56	6,880			3		3	(2,865)				822		0001
Purchased Call/S&P 500 INDEX/SPX2504$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	1	319,000	4295.29		7,401		8,346		8,346	946				1,207		0001
Purchased Call/S&P 500 INDEX/SPXI13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	475,000	4739.81		5,083		527		527	(4,555)				2,020		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2500$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/22/2023	02/22/2024	1	458,000	4216.54		12,961		11,115		11,115	(1,847)				1,443		0001
Purchased Call/S&P 500 INDEX/SPXA05GS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	1	587,000	4397.42		7,455		46		46	(7,409)				1,567		0001
Purchased Call/S&P 500 INDEX/SPXF00BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/13/2023	03/13/2024	1	355,000	4420.63		1,917		1,603		1,603	(314)				1,193		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2022	12/22/2023	1	569,000	4196.98	12,006			6,895		6,895	(2,720)				1,357		0001
Purchased Call/S&P 500 INDEX/SPXA05C$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	1	585,000	4260.01	15,854			12		12	(5,254)				1,104		0001
Purchased Call/S&P 500 INDEX/SPXA05D$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	627,000	4577.65	4,013						(1,287)				1,363		0001
Purchased Call/S&P 500 INDEX/SPXA05C$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2023	1	395,000	4234.5	14,062			588		588	(3,272)				686		0001
Purchased Call/S&P 500 INDEX/SPXA05ASM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023	1	677,000	4015.86	20,242			29,382		29,382	12,946				792		0001
Purchased Call/S&P 500 INDEX/SPXA05GSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	1	458,000	4485.08		2,748		7		7	(2,741)				1,280		0001
Purchased Call/S&P 500 INDEX/SPXA05JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	385,000	4511.95		2,387		34		34	(2,353)				1,217		0001
Purchased Call/S&P 500 INDEX/SPXA05JS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	1	650,000	4357.12		9,295		2,310		2,310	(6,985)				2,076		0001
Purchased Call/S&P 500 INDEX/SPXI13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	614,000	4643.52		3,438		140		140	(3,299)				2,180		0001
Purchased Call/S&P 500 INDEX/SPXA05NSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	1	293,000	4457.75		2,315		907		907	(1,407)				1,029		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	462,000	4815.55		4,112		963		963	(3,149)				2,183		0001
Purchased Call/S&P 500 INDEX/SPXA05D$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	519,000	4406.51	7,318						(2,822)				1,153		0001
Purchased Call/S&P 500 INDEX/SPXI13N$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	1	664,000	4660.21		2,324		770		770	(1,554)				2,612		0001
Purchased Call/S&P 500 INDEX/SPXF00BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/14/2023	03/14/2024	1	557,000	4330.82		7,185		8,789		8,789	1,603				1,878		0001
Purchased Call/S&P 500 INDEX/SPXF00BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/14/2023	03/11/2024	1	633,301	4224		11,054		20,452		20,452	9,399				2,116		0001
Purchased Call/S&P 500 INDEX/SPXJ130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	390,000	5053.41		624		50		50	(574)				1,683		0001
Purchased Call/S&P 500 INDEX/SPXI130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	1	338,000	4737.09		980		2		2	(978)				985		0001
Purchased Call/S&P 500 INDEX/SPXJ135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	1	447,000	5061.07		1,967		103		103	(1,864)				2,036		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	1	360,000	4934.2		2,376		294		294	(2,082)				1,683		0001
Purchased Call/S&P 500 INDEX/SPXJ130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	358,000	4686.95		6,408		938		938	(5,470)				1,565		0001
Purchased Call/S&P 500 INDEX/SPXA05PSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	1	431,000	4658.28		2,327		100		100	(2,228)				1,575		0001
Purchased Call/S&P 500 INDEX/SPXA05D$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	1	666,000	4428.01	8,525						(3,029)				1,427		0001
Purchased Call/S&P 500 INDEX/SPXJ130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	1	482,000	5064.53		771		60		60	(711)				2,092		0001
Purchased Call/S&P 500 INDEX/SPXA05B$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	1	776,000	4402.33	9,545						(2,520)				1,268		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	1	405,000	4898.06		2,997		734		734	(2,263)				1,974		0001
Purchased Call/S&P 500 INDEX/SPXA05CSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/28/2022	11/28/2023	1	315,000	4281.06	8,159			4		4	(2,681)				633		0001
Purchased Call/S&P 500 INDEX/SPXA05BSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	1	702,000	4490.12	8,354						(963)				955		0001
Purchased Call/S&P 500 INDEX/SPXA05BSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023	1	902,000	4203.39	28,684			1,803		1,803	(7,094)				1,293		0001
Purchased Call/S&P 500 INDEX/SPXA05ES2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2023	1	408,000	4353.7	9,384			4		4	(2,991)				912		0001
Purchased Call/S&P 500 INDEX/SPXI13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	890,000	4736.15		2,670		141		141	(2,529)				3,310		0001
Purchased Call/S&P 500 INDEX/SPXI13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	329,000	4625.03		2,007		91		91	(1,915)				1,155		0001
Purchased Call/S&P 500 INDEX/SPXA05ASH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	1	461,000	4019.44	15,951			20,040		20,040	9,242				512		0001
Purchased Call/S&P 500 INDEX/SPXA05CSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	1	398,000	4360.95	7,761						(1,788)				722		0001
Purchased Call/S&P 500 INDEX/SPXA05QSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	1	426,000	4597.36		3,110		295		295	(2,814)				1,581		0001
Purchased Call/S&P 500 INDEX/SPXA05GSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	1	382,000	4298.14		7,449		1,239		1,239	(6,210)				1,077		0001
Purchased Call/S&P 500 INDEX/SPXI139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	403,000	4425.15		2,821		1,887		1,887	(934)				1,391		0001
Purchased Call/S&P 500 INDEX/SPXA05ESL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	1	421,000	4027.63	15,493			23,975		23,975	9,363				985		0001
Purchased Call/S&P 500 INDEX/SPXI136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	360,000	4410.75		5,256		1,292		1,292	(3,964)				1,181		0001
Purchased Call/S&P 500 INDEX/SPXE00PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	10/14/2022	10/16/2023	1	708,000	3869.72	26,196			61,442		61,442	29,486				741		0001
Purchased Call/S&P 500 INDEX/SPXI139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	410,000	4224.37		8,323		13,718		13,718	5,395				1,415		0001
Purchased Call/S&P 500 INDEX/SPXH13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	1	456,000	4255.61	15,322			83		83	(4,703)				909		0001
Purchased Call/S&P 500 INDEX/SPXA05GSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	1	454,000	4593.63		2,088		1		1	(2,087)				1,291		0001
Purchased Call/S&P 500 INDEX/SPX150SSW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2023	1	428,000	4131.18	15,964			4,069		4,069	(2,142)				560		0001
Purchased Call/S&P 500 INDEX/SPXI13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	1	468,000	4690.54		1,404		396		396	(1,008)				1,849		0001
Purchased Call/S&P 500 INDEX/SPXI13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	336,000	4622.13		1,747		116		116	(1,631)				1,206		0001
Purchased Call/S&P 500 INDEX/SPXH13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023	1	600,000	4091.75	20,940			22,761		22,761	5,521				1,422		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	449,000	4809.81		4,445		1,701		1,701	(2,744)				2,211		0001
Purchased Call/S&P 500 INDEX/SPXA05HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	725,000	4512.9		8,918		27		27	(8,891)				2,147		0001
Purchased Call/S&P 500 INDEX/SPXA05CSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023	1	563,000	4360.29	13,062						(2,967)				1,093		0001
Purchased Call/S&P 500 INDEX/SPXI13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	473,000	5030.41		710		54		54	(656)				2,015		0001
Purchased Call/S&P 500 INDEX/SPXA05BS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	1	414,000	4176.08	14,117			1,987		1,987	(2,529)				563		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2023	09/06/2024	1	794,000	4907.38		4,764		1,112		1,112	(3,652)				3,843		0001
Purchased Call/S&P 500 INDEX/SPXI130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	512,000	4764.79		1,382		195		195	(1,187)				2,032		0001
Purchased Call/S&P 500 INDEX/SPXA05CS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	1	440,000	4464.1	7,216						(992)				737		0001
Purchased Call/S&P 500 INDEX/SPXH13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	738,000	4576.96		4,207		4		4	(4,202)				1,960		0001
Purchased Call/S&P 500 INDEX/SPXA05GSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	1	736,000	4477.62		6,845		28		28	(6,817)				2,119		0001
Purchased Call/S&P 500 INDEX/SPXA05ASD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	1	552,000	4049.75	15,235			22,295		22,295	10,619				521		0001
Purchased Call/S&P 500 INDEX/SPXI13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	476,000	4407.14		10,282		6,595		6,595	(3,687)				1,818		0001
Purchased Call/S&P 500 INDEX/SPXA05NSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	1	563,000	4652.45		3,040		79		79	(2,962)				2,010		0001
Purchased Call/S&P 500 INDEX/SPXJ130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	342,000	5109.4		479		36		36	(443)				1,495		0001
Purchased Call/S&P 500 INDEX/SPXF00CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/19/2024	1	481,000	4323.97		6,830		8,456		8,456	1,626				1,646		0001
Purchased Call/S&P 500 INDEX/SPXA05HST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	702,000	4587.3		5,616		6		6	(5,610)				2,103		0001
Purchased Call/S&P 500 INDEX/SPXH13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	1	576,000	4615.48		2,074		4		4	(2,069)				1,624		0001
Purchased Call/S&P 500 INDEX/SPXH13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	494,000	4281.22		10,917		2,530		2,530	(8,387)				1,312		0001
Purchased Call/S&P 500 INDEX/SPXI13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	649,000	4739.03		1,947		337		337	(1,610)				2,576		0001
Purchased Call/S&P 500 INDEX/SPXE00PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/13/2023	1	424,000	3964.67	11,702			28,176		28,176	15,808				400		0001
Purchased Call/S&P 500 INDEX/SPXI13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	386,000	4371.52		8,106		8,741		8,741	635				1,522		0001
Purchased Call/S&P 500 INDEX/SPXI13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	503,000	4745.85		1,710		247		247	(1,463)				2,027		0001
Purchased Call/S&P 500 INDEX/SPXH13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	418,000	4113.2		13,543		17,261		17,261	3,717				1,077		0001
Purchased Call/S&P 500 INDEX/SPXA05HSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	578,000	4649.4		3,295		1		1	(3,293)				1,691		0001
Purchased Call/S&P 500 INDEX/SPXE00NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/06/2022	10/06/2023	1	462,000	4156.42	9,841			822		822	(2,689)				296		0001
Purchased Call/S&P 500 INDEX/SPXI13TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	1	375,000	4637.44		3,563		933		933	(2,629)				1,555		0001
Purchased Call/S&P 500 INDEX/SPXI13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	663,000	4739.03		2,055		317		317	(1,738)				2,654		0001
Purchased Call/S&P 500 INDEX/SPXJ13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	1	507,000	4726.2		4,462		3,522		3,522	(940)				2,504		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	323,000	4892.2		1,938		714		714	(1,224)				1,590		0001
Purchased Call/S&P 500 INDEX/SPXA05DS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	1	578,000	4191.53	18,554			7,405		7,405	(1,697)				1,238		0001
Purchased Call/S&P 500 INDEX/SPXA05CSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023	1	443,000	4543.48	4,917						(806)				883		0001
Purchased Call/S&P 500 INDEX/SPXA05FSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	1	669,000	4381.97		7,292		91		91	(7,201)				1,724		0001
Purchased Call/S&P 500 INDEX/SPXA05CSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	1	387,000	4173.49	14,087			3,740		3,740	(1,422)				702		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF000SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2022	12/29/2023	1	394,000	4320.82	5,319			285		285	(4,687)				978		0001
Purchased Call/S&P 500 INDEX/SPXJ13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	1	330,000	4773.83		2,178		1,704		1,704	(474)				1,630		0001
Purchased Call/S&P 500 INDEX/SPXA05TS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	529,000	100		4,444		1,980		1,980	(2,464)				2,063		0001
Purchased Call/S&P 500 INDEX/SPX150SSP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	10/21/2022	10/20/2023	1	414,000	100	2,567						(339)				485		0001
Purchased Call/S&P 500 INDEX/SPX2501SY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	03/13/2023	03/13/2024	1	475,000	100		3,183		1,143		1,143	(2,040)				1,597		0001
Purchased Call/S&P 500 INDEX/SPXA05JS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	1	552,000	100		3,698					(3,698)				1,763		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										16,419,462	38,589,140		59,190,617	XXX	59,190,617	5,683,662				9,816,781	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										16,419,462	38,589,140		59,190,617	XXX	59,190,617	5,683,662				9,816,781	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										16,419,462	38,589,140		59,190,617	XXX	59,190,617	5,683,662				9,816,781	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										16,419,462	38,589,140		59,190,617	XXX	59,190,617	5,683,662				9,816,781	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPX150SST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	10/24/2022	10/24/2023	1	302,000	3417.61	16,308			(84)		(84)	11,189				(387)		0001
Written Call/S&P 500 INDEX/SPXC174S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/24/2023	1	377,000	3624.53	17,078			(726)		(726)	18,648				(732)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										33,386			(810)	XXX	(810)	29,837				(1,119)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										33,386			(810)	XXX	(810)	29,837				(1,119)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										33,386			(810)	XXX	(810)	29,837				(1,119)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										33,386			(810)	XXX	(810)	29,837				(1,119)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/21/2023	10/26/2026	1	250,000,000	1.53/Secured Overnight Finance Rate			(2,766,121)			(26,025,913)					2,191,593		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/30/2022	03/29/2029	1	20,000,000	2.94/Secured Overnight Finance Rate			(419,486)			(2,110,771)					234,492		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(3,185,607)		XXX	(28,136,685)					2,426,085	XXX	XXX
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082311	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	1	5,877,850	Secured Overnight Finance Rate/3 M Euribor			3,481	63,774		62,053		63,774			62,163		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	1	3,244,500	3.00/1.10			343	73,186		166,196		73,186			41,797		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/04/2021	06/17/2029	1	1,623,480	3.83/3.38			67	167,820		183,272		167,820			19,410		100/100
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	FX Hedging Strategy	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025	1	265,000,000	0.85/2.10			(2,895,699)	(343,577)		12,732,419		2,909,875			1,892,986		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA@7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029	1	11,264,000	4.10/2.21			170,594	692,952		923,632		131,923			134,994		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	1	4,287,300	4.46/3.02			61,685	627,603		991,539		(33,618)			65,933		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030	1	9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(206,676)	892,498		(137,123)		533,983			132,616		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN0TS9A8	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2019	07/17/2037	1	13,035,000	4.23/2.92			141,923	836,010		2,205,987		(112,061)			242,162		100/100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030	1	12,682,000	4.80/3.29			150,277	483,010		1,480,149		(112,061)			166,812		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027	1	2,423,046	5.08/2.75			46,189	18,640		62,768		32,390			23,770		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027	1	2,423,046	5.10/2.75			46,492	18,640		63,624		32,390			23,770		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	1	1,002,316	4.91/1.16	(1,968)		29,879	249,405		217,859		104,428			13,311		100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039	1	5,027,422	4.57/1.39			131,259	1,346,523		971,566		510,535			99,458		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L9619@AA7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032	1	7,630,350	2.77/1.45			83,491	759,169		688,220		85,750			115,011		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	1	5,861,500	3.08/1.70			67,810	575,976		591,665		65,962			101,894		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040	1	5,867,000	3.46/1.98			73,518	581,476		725,553		65,962			121,282		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036	1	39,180,000	3.68/2.93			264,942	2,583,030		4,230,649		(336,182)			687,545		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	1	21,042,000	2.78/1.37			239,071	2,014,114		1,887,750		237,462			285,087		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031	1	11,697,000	3.07/1.62			137,979	1,125,952		1,091,245		131,923			157,766		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033	1	17,547,000	3.16/1.65			215,007	1,690,428		1,792,453		197,885			267,260		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/13/2020	12/08/2035	1	11,824,000	4.14/2.55			163,475	1,252,952		1,542,563		131,923			206,474		100/100
Currency Swap/Rec:EUR 2.30/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2025	1	30,000,000	2.30/Secured Overnight Finance Rate			(1,544,091)	(3,476,856)		(6,307,679)		(395,769)			223,454		100/100
Currency Swap/Rec:EUR 2.86/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030	1	25,000,000	2.86/Secured Overnight Finance Rate			(1,262,550)	(2,897,380)		(9,087,952)		(329,808)			335,920		100/100

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2021	06/29/2028	1	4,625,600	4.82/3.10			67,341	398,763		444,111		52,872			50,410		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028	1	6,360,750	6.05/4.25			104,297	584,430		638,046		74,757			70,783		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/02/2019	09/30/2031	1	9,298,150	3.45/1.38			145,396	312,759		697,507		112,135			131,541		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030	1	2,860,000	4.31/2.90			40,236	420,202		596,906		(22,412)			36,339		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	1	2,859,000	4.62/3.11			43,044	419,202		770,391		(22,412)			54,369		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	1	7,069,500	4.08/2.61			96,307	970,005		1,706,682		(56,030)			126,219		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042	1	7,648,224	4.45/4.12			27,036	326,631		369,191		22,632			165,640		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033	1	3,563,072	4.10/3.75			14,119	151,905		173,590		5,190			54,930		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030	1	6,577,500	4.20/2.74			85,898	478,005		955,157		(56,030)			86,995		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030	1	9,208,500	4.20/2.74			120,257	669,207		1,337,220		(78,443)			121,793		100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BANOR1P29	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2018	12/30/2028	1	3,523,500	4.68/2.06			73,834	352,186		530,753		39,577			40,385		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034	1	6,600,500	4.67/3.21			82,263	501,005		1,154,355		(56,030)			105,854		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66556AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	1	7,934,400	4.40/2.97			96,509	615,006		1,182,265		(67,236)			107,077		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	1	9,020,848	4.91/1.16	(17,716)		268,914	2,244,647		1,960,733		939,848			119,801		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038	1	4,898,032	5.51/1.75	(11,805)		150,787	1,217,132		1,139,614		510,535			95,040		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	1	5,701,500	4.29/1.83			108,945	415,976		762,185		65,962			77,146		100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034	1	10,264,000	4.32/2.89			125,041	504,808		1,466,402		(89,649)			166,090		100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039	1	10,256,000	4.49/2.99			130,909	496,808		1,890,778		(89,649)			201,738		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	1	7,434,944	4.29/3.88			24,368	71,716		163,847		23,387			135,384		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	1	11,152,416	4.34/3.94			35,669	107,574		233,467		35,081			217,851		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	17,578,710	4.40/2.37			269,920	1,119,420		2,436,003		180,174			446,870		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	8,793,764	4.52/2.50			134,245	559,991		1,208,611		90,368			223,547		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			17,080	69,923		150,047		11,220			27,913		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	1	11,221,000	5.13/2.70			217,695	649,952		1,156,822		131,923			132,411		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031	1	22,570,000	3.96/1.70			398,972	1,427,904		2,647,089		263,846			316,609		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029	1	5,577,000	3.98/1.55			105,225	291,476		566,478		65,962			67,944		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2019	01/15/2040	1	1,213,800	3.91/2.76			9,751	(6,099)		122,422		(11,206)			24,506		100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2019	01/15/2045	1	12,142,000	4.15/2.89			106,741	(56,990)		1,632,828		(112,061)			280,251		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2019	01/15/2050	1	18,204,000	3.97/2.79			149,602	(94,485)		1,940,340		(168,091)			466,892		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031	1	2,200,000	3.02/0.88			37,016	85,790		194,357		26,385			31,129		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049	1	3,300,000	4.11/1.88			60,220	128,686		703,009		39,577			84,169		100/100
