

QUARTERLY STATEMENT

OF THE

Athene Annuity & Life Assurance Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
MARCH 31, 2023**

☐ **LIFE, ACCIDENT AND HEALTH**

☐ **FRATERNAL BENEFIT SOCIETIES**

2023



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity & Life Assurance Company

NAIC Group Code47344734NAIC Company Code61492Employer's ID Number44-0188050

(Current)(Prior)

Organized under the Laws ofDelaware, State of Domicile or Port of EntryDE

Country of DomicileUnited States of America

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

Incorporated/Organized06/28/1909Commenced Business07/01/1909

Statutory Home Office251 Little Falls DriveWilmington, DE, US 19808

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office7700 Mills Civic Parkway

(Street and Number)

West Des Moines, IA, US 50266-3862888-266-8489

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address7700 Mills Civic ParkwayWest 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 Records7700 Mills Civic Parkway

(Street and Number)

West Des Moines, IA, US 50266-3862888-266-8489

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.athene.com

Statutory Statement ContactRachel Elizabeth Brunia515-342-3913

(Name)(Area Code) (Telephone Number)

rbrunia@athene.com877-733-8589

(E-mail Address)(FAX Number)

OFFICERS

Chief Executive OfficerGrant Kvalheim

TreasurerTyler Dean Goode

PresidentMichael Stephen Downing

SecretaryBlaine Thomas Doerrfeld

OTHER

Kristi Kaye Burma, Executive Vice President

Randall William Epright, Executive Vice President

Shailendra P Panchal, Senior Vice President

Christopher Robert Welp, Executive Vice President

Christopher James Grady, Executive Vice President

DIRECTORS OR TRUSTEES

Mitra Hormozi

Martin Philip Klein

Grant Kvalheim

Lawrence John Ruisi

Francis Patrick Sabatini

Hope Scheffler Taitz

Christopher Robert Welp

State ofIowaSS:
County ofDallas

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 DowningPresident

Tyler Dean GoodeTreasurer

Blaine Thomas DoerrfeldSecretary

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

Stephanie Kidder

- 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.....

03/15/2026



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	23,797,978,199		23,797,978,199	23,978,263,314
2. Stocks:				
2.1 Preferred stocks	261,315,868		261,315,868	283,533,101
2.2 Common stocks	1,950,641,031	38,522	1,950,602,509	2,090,861,385
3. Mortgage loans on real estate:				
3.1 First liens	4,301,144,971		4,301,144,971	4,295,408,912
3.2 Other than first liens.....	338,672,987		338,672,987	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 (\$ 543,685,251), cash equivalents (\$ 473,004,082) and short-term investments (\$ 165,030,248)	1,181,719,581		1,181,719,581	639,252,819
6. Contract loans (including \$ premium notes)	2,344,327		2,344,327	2,258,361
7. Derivatives	217,078,106		217,078,106	223,005,162
8. Other invested assets	1,012,915,256	1,355,100	1,011,560,156	1,001,094,554
9. Receivables for securities	6,391,970		6,391,970	16,048,049
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	49,504,862		49,504,862	48,747,729
12. Subtotals, cash and invested assets (Lines 1 to 11)	33,119,707,156	1,393,622	33,118,313,535	32,919,119,722
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	225,422,155	807,156	224,614,999	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	87,628,178		87,628,178	82,191,363
16.2 Funds held by or deposited with reinsured companies	2,774,052,264		2,774,052,264	2,724,519,016
16.3 Other amounts receivable under reinsurance contracts	1,678,282,400		1,678,282,400	2,302,899,640
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	277,555,484	206,897,190	70,658,294	73,645,328
19. Guaranty funds receivable or on deposit	268,859		268,859	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	139,903		139,903	101,111,232
24. Health care (\$) and other amounts receivable	4,400,645		4,400,645	4,689,005
25. Aggregate write-ins for other than invested assets	2,547,907	1,322,841	1,225,066	817,262
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	38,170,004,951	210,420,809	37,959,584,142	38,432,341,961
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	13,890,165		13,890,165	13,668,240
28. Total (Lines 26 and 27)	38,183,895,116	210,420,809	37,973,474,307	38,446,010,201
DETAILS OF WRITE-INS				
1101. Derivative collateral asset	49,504,862		49,504,862	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)	49,504,862		49,504,862	48,747,729
2501. Miscellaneous assets	2,547,907	1,322,841	1,225,066	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)	2,547,907	1,322,841	1,225,066	817,262

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 26,476,551,743 less \$ included in Line 6.3 (including \$ 19,520,840,121 Modco Reserve)	26,476,551,743	26,149,069,195
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ 79,548,032 Modco Reserve).....	403,366,035	408,687,229
4. Contract claims:		
4.1 Life	129,604,884	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 \$ 103,402,420 assumed and \$ 1,405,880,900 ceded	1,509,283,320	2,024,376,339
9.4 Interest Maintenance Reserve	46,557,339	54,238,208
10. Commissions to agents due or accrued-life and annuity contracts \$ 111,710 , accident and health \$ 225,634 and deposit-type contract funds \$	337,344	244,675
11. Commissions and expense allowances payable on reinsurance assumed	5,599,473	4,999,205
12. General expenses due or accrued	1,127,734	1,080,535
13. Transfers to Separate Accounts due or accrued (net) (including \$ 4,711 accrued for expense allowances recognized in reserves, net of reinsured allowances)	4,711	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)	22,561,653	2,124,777
15.2 Net deferred tax liability		
16. Unearned investment income	1,528,612	2,082,745
17. Amounts withheld or retained by reporting entity as agent or trustee	186,994	277,649
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	9,555,704	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	196,898,294	167,993,482
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	5,930,934,709	5,957,328,900
24.04 Payable to parent, subsidiaries and affiliates	8,072,028	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	136,053,527	140,647,832
24.09 Payable for securities	1,508,497	1,605,017
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	953,862,486	979,781,875
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	35,833,812,469	36,133,956,603
27. From Separate Accounts Statement	13,890,165	13,668,240
28. Total liabilities (Lines 26 and 27)	35,847,702,634	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	3,539,484,798	3,331,395,902
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(1,416,213,125)	(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 \$ 0 in Separate Accounts Statement)	2,123,271,673	2,295,885,358
38. Totals of Lines 29, 30 and 37	2,125,771,673	2,298,385,358
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	37,973,474,307	38,446,010,201
DETAILS OF WRITE-INS		
2501. Repurchase agreement liability	728,383,200	728,383,200
2502. Derivative collateral liability	154,320,000	182,232,000
2503. Amount due reinsurers	47,257,323	42,321,917
2598. Summary of remaining write-ins for Line 25 from overflow page	23,901,964	26,844,758
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	953,862,486	979,781,875
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	155,796,207	5,439,397	605,040,513
2. Considerations for supplementary contracts with life contingencies	806,586	7,049,323	47,532,350
3. Net investment income	327,501,149	279,311,629	1,175,973,308
4. Amortization of Interest Maintenance Reserve (IMR)	(786,492)	4,052,656	14,983,553
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	43,971,339	22,115,322	148,528,097
7. Reserve adjustments on reinsurance ceded	193,648,384	(596,089,965)	405,098,034
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	117,895	116,273	445,408
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	29,442,657	28,485,698	102,854,450
9. Totals (Lines 1 to 8.3)	750,497,726	(249,519,667)	2,500,455,713
10. Death benefits	(380,403)	(154,087)	280,387
11. Matured endowments (excluding guaranteed annual pure endowments)		5,000	5,000
12. Annuity benefits	37,696,298	37,341,452	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	199,332,748	122,013,795	535,221,465
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,490,942	2,347,755	15,871,831
18. Payments on supplementary contracts with life contingencies	6,173,906	4,334,932	17,916,389
19. Increase in aggregate reserves for life and accident and health contracts	327,482,549	(367,737,600)	1,715,449,323
20. Totals (Lines 10 to 19)	574,796,040	(201,848,752)	2,467,418,450
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	582,853	211,431	1,885,038
22. Commissions and expense allowances on reinsurance assumed	49,285,352	23,081,890	169,406,657
23. General insurance expenses and fraternal expenses	5,726,342	6,596,877	25,661,713
24. Insurance taxes, licenses and fees, excluding federal income taxes	541,892	614,684	2,018,412
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(427,815)	(257,234)	(525,470)
27. Aggregate write-ins for deductions	78,195,475	(34,126,868)	89,185,187
28. Totals (Lines 20 to 27)	708,700,139	(205,727,973)	2,755,049,988
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	41,797,588	(43,791,694)	(254,594,275)
30. Dividends to policyholders and refunds to members	5,038	5,477	24,551
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	41,792,550	(43,797,171)	(254,618,826)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	28,965,094	(21,189,166)	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)	12,827,456	(22,608,005)	(335,514,634)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (653,792) (excluding taxes of \$ (3,700,356) transferred to the IMR)	(39,484,431)	83,434,460	315,217,637
35. Net income (Line 33 plus Line 34)	(26,656,974)	60,826,456	(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)	(26,656,974)	60,826,456	(20,296,997)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 5,772,407	(324,340,020)	(40,006,899)	(882,003,928)
39. Change in net unrealized foreign exchange capital gain (loss)	8,824,981	(33,787,431)	(105,198,596)
40. Change in net deferred income tax	50,305,213	(37,829,527)	(19,508,467)
41. Change in nonadmitted assets	(48,021,529)	14,416,875	(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	(28,904,811)	76,251,720	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	208,088,896	6,759,481	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	8,179,952	(75,478,193)	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)	(172,613,685)	(28,847,518)	693,867,283
55. Capital and surplus, as of statement date (Lines 36 + 54)	2,125,771,673	1,575,670,558	2,298,385,358
DETAILS OF WRITE-INS			
08.301. Funds withheld adjustment - assumed	27,465,537	28,473,992	102,789,605
08.302. Miscellaneous income	1,977,120	11,706	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)	29,442,657	28,485,698	102,854,450
2701. Funds withheld adjustment - ceded	74,520,093	(41,565,554)	157,168,451
2702. Transfer to IMR - ceded	4,004,596	12,261,590	(51,247,936)
2703. Reserve adjustments on reinsurance assumed	(1,851,680)	(4,218,579)	(20,598,660)
2798. Summary of remaining write-ins for Line 27 from overflow page	1,522,466	(604,326)	3,863,333
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	78,195,475	(34,126,868)	89,185,187
5301. Correction of prior period error	(20,089,392)		
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(20,089,392)		

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	156,602,793	12,488,720	652,572,863
2. Net investment income	319,064,621	275,072,129	1,101,857,561
3. Miscellaneous income	45,036,933	21,436,077	145,347,571
4. Total (Lines 1 to 3)	520,704,347	308,996,926	1,899,777,995
5. Benefit and loss related payments	(40,262,535)	346,326,508	(161,625,458)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(373,015)	(227,144)	(554,432)
7. Commissions, expenses paid and aggregate write-ins for deductions	54,212,989	38,118,820	202,270,529
8. Dividends paid to policyholders	5,038	5,477	26,571
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	24,263,462	65,355,551	134,619,141
10. Total (Lines 5 through 9)	37,845,939	449,579,211	174,736,351
11. Net cash from operations (Line 4 minus Line 10)	482,858,407	(140,582,285)	1,725,041,644
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	320,953,168	1,607,350,065	3,170,215,555
12.2 Stocks	2,800,000	4,828,903	83,087,553
12.3 Mortgage loans	97,796,091	535,573,451	1,169,170,380
12.4 Real estate			
12.5 Other invested assets	40,862,953	492,573,151	2,509,963,119
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(243,172)	5,539,091	4,022,622
12.7 Miscellaneous proceeds	9,692,161	30,926,032	70,903,903
12.8 Total investment proceeds (Lines 12.1 to 12.7)	471,861,202	2,676,790,693	7,007,363,132
13. Cost of investments acquired (long-term only):			
13.1 Bonds	233,048,786	1,575,831,862	4,763,489,226
13.2 Stocks	411,888	5,800,000	19,178,032
13.3 Mortgage loans	74,466,314	374,218,208	1,095,085,835
13.4 Real estate			
13.5 Other invested assets	36,347,239	119,227,564	1,362,029,833
13.6 Miscellaneous applications	10,509,030	48,389,202	68,368,741
13.7 Total investments acquired (Lines 13.1 to 13.6)	354,783,257	2,123,466,837	7,308,151,667
14. Net increase (or decrease) in contract loans and premium notes	85,965	84,518	276,949
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	116,991,979	553,239,338	(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	(5,321,194)	(82,197,593)	(44,242,264)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(52,062,431)	(682,335,046)	(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)	(57,383,625)	(764,532,639)	(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) .	542,466,762	(351,875,585)	(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)	1,181,719,581	439,409,039	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)	12,154,628	442,905,814	1,047,544,880
20.0002. Security exchanges and asset in kind trades – bonds acquired (investing)	(12,154,628)	(442,905,814)	(1,047,544,880)
20.0003. Reinsurance activity settled in bonds (operating)	84,438,768	132,024,576	132,024,576
20.0004. Reinsurance activity settled in bonds (investing)	(84,438,768)	(132,024,576)	(132,024,576)
20.0005. Capital contribution of stock compensation expense (financing)	8,088,896	6,465,032	29,594,495
20.0006. Capital contribution of stock compensation expense (investing)	(6,868,016)	(4,912,185)	(23,853,573)
20.0007. Capital contribution of stock compensation expense (operating)	(1,220,880)	(1,552,847)	(5,740,922)
20.0008. Asset transfer mortgage to other invested assets – proceeds (investing)	275,431	413,000	1,002,937
20.0009. Asset transfer mortgage to other invested assets – acquired (investing)	(275,431)	(413,000)	(1,002,937)
20.0010. Capital contribution – non-cash (financing)	200,000,000	294,449	1,275,294,449

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

20.0011. Capital contribution – non-cash (investing)	(200,000,000)	(294,449)	(1,275,294,449)
20.0012. Security exchanges and asset in kind trades – other invested asset proceeds (investing) .	2,990,206	84,730,324	84,730,324
20.0013. Security exchanges and asset in kind trades – other invested asset acquired (investing) .	(2,990,206)	(84,730,324)	(84,730,324)
20.0014. Asset transfer bonds to stocks – proceeds (investing)			141,165,696
20.0015. Asset transfer bonds to stocks – acquired (investing)			(141,165,696)
20.0016. Asset transfer stocks to bonds – proceeds (investing)			21,527,835
20.0017. Asset transfer stocks to bonds – acquired (investing)			(21,527,835)

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	48,190	56,340	194,297
2. Ordinary life insurance	16,149,750	18,149,244	70,242,759
3. Ordinary individual annuities	142,967	186,569	1,291,254
4. Credit life (group and individual)	32	32	126
5. Group life insurance	308,633	1,371,513	1,330,104
6. Group annuities			
7. A & H - group	639,509	697,086	3,095,111
8. A & H - credit (group and individual)			
9. A & H - other	1,470,443	110,446	6,123,667
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	18,759,524	20,571,230	82,277,319
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	18,759,524	20,571,230	82,277,319
14. Deposit-type contracts		20,000,000	20,000,000
15. Total (Lines 13 and 14)	18,759,524	40,571,230	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 #	03/31/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (26,656,974)	\$ (20,296,997)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Standard scenario on variable annuities	51	3	1		
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (26,656,974)</u>	<u>\$ (20,296,997)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,125,771,673	\$ 2,298,385,358
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Standard scenario on variable annuities	51	3	1		
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,125,771,673</u>	<u>\$ 2,298,385,358</u>

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

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

C. Accounting Policy

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

Notes to the Financial Statements

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

D. Going Concern

Management's assessment of the relevant conditions through May 12, 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 2.7% of ending capital and surplus as of March 31, 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) - None
- (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	\$ 62,839	\$ 724,586	\$ 724,586	03/31/2023
...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	8,186	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	12,748	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	1,518	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	34,599	894,753	873,333	03/31/2023
Total			\$ 291,310			

- (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 March 31, 2023.

- a. The aggregate amount of unrealized losses:
1. Less than 12 months..... \$ 172,746,967
2. 12 months or longer..... 765,416,786
- b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 months..... \$ 2,625,094,645
2. 12 months or longer..... 6,116,847,634

- (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

Notes to the Financial Statements

5. Investments (Continued)

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.....	.....	.....	.....
b. Tri-Party (Yes/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.....	.....	.....	.....	.....
7. Over 1 year.....	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	.....	.....	.....

(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 March 31, 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	\$.....	\$.....	\$.....
b. Ending Balance				
1. BACV.....	XXX.....	XXX.....	XXX.....	\$.....
2. Nonadmitted - Subset of BACV.....	XXX.....	XXX.....	XXX.....	\$.....
3. Fair Value.....	\$... 720,616,452	\$.....	\$.....	\$.....

Notes to the Financial Statements

5. Investments (Continued)

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

Ending Balance		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
		None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
a.	Bonds - BACV	\$	\$ 399,407,646	\$ 462,904,504	\$ 14,881,026	\$	\$	\$	\$
b.	Bonds - FV		325,735,620	384,947,029	9,933,804				
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	\$	\$ 399,407,646	\$ 462,904,504	\$ 14,881,026	\$	\$	\$	\$
q.	Total assets - FV	\$	\$ 325,735,620	\$ 384,947,029	\$ 9,933,804	\$	\$	\$	\$

(7) Collateral received - secured borrowing

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

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

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

(9) Allocation of aggregate collateral by remaining contractual maturity

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

(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	\$	\$	\$
2.	Securities Collateral (FV)				
b.	Ending Balance				
1.	Cash (Collateral - All)	\$ 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.

(2) Type of repo trades used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (Yes/No)	YES			
b. Tri-Party (Yes/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		
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		
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	\$	\$
b.	Ending Balance	\$ 22,532,470	\$	\$

Notes to the Financial Statements

5. Investments (Continued)

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

Ending Balance	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$	\$	\$	\$	\$	\$	\$	\$
b. LB & SS - FV								
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV			22,532,470					
i. Total assets - FV (Sum of a through h)	\$	\$	\$ 22,532,470	\$	\$	\$	\$	\$

(7) Collateral provided - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	Cash	\$ 114,761,152	\$	\$	\$
2.	Securities (FV)				
3.	Securities (BACV)	XXX	XXX	XXX	XXX
4.	Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance				
1.	Cash	\$ 114,761,152	\$	\$	\$
2.	Securities (FV)				
3.	Securities (BACV)				
4.	Nonadmitted Subset (BACV)				

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

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

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

(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

Notes to the Financial Statements

8. Derivative Instruments (Continued)

- (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. It is unclear how the US Department of Treasury will implement the CAMT through regulation.

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 first quarter 2023 financial statements do not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

- A. Components of the Net Deferred Tax Asset/(Liability) - No Significant Changes
- B. Regarding Deferred Tax Liabilities That Are Not Recognized - No Significant Changes
- 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 \$8.1 million for the three months ended March 31, 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 \$200 million of capital contribution from its parent, AARE, and the Company paid \$200 million of 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

Notes to the Financial Statements

11. Debt (Continued)

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 March 31, 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 \$258 million as of March 31, 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.

(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	10,800,000	10,800,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 20,800,000	\$ 20,800,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 360,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	13,600,000	13,600,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 23,600,000	\$ 23,600,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 400,000,000		

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

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

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 415,272,570	\$ 461,284,364	\$ 270,000,000
2. Current year general account total collateral pledged	415,272,570	461,284,364	270,000,000
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

Notes to the Financial Statements

11. Debt (Continued)

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 415,948,153	\$ 461,651,668	\$ 340,000,000
2. Current year general account maximum collateral pledged	415,948,153	461,651,668	340,000,000
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

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	270,000,000	270,000,000		\$ 258,138,261
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 270,000,000</u>	<u>\$ 270,000,000</u>	<u>\$</u>	<u>\$ 258,138,261</u>
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)	<u>\$ 340,000,000</u>	<u>\$ 340,000,000</u>	<u>\$</u>	<u>\$ 328,018,244</u>

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

	(1)	(2)	(3)
	Total (2+3)	General Account	Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	340,000,000	340,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 340,000,000</u>	<u>\$ 340,000,000</u>	<u>\$</u>

(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.

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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.

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

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	\$	3,004,611	\$ 512,400	\$	3,517,011
Bonds: RMBS		473,266	2,732,999		3,206,265
Preferred stocks	11,044,600	235,513,972	13,575,000		260,133,572
Common stocks		20,800,000			20,800,000
Derivative assets: Currency Swaps		10,753,720			10,753,720
Derivative assets: Interest Rate	54,324				54,324
Derivative assets: Options		56,159,933			56,159,933
Derivative assets: Futures	1,780,350				1,780,350
Derivative assets: FX Forwards		101,385,932			101,385,932
Separate account assets: Variable products		13,894,877			13,894,877
Total assets at fair value/NAV	\$ 12,879,274	\$ 441,986,311	\$ 16,820,399	\$	\$ 471,685,984
b. Liabilities at fair value					
Derivative liabilities: Currency Swaps	\$	70,498,623	\$	\$	70,498,623
Derivative liabilities: Options		20,511			20,511
Derivative liabilities: FX Forwards		42,473,269			42,473,269
Separate account liabilities: Variable products		13,894,877			13,894,877
Total liabilities at fair value	\$	\$ 126,887,280	\$	\$	\$ 126,887,280

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Description	Beginning balance as of 01/01/2023	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 03/31/2023
a. Assets										
Bonds: Corporates	\$ 512,400	\$	\$	\$ 16,073	\$ (16,073)	\$	\$	\$	\$	\$ 512,400
Bonds: RMBS	2,704,589			13,085	25,205				(9,880)	2,732,999
Preferred stocks	13,200,000				375,000					13,575,000
Total assets	<u>\$ 16,416,989</u>	<u>\$</u>	<u>\$</u>	<u>\$ 29,158</u>	<u>\$ 384,132</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ (9,880)</u>	<u>\$ 16,820,399</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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.

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	\$ 21,385,822,056	\$ 23,797,978,199	\$ 20,717,720	\$ 18,274,011,052	\$ 3,091,093,284	\$	\$
Assets - Preferred stocks	261,315,868	261,315,868	11,044,600	236,696,268	13,575,000		
Assets - Common stock	20,800,000	20,800,000		20,800,000	—		
Assets - Mortgage loans - first liens	4,061,368,049	4,301,144,971			4,061,368,049		
Assets - Mortgage loans - other than first liens	315,647,695	338,672,987			315,647,695		
Assets - Cash, cash equivalents, and short-term investments	1,182,160,387	1,181,719,581	1,015,691,367	161,122,606	5,346,414		
Assets - Policy loans	2,344,327	2,344,327		2,344,327			
Assets - Derivative assets	255,629,802	217,078,106	(20,506,628)	276,136,430			
Assets - Derivative collateral assets	49,504,862	49,504,862	49,504,862				
Assets - Other invested assets	918,541,119	1,011,560,156		79,442,665	56,162,030	782,936,424	
Assets - Separate account: variable products	13,890,165	13,890,165		13,890,165			
Liabilities - Repurchase agreements	728,383,200	728,383,200		728,383,200			
Liabilities - Derivative liabilities	113,868,414	136,053,527		113,868,414			
Liabilities - Derivative and other collateral	154,320,000	154,320,000	154,320,000				
Liabilities - Deposit type contracts	420,085,709	403,366,035			420,085,709		

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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, typically private equities or equity securities not traded on an exchange, using several commercial pricing services or an internal model. The securities 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.

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 March 31, 2023, the Company has \$437 million unfunded commitments to invest in these investment funds.

21. Other Items - No Significant Changes

22. Events Subsequent

Subsequent events have been considered through May 12, 2023 for the statutory statement dated March 31, 2023.

23. Reinsurance - No Significant Changes

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

Notes to the Financial Statements

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

- (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
- (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 [☒]
- 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 [☒]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 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 [☒] 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 [☒]
- 4.2

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

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

5.

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

If yes, attach an explanation.
- 6.1

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

12/31/2017
- 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 [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 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 [☒]
- 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 [☒]
- 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 [☒] No [☐]
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Apollo Capital Management, L.P. (also includes relying advisers)	New York, NY	..NO...	..NO...	..NO...	..YES...
Apollo Credit Management, LLC	New York, NY	..NO...	..NO...	..NO...	..YES...
Apollo Investment Management, L.P.	New York, NY	..NO...	..NO...	..NO...	..YES...
Apollo Global Securities, LLC	New York, NY	..NO...	..NO...	..NO...	..YES...
Apollo Senior Floating Rate Fund, Inc.	New York, NY	..NO...	..NO...	..NO...	..YES...
Apollo Tactical Income Fund, Inc.	New York, NY	..NO...	..NO...	..NO...	..YES...
MidCap Financial Investment Corporation	New York, NY	..NO...	..NO...	..NO...	..YES...
Apollo Investment Corporation, Inc.	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...

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
.....
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
.....
- 9.3

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [X] No []
- 11.2

If yes, give full and complete information relating thereto:
The Company has \$877 million of assets under repurchase agreements, \$461 million of assets pledged as collateral to the FHLB, and has granted security interest in \$619 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:

\$ 32,786,840
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 2,990,751,557	\$ 3,068,253,413
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 2,067,299,907	\$ 1,929,802,509
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$ 296,860,747	\$ 296,860,747
14.26 All Other	\$ 1,002,480,978	\$ 753,037,036
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 6,357,393,189	\$ 6,047,953,704
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [X] No []

15.2

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

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

16.