Currency Swap/Rec:USD 6.95/Pay:EUR 4.63	BLBP516	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/27/2019	04/08/2024	1	2,186,000	6.95/4.63			37,909	73,979		75,713		24,566			7,907		100/100
Currency Swap/Rec:USD 7.54/Pay:GBP 6.50	BNQ4H05	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2019	07/03/2024	1	1,232,000	7.54/6.50			9,788	12,801		18,674		(12,205)			5,366		100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025	1	1,724,660	9.01/8.00			20,229	19,730		49,636		(17,580)			12,451		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025	1	2,186,400	6.97/4.38			49,911	80,051		105,524		26,474			15,460		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039	1	4,801,104	3.43/2.55			35,390	227,932		432,165		(57,299)			96,808		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050	1	7,680,000	4.20/3.02			74,572	360,606		1,397,423		(67,236)			200,532		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	1	3,330,000	3.22/1.30			49,323	158,686		328,134		39,577			55,496		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	1	15,360,800	4.00/1.96			239,400	561,333		718,737		184,692			126,745		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027	1	5,397,500	5.64/3.53			86,648	111,976		212,103		65,962			50,499		100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031	1	18,138,000	2.93/1.24			245,807	2,281,428		2,428,066		197,885			253,550		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2021	08/06/2037	1	11,437,000	3.63/1.88			170,565	893,972		1,359,618		136,245			212,896		100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/08/2022	07/27/2026	1	201,625	7.71/6.00			2,489	(460)		(533)		2,522			1,694		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770929591	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2023	03/03/2028	1	2,188,800	Secured Overnight Finance Rate/3 M Euribor			18,751	74,590		83,624		74,590			23,028		100/100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2021	06/16/2033	1	17,380,000	3.25/2.34			162,272	2,131,263		2,847,024		(140,076)			270,897		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036	1	11,900,000	3.59/1.50			199,389	1,328,952		2,152,272		131,923			210,744		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041	1	6,090,000	3.55/1.84			86,879	804,476		1,109,177		65,962			128,340		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042	1	6,090,000	3.29/1.56			93,567	804,476		992,443		65,962			131,903		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033	1	2,137,843	4.10/3.75			8,471	91,143		104,154		3,114			32,958		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANOMV199	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036	1	12,841,690	6.06/3.44	(11,243)		288,893	1,228,813		2,136,418		108,702			233,837		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034	1	3,960,300	4.67/3.21			49,358	300,603		692,613		(33,618)			63,512		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	1	3,967,200	4.40/2.97			48,255	307,503		591,133		(33,618)			53,539		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	1	10,023,165	4.91/1.16	(19,684)		298,794	2,494,052		2,178,592		1,044,276			133,112		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	1	1,140,300	4.29/1.83			21,789	83,195		152,437		13,192			15,429		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	1	3,717,472	4.29/3.88			12,184	35,858		81,923		11,694			67,692		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	1	3,717,472	4.34/3.94			11,890	35,858		77,822		11,694			72,617		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	3,296,008	4.40/2.37			50,610	209,891		456,750		33,783			83,788		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	2,198,441	4.52/2.50			33,561	139,998		302,153		22,592			55,887		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			17,080	69,923		150,047		11,220			27,913		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029	1	8,976,800	5.13/2.70			174,156	519,962		925,458		105,539			105,929		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BAN0UATM7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031	1	6,908,000	3.65/3.57			14,029	479,984		601,221		378,965			97,174		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034	1	9,660,758	4.09/1.75			174,787	504,909		1,177,725		98,476			159,766		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034	1	2,220,000	3.22/1.30			32,882	105,790		218,756		26,385			36,997		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	1	6,665,400	3.61/1.70			105,006	320,171		1,158,892		78,618			170,284		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	1	10,972,000	4.00/1.96			171,000	400,952		513,384		131,923			90,532		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	1	3,244,500	3.00/1.10			47,400	73,186		166,196		39,577			41,797		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032	1	3,245,100	3.13/1.25			46,953	73,786		197,249		39,577			47,696		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/04/2021	06/17/2029	1	4,058,700	3.83/3.38			29,520	419,549		458,180		(37,615)			48,526		100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025	1	40,442,033	7.81/5.50			678,734	(1,802,500)		(1,571,576)		529,385			276,407		100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033	1	2,012,550	3.38/2.75			17,337	187,791		233,571		(17,508)			31,422		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	1	1,479,060	Secured Overnight Finance Rate/3 M Euribor			12,528	51,969		56,924		51,969			14,016		100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/14/2019	06/25/2034	1	7,057,740	4.41/3.29			64,358	226,248		597,372		(80,817)			115,661		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041	1	3,654,000	3.55/1.84			51,931	482,686		665,506		39,577			77,004		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042	1	3,654,000	3.29/1.56			55,945	482,686		595,466		39,577			79,142		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.17	G6093#AB0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/19/2024	1	13,830,300	3.26/1.17	(869,019)		222,752	799,887		1,053,817		380,882			61,957		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.12	G7059#AA2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	08/05/2024	1	9,600,240	3.70/2.12	(864,310)		115,866	187,300		(168,776)		132,838			44,237		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 1.40	372460D*3	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/01/2018	10/30/2024	1	11,541,460	3.68/1.40	(231,811)		209,776	1,099,407		1,213,338		185,234			60,108		100/100
Currency Swap/Rec:USD 3.03/Pay:GBP 2.31	G1591#AU6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2025	1	6,420,750	3.03/2.31	(981,694)		35,702	(421,404)		64,029		169,579			37,911		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026	1	6,744,000	3.07/1.12	(587,502)		102,305	(44,106)		455,729		186,464			58,245		100/100
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026	1	13,912,560	3.39/2.62	(2,145,682)		83,520	(1,573,796)		433,742		260,110			122,775		100/100
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026	1	6,582,600	3.53/2.62	(879,877)		44,994	(592,199)		290,254		97,254			58,977		100/100
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027	1	5,197,750	3.22/2.52	(875,613)		28,353	(718,747)		127,536		104,493			47,882		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G5560@AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027	1	12,468,750	4.50/3.23	(576,768)		140,565	361,380		1,395,927		(12,340)			122,838		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/13/2027	1	6,396,540	4.00/1.96	(578,431)		103,832	(155,381)		476,438		168,726			63,614		100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/01/2018	10/31/2027	1	11,288,000	4.05/2.96	(450,476)		108,846	504,795		1,314,996		(23,425)			114,110		100/100
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/23/2028	1	4,158,800	3.19/1.31	(369,952)		61,381	(129,798)		308,817		102,051			46,433		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2018	02/27/2029	1	5,850,280	4.18/3.04	(569,130)		57,009	(374,483)		522,203		26,371			68,077		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.14	N5276#AA5	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	06/01/2018	12/08/2023	1	8,781,400	3.45/1.14	(1,228,159)		151,814	(82,986)		10,199		467,204			19,090		100/100
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/26/2027	1	8,533,760	3.53/4.30	(497,630)		(30,240)	831,197		979,576		510,073			83,416		100/100
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100G#1	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	06/01/2018	11/23/2028	1	28,705,250	3.32/2.59	(5,110,141)		156,847	(5,348,517)		909,800		456,459			325,821		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	06/01/2018	12/08/2028	1	5,290,000	3.96/1.83	(791,573)		84,035	(836,159)		167,967		176,868			60,283		100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	10/31/2029	1	11,288,000	4.17/3.07	(501,249)		110,738	352,403		1,459,688		(30,950)			139,287		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/05/2018	06/30/2042	1	11,472,336	4.45/4.12			40,554	489,946		553,787		33,948			248,460		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANOMV199	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036	1	4,243,969	6.06/3.44	(39,375)		59,130	373,804		675,545		434			77,279		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038	1	4,898,032	5.51/1.75	(11,805)		150,787	1,217,132		1,139,614		510,535			95,040		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	XS1843448744	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030	1	5,655,000	5.74/3.00			128,205	367,581		784,057		65,811			74,250		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	1	3,717,472	4.29/3.88			12,184	35,858		81,923		11,694			67,692		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	3,296,008	4.40/2.37			50,610	209,891		456,750		33,783			83,788		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	2,198,441	4.52/2.50			33,561	139,998		302,153		22,592			55,887		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			17,080	69,923		150,047		11,220			27,913		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	1	5,610,500	5.13/2.70			108,848	324,976		578,411		65,962			66,205		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2019	07/17/2037	1	6,517,500	4.23/2.92			69,711	418,005		1,102,993		(56,030)			121,081		100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031	1	9,134,923	4.00/0.90			225,399	2,442,378		1,774,420		928,245			126,324		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2019	05/23/2034	1	5,115,557	4.35/1.19			52,074	1,367,732		982,152		1,034,623			83,479		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034	1	4,464,000	3.77/1.64			74,409	235,581		534,500		52,769			72,969		100/100
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BANOUATN5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/30/2019	08/28/2034	1	3,455,000	3.75/3.75			2,524	240,992		369,521		189,483			57,080		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031	1	5,008,505	3.75/1.15			107,636	1,461,456		950,850		491,970			70,283		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039	1	2,079,002	4.30/1.51			48,885	606,642		368,015		204,214			41,420		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	1	2,220,000	3.22/1.30			32,882	105,790		218,756		26,385			36,997		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	1	3,332,700	3.61/1.70			52,503	160,086		579,446		39,309			85,142		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2020	10/31/2027	1	664,000	4.05/2.96	(20,796)		6,403	31,225		77,353		(1,636)			6,712		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/27/2029	1	508,720	4.18/3.04	7,978		4,961	30,702		45,445		(5,775)			5,920		100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2020	10/31/2029	1	664,000	4.17/3.07	(23,045)		6,514	24,043		85,864		(2,188)			8,193		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032	1	1,085,000	3.01/1.15			15,274	27,895		67,113		13,192			15,935		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032	1	2,602,400	3.00/2.19			18,623	162,602		258,925		(22,412)			38,219		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	10/25/2021	09/20/2032	1	4,497,392	2.45/12.25			(369,938)	(508,999)		(1,381,342)		(232,179)			67,389		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026	1	1,167,000	3.25/1.75			14,283	112,398		102,490		13,096			10,474		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/29/2021	12/19/2026	1	1,163,200	3.22/1.75			14,020	108,421		98,573		13,115			10,440		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2591163097	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2023	04/15/2028	1	3,446,950	Secured Overnight Finance Rate/3 M Euribor			34,258	11,359		2,057		11,359			36,744		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(18,258,478)		6,365,914	45,988,810	XXX	97,568,552		16,169,873			16,951,839	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(18,258,478)		3,180,307	45,988,810	XXX	69,431,867		16,169,873			19,377,924	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2022	08/31/2028	1	2,600,000	Secured Overnight Finance Rate/2.93			41,276	165,293		165,293	68,115				28,845		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												41,276	165,293	XXX	165,293	68,115				28,845	XXX	XXX
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2020	09/02/2025	1	500,000,000	1.13/2.13			(5,223,291)	(52,959,968)		(52,959,968)	2,754,844	(6,596,157)			3,469,534		0003
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2020	09/24/2025	1	500,000,000	2.10/1.88			424,716	(7,333,153)		(7,333,153)	(2,625,527)	(1,169,371)			3,523,405		0003
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/28/2021	07/13/2029	1	4,249,700	5.10/3.38			72,407	450,683		450,683	27,913	48,020			51,125		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	BAN118UX6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2022	12/19/2024	1	5,372,800	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			47,996	237,391		237,391	8,178	303,172			29,696		0003
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029	1	3,908,688	5.04/3.38			64,642	392,474		392,474	17,165	44,326			47,022		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	N/A	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/01/2021	01/05/2051	1	3,744,132	3.65/4.30			(3,938)	387,803		387,803	(192,574)	189,464			97,787		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051	1	3,744,632	3.67/4.30			(3,623)	402,062		402,062	(205,124)	189,464			97,800		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047	1	1,902,361	10.99/9.00				564,634		564,634	93,593	(15,564)			46,128		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047	1	1,902,361	10.99/9.00				572,855		572,855	90,287	(15,564)			46,617		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048	1	1,902,361	10.99/9.00				580,963		580,963	86,750	(15,564)			47,101		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2047	1	1,908,333	10.88/9.00				552,013		552,013	93,950	(15,564)			46,517		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	01/01/2048	1	1,908,333	10.88/9.00				559,503		559,503	90,364	(15,564)			47,008		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	1,908,333	10.88/9.00				566,881		566,881	86,187	(15,564)			47,488		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047	1	1,918,195	3.92/3.00			17,716	388,375		388,375	(69,158)	(15,564)			47,005		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				350,139		350,139	(21,987)	(15,564)			47,734		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				350,139		350,139	(21,987)	(15,564)			47,734		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047	1	1,908,333	3.89/3.00			16,957	369,423		369,423	(66,988)	(15,564)			46,763		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048	1	108,603	445.10/400.00	1,430		45,392	1,119,043		1,119,043	(238,275)	(885)			2,703		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2022	07/01/2048	1	108,421	452.11/400.00	1,399		48,094	1,199,353		1,199,353	(245,443)	(885)			2,698		0003
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024	1	14,249,300	4.99/3.57			88,747	476,465		476,465	(30,472)	506,938			53,133		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025	1	8,764,000	5.23/4.26			37,660	201,477		201,477	(105,685)	307,162			54,664		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	1	13,142,400	3.87/3.08			46,086	189,359		189,359	(267,784)	457,142			105,060		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027	1	8,732,000	5.86/5.12			28,225	53,725		53,725	(221,436)	275,162			82,333		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	04/05/2023	10/20/2026	1	19,690,200	4.36/3.61			64,812	214,826		214,826	(447,488)	662,314			172,150		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	1	7,635,600	3.89/3.24			21,811	(27,825)		(27,825)	(263,692)	235,866			81,516		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/06/2023	04/20/2029	1	6,538,800	4.38/3.68			19,662	(52,170)		(52,170)	(248,341)	196,171			77,084		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	1	9,803,700	4.30/3.62			28,644	(151,314)		(151,314)	(441,071)	289,757			125,538		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	N/A	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051	1	3,744,132	3.65/4.30			(4,203)	387,803		387,803	(192,575)	189,464			97,787		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051	1	3,744,632	3.67/4.30			(3,875)	402,062		402,062	(205,124)	189,464			97,800		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2022	06/15/2037	1	6,659,500	3.86/3.27			40,678	750,880		750,880	(100,710)	(56,030)			123,326		0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/15/2031	1	5,143,600	7.03/6.88			(10,512)	(277,995)		(277,995)	(60,259)	(49,307)			73,707		0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2022	12/15/2031	1	1,267,750	7.10/6.88			(2,919)	(85,050)		(85,050)	(14,468)	(12,327)			18,167		0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029	1	5,503,850	5.19/3.63			65,266	(319,236)		(319,236)	(173,065)	72,558			64,418		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										2,829		(4,072,851)	(49,486,381)	XXX	(49,486,381)	(3,110,002)	(3,884,157)			9,018,546	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										2,829		(4,031,574)	(49,321,089)	XXX	(49,321,089)	(3,041,887)	(3,884,157)			9,047,391	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(3,144,330)	165,293	XXX	(27,971,392)	68,115				2,454,930	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(18,255,649)		2,293,063	(3,497,572)	XXX	48,082,170	(3,110,002)	12,285,717			25,970,385	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1409999999. Total Swaps										(18,255,649)		(851,267)	(3,332,279)	XXX	20,110,778	(3,041,887)	12,285,717			28,425,315	XXX	XXX
EUR/L 22311907.87 USD-S20798277.07EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	12/16/2024	1	22,311,908	0.932160405				(123,362)		(123,362)		(123,362)			122,903		0003
EUR/L 149694.35 USD-S136422.74EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/24/2023	12/16/2024	1	149,694	0.911341944				2,534		2,534		2,534			825		0003
GBP/L 14094886.11 USD-S11300179.87GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2023	10/20/2023	1	14,094,886	0.801721971				308,238		308,238		308,238			16,497		0003
BRL/L 667232.82 USD-S4115425.31BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026	1	667,233	6.167899999				(37,055)		(37,055)		(37,055)			5,820		0003
BRL/L 645680.98 USD-S4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028	1	645,681	6.883500006				(43,004)		(43,004)		(43,004)			6,887		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO Reinv6m ACCUN 4A C XS2106570703	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	3,685,758	0.813943835				397,657		397,657		397,657			22,888		0003
EUR/L 30630.89 USD-S25023.19EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	11/27/2024	1	30,631	0.816926638				3,428		3,428		3,428			165		0003
EUR/L 3029250.00 USD-S2500000.00EUR	CLO Reinv6m BABSE 2020-1A D XS2230875408	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	1	3,029,250	0.825286787				351,039		351,039		351,039			11,156		0003
EUR/L 3335200.00 USD-S2750000.00EUR	CLO Reinv6m DRYD 2019-69A D XS1984222155	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	06/17/2024	1	3,335,200	0.824538259				377,207		377,207		377,207			14,102		0003
EUR/L 8013720.00 USD-S6600000.00EUR	CLO Reinv6m SCULE 7A B2 XS2244912049	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	07/15/2024	1	8,013,720	0.823587547				901,813		901,813		901,813			35,654		0003
EUR/L 3665100.00 USD-S3000000.00EUR	CLO Reinv6m CONTE 7A D XS2053879602	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	12/16/2024	1	3,665,100	0.818531554				400,462		400,462		400,462			20,189		0003
EUR/L 165986.62 USD-S136065.76EUR	College Square July 2021 - 7200462	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2021	11/27/2024	1	165,987	0.819739326				18,102		18,102		18,102			894		0003
GBP/L 583863.13 USD-S426333.06GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2021	12/09/2024	1	583,863	0.730193496				59,368		59,368		59,368			3,191		0003
EUR/S 9802300.00 USD-L8300000.00EUR	CLO Reinv6m DERPK 1A BE XS2223753471	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	1	9,802,300	0.846740051				(944,445)		(944,445)		(944,445)			36,098		0003
GBP/L 282300.72 USD-S210221.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/17/2021	12/09/2024	1	282,301	0.744672065				24,015		24,015		24,015			1,543		0003
EUR/S 7018800.00 USD-L6000000.00EUR	CLO Reinv6m PENTA 2020-8A C XS2249760039	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	7,018,800	0.854846982				(564,511)		(564,511)		(564,511)			31,227		0003
EUR/S 3509400.00 USD-L3000000.00EUR	CLO Reinv6m CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	3,509,400	0.854846982				(282,255)		(282,255)		(282,255)			15,614		0003
GBP/L 95657.48 USD-S71831.10GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024	1	95,657	0.75091984				7,478		7,478		7,478			485		0003
GBP/L 349881.71 USD-S254941.50GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024	1	349,882	0.728650549				36,196		36,196		36,196			1,912		0003
EUR/L 163215.02 USD-S140084.90EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	11/27/2024	1	163,215	0.858284366				11,416		11,416		11,416			880		0003
GBP/L 280888.83 USD-S212373.04GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/08/2022	12/09/2024	1	280,889	0.756075064				20,220		20,220		20,220			1,535		0003
GBP/L 308604.14 USD-S253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024	1	308,604	0.820950652				(860)		(860)		(860)			1,564		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	2,447,674	0.817102278				279,173		279,173		279,173			12,504		0003
EUR/S 2422200.00 USD-L2000000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/28/2021	10/15/2024	1	2,422,200	0.825695649				(255,071)		(255,071)		(255,071)			12,374		0003
EUR/L 2931328.32 USD-S2632055.69EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/12/2023	10/17/2023	1	2,931,328	0.897905455				146,984		146,984		146,984			3,163		0003
CHF/S 61494.66 USD-L53000.00CHF	CHF 5 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025	1	61,495	0.861863453				686		686		686			439		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRL/L 746695.78 USD-S3749383.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	11/02/2020	10/16/2023	1	746,696	5.0213				2,943		2,943		2,943			782		0003
BRL/L 643210.04 USD-S3465937.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	11/02/2020	10/15/2024	1	643,210	5.388499999				(16,596)		(16,596)		(16,596)			3,286		0003
BRL/L 736646.22 USD-S4102677.46BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	11/02/2020	04/15/2025	1	736,646	5.569400003				(27,294)		(27,294)		(27,294)			4,574		0003
EUR/L 341960.28 USD-S320240.52EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024	1	341,960	0.936484553			(3,214)		(3,214)		(3,214)			1,843		0003
GBP/L 436609.19 USD-S352075.79GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/11/2022	12/09/2024	1	436,609	0.806386577			6,689		6,689		6,689			2,386		0003
EUR/L 93065.78 USD-S87446.47EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/17/2022	08/15/2024	1	93,066	0.939620019			(770)		(770)		(770)			436		0003
EUR/L 266410.89 USD-S256472.58EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	08/24/2022	11/27/2024	1	266,411	0.962695556			(10,031)		(10,031)		(10,031)			1,436		0003
GBP/L 334812.87 USD-S270293.75GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024	1	334,813	0.807297969			4,757		4,757		4,757			1,830		0003
EUR/L 2182270.00 USD-S2000000.00EUR	CLO Reinv6m CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	2,182,270	0.91647688			46,408		46,408		46,408			8,335		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO Reinv6m GLME 1A D XS1772822513	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,639,275	0.91503866			30,760		30,760		30,760			7,492		0003
EUR/L 3278550.00 USD-S3000000.00EUR	CLO Reinv6m ALME 3A DRRN XS2114312536	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	3,278,550	0.91503866			61,520		61,520		61,520			14,985		0003
EUR/L 51558.85 USD-S46436.51EUR	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	02/09/2023	12/16/2024	1	51,559	0.900650616			1,467		1,467		1,467			284		0003
EUR/L 2349165.00 USD-S2100000.00EUR	CLO Reinv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4ROTD8PU41	03/21/2023	10/15/2026	1	2,349,165	0.893934653			41,354		20,358		41,354			20,492		0003
GBP/S 18963.93 USD-L15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024	1	18,964	0.800543453			(420)		(420)		(420)			96		0003
GBP/L 254967.42 USD-S200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024	1	254,967	0.787879251			9,589		9,589		9,589			1,292		0003
EUR/L 6983517.09 USD-S6188455.30EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	6,983,517	0.886151665			434,256		434,256		434,256			9,497		0003
EUR/L 1564609.56 USD-S1462703.04EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	1	1,564,610	0.934867763			11,437		11,437		11,437			3,863		0003
GBP/L 140580.87 USD-S100000.00GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025	1	140,581	0.711334337			16,819		16,819		16,819			1,014		0003
EUR/L 28178422.17 USD-S23066815.79EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024	1	28,178,422	0.818598559			3,382,219		3,382,219		3,382,219			115,901		0003
EUR/L 5528637.00 USD-S4500000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	5,528,637	0.813943835			596,486		596,486		596,486			34,332		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	9,907,600	0.807460939			1,055,993		1,055,993		1,055,993			70,821		0003
GBP/L 2180808.45 USD-S1560730.30GBP	Patrizia London - 7200445	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/03/2021	10/28/2025	1	2,180,808	0.715665927			250,499		250,499		250,499			15,724		0003
EUR/L 26651937.50 USD-S21500000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4ROTD8PU41	11/05/2021	10/21/2026	1	26,651,938	0.806695573			2,466,608		2,466,608		2,466,608			233,120		0003
EUR/S 4737200.00 USD-L4000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	4,737,200	0.844380647			(408,717)		(408,717)		(408,717)			24,200		0003
GBP/L 3269158.36 USD-S2441674.78GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025	1	3,269,158	0.746881769			262,987		262,987		262,987			23,571		0003
GBP/L 529285.88 USD-S395934.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024	1	529,286	0.748055059			43,129		43,129		43,129			2,682		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 915097.43 USD-S724600.07GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/18/2022	10/09/2024	1	915,097	0.79182833				30,002		30,002		30,002			4,638		0003
GBP/L 712603.53 USD-S574886.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	10/09/2024	1	712,604	0.806740699				10,383		10,383		10,383			3,611		0003
GBP/L 5332281.02 USD-S4317654.28GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024	1	5,332,281	0.809719942				59,081		59,081		59,081			21,118		0003
GBP/L 640227.36 USD-S573115.53GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024	1	640,227	0.895175005				(59,830)		(59,830)		(59,830)			3,245		0003
EUR/L 141532.63 USD-S139731.49EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2022	08/15/2024	1	141,533	0.98727403				(8,408)		(8,408)		(8,408)			663		0003
GBP/S 10056763.63 USD-L8181818.18GBP	The Standard Hotel - 7200351	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2022	10/07/2024	1	10,056,764	0.813563735				(62,608)		(62,608)		(62,608)			50,832		0003
EUR/L 4092375.51 USD-S3757834.31EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/09/2022	06/03/2024	1	4,092,376	0.918252565				73,140		73,140		73,140			16,832		0003
GBP/L 587799.92 USD-S478352.80GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024	1	587,800	0.813802084				3,582		3,582		3,582			2,328		0003
EUR/L 7338372.39 USD-S6611741.95EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/13/2023	08/15/2024	1	7,338,372	0.90098207				243,559		243,559		243,559			34,356		0003
GBP/L 67232.44 USD-S54250.16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	10/09/2024	1	67,232	0.806904524				966		966		966			341		0003
EUR/L 58867.80 USD-S54119.41EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2023	08/15/2024	1	58,868	0.919338076				794		794		794			276		0003
BRL/L 695207.36 USD-S4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2026	1	695,207	5.950399993				(34,466)		(34,466)		(34,466)			5,543		0003
BRL/L 595443.82 USD-S4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030	1	595,444	7.889900008				(43,232)		(43,232)		(43,232)			7,617		0003
BRL/L 241558.58 USD-S2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031	1	241,559	8.739699993				(18,113)		(18,113)		(18,113)			3,426		0003
EUR/L 6119125.00 USD-S5000000.00EUR	CLO ReInv6m ANCHE 3A D XS2063531987	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	6,119,125	0.817110289				667,777		667,777		667,777			34,829		0003
EUR/L 605850.00 USD-S500000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	1	605,850	0.825286787				70,208		70,208		70,208			2,231		0003
EUR/L 4846800.00 USD-S4000000.00EUR	CLO ReInv6m DERPK 1A A2BE XS2223752747	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	1	4,846,800	0.825286787				561,663		561,663		561,663			17,849		0003
EUR/L 5888870.00 USD-S4850000.00EUR	CLO ReInv6m CORDA 18A D XS2237426536	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	1	5,888,870	0.823587547				662,696		662,696		662,696			26,200		0003
EUR/L 3644816.10 USD-S3000000.00EUR	CLO ReInv6m CORDA 18A C XS2237426023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	07/15/2024	1	3,644,816	0.823086794				412,039		412,039		412,039			16,216		0003
EUR/S 10946700.00 USD-L9000000.00EUR	CLO ReInv6m HARVT 24A CE XS2197895720	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	01/16/2024	1	10,946,700	0.822165584				(1,381,445)		(1,381,445)		(1,381,445)			29,773		0003
EUR/L 233590.45 USD-S192874.62EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	11/27/2024	1	233,590	0.825695657				24,063		24,063		24,063			1,259		0003
EUR/S 4182035.00 USD-L3575000.00EUR	CLO ReInv6m AVOCA 20A D1 XS1970751555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	4,182,035	0.854846982				(336,354)		(336,354)		(336,354)			18,606		0003
EUR/S 2770092.00 USD-L2340000.00EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	2,770,092	0.844737287				(237,993)		(237,993)		(237,993)			14,151		0003
EUR/S 1758300.00 USD-L1500000.00EUR	CLO ReInv6m BECLO 8A C1 XS1984237773	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024	1	1,758,300	0.853096741				(150,936)		(150,936)		(150,936)			7,823		0003
EUR/S 2813280.00 USD-L2400000.00EUR	CLO ReInv6m BECLO 8A D1 XS1984239712	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024	1	2,813,280	0.853096741				(241,498)		(241,498)		(241,498)			12,517		0003
GBP/L 254389.75 USD-S214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024	1	254,390	0.841762885				(7,176)		(7,176)		(7,176)			1,289		0003
GBP/L 298708.28 USD-S258074.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024	1	298,708	0.863968217				(16,427)		(16,427)		(16,427)			1,632		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 257263.72 USD-S222027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/14/2022	10/09/2024	1	257,264	0.863036148				(13,942)		(13,942)		(13,942)			1,304		0003
EUR/L 181032.81 USD-S177239.88EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/19/2022	11/27/2024	1	181,033	0.979048384				(10,007)		(10,007)		(10,007)			976		0003
GBP/L 433904.54 USD-S362463.07GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/15/2022	12/09/2024	1	433,905	0.835352103				(8,700)		(8,700)		(8,700)			2,371		0003
GBP/L 327870.24 USD-S264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024	1	327,870	0.806503634				4,872		4,872		4,872			1,662		0003
GBP/L 39874071.11 USD-S33297590.26GBP	Johnson Estate 7200412	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	39,874,071	0.835068738				(775,655)		(775,655)		(775,655)			104,355		0003
EUR/L 2013770.18 USD-S1814370.83EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/13/2023	08/15/2024	1	2,013,770	0.900982072				66,837		66,837		66,837			9,428		0003
EUR/L 308287.32 USD-S275990.87EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2023	11/27/2024	1	308,287	0.895239123				10,808		10,808		10,808			1,661		0003
GBP/L 315386.88 USD-S252556.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	10/09/2024	1	315,387	0.800782265				6,891		6,891		6,891			1,598		0003
EUR/L 221123.96 USD-S197883.00EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	11/27/2024	1	221,124	0.894896238				7,834		7,834		7,834			1,192		0003
GBP/L 166398.04 USD-S136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2023	10/09/2024	1	166,398	0.818404291				54		54		54			843		0003
EUR/L 680732.83 USD-S618960.57EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/27/2023	11/27/2024	1	680,733	0.909256235				13,580		13,580		13,580			3,668		0003
GBP/L 167908.06 USD-S134675.53GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024	1	167,908	0.802079007				3,412		3,412		3,412			752		0003
EUR/L 26704.62 USD-S24263.60EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/19/2023	08/15/2024	1	26,705	0.908591847				668		668		668			125		0003
GBP/L 1697801.80 USD-S1307318.76GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	10/17/2023	1	1,697,802	0.770006699				102,851		102,851		102,851			1,832		0003
EUR/L 3428408.57 USD-S3058293.85EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/20/2023	10/17/2023	1	3,428,409	0.892044745				193,164		193,164		193,164			3,699		0003
EUR/L 627651.20 USD-S552826.18EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/21/2023	11/27/2024	1	627,651	0.880785666				31,782		31,782		31,782			3,382		0003
GBP/L 24954447.30 USD-S19533049.43GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	1	24,954,447	0.782748229				1,120,769		1,120,769		1,120,769			41,305		0003
EUR/L 12847957.75 USD-S11634217.96EUR	Coupon Hedge RML CLO ReInv6m OZLME 5A	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/07/2023	11/09/2023	1	12,847,958	0.905530528				528,485		528,485		528,485			21,266		0003
BRL/L 1116663.42 USD-S5624075.31BRL	CN-CN 1/14/32 XS1904642961	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/16/2023	1	1,116,663	5.036499996				1,041		1,041		1,041			1,169		0003
BRL/L 1104249.32 USD-S5741765.19BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2024	1	1,104,249	5.199700001				(11,412)		(11,412)		(11,412)			4,067		0003
BRL/L 968463.55 USD-S5198906.02BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2024	1	968,464	5.368199991				(21,441)		(21,441)		(21,441)			4,947		0003
BRL/L 1015960.55 USD-S5860466.86BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2025	1	1,015,961	5.768400023				(47,784)		(47,784)		(47,784)			7,262		0003
BRL/L 886725.93 USD-S7046988.31BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2030	1	886,726	7.947199999				(69,727)		(69,727)		(69,727)			11,343		0003
BRL/L 331376.01 USD-S3045975.11BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2032	1	331,376	9.19189989				(29,045)		(29,045)		(29,045)			4,844		0003
EUR/L 7449180.00 USD-S6000000.00EUR	CLO ReInv6m HNLY 4A D XS2291283294	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/20/2021	01/26/2026	1	7,449,180	0.805457782				777,368		777,368		777,368			56,805		0003
EUR/L 26006281.25 USD-S21250000.00EUR	CLO ReInv6m RRME 3A DN XS2060707655	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	26,006,281	0.817110289				2,838,051		2,838,051		2,838,051			148,024		0003
EUR/L 5528637.00 USD-S4500000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	5,528,637	0.813943835				596,486		596,486		596,486			34,332		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3685758.00 USD-S3000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	3,685,758	0.813943835				397,657		397,657		397,657			22,888		0003
EUR/L 2948606.40 USD-S2400000.00EUR	CLO Reinv6m VOYE 3A C XS2125181581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,948,606	0.813943835				318,126		318,126		318,126			18,310		0003
EUR/L 9597987.50 USD-S7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	9,597,988	0.807460939				1,022,993		1,022,993		1,022,993			68,608		0003
EUR/S 9102165.75 USD-L7500000.00EUR	CLO Reinv6m BILB 2A CN XS1941078625	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	05/15/2024	1	9,102,166	0.823979722				(1,051,702)		(1,051,702)		(1,051,702)			35,970		0003
EUR/L 2464000.00 USD-S2000000.00EUR	CLO Reinv6m ARBR 4A DRR XS2309835267	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026	1	2,464,000	0.811688312				243,146		243,146		243,146			18,668		0003
EUR/S 4659824.00 USD-L4000000.00EUR	CLO Reinv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	1	4,659,824	0.858401519				(408,600)		(408,600)		(408,600)			12,674		0003
EUR/L 994463.66 USD-S995359.48EUR	Hispania Hotel Portfolio - 7200391 .	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2022	08/15/2024	1	994,464	1.000900807				(73,619)		(73,619)		(73,619)			4,656		0003
GBP/L 1059417.50 USD-S883680.05GBP	Chiswick High Street July 2021 - 7200450 .	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/22/2022	10/09/2024	1	1,059,418	0.834118796				(19,993)		(19,993)		(19,993)			5,369		0003
GBP/L 998323.89 USD-S805151.86GBP	Chiswick High Street July 2021 - 7200450 .	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024	1	998,324	0.806503649				14,835		14,835		14,835			5,060		0003
EUR/L 1406574.00 USD-S1300000.00EUR	CLO Reinv6m DRYD 2017-51X B1-B1 XS1584045162	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	1	1,406,574	0.924231502				30,547		30,547		30,547			2,050		0003
EUR/L 233829.75 USD-S213819.98EUR	Hispania Hotel Portfolio - 7200391 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	08/15/2024	1	233,830	0.914425902				4,388		4,388		4,388			1,095		0003
GBP/L 506661.23 USD-S414653.72GBP	Chiswick High Street July 2021 - 7200450 .	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2023	10/09/2024	1	506,661	0.818404282				164		164		164			2,568		0003
EUR/L 1127890.00 USD-S1000000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	01/18/2028	1	1,127,890	0.886611283				19,692		1,695		19,692			11,700		0003
GBP/L 909676.55 USD-S723803.75GBP	Chiswick High Street July 2021 - 7200450 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024	1	909,677	0.795671549				25,554		25,554		25,554			4,610		0003
EUR/L 28309876.14 USD-S25419592.24EUR	Coupon Hedge CMIL Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/12/2023	10/17/2023	1	28,309,876	0.897905456				1,419,524		1,419,524		1,419,524			30,548		0003
EUR/L 1591562.50 USD-S1375000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592 ...	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027	1	1,591,563	0.863930886				77,542		41,050		77,542			15,986		0003
GBP/L 1096312.48 USD-S843960.00GBP	Chiswick High Street July 2021 - 7200450 .	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2023	10/09/2024	1	1,096,312	0.769817014				65,420		65,420		65,420			5,556		0003
EUR/L 3741383.02 USD-S3337481.06EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	1	3,741,383	0.892044744				210,798		210,798		210,798			4,037		0003
EUR/L 9080831.85 USD-S8375721.72EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	9,080,832	0.922351813				203,429		203,429		203,429			18,562		0003
GBP/L 4538320.89 USD-S3700664.40GBP	Coupon Hedge CMIL At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	1	4,538,321	0.815425901				23,242		23,242		23,242			5,939		0003
EUR/L 5586885.00 USD-S4500000.00EUR	CLO Reinv6m PRVD 5A B2 XS2303834993	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/20/2021	02/17/2026	1	5,586,885	0.805457782				578,052		578,052		578,052			43,152		0003
EUR/L 1835737.50 USD-S1500000.00EUR	CLO Reinv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	1,835,738	0.817110289				200,333		200,333		200,333			10,449		0003
EUR/L 10411800.00 USD-S8400000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026	1	10,411,800	0.806776926				965,126		965,126		965,126			90,825		0003
EUR/S 4737200.00 USD-L4000000.00EUR	CLO Reinv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	4,737,200	0.844380647				(408,717)		(408,717)		(408,717)			24,200		0003
EUR/L 826599.00 USD-S744348.49EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026	1	826,599	0.90049527				4,629		4,629		4,629			6,879		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 863924.40 USD-S718745.08GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY 549300	03/15/2023	10/09/2024	1	863,924	0.831953676				(14,019)		(14,019)		(14,019)			4,378		0003
GBP/S 48920.37 USD-L40360.47GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S60X2D1J857QP30	03/16/2023	10/09/2024	1	48,920	0.825023809				380		380		380			248		0003
EUR/L 1988121.80 USD-S1774000.00EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/20/2023	07/15/2027	1	1,988,122	0.892299456				26,783		3,578		26,783			19,357		0003
GBP/S 57742.78 USD-L46225.61GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024	1	57,743	0.800543548				(1,278)		(1,278)		(1,278)			293		0003
EUR/L 108030.30 USD-S98155.47EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	08/15/2024	1	108,030	0.908592034				2,703		2,703		2,703			506		0003
EUR/S 2399346.05 USD-L2191647.96EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	06/03/2024	1	2,399,346	0.913435542				(55,244)		(55,244)		(55,244)			9,869		0003
EUR/L 307382.14 USD-S277079.86EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	08/15/2024	1	307,382	0.901418215				10,058		10,058		10,058			1,439		0003
EUR/L 27370398.50 USD-S24363720.48EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	27,370,399	0.890148548				1,597,010		1,597,010		1,597,010			29,534		0003
GBP/L 1402595.35 USD-S1106671.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA 549300	B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024	1	1,402,595	0.789016882				50,802		50,802		50,802			7,108		0003
GBP/L 393964.21 USD-S316569.34GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025	1	393,964	0.803548475				8,003		8,003		8,003			2,841		0003
GBP/L 133930650.18 USD-S107351708.94GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2023	10/20/2023	1	133,930,650	0.801546986				2,957,496		2,957,496		2,957,496			156,753		0003
EUR/S 226583.07 USD-L209289.48EUR	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024	1	226,583	0.923676601				(3,490)		(3,490)		(3,490)			778		0003