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

16.1

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

\$

16.2

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

\$

16.3

Total payable for securities lending reported on the liability page.

\$
- 8.1

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
143161	Apollo Insurance Solutions Group, LP	549300L3R6C4MA4YKN89	SEC	DS.....
143161	Apollo Capital Management, L.P.	5493007BCXEDR17QKB54	SEC	OS.....
151243	Apollo Global Real Estate Management, L.P.		SEC	OS.....
143161	ARM Manager LLC		SEC	OS.....
143161	Apollo Longevity LLC		SEC	OS.....
143161	Apollo Emerging Markets, LLC		SEC	OS.....
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 [X] No []

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

\$

1,901,380,714

1.13

Commercial Mortgages

\$

2,649,432,076

1.14

Total Mortgages in Good Standing

\$

4,550,812,790

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

\$

34,531,806

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

34,531,806

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

18,751,205

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

18,751,205

1.5

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

\$

4,639,817,957

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

275,431

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

275,431

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		4	5	6	7
				2	3				
1.	Alabama	AL	L	135,150	61	14,215		149,427	
2.	Alaska	AK	L	19,085		1,158		20,243	
3.	Arizona	AZ	L	241,139	14,698	25,626		281,463	
4.	Arkansas	AR	L	89,431		11,671		101,102	
5.	California	CA	L	533,176	24,161	115,413		672,750	
6.	Colorado	CO	L	133,073		19,200		152,274	
7.	Connecticut	CT	L	75,356		25,249		100,604	
8.	Delaware	DE	L	31,593		5,845		37,438	
9.	District of Columbia	DC	L	13,266		1,774		15,040	
10.	Florida	FL	L	633,260	383	42,036		675,679	
11.	Georgia	GA	L	459,931	549	38,040		498,520	
12.	Hawaii	HI	L	17,295	91	2,507		19,893	
13.	Idaho	ID	L	53,924		6,464		60,388	
14.	Illinois	IL	L	432,891	985	30,899		464,775	
15.	Indiana	IN	L	272,310	53	24,884		297,248	
16.	Iowa	IA	L	105,680		10,093		115,772	
17.	Kansas	KS	L	206,060	3,181	15,788		225,029	
18.	Kentucky	KY	L	446,690		47,184		493,875	
19.	Louisiana	LA	L	1,331,622	3,776	288,638		1,624,037	
20.	Maine	ME	L	23,923	225	13,770		37,918	
21.	Maryland	MD	L	172,284		25,181		197,465	
22.	Massachusetts	MA	L	108,322	10,150	23,658		142,130	
23.	Michigan	MI	L	348,940	2,725	28,449		380,114	
24.	Minnesota	MN	L	188,678	92	9,051		197,820	
25.	Mississippi	MS	L	104,202		12,283		116,485	
26.	Missouri	MO	L	326,975	1,374	26,086		354,435	
27.	Montana	MT	L	28,826		3,846		32,672	
28.	Nebraska	NE	L	77,570	273	8,881		86,724	
29.	Nevada	NV	L	71,245	31	8,009		79,285	
30.	New Hampshire	NH	L	28,265		7,396		35,660	
31.	New Jersey	NJ	L	212,438		27,682		240,120	
32.	New Mexico	NM	L	59,952	600	6,742		67,295	
33.	New York	NY	N	41,945		1,847		43,792	
34.	North Carolina	NC	L	2,322,313	16,701	265,848		2,604,861	
35.	North Dakota	ND	L	19,013		310		19,322	
36.	Ohio	OH	L	525,700	969	38,101		564,770	
37.	Oklahoma	OK	L	185,361	30,061	13,880		229,302	
38.	Oregon	OR	L	230,894		18,254		249,148	
39.	Pennsylvania	PA	L	383,205	10,300	62,192		455,697	
40.	Rhode Island	RI	L	15,872		7,312		23,183	
41.	South Carolina	SC	L	3,549,659	5,215	520,706		4,075,580	
42.	South Dakota	SD	L	21,977		(2,413)		19,564	
43.	Tennessee	TN	L	480,331	2,546	45,626		528,503	
44.	Texas	TX	L	867,241	8,760	95,742		971,743	
45.	Utah	UT	L	116,814		11,664		128,478	
46.	Vermont	VT	L	9,885		4,388		14,273	
47.	Virginia	VA	L	314,889	4,056	32,540		351,485	
48.	Washington	WA	L	125,121	50	26,423		151,594	
49.	West Virginia	WV	L	184,633	600	38,996		224,230	
50.	Wisconsin	WI	L	142,080	300	12,131		154,511	
51.	Wyoming	WY	L	18,730		2,071		20,801	
52.	American Samoa	AS	N	167				167	
53.	Guam	GU	N						
54.	Puerto Rico	PR	L	319		74		392	
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	6,649				6,649	
58.	Aggregate Other Aliens	OT	XXX	3,448		123		3,571	
59.	Subtotal	XXX		16,548,796	142,967	2,123,534		18,815,297	
90.	Reporting entity contributions for employee benefits plans	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		83,865				83,865	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		110				110	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		300,670		21,772		322,442	
94.	Aggregate or other amounts not allocable by State	XXX							
95.	Totals (Direct Business)	XXX		16,933,440	142,967	2,145,305		19,221,713	
96.	Plus Reinsurance Assumed	XXX		155,251	823,721,319			823,876,570	
97.	Totals (All Business)	XXX		17,088,692	823,864,286	2,145,305		843,098,283	
98.	Less Reinsurance Ceded	XXX		17,031,137	668,125,633	2,145,305		687,302,076	
99.	Totals (All Business) less Reinsurance Ceded	XXX		57,555	155,738,652			155,796,207	
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		3,448		123		3,571	
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		3,448		123		3,571	
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

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

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

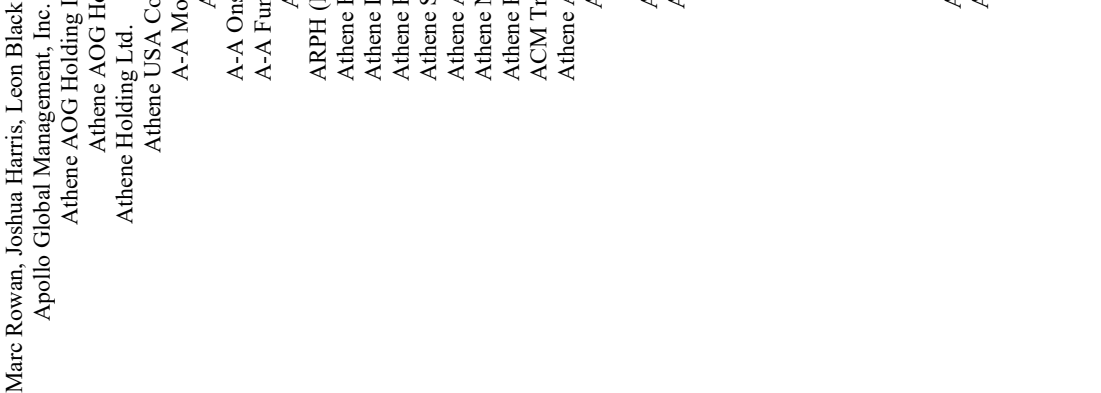
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

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

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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



The organizational chart shows the ultimate controlling persons of the reporting entity together with Apollo Global Management, Inc. ("AGM"), the Apollo Operating Group, subsidiaries of the Apollo Operating Group and the Apollo Funds. The Apollo Operating Group refers to (i) the limited partnerships through which the ultimate controlling persons currently operate Apollo's business and (ii) one or more limited partnerships formed for the purposes of, among other activities, holding certain of Apollo's gains or losses on 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.

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

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.	
ASOP Co-Investors (D), L.P.	
Apollo A-N Credit Co-Investors (FC-D), L.P.	
Apollo Accord Co-Investors II (A), L.P.	
Apollo Accord Co-Investors II (D), L.P.	
Apollo Accord Co-Investors III (A), L.P.	
Apollo Accord Co-Investors III (D), L.P.	
Apollo Accord Co-Investors III B (A), 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 (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 AGRE SFR Co-Investors (A), L.P.	
Apollo AGRE APREF Co-Investors (D), L.P.	
Apollo AGRE USREF Co-Investors (A), L.P.	
Apollo AIE II Co-Investors (B), L.P.	
Apollo Alamo Co-Investors (D), 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.	

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- Apollo 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 Defined Return Co-Investors (D), L.P.
- Apollo Digital Origin Co-Investors (A), L.P.
- Apollo Digital Origin Co-Investors (D), L.P.
- Apollo Energy Opportunity Co-Investors (A) LP
- 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 (A), 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 Revolver Co-Investors II (D), 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 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.

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- Apollo 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.
- Apollo SPN Co-Investors (FC-D), L.P.
- Apollo Structured Credit Recovery Co-Investors III (A) LP
- Apollo Structured Credit Recovery Co-Investors IV (A) LP
- Apollo SVF 2010 Bonus Pool, L.P.
- Apollo SVF Co-Investors Offshore, L.P.
- Apollo SVF Co-Investors, LLC
- 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 (A), L.P.
- 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 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 Advisors X (EH-GP), LLC

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- Catalina Oxenwood Investments Ltd
 - Propco (Newport) Limited
 - 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
 - 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 ANRP Advisors 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.

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

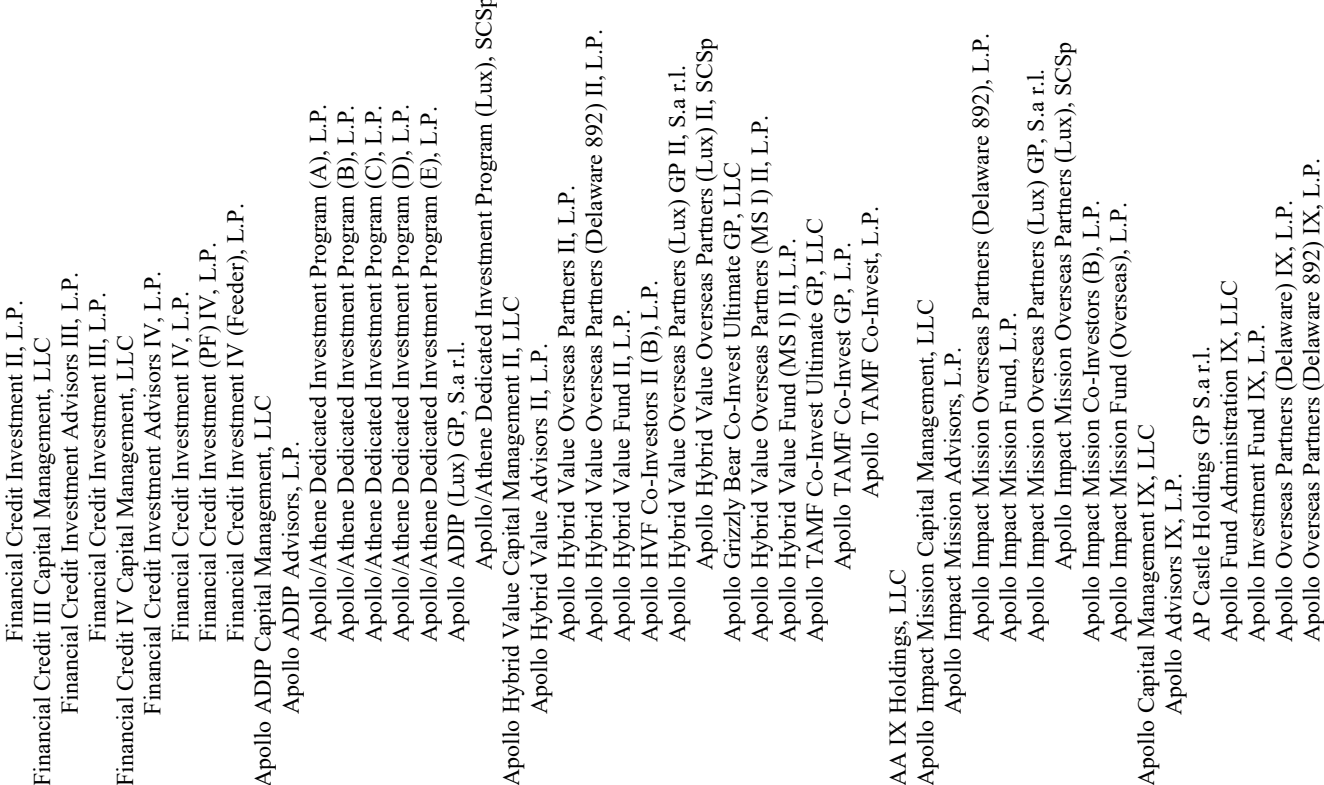
PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- PHC-Los Alamos, Inc.
- PHC-Minden G.P., Inc
 - PHC-Minden, LLC
- PHC-Morgan Lake, Inc.
 - 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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

- Athens Physicians Practice, LLC
- Athens Regional Medical Center, LLC
- Athens Surgery Center Partner, LLC
 - Athens Surgery Center, LLC
- 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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

- DLP Harris Regional Hospital, LLC
 - DLP Western Carolina Physician Practices, LLC
- DLP Haywood Regional Medical Center, LLC
- DLP Maria Parham Medical Center, LLC
 - 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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

- Fleming Medical Center, LLC
- Georgetown Community Hospital, LLC
- HCK Logan Memorial, LLC
- Kentucky MSO, LLC
- Meadowview Physician Practice, LLC
- Meadowview Regional Medical Center, LLC
 - Meadowview Regional Medical Center Pain Management, LLC
- PineLake Physician Practice, LLC
- PineLake Regional Hospital, LLC
- R. Kendall Brown Practice, LLC
- Silechnik Practice, LLC
- Woodford Hospital, LLC
- LifePoint of Lake Cumberland, LLC
- LCMC PET, LLC
- Somerset Surgery Partner, LLC
 - Lake Cumberland Surgery Center, LP
- Lake Cumberland Cardiology Associates, LLC
- Lake Cumberland Physician Practices, LLC
 - LCMC MRI, LLC
- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC
- LifePoint RC, Inc.
- Logan Medical, LLC
- Meadowview Rights, LLC
- Northwest Medical Center-Winfield, LLC
- Norton Partner, LLC
 - The Regional Health Network of Kentucky and Southern Indiana, LLC
 - RHN Clark Memorial Hospital, LLC
 - RHN Clark Memorial Physician Practices, LLC
 - RHN Scott Memorial Hospital, LLC
 - RHN Scott Physician Practices, 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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

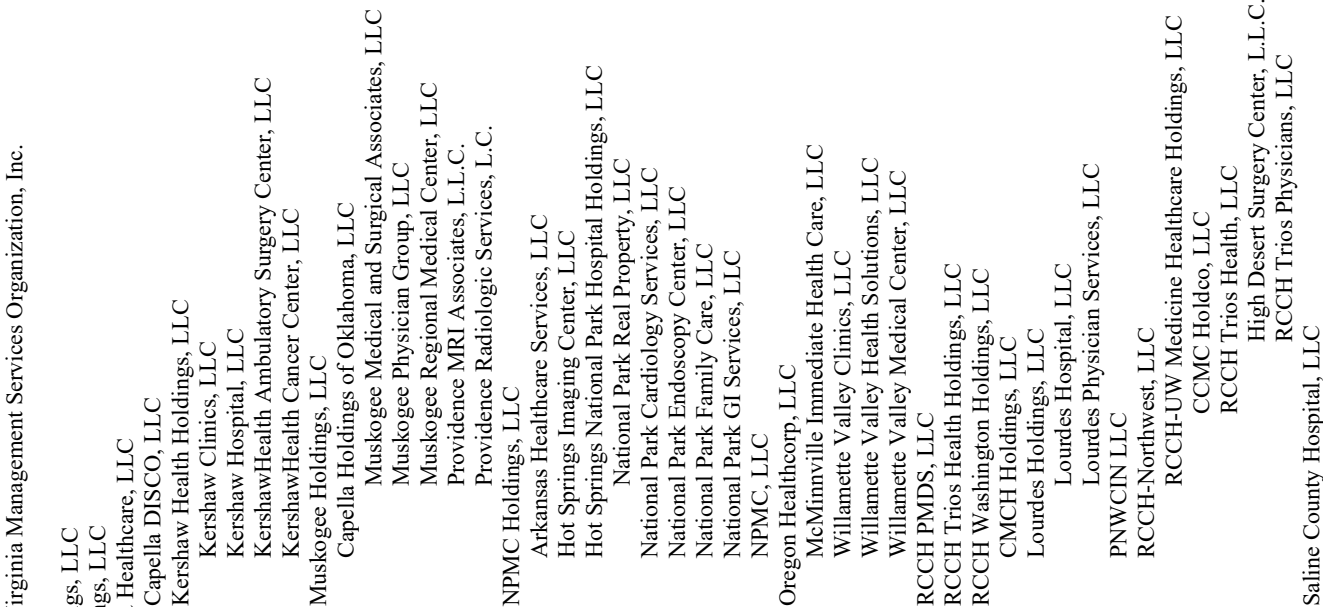
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



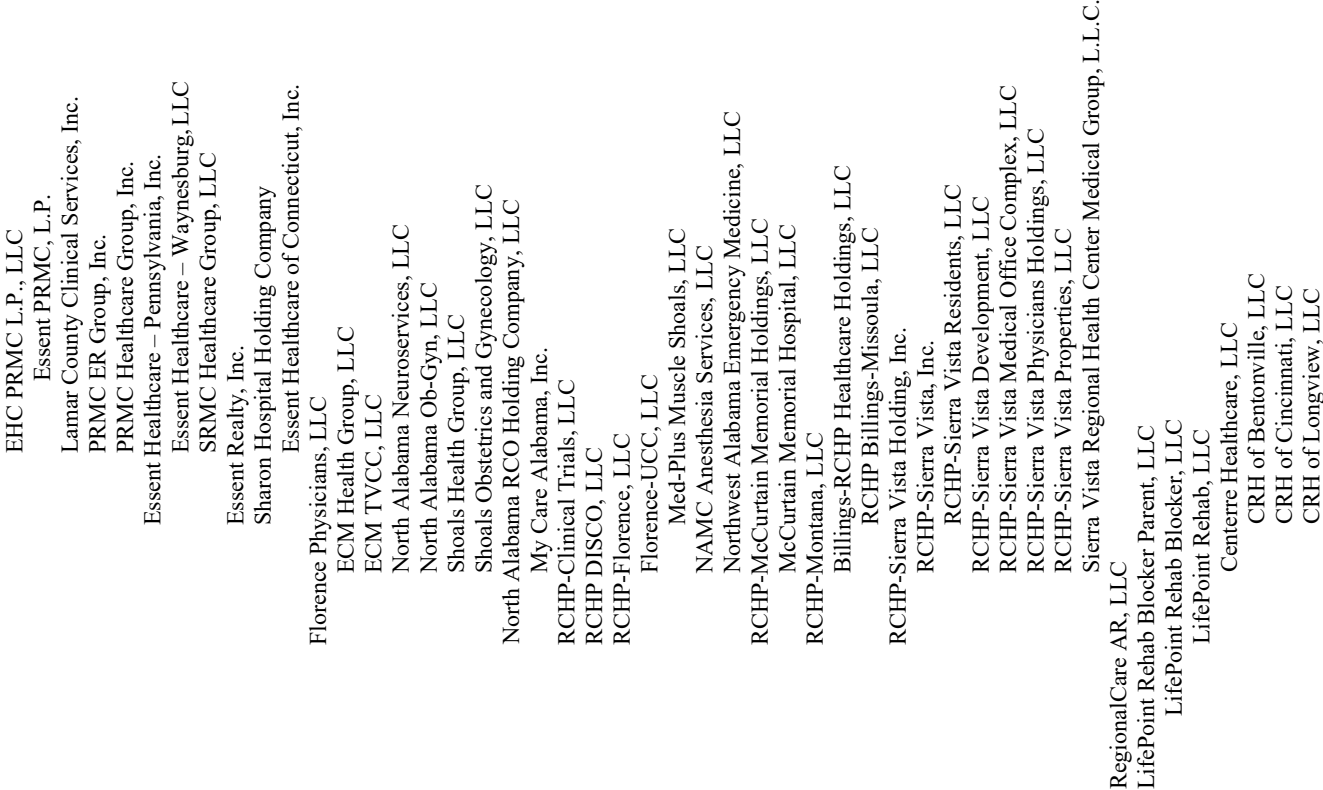
STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



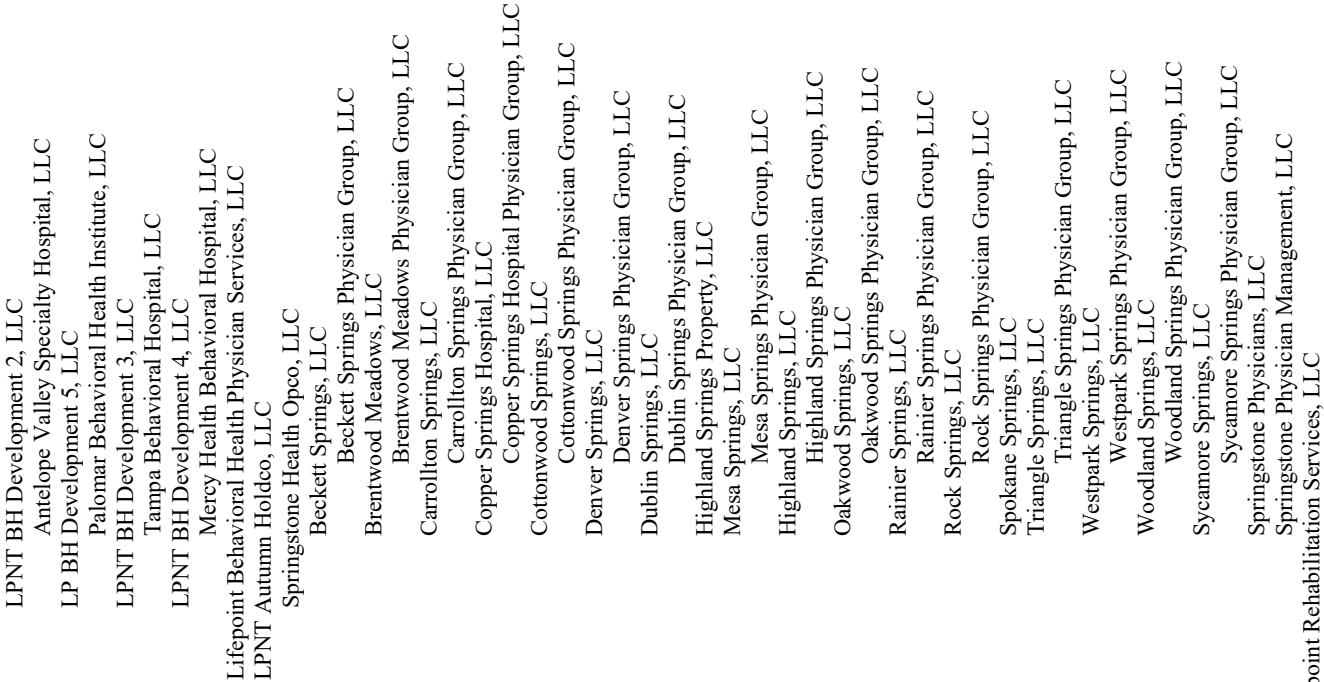
STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

- CRH of Temple, LLC
- CRH of Cleveland, LLC
 - Beachwood RH, LLC
- CRH of St. Louis, LLC
- CRH of Lancaster, LLC
 - Mersey Rehabilitation Hospital - St. Louis, L.L.C.
 - Lancaster Rehabilitation Hospital, LLP
- CRH of Waukesha, LLC
 - Rehabilitation Hospital of Wisconsin, LLC
- 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
 - Mersey 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
 - Mersey Rehabilitation Hospital, LLC
 - Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
 - Texas Rehabilitation Hospital of Arlington, 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 Tucson, 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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- 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
 - 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 Hospital, 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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

Forward Health Ventures (B) LLC

STeM Parent, LP

STeM Holdings, Inc.

STeM Management, LLC

STeM Operating, LLC

Forward Health Ventures Investments GP, 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

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.

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.

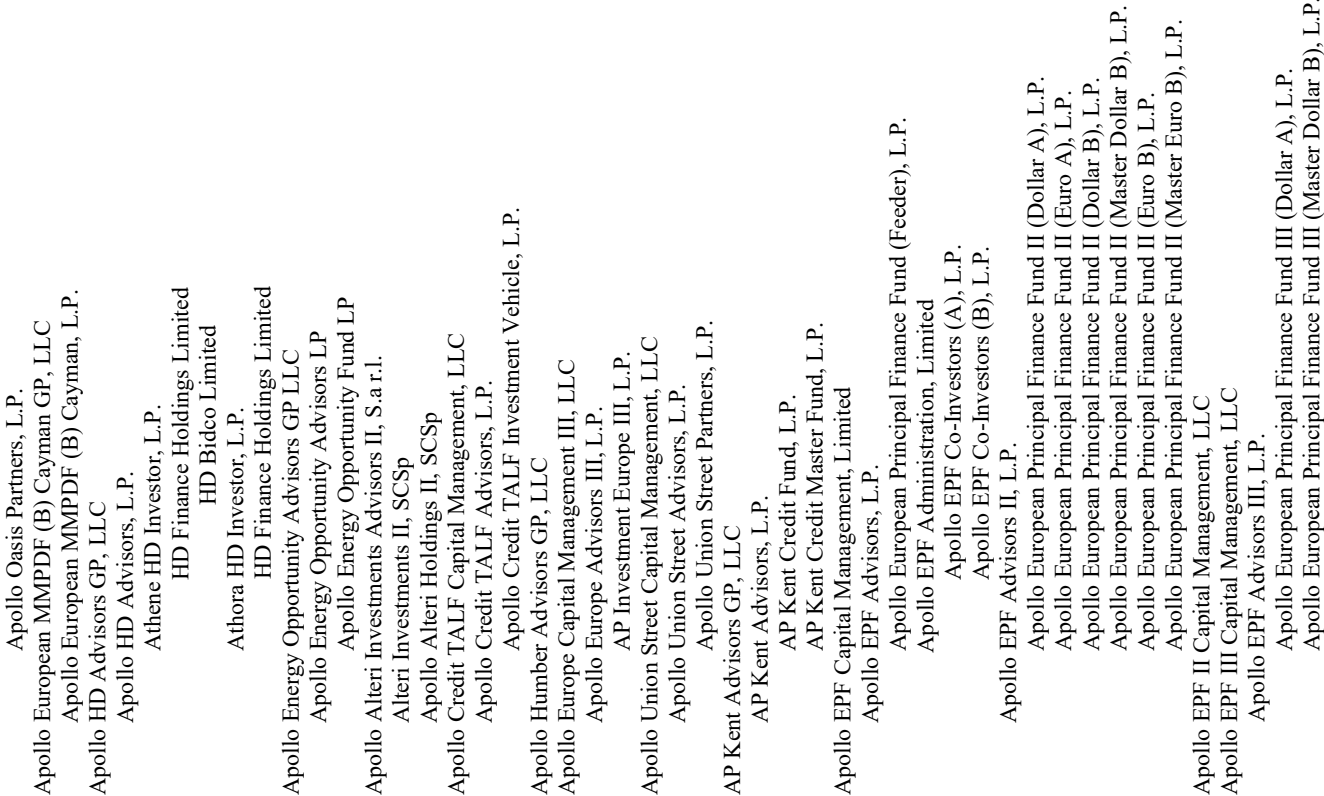
ACC Advisors C, LLC

Apollo Oasis Advisors GP, LLC

Apollo Oasis Advisors, L.P.

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

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

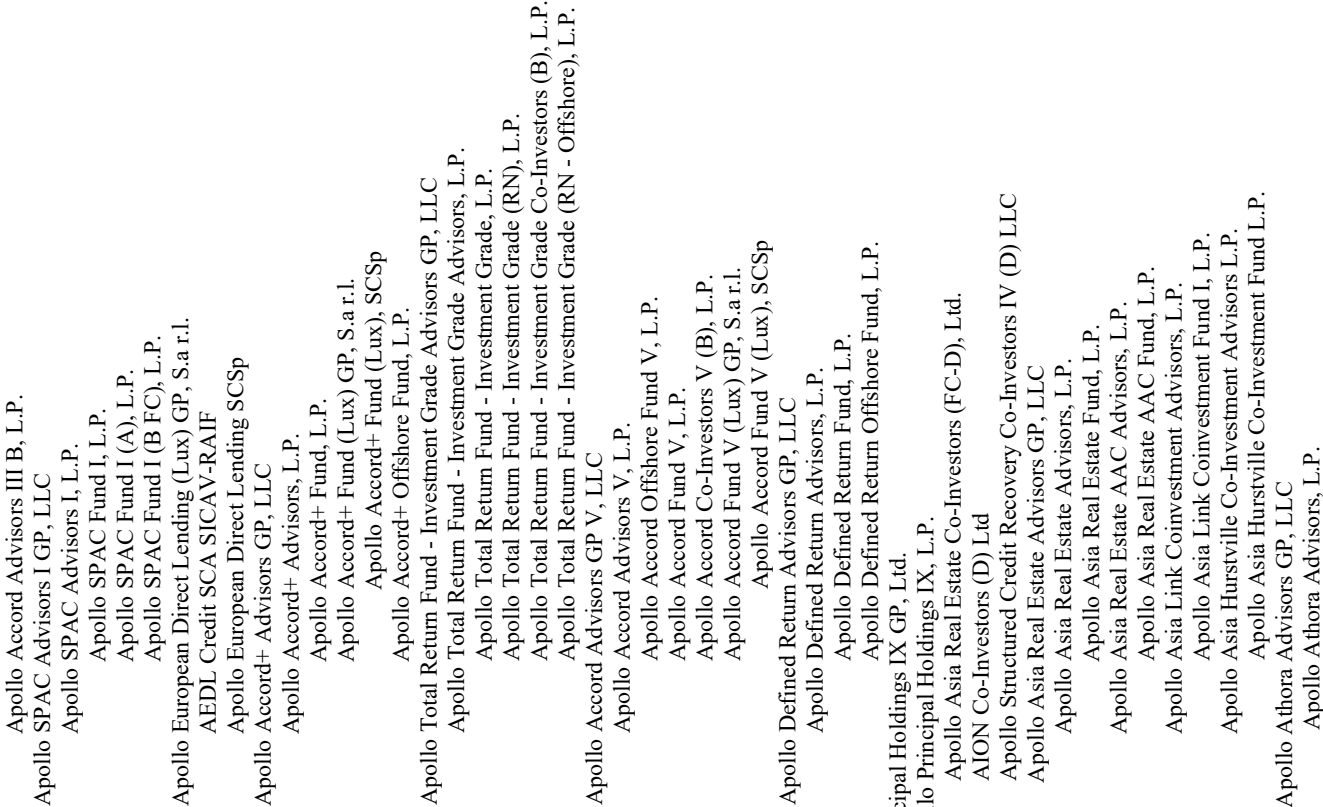
- Apollo Accord Advisors GP III, LLC
- Apollo Accord Advisors III, L.P.
- Apollo Accord Master Fund III, L.P.
- Apollo Accord Offshore Fund III, L.P.
- Apollo Accord Fund III, L.P.

- 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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

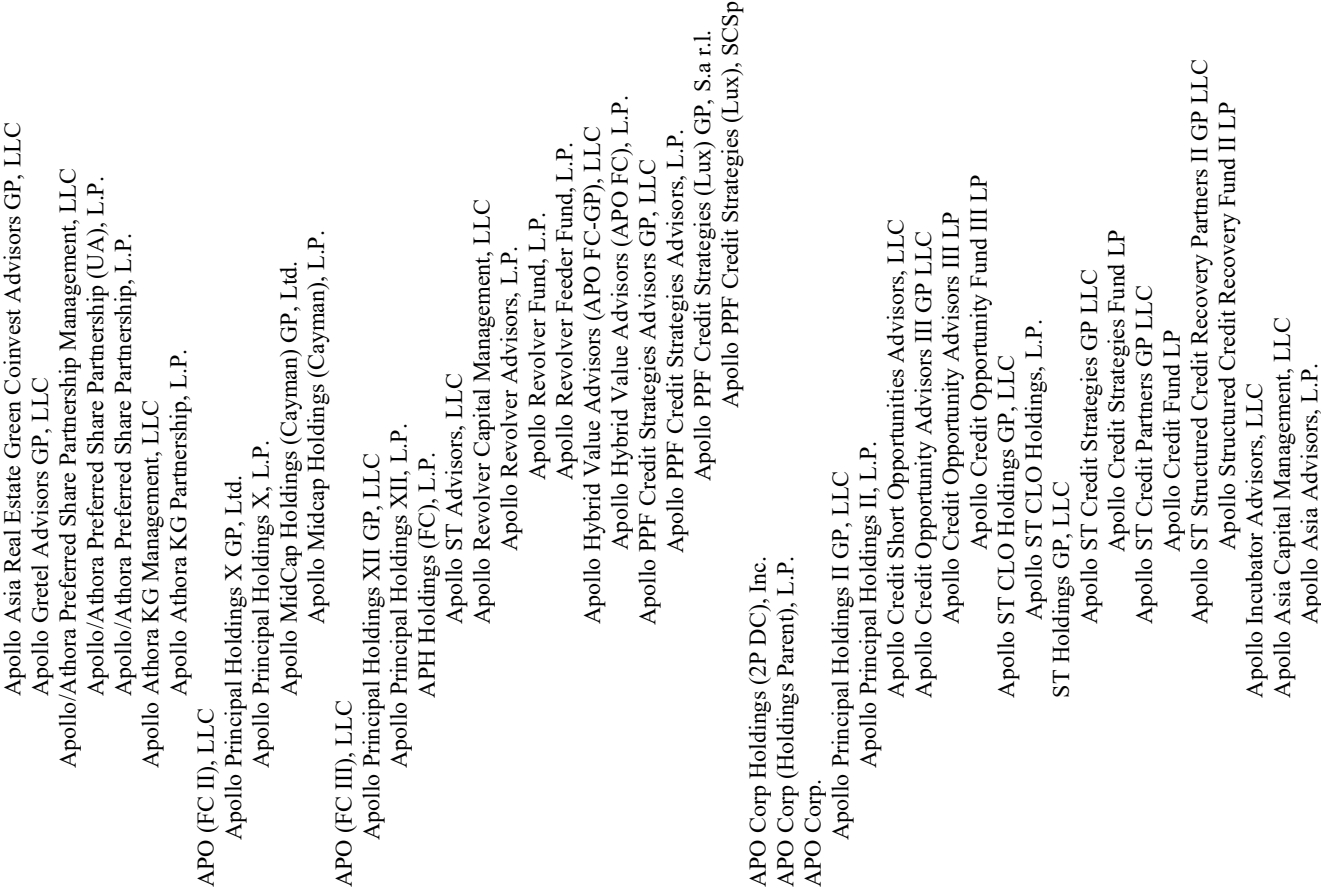
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

- Apollo 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 European Long Short Advisors GP, LLC
- Apollo Alternative Credit Long Short Advisors LLC
 - 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 II, LLC
- 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 European Senior Debt Advisors, LLC
- 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 India Partners II Co-Investors (D) Limited
- Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

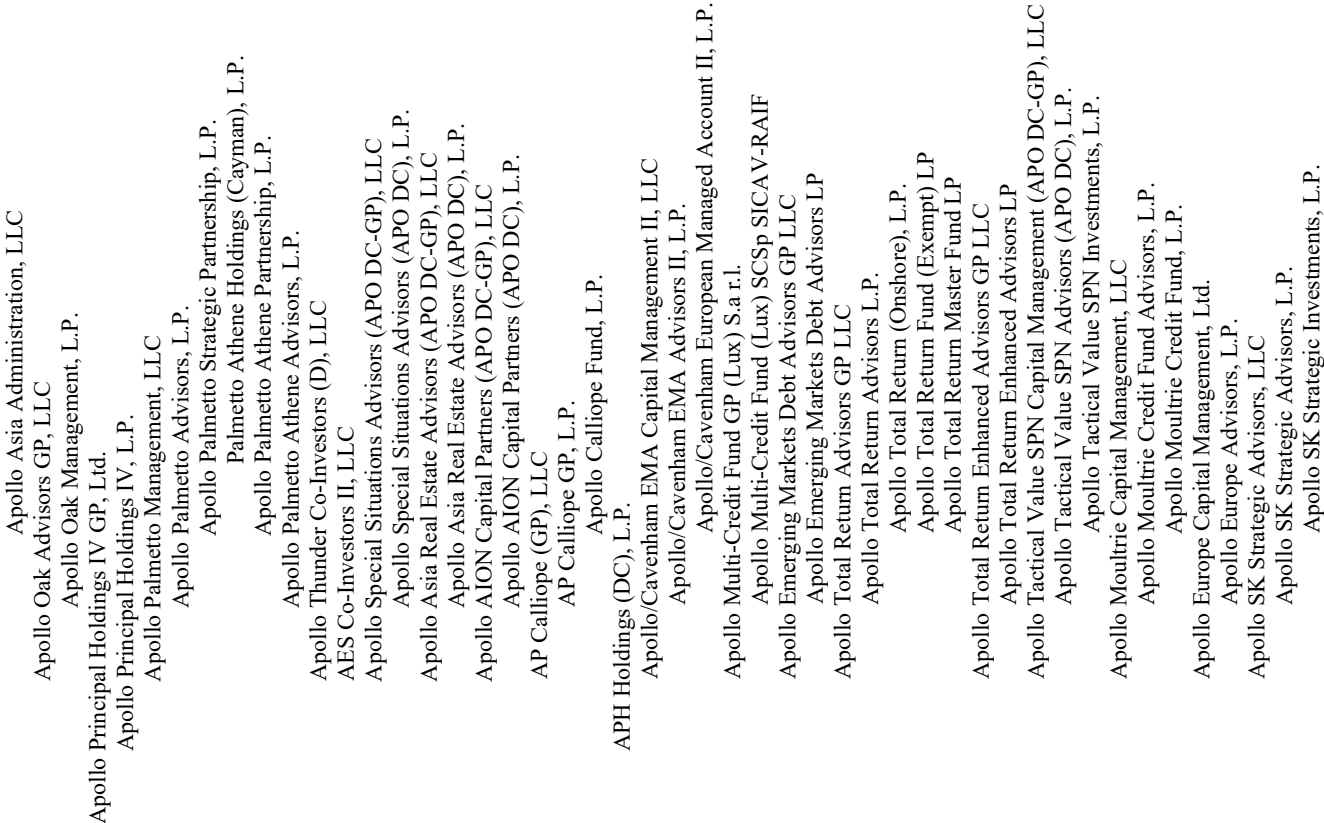
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

- Apollo 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.
 - EPF II Team Carry Plan (APO DC), L.P.
 - Lapithus EPF II Team Carry Plan (APO DC), L.P.
- Apollo EPF III Capital Management (APO DC-GP), LLC
 - Apollo EPF Advisors III (APO DC), L.P.
- RWNIIH-ALL Advisors, LLC
- Apollo SPN Capital Management (APO DC-GP), LLC
 - Apollo SPN Advisors (APO DC), L.P.
- Apollo ANRP Advisors III (P1 APO DC-GP), LLC
 - Apollo ANRP Advisors III (P1 APO DC), L.P.
 - Apollo Natural Resources Partners (P1) III, L.P.
- Apollo MidCap Holdings (Cayman) III GP, Ltd.
 - Apollo MidCap Holdings (Cayman) III, L.P.
 - Apollo MidCap Holdings (Cayman) IV, L.P.
- AOP Advisors GP, LLC
 - Apollo Origination Advisors, L.P.
 - AOP Co-Investors (B), 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.
 - AOP Finance Partners (Overseas), L.P.
- ASOP Advisors GP, LLC
 - Apollo Strategic Origination Advisors, L.P.
 - ACMP Account (M) US, L.P.
 - Apollo Strategic Origination Partners (AV), L.P.
 - Apollo Strategic Origination Partners, L.P.
 - ASOP Account (M) II, L.P.
- A-A Mortgage Opportunities GP, LLC
- 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.

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

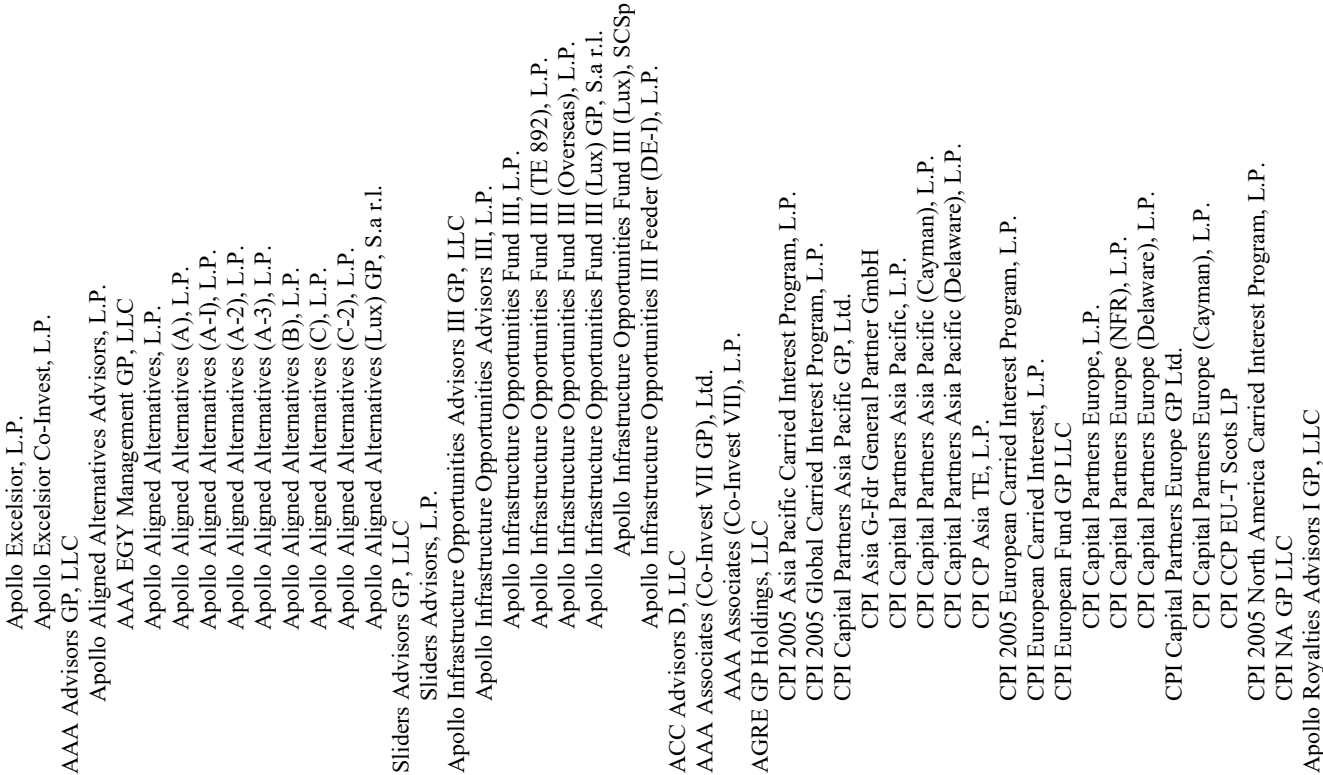
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo 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
 - 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 Credit Income Advisors LLC
- 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 Total Return ERISA Fund LP
- Apollo Excelsior Ultimate GP, LLC
 - Apollo Excelsior Advisors, L.P.

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- Apollo 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
 - Apollo Excelsior PE Advisors, L.P.
- 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
- 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.

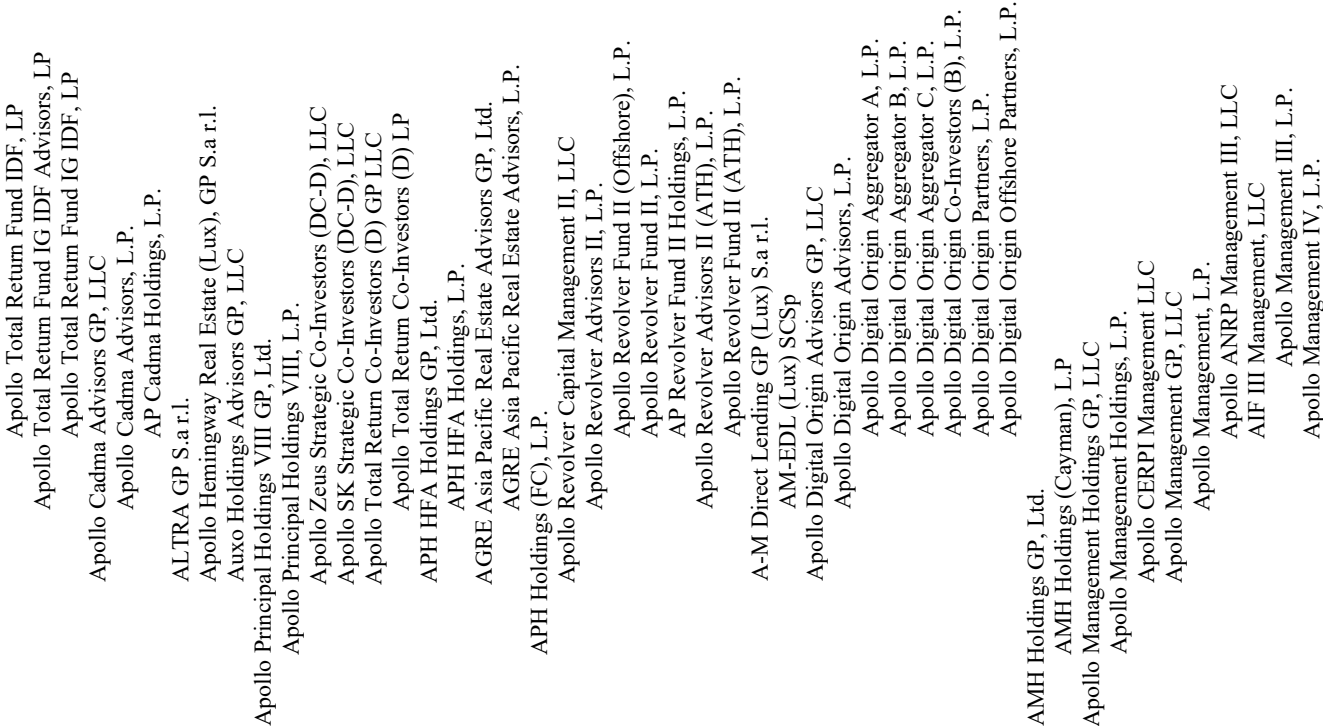
STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

Athene Petros Investor, L.P.
AA MMF 1 HOLDCO GP LLC
AA MMF 1 HOLDCO LP
Apollo HV Advisors GP, LLC
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.
PK AirFinance US, 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
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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- 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.
- AIF VIII Management, LLC
 - Apollo Management (AOP) VII, LLC
- AIF IX Management, LLC
 - Apollo Management VIII, L.P.
 - Apollo Uniform GP, 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.
- UFL Management GP, LLC
 - UFL Management, L.P.
- Apollo Impact Mission Management GP, LLC
 - Apollo Impact Mission Management, L.P.
- AA GP Solutions Management GP, LLC
 - 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.

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

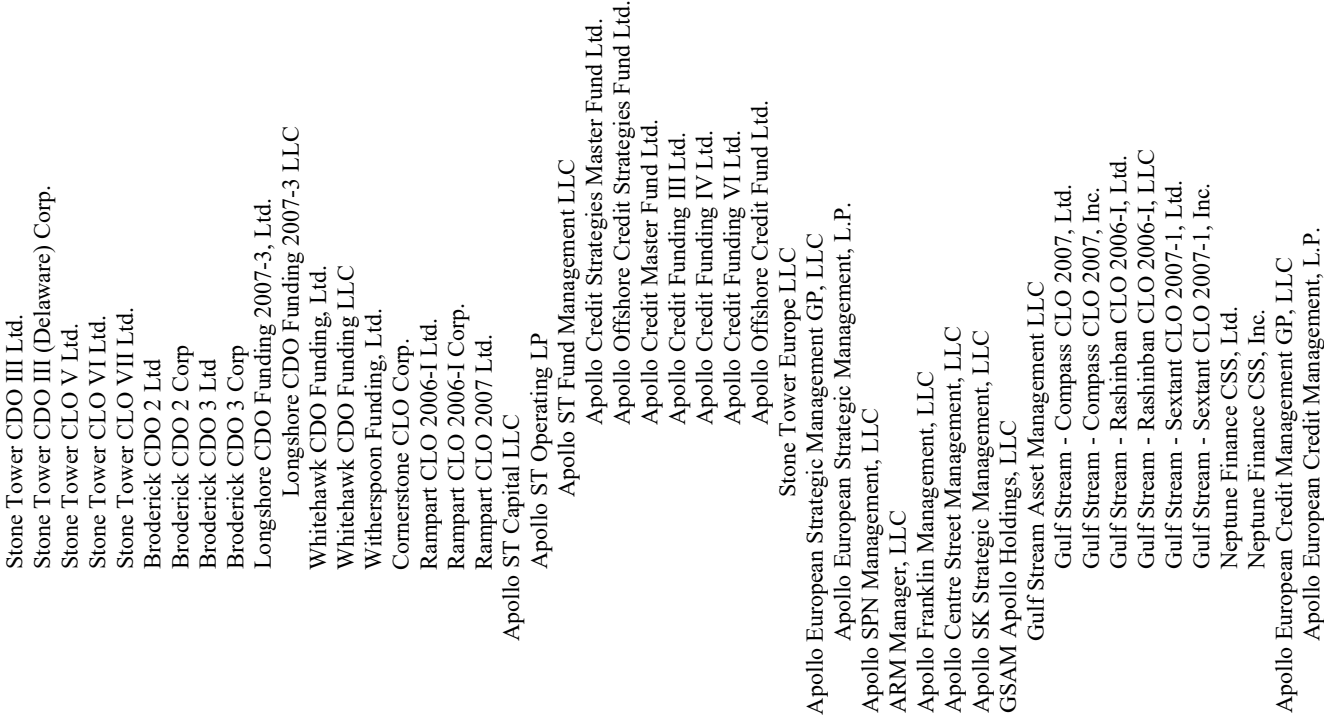
PART 1 – ORGANIZATIONAL CHART

- Apollo 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 Credit Funds II 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.
- 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
 - Apollo European Senior Debt Management, LLC
- ST Management Holdings, LLC
 - Apollo ST Debt Advisors LLC
 - Stone Tower CDO II Ltd.