EUR/L 1255284.59 USD-S1173525.10EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/22/2023	12/28/2023	1	1,255,285	0.934867766				9,176		9,176		9,176			3,099		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,228,586	0.813943835				132,552		132,552		132,552			7,629		0003
SEK/L 17538308.37 USD-S173716944.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2022	05/15/2026	1	17,538,308	9.905000003				989,511		989,511		989,511			142,067		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300	I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2034	1	424,655	0.673763651			43,206		43,206		43,206			6,950		0003
GBP/S 1686089.46 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300	I7331LVCZKQKX5T7XV54	07/19/2022	01/16/2024	1	1,686,089	0.824392793			10,883		10,883		10,883			4,586		0003
EUR/S 944471.98 USD-L844491.00EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	12/16/2024	1	944,472	0.894140872				(33,513)		(33,513)		(33,513)			5,203		0003
BRL/L 735204.74 USD-S3827843.48BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2024	1	735,205	5.206500002				(8,542)		(8,542)		(8,542)			2,707		0003
BRL/L 678612.88 USD-S3906977.93BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2025	1	678,613	5.757299994				(30,674)		(30,674)		(30,674)			4,851		0003
BRL/L 662753.06 USD-S4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/16/2029	1	662,753	7.336000003				(43,966)		(43,966)		(43,966)			7,805		0003
BRL/L 259465.54 USD-S2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2031	1	259,466	8.447000014				(19,260)		(19,260)		(19,260)			3,564		0003
EUR/L 1682759.38 USD-S1375000.00EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	1,682,759	0.817110287				183,639		183,639		183,639			9,578		0003
EUR/L 1996566.00 USD-S1650000.00EUR	CLO ReInv6m HARVT 24A B2E XS2197895134	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024	1	1,996,566	0.826418961				242,936		242,936		242,936			5,430		0003
EUR/L 10905300.00 USD-S9000000.00EUR	CLO ReInv6m DERPK 1A CE XS2223753984	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	1	10,905,300	0.825286787				1,263,741		1,263,741		1,263,741			40,160		0003
EUR/L 6129500.00 USD-S5000000.00EUR	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	11/15/2024	1	6,129,500	0.815727221				697,389		697,389		697,389			32,561		0003
EUR/L 1821300.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 8A C1 XS1984237773	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	1	1,821,300	0.823587547				204,958		204,958		204,958			8,103		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1396330.00 USD-S1150000.00EUR	CLO ReInv6m VOYE 4A D XS2249878971	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	1	1,396,330	0.823587547				157,134		157,134		157,134			6,212		0003
EUR/L 972560.00 USD-S800000.00EUR	CLO ReInv6m CORDA 15A D XS2025846085	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	08/15/2024	1	972,560	0.822571358				108,791		108,791		108,791			4,553		0003
EUR/L 86345.27 USD-S71277.26EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	11/27/2024	1	86,345	0.825491194				8,913		8,913		8,913			465		0003
EUR/S 4724000.00 USD-L4000000.00EUR	CLO ReInv6m DERPK 1A A2BE XS2223752747	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	1	4,724,000	0.846740051				(455,154)		(455,154)		(455,154)			17,397		0003
GBP/L 19936.02 USD-S14822.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024	1	19,936	0.74350096				1,730		1,730		1,730			101		0003
GBP/S 1681388.89 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	1	1,681,389	0.826036676				14,455		14,455		14,455			5,188		0003
GBP/S 1577222.22 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024	1	1,577,222	0.88059176				118,828		118,828		118,828			5,334		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2026	1	289,247	0.720435139				31,159		31,159		31,159			2,381		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2028	1	298,504	0.708842807				32,684		32,684		32,684			3,240		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	02/18/2048	1	2,323,177	0.598318724				192,539		192,539		192,539			57,381		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2033	1	399,186	0.679624852				41,127		41,127		41,127			6,221		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2038	1	503,099	0.640614988				50,891		50,891		50,891			9,650		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	02/18/2048	1	1,572,410	0.584658559				140,808		140,808		140,808			38,838		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2043	1	597,932	0.618276251				52,517		52,517		52,517			13,276		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2044	1	615,818	0.612594953				53,683		53,683		53,683			14,017		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2045	1	626,151	0.613008034				52,432		52,432		52,432			14,592		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2047	1	823,308	0.607791892				66,074		66,074		66,074			20,053		0003
GBP/S 1759875.14 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	11/15/2023	1	1,759,875	0.789197465				(65,138)		(65,138)		(65,138)			3,124		0003
EUR/L 500892.52 USD-S448430.22EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2022	07/07/2026	1	500,893	0.895262361				5,350		5,350		5,350			4,168		0003
GBP/S 1123914.81 USD-L915128.29GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/13/2023	02/20/2024	1	1,123,915	0.814232789				(6,517)		(6,517)		(6,517)			3,517		0003
GBP/S 1721944.45 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024	1	1,721,944	0.806581705				(25,608)		(25,608)		(25,608)			7,239		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024	1	1,721,806	0.806646768				(25,338)		(25,338)		(25,338)			8,796		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	1	1,721,806	0.806646768				(25,867)		(25,867)		(25,867)			9,452		0003
EUR/L 1128051.26 USD-S1021724.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	1	1,128,051	0.905742954				22,988		22,988		22,988			6,647		0003
EUR/L 2201418.21 USD-S1976665.42EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/12/2023	10/17/2023	1	2,201,418	0.897905455				110,384		110,384		110,384			2,375		0003
GBP/L 12477223.66 USD-S9766524.72GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	1	12,477,224	0.782748229				560,385		560,385		560,385			20,652		0003
GBP/S 1765884.08 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024	1	1,765,884	0.787141136				(68,338)		(68,338)		(68,338)			9,381		0003
EUR/S 268463.90 USD-L247973.82EUR	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024	1	268,464	0.923676591				(4,135)		(4,135)		(4,135)			921		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 5782000.00 USD-S5000000.00GBP	TWRBG 2022-1X B 50136423	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/01/2022	03/20/2026	1	5,782,000	0.864752681				(278,571)		(278,571)		(278,571)			45,447		0003
GBP/L 87470.42 USD-S63735.37GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024	1	87,470	0.728650554				9,049		9,049		9,049			478		0003
GBP/L 58142.36 USD-S43856.20GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2022	12/09/2024	1	58,142	0.754289988				4,305		4,305		4,305			318		0003
GBP/L 107723.88 USD-S89627.99GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024	1	107,724	0.83015984				(1,721)		(1,721)		(1,721)			589		0003
GBP/L 2078406.00 USD-S1800000.00GBP	LMMC 2021-FL1 C - 50136442	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026	1	2,078,406	0.866048308				(101,959)		(101,959)		(101,959)			16,836		0003
GBP/L 2086689.91 USD-S1700463.61GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	1	2,086,690	0.814909586				10,878		10,878		10,878			5,152		0003
EUR/L 1092850.00 USD-S1000000.00EUR	CLO Reinv6m ALME 3A DRRN XS2114312536	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,092,850	0.91503866				20,507		20,507		20,507			4,995		0003
EUR/L 2251600.00 USD-S2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028	1	2,251,600	0.888257239				30,195		(1,959)		30,195			23,563		0003
EUR/L 2181308.18 USD-S1944996.89EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	1	2,181,308	0.891665335				123,775		123,775		123,775			2,354		0003
EUR/L 2884705.31 USD-S2666000.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	2,884,705	0.924184523				42,870		42,870		42,870			9,901		0003
EUR/L 4247130.00 USD-S3350000.00EUR	CLO Reinv6m HNLY 5A C XS2366719172	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/02/2021	10/26/2026	1	4,247,130	0.788767944				465,623		465,623		465,623			37,232		0003
EUR/L 3762900.00 USD-S3000000.00EUR	CLO Reinv6m AVOCA 24A CR XS2344781500	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/12/2021	07/15/2026	1	3,762,900	0.797257434				397,040		397,040		397,040			31,436		0003
GBP/L 193079.77 USD-S145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024	1	193,080	0.755286999				14,948		14,948		14,948			979		0003
GBP/L 308604.14 USD-S253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024	1	308,604	0.820950652				(860)		(860)		(860)			1,564		0003
EUR/L 2739885.60 USD-S2648000.00EUR	Dommi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	06/15/2026	1	2,739,886	0.966463709				(158,419)		(158,419)		(158,419)			22,550		0003
GBP/L 4109586.00 USD-S3540000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/26/2022	03/17/2025	1	4,109,586	0.861400637				(210,878)		(210,878)		(210,878)			24,854		0003
GBP/L 315386.88 USD-S252556.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	10/09/2024	1	315,387	0.800782265				6,891		6,891		6,891			1,598		0003
EUR/S 2240200.00 USD-L2000000.00EUR	CLO Reinv6m HNLY 6A D XS2401084376	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2023	12/10/2026	1	2,240,200	0.892777431				(20,399)		(17,963)		(20,399)			20,028		0003
EUR/L 367845.80 USD-S328697.88EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	367,846	0.893575188				12,337		12,337		12,337			2,168		0003
GBP/L 851547.33 USD-S686537.94GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/02/2023	02/18/2025	1	851,547	0.806224053				13,529		13,529		13,529			5,018		0003
GBP/L 298756.62 USD-S237712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024	1	298,757	0.79567154				8,392		8,392		8,392			1,514		0003
EUR/L 1343345.47 USD-S1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/21/2023	02/24/2025	1	1,343,345	0.903802839				29,869		29,869		29,869			7,963		0003
GBP/L 360051.72 USD-S277173.94GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2023	10/09/2024	1	360,052	0.769817014				21,485		21,485		21,485			1,825		0003
EUR/L 4660433.12 USD-S4129850.57EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	4,660,433	0.886151665				289,799		289,799		289,799			6,338		0003
EUR/L 7066511.42 USD-S6303644.38EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	1	7,066,511	0.892044745				398,143		398,143		398,143			7,625		0003
GBP/L 460641.36 USD-S363453.81GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024	1	460,641	0.789016883				16,684		16,684		16,684			2,335		0003
EUR/L 393131.60 USD-S359747.07EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025	1	393,132	0.915080523				4,041		4,041		4,041			2,317		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8542500.00 USD-S7500000.00EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	04/18/2028	1	8,542,500	0.877963126				224,242		58,116		224,242			91,143		0003
SEK/L 1734786.31 USD-S17530015.62SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/16/2022	05/15/2026	1	1,734,786	10.10499998				68,856		68,856		68,856			14,052		0003
GBP/L 39863274.87 USD-S32374423.28GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2022	02/20/2024	1	39,863,275	0.812136569				333,173		333,173		333,173			124,757		0003
GBP/S 1457328.26 USD-L1167600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	1	1,457,328	0.801192176				(31,389)		(31,389)		(31,389)			5,367		0003
GBP/S 277586.34 USD-L222400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	1	277,586	0.801192162				(5,979)		(5,979)		(5,979)			1,022		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024	1	1,721,806	0.806646768				(25,542)		(25,542)		(25,542)			6,804		0003
SEK/S 54334.46 USD-L551326.37SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	05/15/2026	1	54,334	10.1469007				(1,966)		(1,966)		(1,966)			440		0003
GBP/S 378921.96 USD-L303672.03GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026	1	378,922	0.80141048				(7,857)		(7,857)		(7,857)			3,153		0003
EUR/L 6061627.65 USD-S5371521.43EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	6,061,628	0.886151664				376,930		376,930		376,930			8,243		0003
GBP/S 710724.43 USD-L559449.33GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026	1	710,724	0.787153651				(25,600)		(25,600)		(25,600)			5,914		0003
GBP/L 28189772.29 USD-S22600359.79GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2023	10/20/2023	1	28,189,772	0.801721971				616,477		616,477		616,477			32,993		0003
EUR/L 100575.93 USD-S90870.92EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026	1	100,576	0.90350564				269		269		269			837		0003
GBP/L 71678.04 USD-S54803.71GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2022	12/09/2024	1	71,678	0.764581593				4,460		4,460		4,460			392		0003
GBP/L 63237.39 USD-S51121.58GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2022	12/09/2024	1	63,237	0.808407494				813		813		813			346		0003
EUR/L 2201050.00 USD-S2000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026	1	2,201,050	0.908657232				(12,168)		(12,168)		(12,168)			19,200		0003
GBP/L 268743.48 USD-S210729.62GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/24/2023	12/09/2024	1	268,743	0.784129237				11,421		11,421		11,421			1,469		0003
GBP/L 418601.30 USD-S341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	1	418,601	0.815425896				2,144		2,144		2,144			548		0003
EUR/L 3718875.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026	1	3,718,875	0.806695573				344,178		344,178		344,178			32,528		0003
EUR/L 149181.71 USD-S126645.52EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/27/2024	1	149,182	0.848934631				11,850		11,850		11,850			804		0003
EUR/S 2912625.00 USD-L2500000.00EUR	CLO ReInv6m BABSE 2020-1A D XS2230875408	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	1	2,912,625	0.85833226				(244,596)		(244,596)		(244,596)			10,726		0003
EUR/S 1165050.00 USD-L1000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	1	1,165,050	0.85833226				(97,839)		(97,839)		(97,839)			4,290		0003
EUR/L 201724.42 USD-S170116.73EUR	College Square July 2021 - 7200462	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024	1	201,724	0.843312525				17,174		17,174		17,174			1,087		0003
GBP/L 232569.43 USD-S175424.80GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2022	12/09/2024	1	232,569	0.75429002				17,218		17,218		17,218			1,271		0003
GBP/L 430895.50 USD-S358511.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024	1	430,896	0.832015976				(6,884)		(6,884)		(6,884)			2,355		0003
GBP/L 1316911.17 USD-S1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	01/22/2024	1	1,316,911	0.827814575				(14,036)		(14,036)		(14,036)			3,680		0003
EUR/L 34986.24 USD-S34541.01EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2022	08/15/2024	1	34,986	0.98727414				(2,078)		(2,078)		(2,078)			164		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9795.50 USD-S9244.96EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/10/2022	12/16/2024	1	9,796	0.94379664				(177)		(177)		(177)			54		0003
EUR/L 2163960.00 USD-$2000000.00EUR	CLO ReInv6m CONTE 4A CR XS2294716357	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	1	2,163,960	0.924231502				46,995		46,995		46,995			3,153		0003
EUR/L 1745816.00 USD-$1600000.00EUR	CLO ReInv6m AVOCA 14A B2R XS1701395938	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,745,816	0.91647688				37,127		37,127		37,127			6,668		0003
EUR/L 1363918.75 USD-$1250000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,363,919	0.91647688				29,005		29,005		29,005			5,210		0003
EUR/L 57801.68 USD-$52855.35EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	08/15/2024	1	57,802	0.914425844				1,085		1,085		1,085			271		0003
GBP/S 22139.43 USD-L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	10/09/2024	1	22,139	0.804757846				(376)		(376)		(376)			112		0003
GBP/L 259744.38 USD-$211467.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024	1	259,744	0.814138654				1,520		1,520		1,520			1,419		0003
EUR/L 286925.90 USD-$263391.84EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	11/27/2024	1	286,926	0.917978614				3,027		3,027		3,027			1,546		0003
EUR/L 1127000.00 USD-$1000000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	1	1,127,000	0.887311446				19,692		3,138		19,692			11,450		0003
GBP/L 75534.99 USD-$60661.95GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	07/19/2024	1	75,535	0.803097346				1,441		1,441		1,441			338		0003
GBP/L 298756.62 USD-$237712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024	1	298,757	0.79567154				8,392		8,392		8,392			1,514		0003
GBP/L 411398.44 USD-$330969.67GBP	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024	1	411,398	0.804499089				7,251		7,251		7,251			2,248		0003
EUR/L 61368.50 USD-$55874.42EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2023	12/16/2024	1	61,369	0.91047394				1,096		1,096		1,096			338		0003
GBP/L 654899.97 USD-$517364.76GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024	1	654,900	0.789990508				23,145		23,145		23,145			3,579		0003
EUR/L 657323.34 USD-$589289.83EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/26/2023	11/27/2024	1	657,323	0.896499172				22,152		22,152		22,152			3,542		0003
EUR/L 5748619.61 USD-$5117125.40EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	5,748,620	0.890148548				335,421		335,421		335,421			6,203		0003
GBP/L 535975.25 USD-$408766.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	10/20/2023	1	535,975	0.76266016				37,264		37,264		37,264			627		0003
GBP/L 360218.18 USD-$289177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	10/09/2024	1	360,218	0.802784052				6,989		6,989		6,989			1,826		0003
GBP/L 1271345.96 USD-$1022623.48GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024	1	1,271,346	0.804362866				22,619		22,619		22,619			6,948		0003
GBP/L 2678477.59 USD-$2184100.00GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	1	2,678,478	0.8154259				13,717		13,717		13,717			3,505		0003
BRL/L 1031062.91 USD-$6205142.82BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2026	1	1,031,063	6.018200015				(62,129)		(62,129)		(62,129)			8,220		0003
BRL/L 998916.22 USD-$6654480.19BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2027	1	998,916	6.661700007				(66,311)		(66,311)		(66,311)			10,044		0003
BRL/L 413372.82 USD-$3408754.97BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2030	1	413,373	8.246200053				(33,358)		(33,358)		(33,358)			5,487		0003
BRL/L 357220.52 USD-$3166724.18BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2031	1	357,221	8.864899978				(30,815)		(30,815)		(30,815)			5,067		0003
EUR/L 3071465.00 USD-$2500000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	3,071,465	0.813943835				331,381		331,381		331,381			19,073		0003
EUR/L 7260240.00 USD-$6000000.00EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024	1	7,260,240	0.826418961				883,403		883,403		883,403			19,746		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4840160.00 USD-S4000000.00EUR	CLO Reinv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024	1	4,840,160	0.826418961				588,936		588,936		588,936			13,164		0003
EUR/L 1649358.31 USD-S1348396.26EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	1,649,358	0.817527794				167,563		167,563		167,563			10,791		0003
EUR/L 311760.50 USD-S260017.10EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025	1	311,761	0.834028365				26,537		26,537		26,537			2,040		0003
EUR/S 7102800.00 USD-L6000000.00EUR	CLO Reinv6m AVOCA 17A CR XS2051458342	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	7,102,800	0.844737287				(610,237)		(610,237)		(610,237)			36,284		0003
GBP/L 587903.78 USD-S444036.09GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024	1	587,904	0.755287013				45,516		45,516		45,516			2,980		0003
EUR/L 15555400.00 USD-S14000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027	1	15,555,400	0.900009				(103,356)		(103,356)		(103,356)			153,570		0003
EUR/L 4140043.20 USD-S3989742.19EUR	Hispania Portfolio - 7200335	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	08/15/2024	1	4,140,043	0.963695787				(141,200)		(141,200)		(141,200)			19,382		0003
EUR/L 178264.73 USD-S165778.31EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2022	08/15/2024	1	178,265	0.929955746				374		374		374			835		0003
EUR/L 3273405.00 USD-S3000000.00EUR	CLO Reinv6m DRYD 2017-56X D-D 1/15/32 XS1712176798	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	3,273,405	0.91647688				69,612		69,612		69,612			12,503		0003
EUR/L 3814046.50 USD-S3490000.00EUR	CLO Reinv6m ALME 3A DRRN XS2114312536	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	3,814,047	0.91503866				71,569		71,569		71,569			17,432		0003
GBP/L 704872.46 USD-S576299.94GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025	1	704,872	0.817594633				1,742		1,742		1,742			5,082		0003
GBP/L 12180982.54 USD-S9933766.00GBP	CML Standard Hotel - 7200351	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	10/07/2024	1	12,180,983	0.815514345				46,808		46,808		46,808			61,569		0003
GBP/S 67411.79 USD-L54250.16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	10/09/2024	1	67,412	0.804757743				(1,145)		(1,145)		(1,145)			342		0003
GBP/L 765045.98 USD-S613543.65GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	10/09/2024	1	765,046	0.801969641				15,605		15,605		15,605			3,877		0003
EUR/L 13571053.71 USD-S12100838.17EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	1	13,571,054	0.891665336				770,070		770,070		770,070			14,644		0003
EUR/L 3724590.00 USD-S3000000.00EUR	CLO Reinv6m PRVD 5A D XS2303836261	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/20/2021	02/17/2026	1	3,724,590	0.805457782				385,368		385,368		385,368			28,768		0003