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- AP 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 AVG Management, L.P.
 - Apollo M-EDL Management, L.P.
 - Apollo Strategic Origination Management, L.P.
- Apollo ETLIC Management GP, LLC
 - Apollo ETLIC Management, L.P.
- ACTIV Management, LLC
 - Apollo Credit TALF Management, L.P.
- Apollo Tundra Management GP, LLC
 - Apollo Tundra Management, L.P.
- Apollo Freedom Management GP LLC
 - Apollo Freedom Management LP
- Apollo Humber Management GP, LLC
 - Apollo Humber Management, L.P.
- AP Lobster GP, LLC
- 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 EIG GP, LLC
 - Apollo EIG Management, L.P.
 - Apollo EIG Management, L.P.
- Apollo HGA Management GP, LLC
 - Apollo HGA Management, L.P.
- Apollo Revolver Management GP II, LLC
 - Apollo Revolver Management II, L.P.
- Apollo European Direct Lending GP, LLC

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- Apollo 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 HV Management GP, LLC
 - Apollo HV 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 Calliope Management, 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
- Apollo Defined Return Management GP, LLC
 - Apollo Defined Return Management, L.P.
- 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 Capital Credit Adviser Holdings, LLC
- Apollo Digital Origin Management GP, LLC
 - Apollo Digital Origin Management, L.P.
- Apollo Diversified Opportunities Management GP, LLC

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

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 Asia Green Management GP, LLC

Apollo Asia Green Management, L.P.

Apollo 100 West Putnam Management, LLC

Visionbridge Life Sciences Management GP, LLC

Apollo Gretel Management GP, LLC

Apollo Gretel Management, L.P.

VLS Management LLC

Apollo RE Exchange, LLC

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

- AMH Servicing, LLC
- 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 II, LLC
- Apollo AOG Holdings III, LLC