EUR/L 4840800.00 USD-S4000000.00EUR	CLO Reinv6m CGMSE 2019-1A BR XS2320698058	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	03/15/2024	1	4,840,800	0.826309701				564,369		564,369		564,369			16,372		0003
EUR/S 1184300.00 USD-L1000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	1,184,300	0.844380647				(102,179)		(102,179)		(102,179)			6,050		0003
EUR/L 5653523.52 USD-S5086390.93EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026	1	5,653,524	0.89968511				36,109		36,109		36,109			47,046		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2029	1	333,277	0.703358545				35,925		35,925		35,925			3,983		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/17/2030	1	344,378	0.698104637				36,538		36,538		36,538			4,463		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/16/2031	1	353,107	0.691180546				37,273		37,273		37,273			4,904		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2035	1	437,332	0.667913437				43,866		43,866		43,866			7,484		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/16/2036	1	456,698	0.655694704				47,093		47,093		47,093			8,144		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2037	1	478,033	0.648298215				48,795		48,795		48,795			8,853		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2039	1	525,463	0.632751204				52,799		52,799		52,799			10,416		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2040	1	536,201	0.637511161				49,235		49,235		49,235			10,963		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/02/2021	06/17/2047	1	1,066,691	0.607422707				85,803		85,803		85,803			25,980		0003
GBP/S 1759611.25 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/27/2022	12/15/2023	1	1,759,611	0.789315822				(64,418)		(64,418)		(64,418)			4,015		0003
EUR/L 414020.00 USD-S400000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	414,020	0.966136902				(24,068)		(24,068)		(24,068)			3,445		0003
EUR/L 2182270.00 USD-S2000000.00EUR	CLO Reinv6m DRYD 2017-56A C XS1712178141 ..	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	2,182,270	0.91647688				46,408		46,408		46,408			8,335		0003
EUR/L 6732334.56 USD-S6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028	1	6,732,335	0.891221306				(45,385)		(45,385)		(45,385)			72,753		0003
GBP/L 1720416.67 USD-S1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024	1	1,720,417	0.807297973				24,573		24,573		24,573			5,308		0003
EUR/L 107809.56 USD-S97098.75EUR	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2023	12/16/2024	1	107,810	0.900650647				3,068		3,068		3,068			594		0003
GBP/L 6238611.82 USD-S4883262.35GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	1	6,238,612	0.782748228				280,192		280,192		280,192			10,326		0003
BRL/L 599872.20 USD-S3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027	1	599,872	6.404299999				(36,413)		(36,413)		(36,413)			5,645		0003
BRL/L 668251.34 USD-S4436320.17BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027	1	668,251	6.638699999				(42,275)		(42,275)		(42,275)			6,719		0003
GBP/L 3734008.10 USD-S2684946.00GBP	Chiswick High Street July 2021 - 7200450 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/02/2021	10/09/2024	1	3,734,008	0.719052002				429,547		429,547		429,547			18,924		0003
EUR/L 24597510.00 USD-S20300000.00EUR	CLO Reinv6m RRME 5A B XS2241396758	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	1	24,597,510	0.825286787				2,850,438		2,850,438		2,850,438			90,583		0003
EUR/L 4897500.00 USD-S4000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	4,897,500	0.816743236				560,381		560,381		560,381			25,018		0003
EUR/L 1699880.00 USD-S1400000.00EUR	CLO Reinv6m MDPKE 14A DN XS2002368749	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	1	1,699,880	0.823587547				191,294		191,294		191,294			7,563		0003
EUR/L 7285200.00 USD-S6000000.00EUR	CLO Reinv6m PENTA 2020-8A C XS2249760039	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	1	7,285,200	0.823587547				819,830		819,830		819,830			32,413		0003
EUR/S 3672812.40 USD-L3000000.00EUR	CLO Reinv6m CONTE 7A D XS2053879602	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/06/2021	12/16/2024	1	3,672,812	0.816812751				(407,701)		(407,701)		(407,701)			20,231		0003
EUR/S 10629000.00 USD-L9000000.00EUR	CLO Reinv6m DERPK 1A CE XS2223753984	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	1	10,629,000	0.846740051				(1,024,097)		(1,024,097)		(1,024,097)			39,142		0003
EUR/S 4737200.00 USD-L4000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	4,737,200	0.844380647				(408,717)		(408,717)		(408,717)			24,200		0003
EUR/S 3214777.50 USD-L2750000.00EUR	CLO Reinv6m DRYD 2019-69A D XS1984222155	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	06/17/2024	1	3,214,778	0.855424676				(261,321)		(261,321)		(261,321)			13,592		0003
EUR/S 1158326.00 USD-L1000000.00EUR	CLO Reinv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024	1	1,158,326	0.863314818				(95,520)		(95,520)		(95,520)			3,150		0003
EUR/S 1343139.05 USD-L1150000.00EUR	CLO Reinv6m VOYE 4A D XS2249879971	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	07/15/2024	1	1,343,139	0.856203235				(106,156)		(106,156)		(106,156)			5,976		0003
EUR/S 2339600.00 USD-L2000000.00EUR	CLO Reinv6m PENTA 2020-8A D XS2249760385	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	2,339,600	0.854846982				(188,170)		(188,170)		(188,170)			10,409		0003
GBP/L 286712.16 USD-S219214.84GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/11/2022	12/09/2024	1	286,712	0.764581593				17,841		17,841		17,841			1,567		0003
GBP/L 1315275.94 USD-S1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	10/20/2023	1	1,315,276	0.828843763				(14,758)		(14,758)		(14,758)			1,539		0003
EUR/L 10670448.53 USD-S9946569.62EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	12/16/2024	1	10,670,449	0.932160405				(58,997)		(58,997)		(58,997)			58,777		0003
EUR/L 245827.01 USD-S246048.45EUR	Hispania Hotel Portfolio - 7200391 .	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2022	08/15/2024	1	245,827	1.000900796				(18,198)		(18,198)		(18,198)			1,151		0003
GBP/L 259005.50 USD-S234228.78GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	12/09/2024	1	259,006	0.90433902				(27,012)		(27,012)		(27,012)			1,415		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 347934.64 USD-S290218.82GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/22/2022	10/09/2024	1	347,935	0.834118787				(6,566)		(6,566)		(6,566)			1,763		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO Reinv6m BECLO 4A D XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,091,135	0.91647688				23,204		23,204		23,204			4,168		0003
EUR/L 404354.50 USD-S370000.00EUR	CLO Reinv6m VOYE 1A B1NE XS1800192277	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	404,355	0.91503866				7,588		7,588		7,588			1,848		0003
GBP/L 181256.68 USD-S147990.01GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024	1	181,257	0.816466516				546		546		546			991		0003
GBP/S 616500.58 USD-L501974.99GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	01/13/2023	02/20/2024	1	616,501	0.814232794				(3,575)		(3,575)		(3,575)			1,929		0003
EUR/L 14551.86 USD-S13378.08EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2023	08/15/2024	1	14,552	0.919338146				196		196		196			68		0003
GBP/L 179231.72 USD-S146502.96GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024	1	179,232	0.817394153				337		337		337			979		0003
GBP/S 16066.47 USD-L13255.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/16/2023	10/09/2024	1	16,066	0.825023792				125		125		125			81		0003
EUR/S 382438.05 USD-L344849.46EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/06/2023	11/27/2024	1	382,438	0.901713258				(10,739)		(10,739)		(10,739)			2,061		0003
EUR/L 429855.40 USD-S377000.00EUR	CLO Reinv6m CORDA 3A DRR XS1823358350	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/09/2023	04/03/2028	1	429,855	0.877039116				14,699		3,488		14,699			4,566		0003
EUR/L 39998.75 USD-S36583.30EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	12/16/2024	1	39,999	0.914611082				536		536		536			220		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO Reinv6m JUBIL 2019-23A C XS2075330337	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	1	2,450,068	0.816303874				269,371		269,371		269,371			13,945		0003
EUR/L 2110580.60 USD-S1700000.00EUR	CLO Reinv6m MDPKE 16A C1 XS2332503841	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026	1	2,110,581	0.805465567				205,886		205,886		205,886			17,632		0003
EUR/L 7904736.00 USD-S6300000.00EUR	CLO Reinv6m ARBR 8A B2R XS2388929452	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	7,904,736	0.796990564				807,315		807,315		807,315			68,955		0003
EUR/L 730457.00 USD-S661451.11EUR	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	1	730,457	0.905530524				30,046		30,046		30,046			1,209		0003
EUR/L 360683.66 USD-S332677.23EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	360,684	0.922351819				8,080		8,080		8,080			737		0003
EUR/L 6284000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/15/2026	1	6,284,000	0.795671547				649,780		649,780		649,780			54,817		0003
EUR/L 549786.10 USD-S449465.42EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	549,786	0.817527799				55,854		55,854		55,854			3,597		0003
EUR/L 2935275.00 USD-S2500000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/09/2022	10/30/2023	1	2,935,275	0.851708954				289,184		289,184		289,184			4,208		0003
GBP/L 300536.94 USD-S237973.66GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/18/2022	10/09/2024	1	300,537	0.791828319				9,853		9,853		9,853			1,523		0003
GBP/L 234033.76 USD-S188804.56GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	10/09/2024	1	234,034	0.806740703				3,410		3,410		3,410			1,186		0003
EUR/L 3703320.00 USD-S3600000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	11/14/2025	1	3,703,320	0.97210071				(211,654)		(211,654)		(211,654)			26,999		0003
GBP/L 210263.91 USD-S188223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024	1	210,264	0.895175021				(19,650)		(19,650)		(19,650)			1,066		0003
GBP/L 327870.24 USD-S264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024	1	327,870	0.806503634				4,872		4,872		4,872			1,662		0003
EUR/L 13656428.94 USD-S12841430.84EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025	1	13,656,429	0.940321287				(231,829)		(231,829)		(231,829)			80,950		0003
EUR/L 5567750.00 USD-S5000000.00EUR	CLO Reinv6m VOYE 3A DE XS2125181409	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/19/2023	04/15/2025	1	5,567,750	0.898028827				147,410		147,410		147,410			34,575		0003
EUR/L 6539500.00 USD-S5800000.00EUR	CLO Reinv6m CADOG 9A DR XS2346595379	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026	1	6,539,500	0.88691796				171,085		121,054		171,085			54,633		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9025000.00 USD-S8000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	01/23/2023	10/15/2026	1	9,025,000	0.886426593				235,979		143,538		235,979			78,728		0003
GBP/S 22139.43 USD-L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 4 815DZWZKVSZI1NUHU748	01/25/2023	10/09/2024	1	22,139	0.804757846				(376)		(376)		(376)			112		0003
GBP/L 166398.04 USD-S136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA 4 E57ODZWZ7FF32TWEFA76	02/13/2023	10/09/2024	1	166,398	0.818404291				54		54		54			843		0003
EUR/S 2233000.00 USD-L2000000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	02/16/2023	07/15/2026	1	2,233,000	0.895656068				(20,399)		(22,402)		(20,399)			18,655		0003
GBP/L 283730.65 USD-S236050.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	03/15/2023	10/09/2024	1	283,731	0.831953686				(4,604)		(4,604)		(4,604)			1,438		0003
EUR/L 441869.53 USD-S395695.79EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA 4 ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025	1	441,870	0.89550368				13,898		13,898		13,898			2,604		0003
EUR/L 2241631.54 USD-S2015855.70EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 4 0V6WI8S6QX2D1J857QP30	04/03/2023	02/18/2025	1	2,241,632	0.899280575				61,349		61,349		61,349			13,210		0003
EUR/L 2956527.90 USD-S2695312.50EUR	CLO ALME 4A CR XS1724885527	D1	Currency	JPMORGAN CHASE 4 815DZWZKVSZI1NUHU748	06/13/2023	04/30/2024	1	2,956,528	0.911647916				78,120		78,120		78,120			11,293		0003
EUR/L 1083283.95 USD-S1012727.24EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE 4 KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	1	1,083,284	0.93486776				7,919		7,919		7,919			2,675		0003
EUR/L 1470550.90 USD-S1300000.00EUR	CLO ReInv6m CIFCE 4A C XS2354689304	D1	Currency	JPMORGAN CHASE 4 815DZWZKVSZI1NUHU748	01/23/2023	01/19/2027	1	1,470,551	0.884022444				38,347		22,284		38,347			13,371		0003
EUR/S 5429964.02 USD-S4940000.00EUR	CLO ReInv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 4 7LTWFZYICNSX8D621K86	02/17/2023	10/21/2024	1	5,429,964	0.909766618				113,502		113,502		113,502			27,956		0003
EUR/L 5629000.00 USD-S5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 4 815DZWZKVSZI1NUHU748	03/20/2023	02/15/2028	1	5,629,000	0.888257239				75,486		(4,898)		75,486			58,909		0003
EUR/L 175071.49 USD-S157483.85EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 4 815DZWZKVSZI1NUHU748	05/26/2023	07/07/2026	1	175,071	0.899540239				1,143		1,143		1,143			1,457		0003
GBP/S 1743699.40 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023	1	1,743,699	0.797155748				(47,885)		(47,885)		(47,885)			1,825		0003
EUR/S 1343345.47 USD-L1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 4 21GI19DL770XOHC3ZE78	06/21/2023	02/24/2025	1	1,343,345	0.903802839				(29,869)		(29,869)		(29,869)			7,963		0003
GBP/L 2173730.74 USD-S1728321.54GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC 4 G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	1	2,173,731	0.795094585				64,633		64,633		64,633			4,443		0003
EUR/L 1008297.37 USD-S942624.71EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE 4 KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	1	1,008,297	0.934867766				7,371		7,371		7,371			2,489		0003
GBP/L 1394035.20 USD-S1009577.86GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 4 815DZWZKVSZI1NUHU748	09/01/2021	12/09/2024	1	1,394,035	0.724212602				151,313		151,313		151,313			7,618		0003
GBP/L 75714.45 USD-S55923.22GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 4 21GI19DL770XOHC3ZE78	02/10/2022	12/09/2024	1	75,714	0.738606963				6,968		6,968		6,968			414		0003
GBP/L 64936.09 USD-S52866.98GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 4 02RNE8IBXP4ROTD8PU41	02/14/2023	12/09/2024	1	64,936	0.81413864				380		380		380			355		0003
GBP/L 44807.93 USD-S36625.74GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 4 02RNE8IBXP4ROTD8PU41	03/14/2023	12/09/2024	1	44,808	0.817394153				84		84		84			245		0003
EUR/L 2275782.23 USD-S2025784.25EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA 4 E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	2,275,782	0.890148549				132,788		132,788		132,788			2,456		0003
EUR/S 25385.68 USD-L22645.16EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 4 02RNE8IBXP4ROTD8PU41	07/20/2023	10/17/2023	1	25,386	0.892044649				(1,430)		(1,430)		(1,430)			27		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	DEUTSCHE BANK AG 4 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,228,586	0.813943835				132,552		132,552		132,552			7,629		0003
EUR/L 1351444.60 USD-S1100000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	DEUTSCHE BANK AG 4 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,351,445	0.813943835				145,808		145,808		145,808			8,392		0003
EUR/L 1178673.03 USD-S1044483.07EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 4 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	1,178,673	0.886151667				73,293		73,293		73,293			1,603		0003
EUR/S 5429964.02 USD-L4940000.00EUR	CLO ReInv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 4 7LTWFZYICNSX8D621K86	02/17/2023	10/21/2024	1	5,429,964	0.909766618				(113,502)		(113,502)		(113,502)			27,956		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 3734008.10 USD-S2684946.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/02/2021	10/09/2024	1	3,734,008	0.719052002				429,547		429,547		429,547			18,924		0003
GBP/L 847874.40 USD-S647182.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	01/22/2024	1	847,874	0.763300508				57,745		57,745		57,745			2,369		0003
GBP/S 704427.48 USD-L540184.41GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/19/2024	1	704,427	0.766841762				(44,633)		(44,633)		(44,633)			3,156		0003
GBP/L 1074973.91 USD-S842918.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/24/2023	12/09/2024	1	1,074,974	0.784129226				45,685		45,685		45,685			5,874		0003
EUR/L 5934782.44 USD-S5473957.34EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	5,934,782	0.922351812				132,951		132,951		132,951			12,131		0003
GBP/L 1190037.72 USD-S946192.55GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	11/30/2023	1	1,190,038	0.795094587				35,384		35,384		35,384			2,432		0003
BRL/L 891683.55 USD-S6374467.33BRL	College Square July 2021 - 7200462	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/16/2028	1	891,684	7.148799964				(63,298)		(63,298)		(63,298)			10,018		0003
BRL/L 985545.02 USD-S7292934.59BRL	Chiswick High Street July 2021 - 7200450	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	04/16/2029	1	985,545	7.399899996				(72,719)		(72,719)		(72,719)			11,607		0003
GBP/L 142704750.49 USD-S102566234.23GBP	CML Standard Hotel ...	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2021	10/10/2023	1	142,704,751	0.718730343				17,577,181		17,577,181		17,577,181			118,103		0003
GBP/L 11369587.98 USD-S8175325.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/02/2021	10/09/2024	1	11,369,588	0.719052002				1,307,917		1,307,917		1,307,917			57,621		0003
EUR/L 6642185.50 USD-S5350000.00EUR	CLO Reinv6m AVOCA 13A DRR XS2326455800	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/20/2021	01/15/2026	1	6,642,186	0.805457782				696,117		696,117		696,117			50,322		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,457,172	0.813943835				265,105		265,105		265,105			15,259		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,457,172	0.813943835				265,105		265,105		265,105			15,259		0003
EUR/L 9822371.33 USD-S7952500.00EUR	CLO Reinv6m CORDA 4A DRRR XS2298981320	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	1	9,822,371	0.809631374				1,050,480		1,050,480		1,050,480			67,280		0003
EUR/L 10217212.50 USD-S8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	10,217,213	0.807460939				1,088,992		1,088,992		1,088,992			73,034		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	9,907,600	0.807460939				1,055,993		1,055,993		1,055,993			70,821		0003
EUR/L 599670.00 USD-S500000.00EUR	CLO Reinv6m PHNXP 1A CR XS1890617225	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	10/16/2023	1	599,670	0.833791919				70,763		70,763		70,763			628		0003
EUR/L 4013760.00 USD-S3200000.00EUR	CLO Reinv6m AVOCA 24A DR XS2344781336	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/12/2021	07/15/2026	1	4,013,760	0.797257434				423,509		423,509		423,509			33,532		0003
GBP/L 19936.02 USD-S14822.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024	1	19,936	0.74350096				1,730		1,730		1,730			101		0003
EUR/L 2284800.00 USD-S2000000.00EUR	CLO Reinv6m HNLY 6A D XS2401084376	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/18/2022	12/10/2026	1	2,284,800	0.87535014				56,558		56,558		56,558			20,427		0003
EUR/L 1860284.39 USD-S1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/20/2023	01/15/2027	1	1,860,284	0.895656067				25,155		7,696		25,155			16,886		0003
EUR/L 447040.00 USD-S400000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/20/2023	01/19/2027	1	447,040	0.894774517				6,039		2,171		6,039			4,065		0003
GBP/L 4191079.50 USD-S3436057.42GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/24/2023	02/18/2025	1	4,191,080	0.819850213				(3,124)		(3,124)		(3,124)			24,698		0003
EUR/L 192903.28 USD-S172412.10EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	192,903	0.893774849				6,428		6,428		6,428			1,137		0003
GBP/L 8812111.65 USD-S7006462.25GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	11/30/2023	1	8,812,112	0.795094584				262,015		262,015		262,015			18,012		0003
GBP/L 13500.67 USD-S10835.21GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	1	13,501	0.802568317				275		275		275			80		0003
GBP/L 2750056.14 USD-S2241047.11GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	1	2,750,056	0.814909586				14,336		14,336		14,336			6,790		0003
EUR/L 3144470.00 USD-S2800000.00EUR	CLO Reinv6m ACLO 5A CR XS2310114553	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/23/2023	01/20/2026	1	3,144,470	0.890452127				82,593		66,346		82,593			23,894		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5509687.50 USD-S4500000.00EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	5,509,688	0.816743236				630,429		630,429		630,429			28,146		0003
EUR/L 5904250.00 USD-S4750000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026	1	5,904,250	0.804505229				624,307		624,307		624,307			44,731		0003
EUR/L 3447987.45 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026	1	3,447,987	0.804817315				363,528		363,528		363,528			26,122		0003
EUR/L 6498450.00 USD-S5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	6,498,450	0.807884957				537,458		537,458		537,458			62,581		0003
GBP/S 56134.92 USD-L41664.75GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025	1	56,135	0.74222516				(4,804)		(4,804)		(4,804)			405		0003
EUR/S 12939777.06 USD-L10881992.31EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	12,939,777	0.840972164				(1,011,714)		(1,011,714)		(1,011,714)			84,662		0003
EUR/L 73262116.17 USD-S68804173.37EUR	Hispania Portfolio - 7200335	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	08/15/2024	1	73,262,116	0.939150778				(569,072)		(569,072)		(569,072)			342,987		0003