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							2012 OIBS-I GP LLC	.DE	NIA	Apollo Principal Holdings I, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	6
							2012 OIBS-I Management LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							2012 OIBS-I GP LLC	.DE	NIA	Apollo Principal Holdings I, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							2012 OIBS-I Management LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							2012 OIBS-III GP LLC	.DE	NIA	Apollo Principal Holdings I, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							2012 OIBS-III Management LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Asia Private Credit Fund (Feeder), L.P.	.DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1042277			1546991		AAA Associates (Co-Invest VII GP), Ltd.	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1132387					AAA Associates (Co-Invest VII), L.P.	.CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1132421					AAA Associates, L.P.	.GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0495853					AAA Co-Invest VI (ER-BC), LLC	.DE	NIA	AAA Guarantor – Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-3362748					AAA Co-Invest VI (LS), LLC	.AIA	NIA	AAA Guarantor – Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0569924					AAA Co-Invest VI BC, Ltd.	.CYM	NIA	AAA Guarantor – Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0544357					AAA Co-Invest VII (LS), LLC	.AIA	NIA	Apollo Alternative Assets, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0569923					AAA Co-Invest VII BC, Ltd.	.CYM	NIA	AAA Guarantor – Co-Invest VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0625931					AAA Guarantor – Co-Invest VI (B), L.P.	.MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0537486			1512685		AAA Guarantor – Co-Invest VI, L.P.	.GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0563600					AAA Guarantor – Co-Invest VII, L.P.	.GGY	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0496946					AAA Holdings GP Limited	.GGY	NIA	AAA Holdings GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0495845					AAA Holdings, L.P.	.GGY	NIA	AAA Associates, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-1170667					AAA Investments (Co-Invest VI), L.P.	.DE	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0851271					AAA Life Re Carry, L.P.	.CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		43-2105941			1512709		AAA MIP Limited	.GGY	NIA	AAA Guarantor – Apollo Credit Senior Loan Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0676754					AAA Senior Loan (FC), LLC	.AIA	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-3152048					ACC Advisors A/B, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-3246133					ACC Advisors C, LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		20-0836200					ACC Management, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMF (Lux) S.a.r.l.	.LUX	NIA	ACMF Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI Cash Management, LLC	.DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1506299					ACREFI Holdings J-I, LLC	.DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1506373					ACREFI Holdings J-II, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI Holdings U-1, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1049849					ACREFI I TRS, Inc.	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1007854					ACREFI II TRS, Ltd.	.CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1044468					ACREFI Lender, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1473508		ACREFI Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1014102					ACREFI Mezzanine, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2440782					ACREFI Mortgage Lending, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		80-0796167						.DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1034761					ACREFI Operating, LLC	.DE	NIA	ACSWF Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACSWF (Lux) S.a.r.l.	.LUX	NIA	AEC Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		99-0371234					AEC (Lux) S.a.r.l.	.LUX	NIA	AEC Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEC Europe GP, Ltd.	.CYM	NIA	AEC (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEC Europe, L.P.	.CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEH (CB) GP, LLC	.DE	NIA	AEH Holdings (CB), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
					AEH (CB), L.P.		AEH (CB), L.P.	.DE	N/A	AEH (CB) GP, LLC Apolo Natural Resources Partners II, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					Leroy DH GP, LLC		Leroy DH GP, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3415306		Leroy DH, L.P.		Leroy DH, L.P.	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0375869		AEH Holdings (CB), L.P.		AEH Holdings (CB), L.P.	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3415225		AEH (PEC), L.P.		AEH (PEC), L.P.	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3415225		AEH Holdings GP, LLC		AEH Holdings GP, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5007017		AEH GP, LLC		AEH GP, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1016583		AES (Lux) S.a.r.l.		AES (Lux) S.a.r.l.	.LUX	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AES Advisors II GP, LLC		AES Advisors II GP, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AES Advisors II, L.P.		AES Advisors II, L.P.	.CYM	N/A		Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198871		AES Co-Investors II, LLC		AES Co-Investors II, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AES Europe GP, Ltd.		AES (Lux) S.a.r.l.	.CYM	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AES Europe, L.P.		AES Europe GP, Ltd.	.CYM	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1016808		AES Structured Finance (Lux) S.a.r.l.		AES Structured Finance (Lux) S.a.r.l.	.LUX	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198115		AESI (Holdings) II, L.P.		AESI (Holdings) II, L.P.	.CYM	N/A		Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AESI (Subsidiary) II, Ltd.		AESI II, L.P.	.CYM	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AESI II (Lux) S.a.r.l.		AESI II Holdings (Lux) S.a.r.l.	.LUX	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AESI II Europe GP, Ltd.		AESI II (Lux) S.a.r.l.	.CYM	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AESI II Europe, L.P.		AESI II Europe GP, Ltd.	.CYM	N/A		Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AESI II Ohana Inc.		AESI II, L.P.	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AESI II US Holdings L.P.		AESI Advisors II, L.P.	.DE	N/A		Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198980		AESI II, L.P.		AESI Advisors II, L.P.	.CYM	N/A		Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1008314		AGM Incentive Pool, L.P.		AGM Incentive Pool, L.P.	.CYM	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0887427		AGM India Advisors Private Limited		AGM India Advisors Private Limited	.IND	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0472664		AGM Management, LLC		AGM Management, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1008321		AGM Market ing Pool, L.P.		AGM Market ing Pool, L.P.	.CYM	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE - CRE Debt Manager, LLC		AGRE - CRE Debt Manager, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE - DGB, LLC		AGRE - DGB, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE-E Legacy Management, LLC		AGRE-E Legacy Management, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE - E2 Legacy Management, LLC		AGRE - E2 Legacy Management, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE 255 Courtl and Investor LLC		AGRE 255 Courtl and Investor LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE Ashley Park Investor LLC		AGRE Ashley Park Investor LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE Asia Pacific Legacy Management, LLC		AGRE Asia Pacific Legacy Management, LLC	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE Asia Pacific Management, LLC Ltd		AGRE Asia Pacific Management, LLC Ltd	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1063689		AGRE Asia Pacific Real Estate Advisors GP, Ltd		AGRE Asia Pacific Real Estate Advisors GP, Ltd	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE Asia Pacific Real Estate Advisors, L.P.		AGRE Asia Pacific Real Estate Advisors, L.P.	.CYM	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1063702		AGRE OMS GP II LLC		AGRE OMS GP II LLC	.CYM	N/A		Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					AGRE OMS GP I, L.P.		Apolo Principal Holdings I, L.P.	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1910519		AGRE OMS GP LLC		Apolo Principal Holdings I, L.P.	.DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							AGRE OMS Management II LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1504442		AGRE OMS Management LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs Investor, LLC	.DE	N/A	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs, LLC	.DE	N/A	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt Fund I GP, Ltd.	.CYM	N/A	AGRE – GRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1532770		AGRE Debt Fund I, L.P.	.CYM	N/A	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – 111 W 57, LLC	.DE	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I–Canary Wharf Holdings S a r l l	.LUX	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	.MHL	N/A	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Advisors, L.P.	.MHL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	.MHL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Advisors, L.P., with respect to Series CA1 thereof	.MHL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799743					.MHL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799781					.MHL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	.MHL	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Management, L.P.	.MHL	N/A	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Investors (A), L.P.	.MHL	N/A	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Investors (A), L.P., with respect to Series CA1 thereof	.MHL	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	.MHL	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	.MHL	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799739				AGRE Europe Legacy Management, LLC	.DE	N/A	AGRE Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0902940				AGRE Europe Management, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE GP Holdings, LLC	.DE	N/A	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE GS Blue Ash Investor LLC	.DE	N/A	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Haven Platform LLC	.DE	N/A	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Houston SII Member LLC	.DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Madeline Member LLC	.DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE WA Legacy Management, LLC	.DE	N/A	AGRE MA Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE WA Management, LLC	.DE	N/A	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE NPL Platform II LLC	.DE	N/A	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE NPL Platform LLC	.DE	N/A	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE SP Retail JV Member LLC	.DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Steelbridge Platform LLC	.DE	N/A	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	.CYM	N/A	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE U.S. Real Estate Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0781255				AGRE U.S. Real Estate Advisors GP, LLC	.CYM	N/A	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4519275				AGRE U.S. Real Estate Advisors, L.P.	.DE	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE U.S. Real Estate Fund, L.P.	.DE	N/A	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1053587				AGRE USREF – GSS, L.P.	.CYM	N/A	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1053589				AGRE USREF AIV – I, L.P.	.CYM	N/A	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			32-0451206				AGRE USREF Kepler Lakes Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			45-5388946				AGRE USREF SFR 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	
							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	
			20-0636223				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	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.870	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Netherlands Partners VI(A), L.P.	Ownership	1.160	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.870	AGM; M. Rowan; J. Harris; L. Black	No	
			32-1064311				AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.810	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.290	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 V Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			20-6382936				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 (APD DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.240	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	1.180	AGM; M. Rowan; J. Harris; L. Black	No	
			32-0451206				AIF V Hexion GP, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.810	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF V Hexion GP, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.940	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	
			20-6382903		1397764		AIF V Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			26-4709798				AIF VC REQ (D AIF DC), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			26-2058625				AIF VI (LS AIV), L.P.	DE	NIA	Apollo Advisors VI (APD 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 (FO), LLC	AIA	NIA	Apollo Investment Fund 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	
			20-6256662				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 (APD DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			32-0358772				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	
			98-0629862				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	
			26-2058596				AIF VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APD 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	
			26-2441008				AIF VII (Talos Conduit II), L.P.	DE	NIA	Apollo Advisors VII (APD DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-0808764				AIF VII (Talos Conduit III), L.P.	DE	NIA	Apollo Advisors VII (APD DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-080542				AIF VII (Talos Condit), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-4728420				AIF VII (Talos DC), LLC	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3176124				AIF VII (VC), L.P.	.DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4438486				AIF VII (VC-D), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0620864				AIF VII ALS Holdings (AIF FC), LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0611918				AIF VII ALS Holdings (FC), LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VII Asia Holdings, L.P.	.CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1036784				AIF VII Asia Intermediate, LLC	.AIA	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0688526				AIF VII Charter Holdings (FC), LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			98-1065098				AIF VII Euro Leverage, L.P.	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0673211		1475358		AIF VII Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1203967				AIF VII (Euro AIV), L.P.	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204173				AIF VII (Euro FC), L.P.	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VII (Euro Intermediate, LLC	.AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Asia-Pacific Investments Pte. Ltd.	.SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143756				AIF VIII Euro Holdings (I), L.P.	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143597				AIF VIII Euro Holdings, L.P.	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1203591				AIF VIII Euro Leverage, L.P.	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Singapore Pte. Ltd.	.SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8256431				AIM Pool Investors, L.P.	.DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Capital Management Limited	.MRT	NIA	Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1051496				AION Capital Partners Limited	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1031481				AION Class B Investment Trust	.MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1253781				AION Co-Investors (A) Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057464				AION Co-Investors (C) Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			98-1057650				AION Direct Private Limited	.MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Direct Singapore Pte. Ltd.	.SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Feeder I Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Feeder II Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Feeder III Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057424				AION Feeder IV Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIP Investment Advisors Private Limited	.IND	NIA	AION Capital Management Limited	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Investments II Singapore Pte. Ltd.	.SGP	NIA	Apollo Management Singapore Pte Ltd.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057816				AION Investments Private Limited	.MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aion Jyoti Holdings, Corp.	.DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aion Jyoti, LLC	.DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aion Jyoti, LLC	.DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALME Loan Funding III Designated Activity Company	.IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1167311				ALME Loan Funding IV B.V.	.ND	NIA	Stichting ALME Loan Funding IV	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALME Loan Funding V B.V.	.ND	NIA	Stichting ALME Loan Funding V	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AMH Holdings (Cayman), L.P.	.CYM	NIA	AMH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AMH Holdings GP, Ltd.	.CYM	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AMI (Holdings), LLC	.DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-0394002				AMI (Luxembourg) S.a r.l.	.LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (AHE) Holdings GP, LLC	.DE	NIA	ANPP (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107384				ANPP (AIV I), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107479				ANPP (AIV II Cayman), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (AIV II FC), LLC	.AIA	NIA	respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1042185				ANPP (AIV II Cayman), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			42-1773727				ANPP (AIV III), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107400				ANPP (AIV IV), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107422							Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (Apex Intermediate DC), LLC	.DE	NIA	respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-1028312				ANPP (Corp AIV), L.P.	.DE	NIA	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0451409				ANPP (DEE II Intermediate), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (DEE Intermediate DC), LLC	.DE	NIA	respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0916135				ANPP (EPE AIV I), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044398				ANPP (EPE AIV II), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044392				ANPP (EPE AIV I), L.P.	.CYM	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0373144				ANPP (EPE AIV), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044370				ANPP (EPE Intermediate FC I), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044381				ANPP (EPE Intermediate FC II), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0797247				ANPP (EPE Intermediate), L.P.	.DE	NIA	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107271				ANPP (Intermediate FC I), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107282				ANPP (Intermediate FC II), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107306				ANPP (Intermediate FC III), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107310				ANPP (Intermediate FC IV), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1046483				ANPP (Talos AIV I FC), L.P.	.CYM	NIA	ANPP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1046510				ANPP (Talos AIV II FC), L.P.	.CYM	NIA	ANPP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1046633				ANPP (Talos AIV III FC), L.P.	.CYM	NIA	ANPP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1046707				ANPP (Talos AIV IV FC), L.P.	.CYM	NIA	ANPP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1081224				ANPP (Talos AIV V FC), L.P.	.CYM	NIA	ANPP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (Talos Conduit), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0800767				ANPP (Talos DC), LLC	.DE	NIA	ANPP (Talos Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-5517899				ANPP (Zenergy Intermediate), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1710355				ANPP 892/TE (AIV I), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0963090				ANPP 892/TE (AIV II), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0808957				ANPP 892/TE (EPE AIV), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP AEH Management, LLC	.DE	NIA	ANPP E.C. Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP DE Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP 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	N0	
			98-1044203				ANPP II (AIV I FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV II FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV P), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4829161				ANPP II (AIV), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV-L B), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV-L C), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV-L), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (APP Intermediate DC Z), LLC	.DE	NIA	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			98-1288720				ANPP II (Conduit Overseas Holdings P-I), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1288026				ANPP II (Conduit Overseas Holdings P-II), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Debt AIV FC), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Debt AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate DC A), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate DC B), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate DC C), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate DC D), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate DC Z), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Intermediate Holdings), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Intermediate P DC), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1803123				ANPP II (Resource Energy Intermediate DC Z), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3991107				ANPP II 892/TE Conduit AIV P-I), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II 892/TE Conduit AIV P-II), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II 892/TE Conduit AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II APP Holdings, LLC	.DE	N/A	ANPP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II Double Eagle Energy Holdings II, L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0056509				ANPP II GenPar, Ltd.	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II Resource Energy Holdings, LLC	.DE	N/A	ANPP II (Resource Energy Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II TE (Conduit AIV I), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II TE (Conduit AIV II), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1120472				ANPP Insight Solutions Holdings, L.P.	.C/M	N/A	Apollo ANPP Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1011880				ANPP International Holdings, L.P.	.C/M	N/A	Apollo ANPP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1015183				ANPP International Ltd	.MRT	N/A	ANPP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0979920				ANPP Overseas Partners (892), L.P.	.DE	N/A	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP Overseas Partners, L.P.	.C/M	N/A	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1046462				ANPP Talos GenPar, Ltd.	.C/M	N/A	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Energy Credit Holdings GP, LLC	.DE	N/A	ANPP E.C. Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Energy Credit Holdings, L.P.	.DE	N/A	Energy Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			42-1773727				ANPP E.C. Holdings, L.P.	.DE	N/A	ANPP (AEH) Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3107789				ANS (IE), LLC	.DE	N/A	ANS Holdings (IE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1062554				ANS Europe (Lux) S.a.r.l.	.LUX	N/A	ANS Europe Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANS Europe GP, Ltd.	.C/M	N/A	ANS Europe (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANS Europe, L.P.	.C/M	N/A	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1117737				ANS Holdings (IE), Ltd.	.C/M	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1059116				ANS U.S. Holdings Ltd.	.C/M	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044737				AOP (DE) VII (Talos AIV I FC), L.P.	.C/M	N/A	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044879				AOP (DE) VII (Talos AIV II FC), L.P.	.C/M	N/A	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0563509				AOP Germany VI Hamlet Blocker, L.P.	.C/M	N/A	Apollo Hamlet GenPar	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2441027				AOP Talos Holdings, LLC	.DE	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0615149				AOP VI REO Holdings, LLC	.A/A	N/A	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1044397				APQ VII (Talos AIV I FC), L.P.	.CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1044617				APQ VII (Talos AIV II FC), L.P.	.CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1044647				APQ VII (Talos AIV III FC), L.P.	.CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1044691				APQ VII (Talos AIV IV FC), L.P.	.CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1044701				APQ VII (Talos AIV V FC), L.P.	.CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1044202				APQ VII EPE GenPar, Ltd.	.CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0615259				APQ VII REO Holdings, LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-5516833				APQ VIII (APP Intermediate DC Z), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							APQ VIII (Zenergy Intermediate), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							APQ VIII AP Holdings, LLC	.DE	NIA	APO VII I (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP AEH, L.P.	.DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP AOP VII Transfer Holdco, LLC	.DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Apex Energy, L.P.	.DE	NIA	Apollo APP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-2377569				AP CSV (Lux) S ? r .l.	.LUX	NIA	AP CSV Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1170721				AP CSV Holdings, L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1170721				AP CSV Holdings, L.P.	.CYM	NIA	Apollo APP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ESP Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ESP Holdings, L.P.	.DE	NIA	AP ESP Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Georgia Holdings, LP	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0916814				AP Investment Europe III, L.P.	.CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0916843				AP Jewel Holdings (EH-1), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1169924				AP Jewel Holdings (EH-10), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-2), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-3), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-4), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-5), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-6), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-7), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-8), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-9), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jupiter (Lux) S.a.r.l.	.LUX	NIA	AP Jupiter Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jupiter Co-Invest (Lux) S.a.r.l.	.LUX	NIA	AP Jupiter Co-Invest I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1194177				AP Jupiter Co-Invest I, L.P.	.CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1196558				AP Jupiter Co-Invest II, L.P.	.CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jupiter Debt Co-Invest I, L.P.	.CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jupiter Debt Co-Invest II, L.P.	.CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			98-1177613				AP Jupiter Holdings, L.P.	.CYM	NIA	Apollo APP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Invenitive Holdings, LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP MIT Debt Holdings GP, Ltd.	.CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204598				AP MIT Debt Holdings, L.P.	.CYM	NIA	AP MIT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP MRI Holdings LLC	.DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0909842				AP Overseas Talos Holdings (DC I), LLC	.DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			80-0797400				AP Overseas Talos Holdings (DC II), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0809208				AP Overseas Talos Holdings (DC III), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Plant Holdings, L.P.	DE	NIA	Apollo to Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Towers LLC	DE	NIA	Apollo to Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-5534563				AP Transport LLC	DE	NIA	Apollo to Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP TSL Funding, LLC	DE	NIA	Apollo to Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VI CEVA Holdings, L.P.	CM	NIA	Apollo to Advisors VI (BH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo to Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo to Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo to Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo to Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII AEH Management, LLC	DE	NIA	AP VII TXU Holdings (BS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (CS) GP, LLC	DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (CS), L.P.	DE	NIA	AP VII TXU (CS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (BS) GP, LLC	DE	NIA	AP VII TXU Holdings (BS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (BS), L.P.	DE	NIA	AP VII TXU Holdings (BS), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			35-2439542				AP VII TXU Holdings (BS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII 892/TE (APP Intermediate DC), LLC	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII Agis Holdings GP, LLC	DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII Agis Holdings, L.P.	DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2398480				AP VII Agis Holdings GP, LLC	DE	NIA	AP VIII Agis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII Calm Eagle Topco Ltd.	CM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Euro LP (Lux) S.a.r.l.	LUX	NIA	AP VIII Euro Leverage, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Horizon Holdings L.P.	CM	NIA	AP VIII Horizon Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Horizon Holdings Ltd.	CM	NIA	AP VIII Euro Leverage, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	AP VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Striker Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0683137				APH HFA Holdings GP, Ltd	CM	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0683132				APH HFA Holdings GP, Ltd	CM	NIA	Apollo to Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1006303				APH HFA Holdings, L.P.	CM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1017385				APH Holdings (FC), L.P.	CM	NIA	Apollo to Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1006166				APH Holdings, L.P.	CM	NIA	Apollo to Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0596286				Apollo Strategic Growth Capital II	CM	NIA	Apollo to Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0596290				Apollo (FC II), LLC	CM	NIA	APSS Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1218645				Apollo (FC), LLC	AIA	NIA	APSS Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0592490				AP0 (FC), LLC	AIA	NIA	Apollo to Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8880127				AP0 Asset Co., LLC	DE	NIA	Apollo to Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8880200				AP0 Corp.	DE	NIA	Apollo to Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP0 MidCap B Holdings, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			46-5530186				Apollo 882/IE (Zenergy Intermediate DC), LLC Apollo 882/IE (Zenergy Intermediate DC), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-5530186				Apollo Achilles Co-Invest GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Administration GP Ltd.	.AIA	N/A	Apollo Advisors VII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.CYM	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0895588				Apollo Advisors (Mauritius) Ltd.	.MRT	N/A	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4754989					.DE	N/A	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			51-0355634				Apollo Advisors (ME), LLC	.DE	N/A	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3983777				Apollo Advisors IV, L.P.	.DE	N/A	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors V (EH Cayman), L.P.	.CYM	N/A	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors V (EH), LLC	.AIA	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0409036				Apollo Advisors V, L.P.	.CYM	N/A	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125396				Apollo Advisors VI (APO DC), L.P.	.CYM	N/A	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4528527				Apollo Advisors VI (APO FC), L.P.	.CYM	N/A	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VI (APO FC), L.P.	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0617294				Apollo Advisors VI (APO FC-GP), LLC	.CYM	N/A	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0597921				Apollo Advisors VI (APO FC), L.P.	.AIA	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0482834				Apollo Advisors VI (EH), L.P.	.CYM	N/A	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	.CYM	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2903246				Apollo Advisors VI, L.P.	.CYM	N/A	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4528427				Apollo Advisors VII (APO DC), L.P.	.CYM	N/A	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VII (APO DC-GP), LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0617295				Apollo Advisors VII (APO FC), L.P.	.CYM	N/A	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0597918				Apollo Advisors VII (APO FC), L.P.	.AIA	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0563789				Apollo Advisors VII (APO FC-GP), LLC	.CYM	N/A	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0563788				Apollo Advisors VII (EH), L.P.	.CYM	N/A	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0673253				Apollo Advisors VII (EH-GP), Ltd.	.CYM	N/A	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VII, L.P.	.CYM	N/A	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (APO FC), L.P.	.CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143577				Apollo Advisors VIII (EH), L.P.	.CYM	N/A	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (EH-GP), Ltd.	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0877161				Apollo Advisors VIII, L.P.	.CYM	N/A	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582975				Apollo Advisors, L.P.	.DE	N/A	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	.AIA	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3903694				Apollo AGRE SPR Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3962970				Apollo AGRE USREF Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AGRE USREF Co-Investors (B), LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AION Capital Partners GP, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057523				Apollo AION Capital Partners, L.P.	.CYM	N/A	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2519569				Apollo ALS Holdings II GP, LLC	.DE	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2519569				Apollo ALS Holdings II GP, LLC	.DE	N/A	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2519569				Apollo ALS Holdings II GP, LLC	.DE	N/A	Apollo Credit Opportunity Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1007312				Apollo ALST GenPar, Ltd.	.CYM	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204228				Apollo Alteri Holdings, L.P.	.CYM	N/A	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alteri Investments Advisors, L.P.	.CYM	N/A	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alteri Investments Management, Ltd.	.CYM	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-0493861 98-0495851		1473543		Apollo Alternative Assets GP Limited Apollo Alternative Assets, L.P. Apollo Alternative Credit Long Short Advisors LLC Apollo Alternative Credit Long Short Fund L.P. Apollo Alternative Credit Long Short Management LLC	.C/M .C/M .DE .DE .DE	N/A N/A N/A N/A	Apollo International Management, L.P. Apollo International Management, L.P. Apollo Principal Holdings IX, L.P. Apollo Alternative Credit Long Short Advisors LLC	Ownership Management Ownership Management	100.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			90-092313 98-1086393 98-1042170 98-1011877 98-1011628 30-0882688				Apollo ANRP Advisors (APO DC), L.P. Apollo ANRP Advisors (APO DC-CP), LLC Apollo ANRP Advisors (APO FC), L.P. Apollo ANRP Advisors (APO FC-CP), LLC Apollo ANRP Advisors (IH), L.P. Apollo ANRP Advisors (IH-CP), LLC Apollo ANRP Advisors II (APO DC), L.P. Apollo ANRP Advisors II (APO DC-CP), LLC	.DE .C/M .DE .C/M .A/A .C/M .A/A .C/M .DE	N/A N/A N/A N/A N/A N/A N/A N/A	Apollo Capital Management, L.P. Apollo ANRP Advisors (APO DC-CP), LLC Apollo Principal Holdings VI, L.P. Apollo ANRP Advisors (APO FC-CP), LLC Apollo Principal Holdings VII, L.P. Apollo ANRP Advisors (IH-CP), LLC Apollo Principal Holdings III, L.P. Apollo ANRP Advisors II (APO DC-CP), LLC APH Holdings (DC), L.P.	Ownership Management Ownership Management Ownership Management Ownership Management Ownership Management	100.000 0.000 100.000 0.000 100.000 0.000 100.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
			26-3354710 26-3354625 45-2541857 90-0979922 45-2541779				Apollo ANRP Advisors, L.P. Apollo ANRP Capital Management, LLC Apollo ANRP Co-Investors (A), L.P. Apollo ANRP Co-Investors (B), L.P. Apollo ANRP Co-Investors (D), L.P.	.C/M .C/M .DE .C/M .DE	N/A N/A N/A N/A N/A	Apollo ANRP Capital Management II, LLC Apollo ANRP Capital Management, LLC Apollo Principal Holdings I, L.P. Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC	Management Management Ownership Management Management	0.000 0.000 100.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			98-1042214 98-1011838 98-1011650				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	.DE .A/A .A/A .A/A	N/A N/A N/A N/A	Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							Apollo ANRP Co-Investors II (A), L.P. Apollo ANRP Co-Investors II (B), L.P. Apollo ANRP Co-Investors II (D), L.P. Apollo ANRP Fund Administration, LLC	.DE .DE .DE .DE	N/A N/A N/A N/A	Apollo ANRP Advisors II, L.P. Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC Apollo ANRP Advisors, L.P.	Management Management Management Ownership	0.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			98-1012914 98-1012889 98-1058283		1552928		Apollo APC Advisors, L.P. Apollo APC Capital Management, LLC Apollo APC Co-Investors (A), L.P. Apollo APC Management GP, LLC	.C/M .A/A .C/M .DE	N/A N/A N/A N/A	Apollo APC Capital Management, LLC Apollo Principal Holdings IX, L.P. Apollo Co-Investors Manager, LLC Apollo Capital Management, L.P.	Management Ownership Management Ownership	0.000 100.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							Apollo APP Holdings, L.P. Apollo APP Holdings, L.P. Apollo Arrowhead Management, LLC Apollo Asia Administration, LLC	.DE .DE .DE .DE	N/A N/A N/A N/A	Apollo ANRP Advisors II (APO DC), L.P. Apollo ANRP Advisors VIII (APO DC), L.P. Apollo Capital Management, L.P. Apollo Asia Advisors, L.P.	Management Management Ownership Ownership	0.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			20-8057295 98-1011838 20-8057186				Apollo Asia Advisors, L.P. Apollo Asia Capital Management, LLC Apollo Asia Co-Investors, LLC	.C/M .DE .DE	N/A N/A N/A	Apollo Asia Capital Management, LLC Apollo Principal Holdings II, L.P. Apollo Co-Investors Manager, LLC	Management Ownership Management	0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
			20-8050139 26-4058181		1473544 1546929		Apollo Asia Management GP, LLC Apollo Asia Opportunity Intermediate Fund, LLC Apollo Asia Private Credit Fund, L.P.	.DE .DE .C/M	N/A N/A N/A	Apollo Capital Management, L.P. Apollo Asia Management GP, LLC Apollo Asia Opportunity Fund, L.P. Apollo APC Advisors, L.P.	Ownership Management Ownership Ownership	100.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	.SGP	N/A	Apollo Management Singapore Pte. Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Asia Real Estate Advisors GP, LLC Apollo Asia Real Estate Advisors, L.P. Apollo Asia Real Estate Fund, L.P.	.DE .CYM .CYM	NIA NIA NIA	Apollo Principal Holdings IX, L.P. Apollo Asia Real Estate Advisors GP, LLC Apollo Asia Real Estate Advisors, L.P.	Ownership Management Management	100.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
							Apollo Asia Real Estate Management, LLC Apollo Asian Infrastructure Management, LLC Apollo ASPL Management, LLC Apollo Asset Management Europe PC LLP Apollo Asset Management Europe PC LLP Apollo Athlon GenPar, Ltd. Apollo MD Services, LLC	.DE .DE .DE .GBR .GBR .CYM	NIA NIA NIA NIA NIA NIA	Apollo to Capital Management, L.P. Apollo to Capital Credit Management, LLC Apollo to Asset Management Europe LLP AME UK OM, LLC Apollo Management VII, L.P. Apollo to Principal Holdings VII, L.P.	Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 99.000 1.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0	
			98-1024196				Apollo Belenos Management LLC Apollo BSL Management, LLC Apollo Capital Credit Management, LLC Apollo Capital Management GP, LLC Apollo Capital Management I, Inc. Apollo Capital Management I, Inc. Apollo Capital Management I, Inc.	.DE .DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA	Apollo to Capital Management, L.P. Apollo Capital Credit Management, LLC Apollo Capital Management, L.P. Apollo to Management Holdings, L.P. Leon D. Black John J. Haman	Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 70.000 10.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0	
			13-3582980		1456419		Apollo Capital Management II, Inc. Apollo Capital Management II, Inc. Apollo Capital Management IV, Inc. Apollo Capital Management V, Inc. Apollo Capital Management VI, LLC Apollo Capital Management VII, LLC Apollo Investment Management, L.P.	.DE .DE .CYM .CYM .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA	Apollo to Capital Management, L.P. Apollo to Capital Management, L.P. Apollo to Capital Management, L.P. Apollo to Capital Management, L.P. APH Holdings, L.P. Apollo to Capital Management GP, LLC Apollo to Capital Management, L.P.	Ownership Ownership Ownership Ownership Ownership Management Ownership	10.000 10.000 0.000 100.000 100.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
			20-8350952				Apollo Incubator Management, LLC Apollo Centre Street Advisors (APO DC), L.P. Apollo Centre Street Advisors (APO DC-GP), LLC Apollo Centre Street Advisors (APO DC-GP), LLC Apollo Centre Street Co-Investors (DC-D), L.P. Apollo Centre Street Management, LLC	.DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA	Apollo to Capital Management, L.P. Apollo to Capital Management, L.P. Apollo to Capital Management, L.P. Apollo to Capital Management, L.P. Apollo to Capital Management, L.P. Apollo to Capital Management, L.P.	Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0	
			13-3582980				Apollo CIP Hedge Funds, L.P. Apollo CIP Partner Pool, L.P. Apollo CIP Professionals, L.P. Apollo CIP Structured Credit, L.P. Apollo CIP US SIVs, L.P.	.DE .DE .CYM .CYM .CYM	NIA NIA NIA NIA NIA	Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd.	Management Management Management Management Management	0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			13-3582980				Apollo CIP European SIVs & CLOs, L.P. Apollo CIP GenPar, Ltd. Apollo CIP Global SIVs (FC), L.P. Apollo CIP Global SIVs, L.P. Apollo CIP Hedge Funds, L.P. Apollo CIP Partner Pool, L.P. Apollo CIP Professionals, L.P.	.DE .CYM .CYM .CYM .CYM .CYM .DE	NIA NIA NIA NIA NIA NIA NIA	Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd.	Management Management Management Management Management Management Management	0.000 0.000 0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
			98-1207269				Apollo CIP Structured Credit, L.P. Apollo CIP US SIVs, L.P. Apollo Claire's Investors A, LLC	.DE .CYM .CYM	NIA NIA NIA	Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd. Apollo to CIP GenPar, Ltd.	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
			98-1207398					.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1203376					.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2235554					.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207420					.CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207847					.CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8986490					.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			20-898519				Apollo Claire's Investors B, LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo COF I Capital Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo COF II Capital Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			48-383026				Apollo COF III Feeder LP	.DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			16-2423088				Apollo COF Investor, LLC	.DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Co-Investment Capital Management, LLC								
							Apollo Co-Investment Strategic Investments Co-Investors, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			33-1224847				Apollo Co-Investors (ME), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0890396				Apollo Co-Investors (ME), L.P.	.DE	NIA	Apollo Advisors (ME), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4002661				Apollo Co-Investors IV, L.L.C.	.DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4002661				Apollo Co-Investors IV, L.L.C.	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4002661				Apollo Co-Investors IV, L.L.C.	.DE	NIA	Peter P. Copes	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4002661				Apollo Co-Investors IV, L.L.C.	.DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2665487				Apollo Co-Investors Manager, LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Peter P. Copes	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125399				Apollo Co-Investors V (EH), LLC	.AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Peter P. Copes	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3396339				Apollo Co-Investors VI (A), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3396339				Apollo Co-Investors VI (B), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3396339				Apollo Co-Investors VI (C), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4256998				Apollo Co-Investors VI (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-1197744				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	N0	.....
							Apollo Co-Investors VI (EH-A), LP	.DE	NIA	Apollo Co-Investors VI (EH-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0511923				Apollo Co-Investors VI (EH-D), LLC	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Co-Investors VI (FC-D), LP								
							Apollo Co-Investors VII (A), L.P.	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1278611				Apollo Co-Investors VII (B), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1741921				Apollo Co-Investors VII (C), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			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	N0	.....
							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	N0	.....
			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	N0	.....
			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	N0	.....
							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	N0	.....
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	.CVM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	.CVM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	N0	.....
			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	N0	.....
			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	N0	.....
			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	N0	.....
							Apollo Co-Investors VIII (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0960585				Apollo Co-Investors VIII (E), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			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	N0	.....
			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	N0	.....
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	.CYM	NIA	Apollo Co-Investors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	.MD	NIA	AOEF1 Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3021172				Apollo Commodities Management GP, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Commodities Management, L.P.	.DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	.DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Commodities Management, L.P., with respect to Series II	.DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Commodities Management, L.P., with respect to Series III	.DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Commodities Management, L.P., with respect to Series IV	.DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3118651				Apollo Consumer Credit Fund, L.P.	.DE	NIA	Apollo Consumer Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	.DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	.DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2950089		150441		Apollo Credit Advisors I, LLC	.DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Advisors II, LLC	.DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			80-0897587				Apollo Credit Fund Co-Investors, LP	.DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			06-1755442				Apollo Credit Fund LP	.DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Funding III Ltd.	.CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Funding IV LLC	.CYM	NIA	Apollo Credit Funding IV Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Funding VI Ltd.	.CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Income Advisors LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Apollo Credit Income Management LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	.DE	NIA	Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			26-1194361				Apollo Credit Liquidity QM Executive Carry, L.P.	.CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1273580				Apollo Credit Liquidity Investor, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Liquidity Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1122190		1504439		Apollo Credit Liquidity Management, L.P.	.DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Management (CLO), LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Credit Management (European Senior Debt), LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1505198		Apollo Credit Management (Senior Loans), LLC	DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-046868				Apollo Credit Management (QLO), LLC	DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0547353		1504566		Apollo Credit Master Fund Ltd.	CYM	N/A	Apollo ST Fund Management LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0547141		1504567		Apollo Credit Opportunity Advisors I, L.P.	CYM	N/A	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Advisors II, L.P.	CYM	N/A	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Advisors III (APO FC) gP LLC	DE	N/A	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2167960				Apollo Credit Opportunity Advisors III gP	CYM	N/A	Apollo Credit Opportunity Advisors III (APO FC) gP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Advisors III gP	DE	N/A	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	N/A	Apollo Credit Opportunity Advisors III gP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2423110				Apollo Credit Opportunity Advisors, LLC	DE	N/A	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	N/A	Apollo Principal Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	N/A	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	N/A	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (FC-B) LLC	DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1533034				Apollo Credit Opportunity Fund III (Offshore) III LP	DE	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	N/A	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0918200		1565243		Apollo Credit Opportunity Fund III AIV I LP	DE	N/A	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Fund III LP	DE	N/A	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Management III LLC	DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1756894				Apollo Credit Opportunity Trading Fund III	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1756894				Apollo Credit Opportunity Trading Fund III	DE	N/A	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0946339				Apollo Credit Short Opportunities Advisors, LLC	DE	N/A	Apollo Credit Opportunity Fund (Offshore) III LP	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Short Opportunities Management, LLC	DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0947818				Apollo Credit Strategies Co-Investors, LP	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0897931				Apollo Credit Strategies Fund LP	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0679142				Apollo Credit Strategies Master Fund Cayman Holdings gP Ltd.	DE	N/A	Apollo ST Credit Strategies gP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								CYM	N/A	ACSIF (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Credit Strategies Master Fund Cayman Holdings, L.P.	.CYM	N/A	Apollo Credit Strategies Master Fund Cayman Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0686361				Apollo Credit Strategies Master Fund Ltd	.CYM	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC								
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	.DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Administration, Limited	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Advisors II, L.P.	.CYM	N/A	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1017386				Apollo EPF Advisors, L.P.	.CYM	N/A	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0387305		1504568		Apollo EPF Capital Management, Limited	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0387306				Apollo EPF Co-Investors (A), L.P.	.CYM	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0608655				Apollo EPF Co-Investors (B), L.P.	.CYM	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0608657				Apollo EPF Co-Investors II (A), L.P.	.CYM	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1025376				Apollo EPF Co-Investors II (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Co-Investors II (Euro), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			66-0783990				Apollo EPF II Capital Management, LLC	.MEX	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF II Partnership	.MEX	N/A	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			66-0780663				Apollo EPF II Partnership	.MEX	N/A	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			66-0780663				Apollo EPF II Partnership	.MEX	N/A	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF II Partnership	.MEX	N/A	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			66-0780663				Apollo EPF Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0179727				Apollo EPF Management II GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3276730				Apollo EPF Management II, L.P.	.DE	N/A	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3278997				Apollo EPF Management, L.P.	.DE	N/A	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0179647		1473548		Apollo ESD SPV Advisors, LLC	.DE	N/A	A-A European Senior Debt Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Europe Advisors III, L.P.	.CYM	N/A	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Europe Advisors, L.P.	.CYM	N/A	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0579155				Apollo Europe Capital Management, L.P.	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Europe Capital Management, Ltd.	.CYM	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0579162				Apollo Europe Co-Investors III (D), LLC	.DE	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Europe Management III, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Europe Management, L.P.	.DE	N/A	AGM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-5007246		1473611		Apollo European Credit Advisors GP, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2853722				Apollo European Credit Advisors, L.P.	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1013471				Apollo European Credit Co-Investors, LLC	.CYM	N/A	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-4152260				Apollo European Credit Co-Investors, LLC	.DE	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Credit Fund (Offshore), L.P.	.DE	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1013483		1537446		Apollo European Credit Fund, L.P.	.CYM	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2853824		1537447		Apollo European Credit Management GP, LLC	.DE	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2856509				Apollo European Credit Management, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2856439				Apollo European Credit Management, L.P.	.DE	N/A	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1013497				Apollo European Credit Master Fund, L.P.	.CYM	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Long Short Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Long Short Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	.CYM	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	.CYM	N/A	Apollo to EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	.CYM	N/A	Apollo to EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	.CYM	N/A	Apollo to EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	.CYM	N/A	Apollo to EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	.CYM	N/A	Apollo to EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0387304		1440673		(Feeder), L.P.	.CYM	N/A	Apollo to EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2960797				Apollo European Senior Debt Advisors, LLC	.DE	N/A	Apollo to Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Senior Debt Management, LLC	.DE	N/A	Debt), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1013202				Apollo European Strategic Advisors GP, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2948815				Apollo European Strategic Advisors, L.P.	.CYM	N/A	Apollo to European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Strategic Co-Investors, LLC	.DE	N/A	Apollo to Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2948512		1532781		Apollo European Strategic Management GP, LLC	.DE	N/A	Apollo to Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2949137				Apollo European Strategic Management GP, LLC	.DE	N/A	Apollo to Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1579164				Apollo Executive Carry VII (NF APO DC), L.P.	.CYM	N/A	Apollo to European Strategic management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1579165				Apollo Executive Carry VII (NF APO FC), L.P.	.CYM	N/A	Apollo to Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1579163				Apollo Executive Carry VII (NF EH), L.P.	.CYM	N/A	Apollo to Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1579162				Apollo Executive Carry VII (NF), L.P.	.CYM	N/A	Apollo to Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	.DE	N/A	Apollo to Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Franklin Advisors (APO DC-GP), LLC	.DE	N/A	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Franklin Management, LLC	.DE	N/A	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0955185				Apollo Franklin Partnership, L.P.	.DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4024383				Apollo Fund Administration IV, L.L.C.	.DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3396921				Apollo Fund Administration V, L.L.C.	.DE	N/A	Apollo to Frankl in Advisors (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0673356				Apollo Fund Administration VI, LLC	.DE	N/A	Apollo to Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Fund Administration VII, LLC	.DE	N/A	Apollo to Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0544284				Apollo Fund VI BC, L.P.	.CYM	N/A	Apollo to Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-3801467				Apollo Gaming Holdings GP, LLC	.DE	N/A	Apollo to Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Gaming Holdings GP, LLC	.DE	N/A	Apollo to Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Gaucho GenPar, Ltd	.CYM	N/A	Apollo to Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0330004		1206228		Apollo German Partners V GmbH & Co. KG	.DEU	N/A	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8880053		1411494		Apollo Asset Management, Inc.	.DE	N/A	Apollo Gaming Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	.DE	N/A	Apollo to Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3016987		1473549		Apollo Global Real Estate Management GP, LLC	.DE	N/A	Apollo to Verval tungs V GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Real Estate Management GP, LLC	.DE	N/A	Apollo to Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Real Estate Management GP, LLC	.DE	N/A	Apollo to Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Real Estate Management GP, LLC	.DE	N/A	Apollo to Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			90-0543350		1487801		Apollo Global Secur ities, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo GSS GP Limited	.GGY	NIA	AAA Associates, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0563514				Apollo GSS Holding (Cayman), L.P.	.CYM	NIA	Apollo GSS GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8380450				Apollo Hamlet Genpar	.CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8380391				Apollo Hamlet Holdings B, LLC	.DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hamlet Holdings, LLC	.DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules (Lux) S a r.l.	.LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Advisors GP, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Advisors, L.P.	.CYM	NIA	Apollo to Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Hercules Co-Investors (D), LLC	.DE	NIA	Apollo to Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Holdings, Ltd.	.CYM	NIA	Apollo to Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Partners, L.P.	.CYM	NIA	Apollo to Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HK TMS Investment Holdings GP, LLC	.DE	NIA	Apollo to Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HK TMS Investment Holdings Management, LLC	.DE	NIA		Ownership				
							Apollo Incubator Advisors, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Credit Opportunity Management, LLC	.DE	NIA	Apollo to Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8351303		1512580		Apollo International Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8350822		1512636		Apollo International Management, L.P.	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0836341				Apollo Investment Administration, LLC	.DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1852082				Apollo Investment Consulting LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			52-2436556		1278752	NVSE: AIW	MidCap Financial Investment Corporation	.MD	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1768762				Apollo Investment Europe III (Lux) S a r.l.	.LUX	NIA	Apollo Investment Europe III Holdings (Lux)	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2463938				Apollo Investment Fund (I) VII, L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0885726		1412456		Apollo Investment Fund (I) VIII, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3985622		1068331		Apollo Investment Fund (PB) VII, L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0056471				Apollo Investment Fund IV, L.P.	.DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4133328		1162726		Apollo Investment Fund V (PLASE), L.P.	.DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	.DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0590591		1412540		Apollo Investment Fund VII, L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0877171				Apollo Investment Fund VIII, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0836138		1473612		Apollo Investment Management, L.P.	.DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0620609				Apollo Investments (Mauritius) Ltd	.MRT	NIA	AIF VII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jupiter Resources Co-Invest GP, LLC	.DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jyoti Holdings, Corp.	.DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jyoti, LLC	.DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jyoti, LLC	.DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	.DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Kings Alley Credit Capital Management, LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	.DE	NIA	APH Holdings (FC), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	Apollo to Co-Investors Manager, LLC	Management		AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.....							Apollo Kings Alley Credit Fund Management, LLC	.DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			81-1732854	.....	.....	.....	Apollo Kings Alley Credit Fund, L.P.	.DE	NIA.....	Apollo Kings Alley Credit Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			27-103808	.....	.....	.....	Apollo Laminates Agent, LLC	.DE	NIA.....	Apollo SVF Management, L.P.	Ownership.....	50.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			27-103808	.....	.....	.....	Apollo Laminates Agent, LLC	.DE	NIA.....	Apollo Value Management, L.P.	Ownership.....	50.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Linens Investors B, LLC	.DE	NIA.....	Apollo Management V, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-4164690	.....	.....	.....	Apollo Linens Investors, LLC	.DE	NIA.....	Apollo German Partners V GmbH & Co. KG	Ownership.....	0.760	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-4164690	.....	.....	.....	Apollo Linens Investors, LLC	.DE	NIA.....	Apollo Investment Fund V, L.P.	Ownership.....	69.110	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-4164690	.....	.....	.....	Apollo Linens Investors, LLC	.DE	NIA.....	Apollo Linens Investors B, LLC	Ownership.....	6.170	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-4164690	.....	.....	.....	Apollo Linens Investors, LLC	.DE	NIA.....	Apollo Netherlands Partners V(A), L.P.	Ownership.....	0.950	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-4164690	.....	.....	.....	Apollo Linens Investors, LLC	.DE	NIA.....	Apollo Netherlands Partners V(B), L.P.	Ownership.....	0.670	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-4164690	.....	.....	.....	Apollo Linens Investors, LLC	.DE	NIA.....	Apollo Overseas Partners V, L.P.	Ownership.....	9.080	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Longevity, LLC	.DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0620661	.....	.....	.....	Apollo Lyon Holdings (AIF FC), LLC	.AIA	NIA.....	Apollo Management VII, L.P.	Management.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-0673416	.....	.....	.....	Apollo Management (ADP) VII, LLC	.DE	NIA.....	Apollo Management VII, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Management (Germany) VI, LLC	.DE	NIA.....	Apollo Management VIII, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0620661	.....	.....	.....	Apollo Co-Investment Management, LLC	.DE	NIA.....	Leon D. Black	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-0673416	.....	.....	.....	Apollo Management (UK) VI, LLC	.DE	NIA.....	Apollo Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Management (Spain), S.L.U.	.ESP	NIA.....	Apollo Management Holdings, L.P.	Ownership.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-4256986	.....	.....	.....	Apollo Management Advisors GmbH	.DEU	NIA.....	AMI (Holdings), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0696591	.....	.....	.....	Apollo Management Asia Pacific Limited	.HKG	NIA.....	AMI (Holdings), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-8350720	.....	.....	.....	Apollo Management GP, LLC	.DE	NIA.....	APQ Corp.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-8351017	.....	1413410	.....	Apollo Management Holdings GP, LLC	.DE	NIA.....	Apollo Management Holdings GP, LLC	Management.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-8351069	.....	1449434	.....	Apollo Management Holdings, L.P.	.DE	NIA.....	AIF III Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			13-3799194	.....	1268089	.....	Apollo Management III, L.P.	.DE	NIA.....	AIF III Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0492781	.....	.....	.....	Apollo Management International LLP	.GBR	NIA.....	AMI (Holdings), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			13-3983718	.....	.....	.....	Apollo Management IV, L.P.	.DE	NIA.....	Apollo Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Management Singapore Pte Ltd.	.SGP	NIA.....	Apollo Asia Management, L.P.	Ownership.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-0318387	.....	.....	.....	Apollo Management V (EH), L.P.	.AIA	NIA.....	Apollo Advisors V (EH), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			13-4125398	.....	.....	.....	Apollo Management V, L.P.	.DE	NIA.....	AIF V Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0511921	.....	.....	.....	Apollo Management VI (EH), L.P.	.AIA	NIA.....	Apollo Advisors VI (EH-GP), Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-2903207	.....	.....	.....	Apollo Management VI, L.P.	.DE	NIA.....	AIF VI Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-0673310	.....	.....	.....	Apollo Management VII, L.P.	.DE	NIA.....	AIF VII Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Management VIII, L.P.	.DE	NIA.....	AIF VIII Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-8350778	.....	.....	.....	Apollo Management, L.P.	.DE	NIA.....	Apollo Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Maritime Management, LLC	.DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-1291905	.....	.....	.....	Apollo MidCap B Intermediate Holdings, L.P.	.CYM	NIA.....	APQ MidCap B Holdings, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo MidCap Holdings (Cayman) GP, Ltd.	.CYM	NIA.....	Apollo Principal Holdings X, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo MidCap Holdings (Cayman) III GP, Ltd.	.CYM	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo MidCap Holdings (Cayman), L.P.	.CYM	NIA.....	Apollo MidCap Holdings (Cayman) GP, Ltd.	Ownership.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Moultrie Capital Management, LLC	.DE	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Moultrie Credit Fund Advisors, L.P.	.DE	NIA.....	Apollo Moultrie Capital Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Moultrie Credit Fund Management, LLC	.DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Moultrie Credit Fund Advisors, L.P.	.DE	NIA.....	Apollo Moultrie Credit Fund Advisors, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Moultrie Credit Fund, L.P.	.DE	NIA.....	Apollo Global Real Estate Management, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo NA Management II, LLC	.DE	NIA.....	Apollo Global Real Estate Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			26-3354776		152626		Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo AMP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0093347		120626		Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo AMP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0093347		120627		Apollo Netherlands Partners V(A), L.P.	CY	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0095578				Apollo Netherlands Partners V(B), L.P.	CY	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CY	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0685360				Apollo Offshore Credit Strategies Fund Ltd.	CY	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	
			26-0653308		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.	DE	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.	CY	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084314		1206225		Apollo Overseas Partners (I) VIII, L.P.	CY	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1162724		Apollo Overseas Partners IV, L.P.	CY	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330003		1473511		Apollo Overseas Partners V, L.P.	CY	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.	CY	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.	CY	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.	CY	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1125582				Apollo Overseas VII Insight Solutions Holdings, L.P.	CY	NIA	Apollo Advisors VII (APO FC), 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.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504571		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		1473552		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				Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1497755				Apollo Parallel Partners A, L.P.	DE	NIA	Apollo Parallel Partners Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Parallel Partners Administration, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1497814				Apollo Parallel Partners B, L.P.	DE	NIA	Apollo Parallel Partners Administration, LLC	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	
							Apollo Pegasus Holdings GP, LLC	DE	NIA	APP II (AIV P), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pegasus Holdings, L.P.	DE	NIA	Apollo Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	DE	NIA	AP0 Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	CY	NIA	Apollo Principal Holdings I GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1490269		Apollo Principal Holdings II, L.P.	DE	NIA	AP0 Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	CY	NIA	Apollo Principal Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	11 (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-0542296		1566491	.....	Apollo Principal Holdings III GP, Ltd.	DE	N/A	AP0 Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0541995		1566433	.....	Apollo Principal Holdings III, L.P.	DE	N/A	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0542292			.....	Apollo Principal Holdings IV GP, Ltd.	DE	N/A	AP0 Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0541996			.....	Apollo Principal Holdings IV, L.P.	CM	N/A	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0617138		1505191	.....	Apollo Principal Holdings IX GP, Ltd.	DE	N/A	AP0 (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0614716		1504572	.....	Apollo Principal Holdings IX, L.P.	DE	N/A	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3239567		1505190	.....	Apollo Principal Holdings V GP, LLC	CM	N/A	AP0 Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3239713		1504573	.....	Apollo Principal Holdings V, L.P.	CM	N/A	Apollo Principal Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3240477			.....	Apollo Principal Holdings VI GP, LLC	CM	N/A	AP0 Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3240574			.....	Apollo Principal Holdings VI, L.P.	CM	N/A	Apollo Principal Holdings VI GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0592625			.....	Apollo Principal Holdings VII GP, Ltd.	CM	N/A	AP0 (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0592493			.....	Apollo Principal Holdings VII, L.P.	CM	N/A	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0614719			.....	Apollo Principal Holdings VIII, L.P.	CM	N/A	Apollo Principal Holdings VIII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Principal Holdings X GP, Ltd.	CM	N/A	AP0 (FC II), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1216876			.....	Apollo Principal Holdings X, L.P.	CM	N/A	Apollo Principal Holdings X GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-1771327			.....	Apollo Residential Mortgage Loans, LLC	DE	N/A	APM TRS, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2529748			.....	Apollo Residential Mortgage Securities, LLC	DE	N/A	APM TRS, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2529836			.....	Apollo Resolution Servicing GP, LLC	DE	N/A	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Resolution Servicing, L.P.	DE	N/A	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Resource Energy Holdings, L.P.	DE	N/A	Apollo AMP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Rose GP, L.P.	CM	N/A	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties Management, LLC	DE	N/A	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-388739		1502573	NYSE: AFT	Apollo RRI Management LLC	DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Senior Floating Rate Fund Inc.	MD	N/A	Apollo to Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1656683			.....	Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	N/A	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1056955			.....	Apollo SK Strategic Advisors GP, L.P.	CM	N/A	Apollo to SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1056830			.....	Apollo SK Strategic Advisors, LLC	AI	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SK Strategic Co-Investors (DC-D), LLC		N/A						
			66-0786616			.....	Apollo SK Strategic Investments, L.P.	ML	N/A	Apollo to Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057128			.....	Apollo SK Strategic Management, LLC	CM	N/A	Apollo to SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0855287			.....	Apollo SK Strategic Management, LLC	DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8339366			.....	Apollo SOMA Advisors, L.P.	DE	N/A	Apollo to SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8339608			.....	Apollo SOMA Capital Management, LLC	DE	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8472391			.....	Apollo SOMA Co-Investors, LLC	DE	N/A	Apollo to Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Opportunities Managed Account, L.P.	DE	N/A						
			20-8339290		1445269	.....	Apollo Special Situations Advisors GP, LLC	DE	N/A	Apollo to SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Advisors GP, LLC	DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Advisors, L.P.	DE	N/A	Apollo to Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Co-Investors (D), L.P.	DE	N/A						
			81-1595040			.....	Apollo Special Situations Co-Investors (D), L.P.	DE	N/A	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Fund, L.P.	DE	N/A	Apollo to Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Management, L.P.	DE	N/A	Apollo to Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Management, LLC	DE	N/A	Apollo to Special Situations Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1031418			.....	Apollo SPN Advisors (APO DC), L.P.	CM	N/A	Apollo to SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1031543			.....	Apollo SPN Advisors (APO FC), L.P.	CM	N/A	Apollo to SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1031656				Apollo SPN Advisors, L.P. Apollo SPN Capital Management (APO DC-SP), LLC	.C/M	N/A	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031528				Apollo SPN Capital Management (APO FC-SP), LLC	.A/A	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031535				Apollo SPN Capital Management, LLC	.A/A	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031640				Apollo SPN Co-Investors (D), L.P.	.A/A	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031520				Apollo SPN Co-Investors (FC-D), L.P.	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031699				Apollo SPN Investments I (Credit), LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031414				Apollo SPN Investments I, L.P.	.C/M	N/A	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031551				Apollo SPN Investments II, L.P.	.C/M	N/A	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031684				Apollo SPN Investments III, L.P.	.C/M	N/A	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1671130				Apollo SPN Capital Management, LLC	.DE	N/A	Apollo SPN Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			22-3826532				Apollo ST Capital LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0726379				Apollo ST CLO Holdings SP, LLC	.DE	N/A	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3320287				Apollo ST CLO Holdings, L.P.	.C/M	N/A	Apollo Principal Holdings II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0652806				Apollo ST Credit Partners SP LLC	.DE	N/A	ST Holdings SP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			65-1185710				Apollo ST Credit Strategies SP LLC	.DE	N/A	ST Holdings SP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3320769				Apollo ST Debt Advisors LLC	.DE	N/A	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3320769				Apollo ST Fund Management LLC	.DE	N/A	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3320701				Apollo ST Operating LP	.DE	N/A	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ST Structured Credit Recovery Partners II SP LLC	.DE	N/A	ST Holdings SP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	.C/M	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Advisors III LLC	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4774071				Apollo Structured Credit Recovery Co-Investors III (A) LP	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Management III LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-5318103				Apollo SIF 2010 Bonus Pool, L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921241				Apollo SIF Administration, LLC	.DE	N/A	Apollo SIF Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4920929				Apollo SIF Advisors, L.P.	.DE	N/A	Apollo SIF Cap ital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4920973		1374204		Apollo SIF Capital Management, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0539425				Apollo SIF Co-Investors Offshore, L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4991778				Apollo SIF Co-Investors, LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921036		1456422		Apollo SIF Management SP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921007		1374205		Apollo SIF Management, L.P.	.DE	N/A	Apollo SIF Management SP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1526697		Apollo Tactical Income Fund Inc.	.MD	N/A	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	.C/M	N/A	Apollo Tactical Value SPN Capital Management (APO DC-SP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Capital Management (APO DC-SP), LLC	.A/A	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Investments, L.P.	.C/M	N/A	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			98-1044348				Apollo Tactical Value SPV Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3871056				Apollo Talcos GenPar, Ltd.	.CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3871056				Apollo Talcos Holdings, L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Talcos Holdings, L.P.	.DE	NIA	Apollo APF Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Thunder Advisors GP, Ltd.	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Thunder Advisors, L.P.	.CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Thunder Co-Investors (D), LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4827348				Apollo Thunder Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Thunder Partners, L.P.	.DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Advisors GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			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	N0	
							Apollo Total Return Enhanced Advisors GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo Total Return Enhanced Management LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return ERISA Advisors GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo Total Return ERISA European Holdings Ltd.	.CYM	NIA	Apollo Total Return ERISA Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-4639267				Apollo Total Return ERISA Fund LP	.DE	NIA	Apollo Total Return ERISA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund (Onshore) LP	.DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Emerging Markets L.P.	.CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			98-0664947				Apollo Twin River Holdings (FC), L.P.	.CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			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	N0	
							Apollo U.S. Real Estate Fund II (255 Courfland) Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							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	N0	
							Apollo U.S. Real Estate Fund II (Palmer Plaza) Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			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	N0	
							Apollo U.S. Real Estate Partners II (IE) L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Advisors, L.P.	.CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Capital Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Partners, L.P.	.CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo USREF Co-Investors II (0), LLC Apollo USREF II (Williams Square Co Invest) L.P.	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Value Administration, LLC	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			73-1667140				Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			76-1667124		1317611		Apollo Value Capital Management, LLC	DE	NIA	Apollo Value Capital Management, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0232286		1456446		Apollo Value Management GP, LLC	DE	NIA	APH Holdings (DC) L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0167339		1374206		Apollo Value Management, L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0552372				Apollo VC L.P.	CM	NIA	Apollo Value Management GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0552372				Apollo VC L.P.	CM	NIA	Apollo Fund Administration VII, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Verival Tungs V GmbH	DE	NIA	Apollo Fund Administration VI, LLC	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Management V, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo Advisors VII (4PO FC), L.P.	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1137952				Apollo Zeus (Lux) S a r l.	LUX	NIA	Apollo VII TXU Administration, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3852904				Apollo Zeus Investments Holdings, Ltd.	CM	NIA	Apollo Zeus Holdings (Lux) S a r l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Zeus Strategic Advisors, L.P.	CM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Zeus Strategic Management, L.P.	CM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Zohar Advisors LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo/Cavenham European Managed Account, L.P.	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1058074		1532109		ARM Manager, LLC	CM	NIA	Apollo EPF Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3891523				ARM TRS, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-6506494				ARM TRS, LLC	DE	NIA	ARM Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	ARM TRS, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Athene Asset Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0567070				Autumleaf, L.P.	CM	NIA	Apollo Advisors VI (EP), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0784903				Avant Holdings (MI) II, LLC	MI	NIA	Apollo EPF II Partnership	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Avant Holdings (MI), LLC	MI	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0784894				Bath Overseas Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8298411				Espresso Holdings 5, L.P.	DE	NIA	ANPP II (Dabt AIV), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CAI Strategic European Real Estate Advisors GP, LLC	DE	NIA		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			68-0682964				CAI Strategic European Real Estate Advisors, L.P.	MI	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796355				Carpere Investments V (II), LLC	MI	NIA	Advisors GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796990				Centre Street Whistler Holdings LLC	MI	NIA	AIF V Management, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Champ GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Champ II Luxembourg Holdings S a r l.	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Champ L.P.	CM	NIA	Champ L.P.	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Champ LUX Holdings S a r l.	LUX	NIA	Champ GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0502825				OMP Offshore, L.P.	CM	NIA	Champ L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							COF III (Lux) S a r l.	LUX	NIA	Apollo Advisors VI (EP), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							COF III Airpack Holdings Ltd.	CM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	11 (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired?	16 *
			36-478317				COF III Exempt GP Inc.	.DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3944063				Apollo COF III Exempt Feeder LP	.DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2506991				COF III Offshore GP Inc.	.DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-179773				COF III Offshore HK INS Investment Holdings L.P.	.CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3954082				COF III Offshore I LP	.DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
							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	N0	
							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	N0	
							Co-Invest Corporate Blocker 14 Ltd.	.CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Invest Corporate Blocker 15 Ltd.	.CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Invest Corporate Blocker 16 Ltd.	.CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Invest Corporate Blocker 17 Ltd.	.CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Invest Corporate Blocker 18 Ltd.	.CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Invest Corporate Blocker 19 Ltd.	.CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Invest Corporate Blocker 2 Ltd.	.CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1460350		QPI 2005 Asia Pacific Carried Interest Program, L.P.	.CYM	NIA	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1460351		QPI 2005 European Carried Interest Program, L.P.	.CYM	NIA	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1460353		QPI 2005 Global Carried Interest Program, L.P.	.CYM	NIA	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1367317		QPI 2005 North America Carried Interest Program, L.P.	.CYM	NIA	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1367318		QPI 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	N0	