GBP/L 5727541.59 USD-S4637704.65GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024	1	5,727,542	0.809719943				63,460		63,460		63,460			22,683		0003
GBP/L 774584.97 USD-S652016.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024	1	774,585	0.841762886				(21,850)		(21,850)		(21,850)			3,926		0003
EUR/L 12145100.00 USD-S11000000.00EUR	CLO TERM ARESE 11A DR XS2333702749	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026	1	12,145,100	0.905715062				70,057		70,057		70,057			92,832		0003
EUR/S 5821987.50 USD-L5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/06/2023	06/15/2027	1	5,821,988	0.901753911				36,400		36,400		36,400			56,067		0003
GBP/L 445188.53 USD-S362295.35GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024	1	445,189	0.813802076				2,713		2,713		2,713			1,763		0003
GBP/L 40325.72 USD-S32330.41GBP	iQ Pool I 7200423	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/18/2023	05/16/2024	1	40,326	0.801731748				840		840		840			160		0003
EUR/L 14227316.00 USD-S13138768.99EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	06/03/2024	1	14,227,316	0.923488941				174,594		174,594		174,594			58,519		0003
GBP/S 48750.73 USD-L39297.20GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024	1	48,751	0.80608434				(749)		(749)		(749)			247		0003
GBP/L 86205925.06 USD-S68368620.37GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	12/29/2023	1	86,205,925	0.793084934				2,745,080		2,745,080		2,745,080			214,033		0003
EUR/L 146796.41 USD-S127405.32EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/18/2023	06/02/2025	1	146,796	0.867904876				8,407		8,407		8,407			950		0003
EUR/L 12104553.73 USD-S10961042.93EUR	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	1	12,104,554	0.905530528				497,906		497,906		497,906			20,036		0003
EUR/L 3671475.00 USD-S3000000.00EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	3,671,475	0.817110289				400,666		400,666		400,666			20,898		0003
EUR/L 3059562.50 USD-S2500000.00EUR	CLO ReInv6m JUBIL 2019-23A C XS2075330337	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	3,059,563	0.817110289				333,888		333,888		333,888			17,415		0003
EUR/L 1965737.60 USD-S1600000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,965,738	0.813943835				212,084		212,084		212,084			12,207		0003
EUR/L 2470260.00 USD-S2000000.00EUR	CLO ReInv6m CORDA 4A CRRR XS2298980942	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	1	2,470,260	0.809631375				264,189		264,189		264,189			16,920		0003
EUR/L 20108800.00 USD-S16000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/15/2026	1	20,108,800	0.795671547				2,079,294		2,079,294		2,079,294			175,415		0003
EUR/S 1776450.00 USD-L1500000.00EUR	CLO ReInv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	1,776,450	0.844380647				(153,269)		(153,269)		(153,269)			9,075		0003
EUR/S 7697950.00 USD-L6500000.00EUR	CLO ReInv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	7,697,950	0.844380647				(664,165)		(664,165)		(664,165)			39,324		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/16/2025	1	191,605	0.725452501				20,155		20,155		20,155			1,254		0003

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GBP/L 261160.62 USD-S192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2024	1	261,161	0.738497902				24,589		24,589		24,589			1,104		0003
GBP/S 1866168.13 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023	1	1,866,168	0.744841784				(170,354)		(170,354)		(170,354)			1,954		0003
EUR/L 1895798.47 USD-S1831600.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	1,895,798	0.966136902				(110,206)		(110,206)		(110,206)			15,776		0003
GBP/L 1722905.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024	1	1,722,905	0.806776926				25,358		25,358		25,358			6,345		0003
EUR/L 521416.30 USD-S465883.04EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025	1	521,416	0.893495351				17,408		17,408		17,408			3,091		0003
EUR/L 9240263.56 USD-S8225207.19EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	9,240,264	0.89014854 8				539,152		539,152		539,152			9,971		0003
EUR/L 1058677.24 USD-S944387.47EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	1	1,058,677	0.892044746				59,648		59,648		59,648			1,142		0003
GBP/L 1704577.85 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	10/16/2023	1	1,704,578	0.815451169				8,764		8,764		8,764			1,784		0003
EUR/L 89551.23 USD-S80858.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026	1	89,551	0.902934555				289		289		289			745		0003
GBP/L 1695522.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2023	10/02/2023	1	1,695,522	0.819806526				(157)		(157)		(157)			628		0003
GBP/L 109152.30 USD-S88018.95GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2022	12/09/2024	1	109,152	0.806386581				1,672		1,672		1,672			596		0003
GBP/L 6871441.17 USD-S5951000.00GBP	LIIMC 2021-FL2 B - 50136230	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026	1	6,871,441	0.866048308				(337,087)		(337,087)		(337,087)			55,661		0003
GBP/L 148709.29 USD-S121338.58GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	12/09/2024	1	148,709	0.815944855				543		543		543			813		0003
GBP/L 91104.89 USD-S72820.28GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/13/2023	12/09/2024	1	91,105	0.799301552				2,184		2,184		2,184			498		0003
GBP/L 163724.99 USD-S129341.19GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024	1	163,725	0.78999052				5,786		5,786		5,786			895		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Relnv6m AVOCA 26A D XS2437855708	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027	1	6,025,360	0.829825936				385,803		385,803		385,803			56,703		0003
EUR/L 5984167.80 USD-S4940000.00EUR	CLO Relnv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	5,984,168	0.825511611				629,365		629,365		629,365			30,809		0003
EUR/L 1450761.37 USD-S1291393.13EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	1,450,761	0.89014855				84,649		84,649		84,649			1,565		0003
EUR/L 225451.88 USD-S207945.95EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	225,452	0.922351812				5,051		5,051		5,051			461		0003
EUR/L 3806185.92 USD-S3091192.98EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	3,806,186	0.81214976				407,118		407,118		407,118			24,903		0003
EUR/S 4313259.02 USD-L3627330.77EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	4,313,259	0.840972164				(337,238)		(337,238)		(337,238)			28,221		0003
GBP/L 81371.29 USD-S59553.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024	1	81,371	0.731876931				8,153		8,153		8,153			412		0003
GBP/L 173828.45 USD-S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024	1	173,828	0.748055051				14,164		14,164		14,164			881		0003
EUR/L 3289645.82 USD-S3138975.02EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	1	3,289,646	0.954198474				(105,365)		(105,365)		(105,365)			19,385		0003
GBP/L 257263.72 USD-S222027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2022	10/09/2024	1	257,264	0.863036148				(13,942)		(13,942)		(13,942)			1,304		0003
GBP/L 347934.64 USD-S290218.82GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/22/2022	10/09/2024	1	347,935	0.834118787				(6,566)		(6,566)		(6,566)			1,763		0003
EUR/L 983205.00 USD-S900000.00EUR	CLO Relnv6M MRLPK 1A B XS1782799636	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/20/2022	07/31/2024	1	983,205	0.915373701				18,096		18,096		18,096			4,494		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4954400.00 USD-S4400000.00EUR	CLO ReInv6m ACLO 6A DR XS2331214796	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/23/2023	05/22/2026	1	4,954,400	0.888099467				129,789		95,125		129,789			40,279		0003
EUR/L 3497110.00 USD-S3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/23/2023	07/20/2026	1	3,497,110	0.886446237				91,442		65,743		91,442			29,288		0003
EUR/S 4471600.00 USD-L4000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/15/2026	1	4,471,600	0.894534395				(40,798)		(36,165)		(40,798)			39,007		0003
GBP/L 363750.00 USD-S300000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/27/2023	02/18/2025	1	363,750	0.824742268				(2,443)		(2,443)		(2,443)			2,144		0003
GBP/S 18963.93 USD-L15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024	1	18,964	0.800543453				(420)		(420)		(420)			96		0003
EUR/L 2035600.14 USD-S1906126.50EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	12/28/2023	1	2,035,600	0.936395347				11,578		11,578		11,578			5,026		0003
EUR/L 20482.39 USD-S19331.22EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/10/2022	12/16/2024	1	20,482	0.943797086				(370)		(370)		(370)			113		0003
EUR/L 83637.40 USD-S76495.69EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/05/2023	12/16/2024	1	83,637	0.914611047				1,121		1,121		1,121			461		0003
CHF/S 30330.18 USD-L26500.00CHF	CHF 5 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/15/2024	1	30,330	0.873717202				(158)		(158)		(158)			155		0003
BRL/L 596483.24 USD-S4249644.84BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028	1	596,483	7.124499994				(40,567)		(40,567)		(40,567)			6,702		0003
BRL/L 223450.38 USD-S2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032	1	223,450	9.087700007				(17,596)		(17,596)		(17,596)			3,266		0003
EUR/L 1118811.27 USD-S913912.16EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/07/2021	11/27/2024	1	1,118,811	0.816859987				125,283		125,283		125,283			6,029		0003
EUR/L 599670.00 USD-S500000.00EUR	CLO ReInv6m AVOCA 19A C XS1869413572	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	10/16/2023	1	599,670	0.833791919				70,763		70,763		70,763			628		0003
EUR/L 3598020.00 USD-S3000000.00EUR	CLO ReInv6m OHECP 2018-7A DE XS1843456176	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	10/16/2023	1	3,598,020	0.833791919				424,575		424,575		424,575			3,767		0003
EUR/L 1210040.00 USD-S1000000.00EUR	CLO ReInv6m GLME 2A D XS1911602313	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024	1	1,210,040	0.826418961				147,234		147,234		147,234			3,291		0003
EUR/L 10890360.00 USD-S9000000.00EUR	CLO ReInv6m HARVT 24A CE XS2197895720	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024	1	10,890,360	0.826418961				1,325,105		1,325,105		1,325,105			29,619		0003
EUR/L 6137400.00 USD-S5000000.00EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024	1	6,137,400	0.814677225				694,562		694,562		694,562			33,807		0003
EUR/L 3682440.00 USD-S3000000.00EUR	CLO ReInv6m CONTE 7A D XS2053879602	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024	1	3,682,440	0.814677225				416,737		416,737		416,737			20,284		0003
EUR/L 4340765.00 USD-S3575000.00EUR	CLO ReInv6m AVOCA 20A D1 XS1970751555	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	07/15/2024	1	4,340,765	0.823587547				488,482		488,482		488,482			19,313		0003
EUR/L 2914080.00 USD-S2400000.00EUR	CLO ReInv6m BECLO 8A D1 XS1984239712	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	07/15/2024	1	2,914,080	0.823587547				327,932		327,932		327,932			12,965		0003
EUR/L 2428400.00 USD-S2000000.00EUR	CLO ReInv6m PENTA 2020-8A D XS2249760385	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	07/15/2024	1	2,428,400	0.823587547				273,277		273,277		273,277			10,804		0003
EUR/L 3855085.00 USD-S3175000.00EUR	CLO ReInv6m SCULE 7A D XS2244913369	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	07/15/2024	1	3,855,085	0.823587547				433,827		433,827		433,827			17,152		0003
EUR/L 13372700.00 USD-S11000000.00EUR	CLO ReInv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	08/15/2024	1	13,372,700	0.822571358				1,495,872		1,495,872		1,495,872			62,606		0003
EUR/S 952640.00 USD-L800000.00EUR	CLO ReInv6m CORDA 15A D XS2025846085	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2021	08/15/2024	1	952,640	0.839771582				(89,783)		(89,783)		(89,783)			4,460		0003
EUR/L 161831.81 USD-S137530.22EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/14/2021	11/27/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
EUR/S 23641380.00 USD-L20300000.00EUR	CLO ReInv6m RRME 5A B XS2241396758	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2021	04/15/2024	1	23,641,380	0.858663919				(1,976,987)		(1,976,987)		(1,976,987)			87,062		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 5673530.00 USD-L4850000.00EUR	CLO ReInv6m CORDA 18A D XS2237426536	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	5,673,530	0.854846982				(456,313)		(456,313)		(456,313)			25,242		0003
EUR/S 7018800.00 USD-L6000000.00EUR	CLO ReInv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	7,018,800	0.854846982				(564,511)		(564,511)		(564,511)			31,227		0003
EUR/S 1653050.00 USD-L1400000.00EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024	1	1,653,050	0.846919331				(152,844)		(152,844)		(152,844)			7,355		0003
GBP/L 91945.46 USD-S67692.42GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024	1	91,945	0.736223626				8,751		8,751		8,751			466		0003
EUR/L 278465.54 USD-S245465.20EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/25/2022	11/27/2024	1	278,466	0.881492195				12,918		12,918		12,918			1,501		0003
GBP/L 233699.33 USD-S186035.09GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024	1	233,699	0.796044601				6,106		6,106		6,106			1,277		0003
GBP/L 23777.29 USD-S19056.90GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024	1	23,777	0.801474853				473		473		473			130		0003
GBP/L 252949.57 USD-S204486.31GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	06/13/2022	12/09/2024	1	252,950	0.808407423				3,251		3,251		3,251			1,382		0003
GBP/L 234033.76 USD-S188804.56GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	10/09/2024	1	234,034	0.806740703				3,410		3,410		3,410			1,186		0003
EUR/L 226976.80 USD-S205594.93EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	11/27/2024	1	226,977	0.905797112				5,374		5,374		5,374			1,223		0003
EUR/L 17436724.89 USD-S16323464.60EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2022	08/15/2024	1	17,436,725	0.936154278				(79,375)		(79,375)		(79,375)			81,633		0003
EUR/L 286792.29 USD-S282039.92EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/30/2022	11/27/2024	1	286,792	0.983429227				(17,207)		(17,207)		(17,207)			1,546		0003
EUR/L 44066.25 USD-S40979.66EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2022	08/15/2024	1	44,066	0.929955692				93		93		93			206		0003
EUR/L 312204.76 USD-S282349.16EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/15/2022	11/27/2024	1	312,205	0.904371733				7,872		7,872		7,872			1,682		0003
EUR/L 2163960.00 USD-S2000000.00EUR	CLO ReInv6m CONTE 4A B1R XS2294714907	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	1	2,163,960	0.924231502				46,995		46,995		46,995			3,153		0003
GBP/L 2746784.94 USD-S2239640.70GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024	1	2,746,785	0.815368057				11,233		11,233		11,233			12,305		0003
EUR/L 42924.98 USD-S38729.14EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	08/15/2024	1	42,925	0.902251789				1,366		1,366		1,366			201		0003
GBP/L 22080.53 USD-S17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/24/2023	10/09/2024	1	22,081	0.806904544				317		317		317			112		0003
EUR/S 451683.86 USD-L403869.00EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	12/16/2024	1	451,684	0.894140871				(16,027)		(16,027)		(16,027)			2,488		0003
GBP/L 283730.65 USD-S236050.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	10/09/2024	1	283,731	0.831953686				(4,604)		(4,604)		(4,604)			1,438		0003
EUR/L 18695.97 USD-S16992.15EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	03/21/2023	08/15/2024	1	18,696	0.908866991				462		462		462			88		0003
GBP/L 364419.55 USD-S291281.11GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	04/13/2023	12/09/2024	1	364,420	0.799301547				8,736		8,736		8,736			1,991		0003
EUR/L 506143.48 USD-S452924.17EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	11/27/2024	1	506,143	0.894853313				17,955		17,955		17,955			2,728		0003
EUR/L 19291.15 USD-S17208.65EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2023	08/15/2024	1	19,291	0.892048945				825		825		825			90		0003
EUR/L 282275.00 USD-S250000.00EUR	CLO ReInv6m CORDA 3A B1RR XS1823355927	D1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	05/09/2023	10/05/2026	1	282,275	0.885661146				9,747		4,788		9,747			2,451		0003
GBP/L 180334.44 USD-S141786.74GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/15/2023	07/19/2024	1	180,334	0.786243271				7,153		7,153		7,153			808		0003
GBP/L 2954132.26 USD-S2308907.94GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024	1	2,954,132	0.781585839				133,976		133,976		133,976			13,234		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 75983.50 USD-S68492.91EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	08/15/2024	1	75,984	0.901418203				2,486		2,486		2,486			356		0003
EUR/L 4461695.93 USD-S4006181.12EUR	Coupon Hedge CMIL Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2023	10/17/2023	1	4,461,696	0.897905456				223,720		223,720		223,720			4,814		0003
GBP/L 360051.72 USD-S277173.94GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	10/09/2024	1	360,052	0.769817014				21,485		21,485		21,485			1,825		0003
GBP/L 1102965.20 USD-S843568.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024	1	1,102,965	0.764818355				72,742		72,742		72,742			4,133		0003
GBP/L 215431.71 USD-S165553.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/18/2023	07/19/2024	1	215,432	0.768474103				13,220		13,220		13,220			965		0003
EUR/L 22510.99 USD-S20021.21EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/28/2023	08/15/2024	1	22,511	0.889397134				1,027		1,027		1,027			105		0003
GBP/L 460641.36 USD-S363453.81GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024	1	460,641	0.789016883				16,684		16,684		16,684			2,335		0003
GBP/L 1120988.50 USD-S884618.45GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2023	12/09/2024	1	1,120,989	0.789141414				40,779		40,779		40,779			6,126		0003
GBP/L 56379544.52 USD-S45200719.53GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2023	10/20/2023	1	56,379,545	0.801721971				1,232,953		1,232,953		1,232,953			65,987		0003
EUR/L 54652577.19 USD-S50481306.81EUR	Irish RPL EPF	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024	1	54,652,577	0.923676602				841,795		841,795		841,795			187,585		0003
EUR/L 635850.34 USD-S585465.20EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	11/27/2024	1	635,850	0.920759435				4,801		4,801		4,801			3,427		0003
BRL/L 1100031.50 USD-S6154016.24BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2025	1	1,100,032	5.594400015				(45,506)		(45,506)		(45,506)			6,831		0003
BRL/L 966611.70 USD-S6666817.55BRL	Chiswick High Street July 2021 - 7200450	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	04/17/2028	1	966,612	6.897099994				(66,073)		(66,073)		(66,073)			10,310		0003
BRL/L 775702.70 USD-S5951191.12BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2029	1	775,703	7.672000007				(59,765)		(59,765)		(59,765)			9,537		0003
BRL/L 384842.80 USD-S3287558.14BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2031	1	384,843	8.542600095				(32,057)		(32,057)		(32,057)			5,286		0003
GBP/L 8228138.57 USD-S5852957.50GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/23/2021	10/28/2025	1	8,228,139	0.711334338				984,429		984,429		984,429			59,326		0003
EUR/L 3809653.78 USD-S3075575.44EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025	1	3,809,654	0.80731101				428,249		428,249		428,249			24,645		0003
EUR/L 2447650.00 USD-S2000000.00EUR	CLO Reinv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	2,447,650	0.817110289				267,111		267,111		267,111			13,932		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,457,172	0.813943835				265,105		265,105		265,105			15,259		0003
EUR/L 3717741.30 USD-S3010000.00EUR	CLO Reinv6m CORDA 4A CRRR XS2298980942	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	1	3,717,741	0.809631375				397,604		397,604		397,604			25,465		0003
EUR/L 4840160.00 USD-S4000000.00EUR	CLO Reinv6m CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024	1	4,840,160	0.826418961				588,936		588,936		588,936			13,164		0003
EUR/L 18450000.00 USD-S15000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026	1	18,450,000	0.81300813				1,796,702		1,796,702		1,796,702			139,779		0003
EUR/L 11418557.76 USD-S9273578.95EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	11,418,558	0.81214976				1,221,354		1,221,354		1,221,354			74,709		0003
GBP/L 247808.85 USD-S181365.57GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024	1	247,809	0.731876888				24,830		24,830		24,830			1,256		0003
EUR/S 5919000.00 USD-L5000000.00EUR	CLO Reinv6m AVOCA 17A B2R XS2051458185	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	5,919,000	0.844737287				(508,531)		(508,531)		(508,531)			30,237		0003
EUR/S 5327100.00 USD-L4500000.00EUR	CLO Reinv6m AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	5,327,100	0.844737287				(457,678)		(457,678)		(457,678)			27,213		0003
GBP/L 279962.43 USD-S206114.95GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024	1	279,962	0.736223607				26,645		26,645		26,645			1,419		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 126946228.11 USD-S102566234.23GBP	The Standard Hotel - 7200351	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	08/02/2022	10/07/2024	1	126,946,228	0.80795023				1,660,757		1,660,757		1,660,757			641,649		0003
GBP/L 783335.84 USD-S676047.16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2022	10/09/2024	1	783,336	0.863036166				(42,452)		(42,452)		(42,452)			3,970		0003
EUR/L 10289161.54 USD-S9270350.07EUR	Hispania Portfolio - 7200335	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/13/2023	08/15/2024	1	10,289,162	0.900982071				341,495		341,495		341,495			48,170		0003
GBP/L 960313.63 USD-S769002.13GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	10/09/2024	1	960,314	0.800782272				20,981		20,981		20,981			4,867		0003
EUR/L 75632.31 USD-S68739.70EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/21/2023	08/15/2024	1	75,632	0.908866859				1,870		1,870		1,870			354		0003