					1363986		QPI 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	N0	
							QPI Capital Partners Asia Pacific GP Ltd.	.CYM	NIA	AGE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1364035		QPI 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	N0	
							QPI Capital Partners Europe (Cayman), L.P.	.CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI Capital Partners Europe (DE), L.P.	.DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI Capital Partners Europe (NFI), L.P.	.GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI Capital Partners Europe GP Ltd.	.CYM	NIA	AGE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1372946		QPI Capital Partners Europe L.P.	.GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI Capital Partners Financing Sarl	.LUX	NIA	CPI Capital Partners Europe Holdings Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI CQP EU-T Scots LP	.GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI QP Asia TE, L.P.	.CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI QPEH 2 Sarl	.LUX	NIA	CPI Capital Partners Europe (NFI), L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI QPEH 2 Sarl	.LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	N0	
					1373035		QPI European Carried Interest, L.P.	.CYM	NIA	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0490642					QPI European Fund GP LLC	.DE	NIA	AGE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI India I Ltd.	.MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI WA GP LLC	.DE	NIA	AGE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI ReCo I Sarl	.LUX	NIA	CPI QPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QPI ReCo II Sarl	.LUX	NIA	CPI QPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-105797				GPI Ukraine Super Holdco Limited	.NL	NIA	GPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-105797				GPI Ukraine Super Holdco Limited	.NL	NIA	GPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-1028308				Cuprino Limited	.CYP	NIA	GPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cyclone Royalties, LLC	.DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Delaware Rose GP, L.L.C.	.DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							DSB Parent GP, LLC	.DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4848815				EPE 892 and TE Co-Investors (DC), LLC	.DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0797171				EPE Acquisition Holdings, LLC	.DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			80-0797171				EPE Acquisition, LLC	.DE	NIA	EPE Acquisition Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4868855				EPE Employee Holdings, LLC	.DE	NIA	EPE Acquisition, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-5086572				EPE Holdings LLC	.DE	NIA	EPE Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPE Intermediate LLC	.DE	NIA	EPE Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-5086668				EPE Management Investors, LLC	.DE	NIA	EPE Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4861514				EPE Overseas Co-Investors (DC), LLC	.DE	NIA	EPE Overseas Co-Investors (FO), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Phoenix Luxco S.a.r.l.	.LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							EPF Acquisition Co 28 S.a.r.l.	.LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Cavenham Investments S.a.r.l.	.LUX	NIA	Cavenham Holdings S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							EPF Acquisition Co 43 S.a.r.l.	.LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			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	N0	
			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	N0	
							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	N0	
			98-1187819				EPF II Team Carry Plan, L.P.	.MH	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0783993				Little Bear Holdings, L.P.	.DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2230578				Epsilon Debt 2, LLC	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Epsilon Debt 3, LLC	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 2, L.P.	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Epsilon Debt 5, LLC	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Epsilon Debt 6, LLC	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alpage Holdings, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tulotona, L.P.	.DE	NIA	Apollo AMP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Upper Panorama Debt Holdings, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0597709				Euro VI (BC) S.a.r.l.	.LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1172336				Europe Hotel Holdings (MI), LLC	.MH	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
							FCI Co-Investors III (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			80-0923951				Financial Credit II Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment Advisors III, L.P.	CM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4120045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment I Trust C-3	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Limited	RL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1109560				Financial Credit Investment II, L.P.	CM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III, L.P.	CM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1015196				Franklin Whistler Holdings LLC	DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0965061				Grande Limited	CP	NIA	Insight Solutions Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Greenhouse Holdings, Ltd.	CM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							GSAM Apollo Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							H&K Investments GP 2005, LLC	ALA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8359623		1425874		Haniet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8359623		1425874		Haniet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796991		1425874		Haniet Holdings LLC	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796877				Harvest Holdings (W), LLC	ML	NIA	Apollo Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3686659				Harvest Holdings, LLC	ML	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-1002234				Insight Solutions (DE), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-1002234				Insight Solutions (DE), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Insight Solutions Ltd.	DE	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Insight Solutions Ltd.	MRT	NIA	APP International Ltd	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	13.740	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	6.740	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2582438				Ipanema Energy Holdings, L.P.	DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Bath Overseas Holdings, LLC	Ownership	47.920	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1092626				Karpas Investments (W), LLC	ML	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			86-079805				Karpas Investments, LLC	.MH	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lane Lux Holdings S a r l	.LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lane Lux Holdings S a r l	.LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapi thus Management LLP	.GBR	NIA	Lapi thus Holdings Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapi thus Management LLP	.GBR	NIA	Lapi thus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		66-0783999					Lapi thus EFF II Team Carry Plan, L.P.	.MHL	NIA	Apollo EFF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0681222					Lapi thus Management GmbH	.DEU	NIA	Lapi thus Management S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapi thus Management Designated Activity Company	.IRL	NIA	Lapi thus Management S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapi thus Management S a r l	.ITA	NIA	Apollo EFF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapi thus Management S a r l	.GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapi thus Servicing LLP	.GBR	NIA	Lapi thus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0670972					Lapi thus Servicing LLP	.LUX	NIA	Apollo EFF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0671216					Lapi thus Management S a r l	.ESP	NIA	Lapi thus Servicing S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0670973					Lapi thus Servicing U.K. Ltd.	.GBR	NIA	Lapi thus Management S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							LeverageSource Holdings GP, LLC	.DE	NIA	LeverageSource, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		27-2282319					LeverageSource Holdings, L.P.	.DE	NIA	LeverageSource Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0576655					LeverageSource III GP, Ltd.	.CVM	NIA	Apollo Advisors VI (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							LeverageSource Management, LLC	.DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0579832					LeverageSource S a r l	.LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0621200					LeverageSource Sari Holdco (Anguilla) LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0330341			1473525		LeverageSource, L.P.	.CVM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0330341					LeverageSource, L.P.	.CVM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-0605235					Lily (Lux) Holdings S a r l	.LUX	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		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	N0	.....
		98-0602029			90987		Lily, L.P.	.CVM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		13-3582974					Lion Advisors, L.P.	.DE	NIA	Lion Capital Management Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		13-3582976					Lion Capital Management Inc.	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
		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	N0	.....
		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	N0	.....
							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	N0	.....
		80-0886052					Ludlow Debt Holdings, LLC	.AIA	NIA	ANP II (Obst AIV), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ludlow Debt Holdings GP, LLC	.DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ludlow DH 1, LLC	.DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ludlow DH 2, LLC	.DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ludlow DH 3, LLC	.DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Mausica Investment Ltd.	.VGB	NIA	GP Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Neigrounds Corporate Inc	.VGB	NIA	GP Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1190096					Novel las Marit ime (Cayman) GP, Ltd.	.CVM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Novel las Marit ime (Cayman) GP, Ltd.	.CVM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1190096					Novel las Marit ime (Cayman) GP, Ltd.	.CVM	NIA	Apollo EFF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1190096					Novel las Marit ime (Cayman) GP, Ltd.	.CVM	NIA	Apollo EFF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1190096				Novel las Maritine (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Credit Master Fund, L.P. (Holdings) L.P.	Ownership	3.960	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190096				Novel las Maritine (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Strategic Investments	Ownership	5.750	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190096				Novel las Maritine (Cayman) GP, Ltd.	.CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190096				Novel las Maritine (Cayman) GP, Ltd.	.CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190096				Novel las Maritine (Cayman) GP, Ltd.	.CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190096				Novel las Maritine (Cayman) GP, Ltd.	.CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190106				Novel las Maritine (Cayman) Holdings, L.P.	.CYM	NIA	Novel las Maritine (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Novel las Maritine N Holding GmbH & Co. KG	.DEU	NIA	Vernal Tung Novel las Maritine N Holding GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Oracle Bucephale S.a.r.l.	.LUX	NIA	Oracle REO Holdeco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			98-0684359				Oracle REO Holdeco S.a.r.l.	.LUX	NIA	Oracle Holding S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0684358				Oracle Securitization S.a.r.l.	.LUX	NIA	Oracle Holding S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2316412				Overwood GP, LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2316506				Overwood, L.P.	.DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PA HFA Holdings, LLC	.DE	NIA	Apollo HFA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	.CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Palmetto Athene Holdings, LLC	.DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ranshorn Debt Holdings, L.P.	.DE	NIA	PDQH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 4, L.P.	.DE	NIA	PDQH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings, L.P.	.DE	NIA	PDQH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PDQH 7, LLC	.DE	NIA	PDQH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ludlow DH 5, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PEH I, LLC	.DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3136320				Tarpon DH, LLC	.DE	NIA	Apollo ANP Management, III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ribbon Holdings JV (M) Partnership	.MEX	NIA	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190227				RPO (Anguilla), LLC	.AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Shantlial Holdings Netherlands B.V.	.NLD	NIA	AP Holdeco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1057429				SK Strategic Investments Holdings Ltd.	.CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SK Strategic Whistler Holdings LLC	.DE	NIA	ANS (WE), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Skylink Aviation Holdings, LLC	.DE	NIA	Apollo SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0599469				SL Aviation Bidco Inc.	.CAN	NIA	SL Aviation Group, Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SOMA Whistler Holdings LLC	.DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0861050				ST Holdings GP, LLC	.CYM	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0860874				ST Management Holdings, LLC	.CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stanhope Life Advisors, L.P.	.CYM	NIA	Apollo Administration GP Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0701493				Stone Tower Europe LLC	.DE	NIA	Apollo ST Operating GP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Striker Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4031468		1547063		Tamimco Corporation	.DE	NIA	AP Tamimco Global Chemical Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas GP S.a.r.l.	.LUX	NIA	Texas Holding S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Propco 1 S.C.S.	.LUX	NIA	Texas GP S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Propco 2 S.C.S.	.LUX	NIA	Texas GP S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Propco 3 S.C.S.	.LUX	NIA	Texas GP S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-1034443				Texas Propco 4 S.C.S.	.LUX	NIA	Texas GP S.a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3339439				Trition Marline Holdings (Cayman), L.P.	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			26-3339343				VC GP C, LLC	.DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3339343				VC GP, LLC	.DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-247534				Vision Crop Innovation, LLC	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1284349				Vulcan Holdings (FC), LLC	.AIA	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Waverly DH, LLC	.DE	NIA	Vulcan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0680658				Webb III S.a r. l.	.LUX	NIA	ANPP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1291920				Webb S.a r. l.	.LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1137905				Zeus Feeder, L.P.	.CYM	NIA	Apollo European Principal Finance Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Zeus Investments, L.P.	.CYM	NIA	AP0 MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Zeus Strategic US Holdings L.P.	.DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAHE UK OM, LLC	.AIA	NIA	Apollo Principal Holdings XI, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACC Advisors D, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEH (NP), L.P.	.DE	NIA	ANPP (AEH) Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aether III, LLC	.AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aether IV, LLC	.AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aether NR II, LLC	.AIA	NIA	ANPP (AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aether NR, LLC	.AIA	NIA	Apollo Natural Resources Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aether V, LLC	.AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Debt Fund I – FB, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							AGRE Hong Kong Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE VPCV Palmer Plaza Investor LLC	.DE	NIA	Apollo U.S. Real Estate Fund II (Palmer Plaza) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHL 2014 Investor GP, Ltd.	.CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF Hexion Holdings II, LP	.DE	NIA	AIF Hexion Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Vulcan Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alpage Debt Holdings S.a r. l.	.LUX	NIA	Alpage Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII (AIV), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALME (DE) Loan Funding III, LLC	.DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alteri Luxembourg 2 S.a r. l.	.LUX	NIA	Alteri Luxembourg S.a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alteri Luxembourg S.a r. l.	.LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP (AIV-L), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP (Caelus Intermediate), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II TE (Conduit AIV III), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (OE) VIII (AIV I FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (OE) VIII (AIV II FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (OE) VIII (AIV III FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (OE) VIII (AIV-L), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV I FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV II FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							AP0 VIII (AIV III FC), L.P.	.C/M	N/A.....	Apollo VIII GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP0 VIII (AIV IV FC), L.P.	.C/M	N/A.....	Apollo VIII GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP0 VIII (AIV V FC), L.P.	.C/M	N/A.....	Apollo VIII GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP0 VIII (AIV VI FC), L.P.	.C/M	N/A.....	Apollo VIII GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP0 VIII (AIV VII FC), L.P.	.C/M	N/A.....	Apollo VIII GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP0 VIII (AIV-L A), L.P.	.C/M	N/A.....	Apollo VIII GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP0 VIII (AIV-L B), L.P.	.C/M	N/A.....	Apollo VIII GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP0 VIII (Caelus Intermediate), L.P.	.DE	N/A.....	Apollo Advisors VIII (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Jewel Holdings (EH-11), LLC	.DE	N/A.....	AIF VII Euro Holdings. L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Jewel Holdings (EH-12), LLC	.DE	N/A.....	AIF VII Euro Holdings. L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII 892/TE (AIV I), L.P.	.DE	N/A.....	Apollo Advisors VIII (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII 892/TE (AIV II), L.P.	.DE	N/A.....	Apollo Advisors VIII (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII 892/TE (AIV III), L.P.	.DE	N/A.....	Apollo Advisors VIII (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII 892/TE (AIV IV), L.P.	.DE	N/A.....	Apollo Advisors VIII (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII Primavera Holdings S a r.l.	.LUX	N/A.....	AIF VIII Euro Leverage, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP0 UK (FC), LLC	.AIA	N/A.....	Apollo Global Management. Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo 892/TE (Caelus Intermediate DC), LLC	.DE	N/A.....	Apollo Management VIII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo 892/TE (Caelus Intermediate DC), LLC	.DE	N/A.....	Apollo Commodities Management, L.P., with respect to Series I	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Advisors VIII (AP0 DC), L.P.	.C/M	N/A.....	Apollo Advisors VIII (AP0 DC-GP), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Advisors VIII (AP0 DC-GP), LLC	.DE	N/A.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo A-N Credit Advisors (AP0 FC Delaware), L.P.	.DE	N/A.....	Apollo A-N Credit Advisors (AP0 FC-GP), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo A-N Credit Co-Investors (FC-D), L.P.	.DE	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo A-N Credit Fund (Delaware), L.P.	.DE	N/A.....	Apollo A-N Credit Advisors (AP0 FC Delaware), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo ANP Capital Management II, LLC	.DE	N/A.....	APH Holdings. L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asset Management Europe LP	.GBR	N/A.....	Apollo Principal Holdings XI, LLC	Ownership.....	99.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asset Management Europe LLP	.GBR	N/A.....	AME UK OM, LLC	Ownership.....	1.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Centre Street Partnership Power Trust Management LLC	.DE	N/A.....	Apollo Centre Street Partnership, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Co-Investors VIII (DC-D), L.P.	.DE	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Credit Funding IV Ltd.	.DE	N/A.....	Apollo ST Fund Management LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Credit Opportunity Fund III AIV I Power Trust Management LLC	.C/M	N/A.....	Apollo Credit Opportunity Fund III AIV I LP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo ECI (Caelus Intermediate DC), LLC	.DE	N/A.....	Apollo Management VIII, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Energy Opportunity Advisors GP LLC	.DE	N/A.....	APH Holdings (FC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Energy Opportunity Advisors LP	.DE	N/A.....	Apollo Energy (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Energy Opportunity Co-Investors (A) LP	.C/M	N/A.....	Apollo Energy Opportunity Advisors GP LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Energy Opportunity Co-Investors (D) LLC	.DE	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Energy Opportunity Fund LP	.DE	N/A.....	Apollo Principal Holdings VII, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Energy Opportunity Management LLC	.DE	N/A.....	Apollo Energy Opportunity Advisors LP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo India Private Equity IV (Mauritius) Ltd	.DE	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Lincoln Fixed Income Advisors (AP0 DC), L.P.	.MUS	N/A.....	AION Capital Partners Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Lincoln Fixed Income Advisors (AP0 DC), L.P.	.DE	N/A.....	Apollo Lincoln Fixed Income Advisors (AP0 DC-GP), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Lincoln Fixed Income Advisors (AP0 DC-GP), LLC	.DE	N/A.....	APH Holdings (DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							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	N0.....	.....
							Apollo Lincoln Fixed Income Management, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	.DE.....	NIA.....	Apollo Lincoln Private Credit Advisors (APO DC-CP), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Lincoln Private Credit Advisors (APO DC-CP), LLC	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
							Apollo Lincoln Private Credit Management, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Offshore Energy Opportunity Fund Ltd.	.CYM.....	NIA.....	Apollo Energy Opportunity Management LLC .	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Principal Holdings VIII GP, Ltd.	.CYM.....	NIA.....	AP0 Corp.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Principal Holdings XI, LLC	.AIA.....	NIA.....	AP0 UK (FC), Limited	Ownership.....	46.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Principal Holdings XI, LLC	.AIA.....	NIA.....	AMI (Holdings), LLC	Ownership.....	54.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Co-Investors (D) GP LLC	.DE.....	NIA.....	Apollo Principal Holdings VIII, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Co-Investors (D) LP	.DE.....	NIA.....	Apollo Total Return Co-Investors (D) GP LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund (Exempt) LP	.DE.....	NIA.....	Apollo Total Return Advisors LP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund (Offshore) Ltd.	.CYM.....	NIA.....	Apollo Total Return Management LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR AIV Holdco Ltd.	.CYM.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Blocker 1 Corp.	.DE.....	NIA.....	Apollo Total Return Master Fund (AIV) LP .	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Blocker 2 Corp.	.DE.....	NIA.....	Apollo Total Return Fund (Exempt) LP .	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Blocker 3 Ltd.	.CYM.....	NIA.....	Apollo Total Return Fund (Offshore) Ltd. .	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Commercial Real Estate Debt LLC ...	.DE.....	NIA.....	Apollo Total Return Fund (Exempt) LP .	Ownership.....	81.360	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Commercial Real Estate Debt LLC ...	.DE.....	NIA.....	Apollo Total Return Master Fund LP	Ownership.....	15.110	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Commercial Real Estate Debt LLC ...	.DE.....	NIA.....	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV .	Ownership.....	0.080	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Commercial Real Estate Debt LLC ...	.DE.....	NIA.....	Apollo Total Return Enhanced Fund, a (Lux) SCS SICAV	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Emerging Markets (Can.) LP	.CAN.....	NIA.....	Apollo TR Emerging Markets GP LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Emerging Markets (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo TR Emerging Markets GP LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Emerging Markets GP LLC	.DE.....	NIA.....	Apollo TR Emerging Markets Holdings (Lux) S.a.r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	.CYM.....	NIA.....	Apollo TR Emerging Markets Holdings Ltd. .	Ownership.....	84.320	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR European High Yield Bond Holdings Ltd.	.CYM.....	NIA.....	Apollo TR Emerging Markets Holdings Ltd. .	Ownership.....	85.260	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			81-2062316				Apollo TR Structured Credit II, LLC	.DE.....	NIA.....	Apollo Total Return Master Fund LP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			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	N0.....	.....
							Apollo TR Opportunistic Ltd.	.CYM.....	NIA.....	Apollo Total Return Enhanced Management LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Opportunistic Ltd.	.CYM.....	NIA.....	Apollo Total Return Management LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR PL Holdings LLC	.DE.....	NIA.....	Apollo Total Return Management LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR PL Ltd.	.CYM.....	NIA.....	Apollo Total Return Fund (Offshore) Ltd. .	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR PL Offshore Holdings Corp.	.DE.....	NIA.....	Apollo TR PL Holdings LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo TR PL Offshore Holdings Ltd. Apollo TR Proprietary Lending (Supplemental I) Holdings LP	.CYM.....	NIA.....	Apollo TR PL Offshore Holdings Corp.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Proprietary Lending (Supplemental I) Ltd. Apollo TR Proprietary Lending (Supplemental I) Apollo TR Proprietary Lending Holdings LP	.DE..... .CYM..... .DE.....	NIA..... NIA..... NIA.....	Apollo TR Proprietary Lending (Supplemental I) Holdings LP	Ownership..... Management..... Ownership.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Proprietary Lending Holdings LP	.CYM.....	NIA.....	Apollo TR Proprietary Lending Holdings LP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
		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	N0.....	.....
		81-1425805					Apollo TR Structured Credit LLC	.DE.....	NIA.....	Apollo Total Return Management LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR Structured Credit LLC	.DE.....	NIA.....	Apollo Total Return Enhanced Management LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR US Broadly Syndicated Loan LLC	.DE.....	NIA.....	Apollo Total Return Management LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
							Apollo TR US High Yield Bond LLC	.DE.....	NIA.....	Apollo Total Return Management LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR US Middle Market Loan LLC	.DE.....	NIA.....	Apollo Total Return Enhanced Management LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR US Middle Market Loan LLC	.DE.....	NIA.....	Apollo Total Return Enhanced Management LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo TR US Middle Market Loan LLC	.DE.....	NIA.....	Apollo Total Return Enhanced Management LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
							Apollo VIII GenPar, Ltd.	.CYM.....	NIA.....	Apollo Management VIII, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							August Global Management, LLC	.FL.....	NIA.....	AMI (Holdings), LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							COF III Dutch Holdings Cayman Ltd.	.CYM.....	NIA.....	Apollo to Credit Opportunity Fund III AIV I LP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							COF III Exempt I Ltd.	.CYM.....	NIA.....	Apollo to COF III Feeder LP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							COF III Exempt MSR Holdings Inc.	.DE.....	NIA.....	Apollo to COF III Exempt Feeder LP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							COF III Offshore MSR Holdings Inc.	.DE.....	NIA.....	Apollo to COF III Feeder LP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							EPF Acquisition Co 19 S a r . i	.LUX.....	NIA.....	Foxtrot Holdings (Cayman), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Financial Credit Investment II Trust B	.DE.....	NIA.....	Financial Credit Investment II Limited	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Financial Credit Investment II Trust C	.DE.....	NIA.....	Financial Credit Investment II Limited	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Financial Credit Investment II Trust D	.DE.....	NIA.....	Financial Credit Investment II Limited	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Financial Credit Investment II Trust IVT	.DE.....	NIA.....	Financial Credit Investment II Limited	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
							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	N0.....	.....
							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	N0.....	.....
							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	N0.....	.....
							Foxtrot Holdings (Cayman), L.P.	.CYM.....	NIA.....	Foxtrot Holdings (Cayman) GP, Ltd.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Hampton Holding (MI), LLC	.MHI.....	NIA.....	Avant Holdings (MI) II, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lily (APMT) Ltd.	.CYM.....	NIA.....	Lily (Lux) S a r . i	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lunar JV Finance Limited	.JEY.....	NIA.....	Lunar JV Holding Ltd.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lunar JV Holding Ltd.	.JEY.....	NIA.....	Apollo Lunar Limited	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							NR Debt Holdings (Lux) S a r . i	.LUX.....	NIA.....	NR Debt Holdings Parent (Lux) S a r . i	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							NR Debt Holdings Parent (Lux) S a r . i	.LUX.....	NIA.....	ANPP Debt Holdings AIV, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							POCH 1, LLC	.DE	NIA	POCH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Espresso Holdings 3, L.P.	.DE	NIA	POCH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
							POCH Holdings III, L.P.	.CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							POCH Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Polar Cod Shipping LLC	.ML	NIA	Dynamic Product Tankers LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Polar Unicorn Shipping LLC	.ML	NIA	Dynamic Product Tankers LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Redding Ridge Advisors LLC	.DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Redding Ridge Holdings LP	.CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Theta I, LLC	.AIA	NIA	Apollo Investment Fund VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Theta II, LLC	.AIA	NIA	Apollo Overseas Partners (Delaware 892) VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Theta III, LLC	.AIA	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Theta IV, LLC	.AIA	NIA	Apollo Overseas Partners VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Theta NR II, LLC	.AIA	NIA	ANPP (AIV II), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Theta NR, LLC	.AIA	NIA	Apollo Natural Resources Partners, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Theta V, LLC	.AIA	NIA	Apollo Investment Fund (PB) VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							TRF European Broadly Syndicated Loan (Lux)	.LUX	NIA	TRF European Broadly Syndicated Loan Holdings (Lux) S.a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							TRF European Broadly Syndicated Loan L.P.	.CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							TRF European High Yield Bond (Lux) S.a r.l.	.LUX	NIA	TRF European High Yield Bond Holdings (Lux) S.a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							TRF European High Yield Bond L.P.	.CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							TRF European High Yield Bond L.P.	.LUX	NIA	TRF European High Yield Bond Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							TRF European High Yield Bond L.P.	.CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							TRF European High Yield Bond L.P.	.CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							TRF European High Yield Bond Ltd.	.CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Venator Investment Management Consulting (Shanghai) Limited		NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Vulcan Holdings, L.P.	.DE	NIA	AGE Hong Kong Management, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Vulcan Holdings, L.P.	.DE	NIA	Apollo AMP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Debt (Lux) S.a r.l.	.LUX	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Debt Advisors GP LLC		NIA	Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Debt Advisors LP	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	.CYM	NIA	Apollo Emerging Markets Debt Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Debt Co-Investors (D) LP	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Debt Holdings (Lux)	.DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							S.a r.l.	.LUX	NIA	Apollo Emerging Markets Debt Master Fund LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Debt Management LLC	.LUX	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Total Return Master Fund (AIV) LP	.DE	NIA	Apollo Total Return Advisors LP	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Total Return Master Fund LP	.CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets Holdings Ltd.	.CYM	NIA	Apollo Total Return Master Fund LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Texas Holding S.a r.l.	.LUX	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	86,550	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1184882				Apollo Credit NS Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo EPF II Partnership	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit NS Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo SIF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
.....							Lapithus Management, S.L., Sociedad Unipersonal	.ESP	NIA.....	Lapithus Management S a r l .	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AP VIII (PDH AIV), L.P.	.CYM	NIA.....	Apollo VIII GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Linens Investors, LLC	.DE	NIA.....	Apollo Investment Fund V, L.P.	Ownership.....	56 230	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ACSIF (ST) LLC	.DE	NIA.....	Apollo Credit Strategies Master Fund Ltd.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Aether I, LLC	.AIA	NIA.....	AIF VIII Debt AIV I, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Aether II, LLC	.AIA	NIA.....	AIF VIII Debt AIV II, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AIF VII (PB) Debt Corp AIV, L.P.	.CYM	NIA.....	Apollo Gauchto GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AIF VII (TE Theta Corp AIV), L.P.	.CYM	NIA.....	Apollo Gauchto GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AIF VII Debt Corp AIV, L.P.	.CYM	NIA.....	Apollo Gauchto GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AIF VIII Debt AIV I, L.P.	.DE	NIA.....	Apollo Advisors VIII, L.P.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			47-315235	.....	.....	.....	AIF VIII Debt AIV II, L.P.	.DE	NIA.....	Apollo Advisors VIII, L.P.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AIF VIII Debt Corp AIV I, L.P.	.CYM	NIA.....	Apollo VIII GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANPP (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	N0.....	.....
.....							ANPP (DEE II Intermediate DC B), LLC	.DE	NIA.....	Apollo Commodities Management, L.P.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANPP Debt Holdings AIV, L.P.	.CYM	NIA.....	ANPP EPE GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANPP II (Bridge FC), L.P.	.CYM	NIA.....	ANPP II GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANPP II DE Holdings, L.P.	.DE	NIA.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANPP II TE (Resource Energy Conduit I), L.P.	.....	.....	.....	.....	.....	.....	.....	.....
.....							AOP (DE 882) VII Debt Corp AIV, L.P.	.CYM	NIA.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AOP (DE) VII Debt Corp AIV, L.P.	.CYM	NIA.....	Apollo Gauchto GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AOP VII Debt Corp AIV, L.P.	.CYM	NIA.....	Apollo Gauchto GenPar, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AP VIII Duke Holdings GP, LLC	.DE	NIA.....	Apollo to Management VIII, L.P.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AP0 UK (FC), Limited	.GBR	NIA.....	AMI (Holdings), LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							A-N Credit (ST), L.P.	.CYM	NIA.....	A-N Credit (ST) GP, Ltd.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							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	N0.....	.....
.....							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	N0.....	.....
.....							Apollo A-N Credit Management, LLC	.DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo RN Credit Management, LLC	.DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Global Funding, LLC	.DE	NIA.....	Apollo Management Holdings, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo MidCap FinCo Feeder GP LLC	.DE	NIA.....	Apollo Principal Holdings X, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo MidCap FinCo Feeder, L.P.	.DE	NIA.....	Apollo MidCap FinCo Feeder GP LLC	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Residential Mortgage Securitization Trust 2015-1	.....	.....	Apollo Residential Mortgage Securities, LLC	.....	.....	.....	.....	.....
.....							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	N0.....	.....
.....							Epsilon Debt Holdings, L.P.	.DE	NIA.....	Apollo Advisors VIII (EH), L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Espresso Holdings 6, L.P.	.DE	NIA.....	Epsilon Debt Holdings, L.P.	Ownership.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Europe Mezz Holdco 3 S a r l .	.LUX	NIA.....	Europe Hotel JVCo S a r l .	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							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	N0.....	.....
.....							Ludlow DH 4, LLC	.DE	NIA.....	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Ipanema Energy I, LLC	.DE	NIA.....	Ipanema Energy Holdings, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Juno NR PDH, LLC	.AIA	NIA.....	ANPP International Holdings, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Juno PDH, LLC	.AIA	NIA.....	AIF VIII Euro Holdings, L.P.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			82-090441	.....	.....	.....	AP IEC Debt Holdings LLC	.DE	NIA.....	Apollo to Co-Investment Capital Management, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Reisen Debt Holdings, L.P.	.DE	NIA.....	Apollo ANPP Advisors II, L.P.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Reisen Debt Holdings, L.P.	.DE	NIA.....	Apollo to Advisors VIII, L.P.	Management.....	0 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Rensen Dh, LLC	.DE	NIA	Rensen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	.DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	.DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II TE (APP Conduit AIV), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II (AIV IV FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II (AIV III FC), L.P.	.CYM	NIA	ANPP 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	
							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	
			98-1296410				AESI II Real Property Holdings Ltd.	.CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1297259				SKSI Real Property Holdings Ltd.	.CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296397				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	AME UK OM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Whitetaawk QO 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	Windini II Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
										Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	.CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	.CYM	NIA	AESI (Holdings) II, L.P.	Ownership	1.900	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	9.930	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	1.120	AGM; M. Rowan; J. Harris; L. Black	NO	
										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	1.120	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	
										Apollo Credit Opportunity Trading Fund III	Ownership				
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	34.000	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	6.930	AGM; M. Rowan; J. Harris; L. Black	NO	
											Ownership				