GBP/L 776343.91 USD-S611665.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024	1	776,344	0.787879266				29,198		29,198		29,198			3,935		0003
GBP/L 15682697.35 USD-S12075782.02GBP	Coupon Hedge CMIL JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	10/17/2023	1	15,682,697	0.770006699				950,037		950,037		950,037			16,923		0003
EUR/L 18453915.52 USD-S16352967.96EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	18,453,916	0.886151665				1,147,519		1,147,519		1,147,519			25,095		0003
EUR/L 91065.51 USD-S80993.42EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2023	08/15/2024	1	91,066	0.889397314				4,154		4,154		4,154			426		0003
EUR/L 4365754.61 USD-S3953324.08EUR	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	1	4,365,755	0.905530529				179,580		179,580		179,580			7,226		0003
GBP/L 3811924.86 USD-S3030840.81GBP	Coupon Hedge CMIL FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	1	3,811,925	0.795094584				113,342		113,342		113,342			7,792		0003
GBP/L 1096819.34 USD-S880509.08GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	10/09/2024	1	1,096,819	0.802784057				21,282		21,282		21,282			5,559		0003
EUR/L 23498013.08 USD-S21716500.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	23,498,013	0.924184523				349,210		349,210		349,210			80,653		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,228,586	0.813943835				132,552		132,552		132,552			7,629		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,457,172	0.813943835				265,105		265,105		265,105			15,259		0003
EUR/L 1224375.00 USD-S1000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	1,224,375	0.816743236				140,095		140,095		140,095			6,255		0003
EUR/L 1836562.50 USD-S1500000.00EUR	CLO Reinv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	1,836,563	0.816743236				210,143		210,143		210,143			9,382		0003
EUR/L 7958437.50 USD-S6500000.00EUR	CLO Reinv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	7,958,438	0.816743236				910,619		910,619		910,619			40,655		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/20/2026	1	6,284,500	0.795608243				649,013		649,013		649,013			54,945		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2027	1	277,074	0.714719653				30,356		30,356		30,356			2,668		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2032	1	365,327	0.685494919				38,088		38,088		38,088			5,392		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	02/18/2048	1	2,317,408	0.599808061				190,375		190,375		190,375			57,239		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/17/2041	1	556,563	0.630636317				50,512		50,512		50,512			11,716		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/16/2025	1	96,503	0.73480788				9,140		9,140		9,140			631		0003
EUR/L 1964043.00 USD-S1800000.00EUR	CLO Reinv6m ALME 4A BR XS1724884983	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,964,043	0.91647688				41,767		41,767		41,767			7,502		0003
GBP/L 1718318.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	1	1,718,318	0.808930594				22,504		22,504		22,504			1,799		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 1722083.33 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	1	1,722,083	0.806516657				(25,678)		(25,678)		(25,678)			7,622		0003
EUR/L 946727.61 USD-S863121.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026	1	946,728	0.911689224				(4,987)		(4,987)		(4,987)			7,878		0003
EUR/L 835660.35 USD-S748236.41EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025	1	835,660	0.895383405				26,192		26,192		26,192			4,953		0003
EUR/L 650583.63 USD-S559449.33EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026	1	650,584	0.859919162				29,274		29,274		29,274			5,414		0003
EUR/L 4355785.26 USD-S3883902.73EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	1	4,355,785	0.891665337				247,163		247,163		247,163			4,700		0003
EUR/L 79997.69 USD-S69602.55EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026	1	79,998	0.870056998				2,812		2,812		2,812			666		0003
EUR/L 89818.70 USD-S79271.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	89,819	0.882573562				2,066		2,066		2,066			747		0003
EUR/L 181659.27 USD-S160327.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	181,659	0.882573568				4,178		4,178		4,178			1,512		0003
GBP/L 70575.19 USD-S52555.37GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024	1	70,575	0.74467203				6,004		6,004		6,004			386		0003
GBP/L 70222.21 USD-S53093.26GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/08/2022	12/09/2024	1	70,222	0.756075037				5,055		5,055		5,055			384		0003
GBP/L 102849.61 USD-S82742.42GBP	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024	1	102,850	0.804499113				1,813		1,813		1,813			562		0003
EUR/L 3160633.84 USD-S2800800.94EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	3,160,634	0.886151665				196,537		196,537		196,537			4,298		0003
GBP/L 317836.49 USD-S255655.87GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024	1	317,836	0.804362866				5,655		5,655		5,655			1,737		0003
EUR/L 1223825.00 USD-S1000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	1,223,825	0.817110289				133,555		133,555		133,555			6,966		0003
EUR/L 1153500.00 USD-S1000000.00EUR	CLO ReInv6m GRIPK 1A BRR XS2309455512	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	11/21/2023	1	1,153,500	0.866926745				94,044		94,044		94,044			2,177		0003
EUR/L 1991691.65 USD-S1776678.07EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	1	1,991,692	0.892044745				112,216		112,216		112,216			2,149		0003
EUR/S 1447677.53 USD-L1291393.13EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	1	1,447,678	0.892044743				(81,565)		(81,565)		(81,565)			1,562		0003
EUR/L 3723300.00 USD-S3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026	1	3,723,300	0.805736846				344,401		344,401		344,401			32,944		0003
GBP/L 95657.48 USD-S71831.10GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024	1	95,657	0.75091984				7,478		7,478		7,478			485		0003
EUR/L 2314356.00 USD-S2200000.00EUR	Dutch Property Finance 2020-1 - Class C-50137201	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/27/2022	01/28/2025	1	2,314,356	0.950588414				(63,027)		(63,027)		(63,027)			13,353		0003
EUR/L 5881720.00 USD-S5200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027	1	5,881,720	0.884095129				153,386		88,718		153,386			53,479		0003
GBP/L 22080.53 USD-S17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	10/09/2024	1	22,081	0.806904544				317		317		317			112		0003
EUR/S 3587200.00 USD-L3200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027	1	3,587,200	0.89206066				(32,638)		(26,746)		(32,638)			32,616		0003
GBP/L 468153.83 USD-S378023.56GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/30/2023	02/18/2025	1	468,154	0.807477235				6,722		6,722		6,722			2,759		0003
GBP/S 16010.76 USD-L12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024	1	16,011	0.806084158				(246)		(246)		(246)			81		0003
EUR/L 1731108.36 USD-S1596690.93EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	1,731,108	0.92235181				38,780		38,780		38,780			3,538		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 360218.18 USD-S289177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	10/09/2024	1	360,218	0.802784052				6,989		6,989		6,989			1,826		0003
GBP/L 1004072.42 USD-S818746.66GBP	Coupon Hedge CMIL At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	1	1,004,072	0.815425903				5,142		5,142		5,142			1,314		0003
EUR/L 128321.52 USD-S116833.41EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/01/2023	12/16/2024	1	128,322	0.910474019				2,292		2,292		2,292			707		0003
CHF/S 29957.92 USD-L26500.00CHF	CHF 5 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/16/2023	1	29,958	0.884574096				(955)		(955)		(955)			31		0003
BRL/L 523135.64 USD-S3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029	1	523,136	7.583999993				(35,205)		(35,205)		(35,205)			6,432		0003
BRL/L 278302.06 USD-S2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030	1	278,302	8.165599996				(20,220)		(20,220)		(20,220)			3,694		0003
EUR/L 13852377.00 USD-S11550000.00EUR	CLO ReInv6m CADOG 12A DN XS1861236112	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	10/16/2023	1	13,852,377	0.833791919				1,634,615		1,634,615		1,634,615			14,501		0003
EUR/L 3025100.00 USD-S2500000.00EUR	CLO ReInv6m DRYD 2018-66A C XS1908338103	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024	1	3,025,100	0.826418961				368,085		368,085		368,085			8,228		0003
EUR/L 1210040.00 USD-S1000000.00EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024	1	1,210,040	0.826418961				147,234		147,234		147,234			3,291		0003
EUR/L 1211700.00 USD-S1000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	1	1,211,700	0.825286787				140,416		140,416		140,416			4,462		0003
EUR/L 10057110.00 USD-S8300000.00EUR	CLO ReInv6m DERPK 1A BE XS2223753471	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	1	10,057,110	0.825286787				1,165,450		1,165,450		1,165,450			37,036		0003
EUR/L 2865037.50 USD-S2340000.00EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	2,865,038	0.816743236				327,823		327,823		327,823			14,636		0003
EUR/L 4085924.70 USD-S3333000.00EUR	CLO ReInv6m HOLPK 1A ORRE XS2079845587	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	11/15/2024	1	4,085,925	0.815727221				464,879		464,879		464,879			21,705		0003
EUR/L 1472976.00 USD-S1200000.00EUR	CLO ReInv6m BECLO 9A B XS2062960039	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024	1	1,472,976	0.814677225				166,695		166,695		166,695			8,114		0003
EUR/L 7285200.00 USD-S6000000.00EUR	CLO ReInv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2021	07/15/2024	1	7,285,200	0.823587547				819,830		819,830		819,830			32,413		0003
GBP/L 5576140.79 USD-S4038311.42GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024	1	5,576,141	0.7242126				605,252		605,252		605,252			30,472		0003
EUR/S 2006895.00 USD-L1650000.00EUR	CLO ReInv6m HARVT 24A B2E XS2197895134	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	01/16/2024	1	2,006,895	0.822165584				(253,265)		(253,265)		(253,265)			5,458		0003
EUR/S 582525.00 USD-L500000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024	1	582,525	0.85833226				(48,919)		(48,919)		(48,919)			2,145		0003
EUR/L 1166055.00 USD-S1000000.00EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024	1	1,166,055	0.857592481				103,249		103,249		103,249			3,171		0003
GBP/L 81371.29 USD-S59553.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024	1	81,371	0.731876931				8,153		8,153		8,153			412		0003
EUR/L 179292.08 USD-S151358.81EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2022	11/27/2024	1	179,292	0.844202432				15,102		15,102		15,102			966		0003
GBP/L 302857.79 USD-S223692.88GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/10/2022	12/09/2024	1	302,858	0.738606988				27,871		27,871		27,871			1,655		0003
GBP/L 173828.45 USD-S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024	1	173,828	0.748055051				14,164		14,164		14,164			881		0003
GBP/L 193079.77 USD-S145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024	1	193,080	0.755286999				14,948		14,948		14,948			979		0003
GBP/L 300536.94 USD-S237973.66GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	05/18/2022	10/09/2024	1	300,537	0.791828319				9,853		9,853		9,853			1,523		0003
EUR/L 173580.94 USD-S154886.18EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024	1	173,581	0.892299466				6,149		6,149		6,149			935		0003
GBP/L 1318437.40 USD-S1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	04/22/2024	1	1,318,437	0.826856292				(12,939)		(12,939)		(12,939)			4,940		0003

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GBP/L 5893283.92 USD-S4868068.66GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	07/12/2024	1	5,893,284	0.826036676				(52,633)		(52,633)		(52,633)			26,083		0003
GBP/L 210263.91 USD-S188223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024	1	210,264	0.895175021				(19,650)		(19,650)		(19,650)			1,066		0003
EUR/L 12499.41 USD-S12130.64EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2022	08/15/2024	1	12,499	0.970497007				(518)		(518)		(518)			59		0003
EUR/L 301590.64 USD-S281183.73EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/22/2022	11/27/2024	1	301,591	0.932335732				(1,486)		(1,486)		(1,486)			1,625		0003
GBP/L 21866187.65 USD-S17758330.61GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2022	02/20/2024	1	21,866,188	0.812136569				182,755		182,755		182,755			68,433		0003
EUR/L 1092850.00 USD-S1000000.00EUR	CLO ReInv6m GLME 1A B1A XS1772821119	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,092,850	0.91503866				20,507		20,507		20,507			4,995		0003
GBP/L 594837.15 USD-S485354.32GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	12/09/2024	1	594,837	0.815944868				2,170		2,170		2,170			3,251		0003
EUR/L 2005920.00 USD-S1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026	1	2,005,920	0.897343862				27,175		10,790		27,175			17,498		0003
EUR/L 992640.00 USD-S880000.00EUR	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028	1	992,640	0.886524823				17,329		1,572		17,329			10,297		0003
EUR/L 71589.84 USD-S65242.82EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	12/16/2024	1	71,590	0.911341889				1,212		1,212		1,212			394		0003
GBP/S 16010.76 USD-L12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024	1	16,011	0.806084158				(246)		(246)		(246)			81		0003
GBP/L 251256.94 USD-S201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	10/09/2024	1	251,257	0.801969649				5,125		5,125		5,125			1,273		0003
GBP/L 61171.05 USD-S49022.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2023	07/19/2024	1	61,171	0.801407856				1,293		1,293		1,293			274		0003
EUR/L 483966.52 USD-S438971.90EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/22/2023	11/27/2024	1	483,967	0.907029478				10,817		10,817		10,817			2,608		0003
EUR/L 430911.73 USD-S392294.28EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	11/27/2024	1	430,912	0.910381994				8,074		8,074		8,074			2,322		0003
EUR/L 759305.70 USD-S686837.48EUR	College Square July 2021 - 7200462	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/25/2023	11/27/2024	1	759,306	0.904559889				18,991		18,991		18,991			4,092		0003
GBP/L 775831.25 USD-S622121.46GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	10/20/2023	1	775,831	0.80187729				16,819		16,819		16,819			908		0003
BRL/L 990777.44 USD-S6173137.92BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2026	1	990,777	6.230600002				(64,350)		(64,350)		(64,350)			8,643		0003
BRL/L 894750.77 USD-S5762642.34BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2027	1	894,751	6.440500006				(58,938)		(58,938)		(58,938)			8,420		0003
EUR/L 27536062.50 USD-S22500000.00EUR	CLO ReInv6m RRME 3A CN XS2060706848	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	27,536,063	0.817110289				3,004,995		3,004,995		3,004,995			156,731		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	3,685,758	0.813943835				397,657		397,657		397,657			22,888		0003
EUR/L 4545768.20 USD-S3700000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	4,545,768	0.813943835				490,444		490,444		490,444			28,228		0003
EUR/L 6020071.40 USD-S4900000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	6,020,071	0.813943835				649,506		649,506		649,506			37,383		0003
EUR/L 4117846.25 USD-S3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	4,117,846	0.807460939				438,897		438,897		438,897			29,435		0003
EUR/L 4797360.00 USD-S4000000.00EUR	CLO ReInv6m PHNXP 1X CR-CR 10/29/31 XS1890618462	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/23/2021	10/16/2023	1	4,797,360	0.833791919				566,100		566,100		566,100			5,022		0003
EUR/L 6121875.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	6,121,875	0.816743236				700,477		700,477		700,477			31,273		0003
EUR/L 7346250.00 USD-S6000000.00EUR	CLO ReInv6m AVOCA 17A CR XS2051458342	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	7,346,250	0.816743236				840,572		840,572		840,572			37,528		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4897500.00 USD-S4000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	4,897,500	0.816743236				560,381		560,381		560,381			25,018		0003
EUR/L 9085500.00 USD-S7500000.00EUR	CLO Reinv6m BILB 2A CN XS1941078625	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	05/15/2024	1	9,085,500	0.825491167				1,035,586		1,035,586		1,035,586			35,904		0003
EUR/L 11808500.00 USD-S9500000.00EUR	CLO Reinv6m OZLME 2A CR XS2334573701	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026	1	11,808,500	0.804505229				1,248,614		1,248,614		1,248,614			89,462		0003
GBP/L 60713.31 USD-S45140.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024	1	60,713	0.743501054				5,267		5,267		5,267			308		0003
EUR/S 6989736.00 USD-L6000000.00EUR	CLO Reinv6m OZLME 5A CN-CN 1/14/32	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	1	6,989,736	0.858401519				(612,899)		(612,899)		(612,899)			19,011		0003
GBP/L 291316.11 USD-S218755.06GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024	1	291,316	0.750919886				22,772		22,772		22,772			1,476		0003
GBP/L 6060773.72 USD-S4665004.40GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025	1	6,060,774	0.769704433				335,033		335,033		335,033			43,699		0003
GBP/L 939661.03 USD-S771415.34GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024	1	939,661	0.820950657				(2,619)		(2,619)		(2,619)			4,762		0003
EUR/L 66473960.42 USD-S62466720.31EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/29/2022	08/15/2024	1	66,473,960	0.939717145				(556,743)		(556,743)		(556,743)			311,207		0003
GBP/S 126484680.05 USD-L102566234.23GBP	CML Standard Hotel	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/02/2022	10/10/2023	1	126,484,680	0.810898476				(1,357,110)		(1,357,110)		(1,357,110)			104,679		0003
EUR/L 376486.46 USD-S353754.21EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/17/2022	08/15/2024	1	376,486	0.939620007				(3,114)		(3,114)		(3,114)			1,763		0003
EUR/L 50564.89 USD-S49073.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2022	08/15/2024	1	50,565	0.97049692				(2,094)		(2,094)		(2,094)			237		0003
EUR/L 173647.84 USD-S156674.08EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	08/15/2024	1	173,648	0.902251822				5,527		5,527		5,527			813		0003
EUR/L 78040.06 USD-S69615.54EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	08/15/2024	1	78,040	0.892048776				3,338		3,338		3,338			365		0003
GBP/L 456737.43 USD-S375310.14GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025	1	456,737	0.821719691				(841)		(841)		(841)			3,293		0003
GBP/L 59266812.35 USD-S46390992.41GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	1	59,266,812	0.782748229				2,661,828		2,661,828		2,661,828			98,099		0003
EUR/S 1047566.91 USD-L941567.16EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	06/03/2024	1	1,047,567	0.898813385				(40,503)		(40,503)		(40,503)			4,309		0003
EUR/L 20795393.25 USD-S19208218.18EUR	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024	1	20,795,393	0.923676602				320,304		320,304		320,304			71,376		0003
EUR/L 6117825.89 USD-S5654000.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	6,117,826	0.924184523				90,918		90,918		90,918			20,998		0003
EUR/L 17241145.69 USD-S15934000.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	17,241,146	0.924184523				256,225		256,225		256,225			59,177		0003
EUR/L 4897500.00 USD-S4000000.00EUR	CLO Reinv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	1	4,897,500	0.816743236				560,381		560,381		560,381			25,018		0003
EUR/L 6056850.00 USD-S5000000.00EUR	CLO Reinv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	6,056,850	0.825511611				637,009		637,009		637,009			31,184		0003
EUR/L 6260500.00 USD-S5000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026	1	6,260,500	0.798658254				629,322		629,322		629,322			54,612		0003
EUR/L 13213200.00 USD-S10500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027	1	13,213,200	0.794659886				1,332,902		1,332,902		1,332,902			119,940		0003
EUR/L 11095938.30 USD-S9984018.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026	1	11,095,938	0.899790349				69,735		69,735		69,735			92,334		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/16/2042	1	577,760	0.624258697				51,658		51,658		51,658			12,500		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	11/03/2021	06/15/2046	1	640,081	0.608050591				53,257		53,257		53,257			15,256		0003
SEK/S 224334.08 USD-L2254467.80SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	02/03/2023	05/15/2026	1	224,334	10.04960013				(9,944)		(9,944)		(9,944)			1,817		0003
EUR/L 59668.94 USD-S52825.41EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026	1	59,669	0.885308336				1,214		1,214		1,214			497		0003
GBP/L 1064146.64 USD-S863121.36GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026	1	1,064,147	0.811092501				11,020		11,020		11,020			8,855		0003
EUR/L 14341926.03 USD-S12987051.85EUR	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	1	14,341,926	0.905530528				589,938		589,938		589,938			23,739		0003
EUR/L 4461811.52 USD-S4115359.94EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	08/29/2023	11/30/2023	1	4,461,812	0.922351812				99,954		99,954		99,954			9,120		0003
EUR/L 48612497.22 USD-S44951220.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024	1	48,612,497	0.924684451				696,536		696,536		696,536			166,854		0003
EUR/L 24639156.14 USD-S22758612.03EUR	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024	1	24,639,156	0.923676602				379,509		379,509		379,509			84,569		0003
GBP/L 901996.41 USD-S735045.52GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	1	901,996	0.814909585				4,702		4,702		4,702			2,227		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	09/23/2021	10/20/2026	1	6,284,500	0.795608243				649,013		649,013		649,013			54,945		0003
EUR/L 6056850.00 USD-S5000000.00EUR	CLO ReInv6m ARESE?12A?DR XS2391580995	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	6,056,850	0.825511611				637,009		637,009		637,009			31,184		0003
GBP/L 145965.79 USD-S106583.27GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024	1	145,966	0.730193493				14,842		14,842		14,842			798		0003
GBP/L 58424.83 USD-S46508.77GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024	1	58,425	0.796044593				1,527		1,527		1,527			319		0003
GBP/L 5944.33 USD-S4764.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024	1	5,944	0.801474683				118		118		118			32		0003
GBP/L 74677.08 USD-S64518.62GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024	1	74,677	0.863968168				(4,107)		(4,107)		(4,107)			408		0003
GBP/L 64751.37 USD-S58557.19GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	12/09/2024	1	64,751	0.904339012				(6,753)		(6,753)		(6,753)			354		0003
GBP/L 3464010.00 USD-S3000000.00GBP	LVMC 2021-FL1 B - 50136439	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026	1	3,464,010	0.866048308				(169,931)		(169,931)		(169,931)			28,060		0003
GBP/L 108476.14 USD-S90615.77GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2022	12/09/2024	1	108,476	0.835352088				(2,175)		(2,175)		(2,175)			593		0003
GBP/L 83703.22 USD-S67573.44GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024	1	83,703	0.807297975				1,189		1,189		1,189			457		0003
GBP/L 45314.17 USD-S36997.50GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024	1	45,314	0.816466461				136		136		136			248		0003
EUR/S 1122887.63 USD-L1001239.97EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	1	1,122,888	0.891665331				(63,717)		(63,717)		(63,717)			1,212		0003
GBP/L 280247.12 USD-S221154.61GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	12/09/2024	1	280,247	0.789141419				10,195		10,195		10,195			1,531		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 26A C XS2437855534	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027	1	6,025,360	0.829825936				385,803		385,803		385,803			56,703		0003
EUR/L 2749258.60 USD-S2447248.55EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	2,749,259	0.890148548				160,414		160,414		160,414			2,967		0003
EUR/L 1023605.11 USD-S946000.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	09/12/2023	03/20/2024	1	1,023,605	0.924184523				15,212		15,212		15,212			3,513		0003
EUR/L 3931574.17 USD-S3633500.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	09/12/2023	03/20/2024	1	3,931,574	0.924184523				58,428		58,428		58,428			13,494		0003
EUR/L 3396600.00 USD-S2700000.00EUR	CLO ReInv6m AVDPK 1A DR XS2373315592	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	08/09/2021	09/21/2026	1	3,396,600	0.79491256				356,888		356,888		356,888			29,308		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 103920.17 USD-S86672.37EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025	1	103,920	0.83402837				8,846		8,846		8,846			680		0003
GBP/L 91945.46 USD-S67692.42GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024	1	91,945	0.736223626				8,751		8,751		8,751			466		0003
GBP/L 254389.75 USD-S214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024	1	254,390	0.841762885				(7,176)		(7,176)		(7,176)			1,289		0003
EUR/L 5318040.00 USD-S5200000.00EUR	Dommi 2020-1 Class B RMBS Oct 2022 - 50135710	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/07/2022	04/15/2025	1	5,318,040	0.977803853				(300,306)		(300,306)		(300,306)			33,024		0003
GBP/L 2798605.20 USD-S2289682.84GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025	1	2,798,605	0.818151428				1,985		1,985		1,985			16,492		0003
GBP/S 16066.47 USD-L13255.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/16/2023	10/09/2024	1	16,066	0.825023792				125		125		125			81		0003
GBP/L 251256.94 USD-S201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	10/09/2024	1	251,257	0.801969649				5,125		5,125		5,125			1,273		0003
GBP/L 254967.42 USD-S200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024	1	254,967	0.787879251				9,589		9,589		9,589			1,292		0003
EUR/L 3091707.40 USD-S2776060.94EUR	Coupon Hedge CMIL Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/12/2023	10/17/2023	1	3,091,707	0.897905455				155,026		155,026		155,026			3,336		0003
EUR/L 2816623.48 USD-S2507213.30EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	2,816,623	0.89148548				164,345		164,345		164,345			3,039		0003
1439999999. Subtotal - Forwards - Hedging Other													116,372,906	XXX	115,620,502		116,372,906			13,068,789	XXX	XXX
1479999999. Subtotal - Forwards													116,372,906	XXX	115,620,502		116,372,906			13,068,789	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(18,258,478)		3,180,307	45,988,810	XXX	69,431,867		16,169,873			19,377,924	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										16,455,677	38,589,140	(4,031,574)	126,241,625	XXX	125,489,221	2,671,612	112,488,749			31,931,842	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(1,802,801)	38,589,140	(851,267)	172,230,434	XXX	194,921,088	2,671,612	128,658,623			51,309,766	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
DM	35	175	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	34,931.6100	33,725.0000	200,649	200,649				200,649	200,649	280,000	0001	5
DM	41	200	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	34,876.4400	33,725.0000	235,046	235,046				229,314	229,314	320,000	0001	5
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,525.4300	4,326.0000	5,678	5,678				5,678	5,678	22,400	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,386.2500	4,326.0000	11,356	11,356				11,356	11,356	44,800	0001	50
ES	19	950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,499.4800	4,326.0000	53,940	53,940				53,940	53,940	212,800	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	5,678	5,678				5,678	5,678	22,400	0001	50
ES	23	1,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,514.2700	4,326.0000	65,295	65,295				65,295	65,295	257,600	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,518.9700	4,326.0000	25,550	25,550				25,550	25,550	100,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	2,839	2,839				2,839	2,839	11,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	5,678	5,678				5,678	5,678	22,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	2,839	2,839				2,839	2,839	11,200	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,481.7100	4,326.0000	39,745	39,745				39,745	39,745	156,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	2,839	2,839				2,839	2,839	11,200	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	34,067	34,067				34,067	34,067	134,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	2,839	2,839				2,839	2,839	11,200	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,508.7500	4,326.0000	14,195	14,195				14,195	14,195	56,000	0001	50
ES	56	2,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,514.1400	4,326.0000	158,980	158,980				158,980	158,980	627,200	0001	50
ES	2	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,539.7500	4,326.0000	5,678	5,678				2,839	2,839	11,200	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,513.1500	4,326.0000	39,745	39,745				39,745	39,745	156,800	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,499.6600	4,326.0000	34,067	34,067				34,067	34,067	134,400	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	19,873	19,873				19,873	19,873	78,400	0001	50
ES	21	1,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,475.1400	4,326.0000	59,618	59,618				59,618	59,618	235,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	5,678	5,678				5,678	5,678	22,400	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	5,678	5,678				5,678	5,678	22,400	0001	50
FV	6	6,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9300	105.0000	3,021	3,021				3,021	3,021	9,000	0001	1,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.6600	101.0000	3,690	3,690				3,690	3,690	10,350	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.6600	101.0000	820	820				820	820	2,300	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7500	101.0000	820	820				820	820	2,300	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.6900	101.0000	820	820				820	820	2,300	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.9100	101.0000	410	410				410	410	1,150	0001	2,000
TU	15	30,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7900	101.0000	6,150	6,150				6,150	6,150	17,250	0001	2,000
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	09/22/2023	94.6200	95.0000	569	569				569	569	709	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	09/22/2023	94.6200	95.0000	569	569				569	569	709	0001	2,500
TY	2	2,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	111.0900	108.0000	1,309	1,309				1,309	1,309	4,000	0001	1,000
TY	3	3,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/27/2023	109.0400	108.0000	1,498	1,498				1,498	1,498	6,000	0001	1,000
RT	2	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	1,872.2500	1,799.0000	5,675	5,675				2,838	2,838	6,200	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												1,062,903	1,062,903				1,051,493	1,051,493	3,025,468	XXX	XXX
1579999999. Subtotal - Long Futures												1,062,903	1,062,903				1,051,493	1,051,493	3,025,468	XXX	XXX
DM	6	30	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/14/2023	34,527.5600	33,725.0000	34,397	34,397				34,397	34,397	(48,000)	0001	5
DM	3	15	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/21/2023	34,060.5600	33,725.0000	17,199	17,199				17,199	17,199	(24,000)	0001	5
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/21/2023	4,372.2500	4,326.0000	2,839	2,839				2,839	2,839	(11,200)	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,458.2300	4,326.0000	48,262	48,262				48,262	48,262	(190,400)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/19/2023	4,373.2500	4,326.0000	8,517	8,517				8,517	8,517	(33,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	2,839	2,839				2,839	2,839	(11,200)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/15/2023	4,398.0000	4,326.0000	19,873	19,873				19,873	19,873	(78,400)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/15/2023	4,407.9500	4,326.0000	19,873	19,873				19,873	19,873	(78,400)	0001	50
ES	49	2,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,479.0400	4,326.0000	139,108	139,108				139,108	139,108	(548,800)	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/12/2023	4,442.6100	4,326.0000	36,906	36,906				36,906	36,906	(145,600)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,411.1900	4,326.0000	11,356	11,356				11,356	11,356	(44,800)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/18/2023	4,431.0000	4,326.0000	5,678	5,678				5,678	5,678	(22,400)	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/14/2023	4,447.5800	4,326.0000	17,034	17,034				17,034	17,034	(67,200)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,472.3300	4,326.0000	8,517	8,517				8,517	8,517	(33,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/21/2023	4,372.2500	4,326.0000	2,839	2,839				2,839	2,839	(11,200)	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,510.0700	4,326.0000	17,034	17,034				17,034	17,034	(67,200)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/18/2023	4,384.4400	4,326.0000	11,356	11,356				11,356	11,356	(44,800)	0001	50
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.7200	95.0000	569	569				569	569	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6700	95.0000	1,138	1,138				1,138	1,138	(1,418)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.2400	95.0000	569	569				569	569	(709)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.7300	96.0000	569	569				569	569	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.2800	95.0000	1,138	1,138				1,138	1,138	(1,418)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.7200	95.0000	569	569				569	569	(709)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7400	95.0000	1,707	1,707				1,707	1,707	(2,128)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	95.0000	11,596	11,596				11,596	11,596	(14,185)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	08/24/2023	95.4500	95.0000	1,138	1,138				1,138	1,138	(1,418)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2200	95.0000	2,846	2,846				2,846	2,846	(3,546)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9200	95.0000	1,138	1,138				1,138	1,138	(1,418)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.2300	96.0000	569	569				569	569	(709)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.7400	96.0000	569	569				569	569	(709)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	96.0000	23,193	23,193				23,193	23,193	(28,370)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.7200	96.0000	569	569				569	569	(709)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	96.0000	46,386	46,386				46,386	46,386	(56,739)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.6900	96.0000	569	569				569	569	(709)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	96.0000	46,386	46,386				46,386	46,386	(56,739)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	95.3000	95.0000	2,846	2,846				2,846	2,846	(3,546)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	94.8400	95.0000	1,138	1,138				1,138	1,138	(1,418)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.4700	95.0000	1,138	1,138				1,138	1,138	(1,418)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/16/2023	95.1100	95.0000	569	569				569	569	(709)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7900	95.0000	3,415	3,415				3,415	3,415	(4,255)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.4400	95.0000	1,138	1,138				1,138	1,138	(1,418)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	94.9900	95.0000	2,276	2,276				2,276	2,276	(2,837)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	11,596	11,596				11,596	11,596	(14,185)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	95.0000	4,553	4,553				4,553	4,553	(5,674)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/02/2023	95.0400	95.0000	569	569				569	569	(709)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	07/12/2023	95.1000	95.0000	569	569				569	569	(709)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/16/2023	94.7500	95.0000	569	569				569	569	(709)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9500	95.0000	5,122	5,122				5,122	5,122	(6,383)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8700	95.0000	4,553	4,553				4,553	4,553	(5,674)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8800	95.0000	2,276	2,276				2,276	2,276	(2,837)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	08/30/2023	94.7600	95.0000	1,138	1,138				1,138	1,138	(1,418)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	95.0000	14,496	14,496				14,496	14,496	(17,731)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	96.0000	23,193	23,193				23,193	23,193	(28,370)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.7400	96.0000	569	569				569	569	(709)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	96.0000	46,386	46,386				46,386	46,386	(56,739)	0001	2,500
1609999999. Subtotal - Short Futures - Hedging Other												672,954	672,954				672,954	672,954	(1,791,306)	XXX	XXX
1649999999. Subtotal - Short Futures												672,954	672,954				672,954	672,954	(1,791,306)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,735,857	1,735,857				1,724,448	1,724,448	1,234,163	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												1,735,857	1,735,857				1,724,448	1,724,448	1,234,163	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	1,555,922	179,935	1,735,857
Total Net Cash Deposits	1,555,922	179,935	1,735,857

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		1,735,857		1,735,857	1,735,857		1,735,857	1,234,163	1,234,163
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	270,000		273,529	(151,314)		273,529	(151,314)		242,376	94,591
BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	Y	Y	48,090,000		37,212,254	(835,610)		47,268,717	(835,610)		3,497,201	
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Y	Y			41,941,058	(56,781,876)		55,808,382	(55,427,511)	380,871	13,192,405	
CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	Y	Y	22,950,000		21,927,348	(375,652)		22,281,406	(375,652)		2,359,916	961,611
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	15,180,000		25,953,271	(13,638,719)		33,523,139	(19,398,413)		4,358,715	1,493,266
CREDIT AGRICOLE SA	969500OTJ5KRTCJQWXH05	Y	Y	5,430,000		4,185,019	(119,032)		4,860,371	(119,032)		981,120	
CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFF07349	Y	Y	1,700,000		1,639,041	(84)		1,639,041	(84)		666,608	605,564
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	36,160,000		41,517,628	(6,073,368)		41,436,405	(6,067,476)		3,658,392	2,942,652
GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	Y	Y	450,000		2,123,268	(8,408,453)		3,211,234	(3,013,134)		1,369,660	
GOLDMAN SACHS INTERNATIONAL	KD3XUN7C6T14HNAYLU02	Y	Y	70,000		80,504		10,504	80,504		10,504	1,536	1,536
HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	Y	Y	1,530,000		930,554			1,315,302			419,368	
JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	17,970,000		18,537,414	(4,457,550)		21,011,306	(4,464,407)		2,290,687	
MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	Y	Y	3,280,000		2,819,263	(223,462)		3,240,398	(223,535)		701,131	16,931
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Y	Y	24,860,000		24,402,651	(4,459,091)		30,316,972	(4,298,888)	1,158,084	4,368,556	
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	870,000									
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y	3,230,000		2,231,910	(33,225)		3,157,013	(33,225)		541,565	
ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	12,650,000		18,532,063	(9,802,877)		20,184,638	(9,802,877)		6,028,285	2,107,471
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Y	Y	34,180,000		31,857,138	(2,838,601)		35,261,042	(2,836,165)		3,642,800	
SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	Y	Y	2,500,000		2,388,503			2,388,503			352,129	240,632
WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	Y	Y	2,600,000		1,711,643			2,681,902		81,902	182,386	
0299999999. Total NAIC 1 Designation				233,970,000		280,264,057	(108,198,915)	10,504	329,939,804	(107,047,323)	1,631,361	48,854,836	8,464,255
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						165,293		165,293	165,293	(28,136,685)		2,454,930	2,454,930
0999999999 - Gross Totals				233,970,000		282,165,206	(108,198,915)	1,911,653	331,840,953	(135,184,008)	3,367,218	52,543,929	12,153,347
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						282,165,206	(108,198,915)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash		Cash	3,090,000	3,090,000	3,090,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) SNZ2OJLFK8MNNCLQOF39	Cash		Cash	33,005,513	33,005,513	33,005,513		IV
0199999999 - Total				36,095,513	36,095,513	36,095,513	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	270,000	270,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	48,090,000	48,090,000	XXX		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	5,430,000	5,430,000	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	Cash		Cash	22,950,000	22,950,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	15,180,000	15,180,000	XXX		V
CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFO7349	Cash		Cash	1,700,000	1,700,000	XXX		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	36,160,000	36,160,000	XXX		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	450,000	450,000	XXX		V
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Cash		Cash	70,000	70,000	XXX		V
HSBC BANK PLC 11E8VN3OJCEQV1H4R804	Cash		Cash	1,530,000	1,530,000	XXX		V
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Cash		Cash	17,970,000	17,970,000	XXX		V
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	Cash		Cash	3,280,000	3,280,000	XXX		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	24,860,000	24,860,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	870,000	870,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	3,230,000	3,230,000	XXX		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	12,650,000	12,650,000	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	2,500,000	2,500,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	34,180,000	34,180,000	XXX		V
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Cash		Cash	2,600,000	2,600,000	XXX		V
0299999999 - Total				233,970,000	233,970,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL	.....	5.200	5,744,828	.....	391,839,278	383,586,098	434,528,812	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN	.....	5.100	221,861	.....	9,189,072	(4,394,272)	531,045	XXX.
Wells Fargo Bank, N.A ..... Minneapolis, MN	0	.....	.....	.....	9,896,740	9,912,601	9,929,015	XXX.
Citibank, N.A. ..... Tampa, FL	C	.....	.....	.....	80,319,966	67,355,422	68,663,995	XXX.
State Street ..... Kansas City, MO	C	.....	.....	.....	.....	.....	(5,461,241)	XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	96,955		238,866	(56,873)	144,750	XXX
0199999. Totals - Open Depositories	XXX	XXX	6,063,645		491,483,921	456,402,976	508,336,375	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	6,063,645		491,483,921	456,402,976	508,336,375	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	6,063,645		491,483,921	456,402,976	508,336,375	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31607A-88-5	FIDELITY INVESTMENT TREASURY		09/29/2023	5.210		116,954,909	446,307	569,181
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE		09/18/2023	5.210		4,669		135
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST		09/29/2023	5.210		116,954,909	446,307	569,181
825252-40-6	Invesco Treasury Portfolio		09/29/2023	5.210		126,954,909	534,092	313,762
857492-70-6	STATE STREET INSTITUTIONAL US		09/29/2023	5.210		18,374,509	34,289	34,031
857492-86-2	STATE ST INST TR PL MM PREM		09/29/2023	5.210		116,954,909	446,307	569,181
912797-GV-3	TSY INFL IX N/B		08/07/2023	0.000		149,954,917		1,184,895
09248U-71-8			09/29/2023	5.210				94,897
8309999999. Subtotal - All Other Money Market Mutual Funds						646,153,731	1,907,301	3,335,261
8609999999 - Total Cash Equivalents						646,153,731	1,907,301	3,335,261