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA		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	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Investment Fund (I) IX, L.P.	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Overseas Partners (DE) IX, L.P.	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Co-Investors IX (C), L.P.	.CYM.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Investment Fund IX, L.P.	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Co-Investors IX (B), L.P.	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Co-Investors IX (A), L.P.	.DE.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Overseas Partners (I) IX, L.P.	.CYM.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Co-Investors IX (D), L.P.	.DE.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Fund Administration IX, LLC	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Management IX, L.P.	.DE.....	N/A.....	AIF IX Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIF IX Management, LLC	.DE.....	N/A.....	Apollo Management, L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Advisors IX, L.P.	.CYM.....	N/A.....	Apollo Capital Management IX, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Capital Management IX, LLC	.DE.....	N/A.....	APH Holdings, L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							XL Dutch Member LLC	.DE.....	N/A.....	AIF VIII Euro Holdings, L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Spr int Co-Investment Advisors, L.P.	.CYM.....	N/A.....	Apollo Asia Real Estate Advisors GP, LLC .	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AGRE Debt I – AC, LLC	.DE.....	N/A.....	AGRE Debt Fund I, L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1337814				Seta Holdco S a r .l.	.LUX.....	N/A.....	Lapithus Management S a r .l.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo CIP Hedge Funds (FC), L.P.	.CYM.....	N/A.....	Apollo CIP GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							EPF Acquisition Seta S a r .l.	.LUX.....	N/A.....	Seta Participation Holdings, LP	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo EPF Co-Investors III (D), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo EPF Co-Investors III (A), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							EPF Acquisition Co 6S S a r .l.	.LUX.....	N/A.....	Apollo EPF II Partnership	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			81-4398074				Apollo Tower Credit Management, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Tower Credit Fund, L.P.	.DE.....	N/A.....	Apollo Tower Credit Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	.DE.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Tower Credit Advisors, LLC	.DE.....	N/A.....	APH Holdings (FC), L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	.DE.....	N/A.....	Apollo ANRP Advisors II (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	.DE.....	N/A.....	Apollo ANRP Advisors II (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	.DE.....	N/A.....	Apollo ANRP Advisors II (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1333958				ANRP II (AIV R-L D), L.P.	.CYM.....	N/A.....	ANRP II GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1333689				ANRP II (AIV R-L C), L.P.	.CYM.....	N/A.....	ANRP II GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1333499				ANRP II (AIV R-L B), L.P.	.CYM.....	N/A.....	ANRP II GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1333322				ANRP II (AIV R-L A), L.P.	.CYM.....	N/A.....	ANRP II GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AGRE Service Company Limited	.CYM.....	N/A.....	Apollo Asia Service Limited	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Service Limited	.THA.....	N/A.....	Apollo Asia Service Limited	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Service Holding Limited	.MUS.....	N/A.....	Apollo Asia Service Holding Limited	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Link Holding Limited	.VGB.....	N/A.....	Apollo Asia Real Estate Fund, L.P.	Owner ship.....	30.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Link Holding Limited	.VGB.....	N/A.....	Apollo Asia Real Estate AAC Fund, L.P.	Owner ship.....	-17.500	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Atlas Management, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1331153				Apollo Atlas Fund, LLC	.CYM.....	N/A.....	Apollo Atlas Advisors (AP0 FC), L.P.	Owner ship.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1331227				Apollo Atlas Master Fund, LLC	.CYM.....	N/A.....	Apollo Atlas Advisors (AP0 FC), L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Atlas Advisors (AP0 FC), L.P.	.CYM.....	N/A.....	Apollo Atlas Advisors (AP0 FC-CP), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Atlas Advisors (AP0 FC-CP), LLC	.CYM.....	N/A.....	APH Holdings (FC), L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1329554				ANRP II (IH FC), L.P.	.CYM.....	N/A.....	Apollo ANRP Advisors II (IH) L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP ARX Co-Invest GP, LLC	.CYM.....	N/A.....	Apollo ANRP Advisors II (H), L.P.	Management.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP ARX Co-Invest GP, LLC	.CYM.....	N/A.....	Apollo ANRP Advisors II (H), L.P.	Owner ship.....	66.660	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1323346				ANRP II ARX Holdings, L.P.	.CYM.....	N/A.....	Apollo ANRP Advisors II (H), L.P.	Owner ship.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1329509				ANRP II (IH AIV), L.P.	.CYM.....	N/A.....	Apollo ANRP Advisors II (H), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1328456				ANRP II (AIV VII FC), L.P.	.C/M	N/A	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Queso GP, LLC	.DE	N/A	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II Asia Intermediate, LLC	.A/A	N/A	ANRP II ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Asia Intermediate II, LLC	.A/A	N/A	AIF VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3634703				AP Inception Co-Invest, L.P.	.DE	N/A	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Inception Co-Invest GP, LLC	.DE	N/A	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3686088				ANRP II (DE AIV-L IV), L.P.	.DE	N/A	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Co-Investors II (IH-D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1327317				ANRP II International Holdings, L.P.	.C/M	N/A	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1327449				ANRP II International Holdings, L.P.	.C/M	N/A	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	.C/M	N/A	Apollo ANRP Advisors II (H-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Advisors II (IH-GP), LLC	.C/M	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Link Limited	.VGB	N/A	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3754356				Apollo U.S. Real Estate Fund II (MFC Platform) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE MFC Platform Investor, LLC	.DE	N/A	Apollo U.S. Real Estate Fund II (MFC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1322407				ANRP II (AIV VI FC), L.P.	.C/M	N/A	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1322128				ANRP II (AIV V FC), L.P.	.C/M	N/A	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Funds (CAV	.IRL	N/A	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0949738					.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3566670				AP VIII Eagle LM5 Holdings, L.P.	.DE	N/A	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-4010756				AP VIII Eagle LM5 Holdings GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Fund AIV I LP	.DE	N/A	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	.DE	N/A	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Advisors (APO DC) LP	.C/M	N/A	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1328880				ANRP II (AIV-L D), L.P.	.C/M	N/A	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Co-Investors (IH-D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3366576				AP VIII Inception Holdings, L.P.	.DE	N/A	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Inception Holdings GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3341233				AP VIII Aspen Holdings, L.P.	.DE	N/A	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Aspen Holdings GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Carry Pool GP, LLC with respect to Series I	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Carry Pool GP, LLC with respect to Series A	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			98-1317706				Apollo Global Carry Pool Intermediate (FO), L.P.	.C/M	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	.C/M	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	.C/M	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3328049				AGPE Steelbridge Las Olas West Member, LLC	.DE	N/A	Apollo USBE II BEIT (Las Olas West) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lovell GP, LLC	.DE	N/A	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3277675				ANRP II (DE AIV-L III), L.P.	.DE	N/A	Apollo ANRP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3268605				Apollo USREF II (Las Olas) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Sits International Holdings, L.P.	.C/M	N/A	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1316033				Apollo Special Situations Advisors (IH), L.P.	.C/M	N/A	Apollo Special Situations Advisors (IH- GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1316025				Apollo Special Situations Advisors (IH-GP), Ltd.	.C/M	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1316019				Apollo A-N Credit Fund (DC), LLC	.DE	N/A	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3255431				Sun Lux Holdco S.a.r.l.	.LUX	N/A	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3143196				AP Dakota Co-Invest, L.P.	.DE	N/A	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Dakota Co-Invest GP, LLC	.DE	N/A	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TR Enhanced (CT) LLC	.DE	N/A	Apollo TR Enhanced Levered Yield LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Dakota Holdings, L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3100697				AP Socrates Co-Invest, L.P.	.DE	N/A	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3123578				AP Socrates Co-Invest GP, LLC	.DE	N/A	Apollo Socrates Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Socrates Holdings, L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3124012				AP VIII Socrates Holdings GP, LLC	.DE	N/A	AP VIII Socrates Holdings GP, LLC (DE 882) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Socrates Holdings GP, LLC	.DE	N/A	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Socrates Holdings GP, LLC	.DE	N/A	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Socrates Holdings GP, LLC	.DE	N/A	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.940	AGM; M. Rowan; J. Harris; L. Black	N0	
							CTM Aircraft Investors GP, Ltd.	.C/M	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CTM Aircraft Investors, L.P.	.C/M	N/A	CTM Aircraft Investors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CTM Aircraft Investors S.a.r.l.	.LUX	N/A	CTM Aircraft Investors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Special Sits Lovell Holdings, L.P.	.C/M	N/A	AP Special Sits Lovell Holdings GP, LLC (DE 882) Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Special Sits Lovell Holdings GP, LLC	.DE	N/A	AGPE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGPE Debt I – Boca, LLC	.DE	N/A	Apollo A-N Credit Fund (DE), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1307207				A-N Credit (ST) GP, Ltd.	.C/M	N/A	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACF Europe Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Sky High Holdings GP, LLC	.DE	N/A	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Sky High Holdings GP, LLC	.DE	N/A	Apollo Overseas Partners (DE 882) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Sky High Holdings GP, LLC	.DE	N/A	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.940	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Sky High Holdings GP, LLC	.DE	N/A	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2604085				AP VIII Sky High Holdings GP, LLC	.DE	N/A	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPE Debt Co-Investors, L.P.	.DE	N/A	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPE Debt Co-Investors GP, LLC	.DE	N/A	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Asia RE Singapore I Pte. Ltd.	.SGP	N/A	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Debt I - Del, LLC	.DE	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1302690				(Euro B), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Advisors III, L.P.	.CYM	N/A	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Management III, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF III Capital Management, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SA Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Pomegranate GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2027331				AP VIII Pomegranate Holdings, L.P.	.DE	N/A	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Direct II Singapore Pte. Ltd.	.SGP	N/A	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	AAA Guarantor - Co-Invest VI (B), L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	AAA Guarantor - Co-Invest VII, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	AIF VI Euro Holdings, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	AIF VII Euro Holdings, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	AP Investment Europe III, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Alteri Investments, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Centre Street Partnership, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Credit Opportunity Fund III LP?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo EPF II Partnership?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo European Credit Master Fund, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo European Strategic Investments, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Franklin Partnership, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo German Partners V GmbH & Co. KG?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Investment Fund IV, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Investment Fund V, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Investment Fund V, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo NLD Partners V (A), L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo NLD Partners V (B), L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Overseas Partners IV, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Overseas Partners V, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo SK Strategic Investments, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Special Opportunities Managed Account, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							UK Nobrac Limited	.GBR	N/A	Apollo Zeus Strategic Investments, L.P.?	Ownership	4.450	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Direct Private II Limited	.MUS	N/A	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment III Designated Activity Company	.JRL	N/A	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Plutus Holdings Pvt Ltd	.MUS	N/A	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Plutus Financials Pvt Ltd	.MUS	N/A	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Plutus Capital Pvt Ltd	.MUS	N/A	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP G4 Holdings Singapore Pte. Ltd. Apollo Overseas Partners (Lux) IX GP, S.a r. l.	.SGP.....	NIA.....	Apollo Management Singapore Pte. Ltd.?	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Overseas Partners (Lux) IX, LLC Apollo Management (AP) IX, LLC	.LUX..... .DE.....	NIA..... NIA.....	Apollo Advisors IX, L.P. Apollo Management IX, L.P.	Ownership..... Ownership.....	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp ATCF Subsidiary, LLC	.LUX..... .CYM.....	NIA..... NIA.....	Apollo Overseas Partners (Lux) IX GP, S.a r. l. Apollo Tower Credit Fund, L.P.	Management..... Ownership.....	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
							Ionic Securitization S.a r. l. EPF Acquisition Co 68 S.a r. l.	.LUX..... .LUX.....	NIA..... NIA.....	Apollo EPF II Partnership Apollo/Cavenham European Managed Account II, L.P.	Ownership..... Ownership.....	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
							EPF Acquisition Co 68 S.a r. l. EPF Acquisition Co 68 S.a r. l.	.LUX..... .LUX.....	NIA..... NIA.....	Apollo European Principal Finance Fund III (Doll ar A), L.P. Apollo European Principal Finance Fund III (Master Doll ar B), L.P.	Ownership..... Ownership.....	32.930 33.580	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			98-1348747 81-5282138				EPF Acquisition Co 68 S.a r. l. Apollo (Wolfcamp Temp FC), LLC	.LUX..... .AIA.....	NIA..... NIA.....	(Master Euro B), L.P. Apollo Management VII, L.P.	Ownership..... Management.....	33.490 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
							Apollo (Wolfcamp Temp DC), LLC Apollo Wolfcamp Holdings L.P.	.DE..... .DE.....	NIA..... NIA.....	Apollo (Wolfcamp Temp FC), LLC Apollo Advisors VII (APO DC), L.P.	Ownership..... Management.....	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
							Apollo Wolfcamp Holdings L.P. ATCF S.a r. l.	.DE..... .LUX.....	NIA..... NIA.....	Apollo ANP Advisors (APO DC), L.P. ATCF HoldCo S.a r. l.	Management..... Ownership.....	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			98-1350070				ATCF HoldCo S.a r. l. Apollo ST Advisors, LLC	.LUX..... .CYM.....	NIA..... NIA.....	Apollo Tower Credit Management, LLC APH Holdings (FC), L.P.	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			82-0852629				Wolfcamp Co-Investors, L.P. Wolfcamp Co-Investors GP, LLC	.DE..... .DE.....	NIA..... NIA.....	Wolfcamp Co-Investors GP, LLC Apollo Advisors VII (APO DC), L.P.	Management..... Ownership.....	0.000 50.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
							Wolfcamp Co-Investors GP, LLC ANP (ECI AIV), L.P.	.DE..... .DE.....	NIA..... NIA.....	Apollo ANP Advisors (APO DC), L.P. Apollo ANP Advisors, L.P.	Ownership..... Management.....	50.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			82-0782718 98-1358768				ANP (Wolfcamp Intermediate FC), L.P. AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	.CYM..... .CYM.....	NIA..... NIA.....	ANP EPE GenPar, Ltd. AOP VII EPE GenPar, Ltd.	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			98-1358776 98-1358876				AOP VII (Wolfcamp Intermediate FC), L.P. Apollo (Wolfcamp Intermediate DC I-Z), LLC	.CYM..... .CYM.....	NIA..... NIA.....	Apollo (Wolfcamp Intermediate DC I-A), LLC Apollo (Wolfcamp Intermediate DC I-A), LLC	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			82-1004669 82-0984567				Apollo (Wolfcamp Intermediate DC I-Z), LLC Apollo (Wolfcamp Intermediate DC I-A), LLC	.DE..... .DE.....	NIA..... NIA.....	Apollo Management VII, L.P. Apollo Commodities Management, L.P., with respect to Series I	Ownership..... Management.....	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC Apollo (Wolfcamp Intermediate DC II) Holdings L.P.	.DE..... .DE.....	NIA..... NIA.....	Apollo Management VII, L.P. Apollo (Wolfcamp Intermediate DC II Holdings L.P.	Management..... Ownership.....	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			82-0979468 82-0979836				Apollo (Wolfcamp Intermediate DC II) Holdings L.P. Apollo Wolfcamp Intermediate DC II Holdings L.P.	.DE..... .DE.....	NIA..... NIA.....	Apollo Advisors VII (APO DC), L.P. Apollo ANP Advisors (APO DC), L.P.	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
			82-0979836				Gistral ITG, S.L.U. Apollo/Cavenham EIA Management II, LLC	.ESP..... .DE.....	NIA..... NIA.....	Korunda ITG, S.L.U. Apollo Capital Management, L.P.	Ownership..... Ownership.....	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
							ANP II (DEE II Intermediate) (Hedge SPV), LLC ANP (DEE II Intermediate) (Hedge SPV), LLC	.CYM..... .CYM.....	NIA..... NIA.....	ANP II (DEE II Intermediate), L.P. ANP (DEE II Intermediate), L.P.	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	.....
							ANP (DEE II Intermediate) (Hedge SPV), LLC Apollo/Cavenham EIA Capital Management II, LLC	.CYM..... .CYM.....	NIA..... NIA.....	ANP (DEE II Intermediate), L.P. APH Holdings (DC), L.P.	Ownership..... Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	N0	
							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	N0	
							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	N0	
							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	N0	
							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	N0	
			98-1968713				ALM Funding LP	.CYM	NIA	Apollo Credit Management (CLO) , LLC	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Bright Holdings (Lux) Sarl	.LUX	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ANP (EPE AIV) (Hedge SPV), LLC	.CYM	NIA	ANP (EPE AIV) , L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ANP II (AIV) (Hedge SPV), LLC	.CYM	NIA	ANP II (AIV) , L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo USRE Granite REIT LLC	.DE	NIA	AGRE/MA Investor II LLC	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AGRE Asia Link Operating Platform Limited	.VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-137089				AIF VIII Euro TB Holdings, L.P.	.CYM	NIA	Apollo Advisors VIII (BH) , L.P.	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-137269				AOP (DE 892) VIII (Euro FC), L.P.	.CYM	NIA	Apollo Advisors VIII (BH) , L.P.	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-1806669				AP Special Sits Camaro Holdings, L.P.	.DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Special Sits Camaro Holdings, LLC	.DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96,580	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP-Q8 Servicer, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo IP Holdings, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ATCF Subsidiary (DC), LLC	.DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AGRE/MA Investor II LLC	.DE	NIA	AGRE IMC Platform Investor II, LLC	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-2016829				Apollo USRE Granite Coinvest L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AGRE IMC Platform Investor II, LLC	.DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Granite Holdings LLC	.DE	NIA	Apollo USRE Granite REIT LLC	Ownership	92,900	AGM: M. Rowan; J. Harris; L. Black	N0	
							Athene Momentum Investment Advisors GP, LLC	.DE	NIA	APH Holdings (DC) , L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Athene Momentum Investment Advisors, L.P.	.DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-2030619				Athene Momentum Investor, L.P.	.DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ARC Investments Limited	.MUS	NIA	AION Capital Management Limited	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE Singapore III Pte. Ltd.	.SGP	NIA	Apollo Management Singapore Pte. Ltd	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-297242				Apollo AGER Co-Investors (A), L.P.	.CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo AGER Co-Investors (A-UK), L.P.	.CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo AGER Co-Investors Management, LLC	.CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ELP Propco (Vladisclaff) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ELP Propco (Berganzen) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Seta Subco 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L . P .	Ownership	33,490	AGM: M. Rowan; J. Harris; L. Black	N0	
							Seta Subco 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L . P .	Ownership	33,570	AGM: M. Rowan; J. Harris; L. Black	N0	
							Seta Subco 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L . P .	Ownership	32,930	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Olympus Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			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	N0	
							Financial Credit Investment III SPV-A (Cayman), L.P.	.CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0,000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1379180				Financial Credit Investment III SPV-A (Cayman) GP, LLC	.CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100,000	AGM: M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	N0.....	.....
							EPF Acquisition Co 85 S a r.l.	.LUX.....	NIA.....	(Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							EPF Acquisition Co 85 S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							EPF Acquisition Co 85 S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar B), L.P.	Ownership.....	33.570	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ELP Holdco (Bratislava) S a r.l.	.LUX.....	NIA.....	ELP Holdco S a r.l.	Ownership.....	99.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ELP Holdco (Bratislava) S a r.l.	.LUX.....	NIA.....	ELP Topco S a r.l.	Ownership.....	1.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							EPF Acquisition Co 88 S a r.l.	.LUX.....	NIA.....	ELP Holdco S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ELP Procoo (Spjilkenisse) S a r.l.	.LUX.....	NIA.....	ELP Holdco S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ELP Procoo (Falkensee I) S a r.l.	.LUX.....	NIA.....	ELP Holdco S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ELP Procoo (Gonabruock) S a r.l.	.LUX.....	NIA.....	ELP Holdco S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			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	N0.....	.....
			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	N0.....	.....
			82-2772148 ..				Apollo Roundtable Energy Holdings, L.P.	.DE.....	NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANRP II (RTE Intermediate), LLC	.DE.....	NIA.....	ANRP II (RTE Intermediate DC), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			82-2558078 ..				ANRP II (AIV L-RTE A), L.P.	.DE.....	NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			82-2692924 ..				ANRP II (RTE Intermediate DC), LLC	.DE.....	NIA.....	ANRP II (Intermediate-A Holdings), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	.DE.....	NIA.....	Apollo Principal Holdings IX, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPF III 9 S a r.l.	.LUX.....	NIA.....	ELP Holdco S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ELP Holdco (Reichenbach) S a r.l.	.LUX.....	NIA.....	ELP Holdco S a r.l.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPF III 7 S a r.l.	.LUX.....	NIA.....	ELP Holdco S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lana Financing Secur itization S a r.l.	.LUX.....	NIA.....	AEPF III 47 S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPF III 3 S a r.l.	.LUX.....	NIA.....	AEPF III 32 S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPF III 1 S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPF III 1 S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.570	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPF III 1 S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPF III 2 S a r.l.	.LUX.....	NIA.....	AEPF III 30 S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Granite Employee Holdings LLC	.DE.....	NIA.....	Apollo USRE Granite REIT LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
			98-1388953 ..				AP VIII Double Eagle Energy Holdings III, L.P.	.DE.....	NIA.....	Apollo Advisors VIII (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			82-3027282 ..				AOP VIII (AIV L-DEE III A), L.P.	.DE.....	NIA.....	Apollo Advisors VIII (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			82-2997926 ..				AP VIII 892/TE (DEE III Intermediate DC), LLC	.DE.....	NIA.....	Apollo Advisors VIII (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII 892/TE (AIV III-A), L.P.	.DE.....	NIA.....	Apollo Management VIII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			82-3015713 ..				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	N0.....	.....
			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	N0.....	.....
			82-2998836 ..				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	N0.....	.....
			82-2981445 ..				AOP 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	N0.....	.....
			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	N0.....	.....
							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	N0.....	.....
			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	N0.....	.....
			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	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Delos Investments Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Trust A	.DE	NIA	Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3106588				AP Overseas Talos Holdings Partnership, LLC	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3106588				AP Overseas Talos Holdings Partnership, LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-1006566				Investors IV (A) LP	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Socrates Global Co-Invest, L.P.	.CVM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VII Socrates Global Holdings, LLC	.CVM	NIA	AIF VII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Socrates Global Co-Invest GP, LLC	.CVM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Financial Credit Investment III Trust A	.DE	NIA	Financial Credit Investment III Designated	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Trust B	.DE	NIA	Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
			82-3234428				AP Spartan Energy Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	.CVM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF 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	N0	
							AEFF 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	N0	
							AEFF III 20 S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF 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	N0	
							AEFF III 18 S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF 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	N0	
							AEFF III 16 S.a.r.l.	.LUX	NIA	ELP Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 15 S.a.r.l.	.LUX	NIA	AEFF III 1 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422400				Seta Subco 2 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422400				Seta Subco 2 S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422400				Seta Subco 2 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 13 S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 13 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 11 S.a.r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 11 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 11 S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 11 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 11 S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 11 S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Alteri IndigoCayman 2, LLC	.CYM	NIA	Alteri Investments, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alteri IndigoCayman 1, LLC	.CYM	NIA	Alteri Investments, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	.CYM	NIA	Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	.CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alteri Indigo Luxembourg SARL	.LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1399062				Apollo Delos Holdings, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1399076				Apollo Delos Investments, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Management International Limited	.GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Management International Limited	.GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Athora Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Athora Advisors, L.P.	.CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Uniform GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	.DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo VIII Uniform Investor, L.P.	.CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HD Management, L.P.	.DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HD Management GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1400467				Athene HD Investor, L.P.	.CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HD Advisors, L.P.	.CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HD Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1400941				Athora HD Investor, L.P.	.CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1400163				HD Finance Holdings Limited	.GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1400163				HD Finance Holdings Limited	.GBR	NIA	Athene HD Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1400170				HD Bidco Limited	.LUX	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Overseas AIV-B), L.P.	.DE	NIA	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV-B), L.P.	.DE	NIA	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SB Advisors, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII SCA GenPar, LLC	.DE	NIA	Apollo Overseas Partners (DE 882) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII SCA GenPar, LLC	.DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII SCA GenPar, LLC	.DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII SCA GenPar, LLC	.DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII (SCA Warrant AIV), L.P.	.DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Oasis Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (E), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (G), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (F), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (D), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (C), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (B), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (A), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3756650				ANPP 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	N0	
			82-3756349				ANPP II (Converse Holdings, L.P.)	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (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	N0	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Liquidator S.a.r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4906586				ANPP II (AIV TW), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4928800				ANPP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4934740				ANPP II (AIV TH-L A), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4961949				ANPP II (AIV TH-L B), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4976405				ANPP II (AIV TH-L C), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4995463				ANPP II (AIV TH-L D), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4909501				ANPP II (Intermediate Holdings TW), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4929369				ANPP II (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	N0	
							ANPP 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	N0	
			98-1345731				ANPP II (AIV I-A FC), L.P.	CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1344017				ANPP II (AIV I-A FC), L.P.	CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1344279				ANPP II (AIV I-II-A FC), L.P.	CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1345598				ANPP II (AIV IV-A FC), L.P.	CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1344736				ANPP II (AIV I-A FC), L.P.	CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1344881				ANPP II (AIV VI-A FC), L.P.	CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1345285				ANPP II (AIV VII-A FC), L.P.	CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1345534				ANPP II (AIV VII-A FC), L.P.	CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5011215				AOP VII1 (AIV L-Zed A), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4996024				ANPP II (AIV L-Zed B), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5041805				ANPP II (AIV L-Zed C), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5059452				ANPP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5082730				AOP (DE) VII1 (AIV L-Zed), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4977549				ANPP II (AIV L-Zed A), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5029209				AOP VII1 (AIV L-Zed B), L.P.	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5025588				ANPP II (Intermediate-A Holdings), LLC	DE	NIA	ANPP II (Zed Intermediate DC), LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4936850				ANPP II Zed Holdings, LLC	DE	NIA	Apollo Management VIII1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5042833				Apollo 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4778055				ANPP II Tumbleweed Holdings, L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Principal Holdings XII (P), LLC	CYM	NIA	APO (FC I11), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	N0	
			98-1352965				AP0 (FC III), LLC	.CYM	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street SPV Advisors, LLC	.DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Holdings, LLC	.DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5044204				Apollo Union Street SPV, L.P.	.DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Europe Ladit B.V.	.NLD	NIA	Europe Mezz Holbco 3 S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV Spain Project 4, S.L.U.	.ESP	NIA	Sun Lux Subco S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV RECO0 20, S.L.U.	.ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV Spain Project 5, S.L.U.	.ESP	NIA	Sun Lux Subco S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV RECO0 21, S.L.U.	.ESP	NIA	SPV Spain Project 5, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV RECO0 16, S.L.U.	.ESP	NIA	Sun Lux Subco S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Geptel Investments 2016, S.L.	.ESP	NIA	Sun Lux Subco S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Project Quail, S.L.	.ESP	NIA	Sun Lux Subco S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV SPAIN PROJECT 14, S.L.U.	.ESP	NIA	Intertrust Management Spain S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV SPAIN PROJECT 13, S.L.U.	.ESP	NIA	Sun Lux Subco S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV RECO0 30, S.L.U.	.ESP	NIA	Intertrust Management Spain S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments III Singapore Pte. Ltd.	.SGP	NIA	AION Direct II Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1352535				CC Alliance Company Limited	.THA	NIA	Capital Advisory Services (Thailand) Limited	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Five GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Three GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Four GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 68 S a r l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 69 S a r l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark One GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Two GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Falcon Investor X Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Falcon Investor IX Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Falcon Investor VIII Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Falcon Investor VII Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Falcon Investor VI Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Falcon Investor V Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Falcon Investor IV Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Falcon Investor III Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Falcon Investor II Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Falcon Investor I Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Weatherlands Environmental Support B.V.	.ND	NIA	ELP Propco (Sp ikenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-117735				MidCap FinCo Holdings Limited	.IRL	NIA	MapleSF Trustees Ireland Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1176385				MidCap FinCo Designated Activity Company	.IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4065186				AP VIII Quiditch Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4843979				AP VIII Converse Intermediate DC Z), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4840282				AP VIII 892/TE Converse Intermediate DC), LLC	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4845888				AOP VIII Converse Holdings, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5130918				AP ZHP Holdings LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1413498				Apollo Hybrid Value Advisors, L.P.	.CYM	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Management, L.P.	.DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Management GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HIF Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4868497				Apollo HIF Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			82-4893363				Apollo Hybrid Value Fund, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1413887				Apollo Hybrid Value Overseas Partners, L.P.	.CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Intermediate FS DC), LLC	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4317406				Apollo Shale Logistics Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4852869				ANPP II 892/TE (AIV FS), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4868478				ANPP II (AIV FS), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4846735				APQ Corp Holdings (2P DC), Inc.	.DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4827543				APQ Corp (Holdings Parent), L.P.	.DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1411894				AlTeri Stylecayman 1 Ltd.	.CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1412160				AlTeri Stylecayman 2 Ltd.	.CYM	NIA	Alteri Stylecayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1412604				AlTeri Stylecayman 1 Ltd.	.LUX	NIA	Alteri Stylecayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Intermediate FS Holdings), LLC	.DE	NIA	ANPP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			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	N0	.....
							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	N0	.....
			82-4885184				Apollo Accord Co-Investors II (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors GP II, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
							Apollo Accord Management II, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	.LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4830560				AP Converse Holdings, L.P.	.DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Converse Holdings GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1418265				New VAC Ultimate Holdings B.V.	.ND	NIA	AP VIII New VAC Holdings Topco (Lux) SARL	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			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	N0	.....
			98-1421716				Apollo Advisors IX (EH-GP), LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			82-4948240				Apollo Net Lease Co., LLC Apollo Hybrid Value Overseas Partners (Lux) GP, S a r.l.	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1414816					.LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACE Structured Credit LLC	.DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACE IG Corporate LLC	.DE	NIA	Apollo Total Return Investment Grade Fund (US INS) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACE Global Multi-Credit LLC	.DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACE Financials LLC	.DE	NIA	Apollo Total Return Investment Grade Fund (US INS) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							ACE Credit Management, LLC	.DE	NIA	Apollo Total Return Investment Grade Fund (US INS) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1418398				ACE Credit Advisors, LP	.CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACE Credit Advisors GP, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			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	N0	
			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	N0	
			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	N0	
			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	N0	
			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	N0	
			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	N0	
			98-1427986				RRM Beta 2 Designated Activity Company	.IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			82-5192085				ANRP II (AIV L-QW), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5192633				AOP VIII (AIV L-QW), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Converse Co-Investors, LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422154				Seta Securitisation S a r.l.	.LUX	NIA	Seta Subco 2 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5061919				North Star Debt Holdings, L.P.	.DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							North Star Debt Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			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	N0	
			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	N0	
							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	N0	
							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	N0	
							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	N0	
							ELP Holdco (Poland) B.V.	.NLD	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422394				AP Overseas Converse Holdings, L.P.	.CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1427150				Apollo Oasis Partners, L.P.	.CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422390				Apollo Oasis Advisors, L.P.	.CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422640				Apollo Oasis Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			98-5322813				AP Talos Energy LLC	.DE	NIA	Apollo Talos Holdings, L.P.	Ownership	99.100	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta III, LLC	Ownership	5.190	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta I, LLC	Ownership	34.170	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta IV, LLC	Ownership	12.980	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta NR, LLC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta II, LLC	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-5355593				Bluelatter SM LLC	.DE	NIA	Theta V, LLC	Ownership	1.330	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-282656				Apollo Venerable Co-Investors (A), L.P.	.CYM	NIA	Apollo Insurance Solutions Group LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Direct GP, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Direct, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-5372734				AP Overseas (Cayman) Intermediate, L.P.	.DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Overseas (Cayman) Intermediate, L.P.	.CYM	NIA	Apollo AMP Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (Talos Cayman) Holdings, L.P.	.CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (Talos Cayman) Holdings, L.P.	.CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1430593				Jewel Holddo 2 S.a.r.l.	.LUX	NIA	Apollo AMP Advisors (APO FC), L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Holdco West d.o.o. Podgorica	.ME	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Holdco East d.o.o. Podgorica	.ME	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Hidden Star PTV, LLC	.CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1427249				Apollo Capital Efficient Advisors, LLC	.DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0716947				Apollo Capital Efficient Co-Investors (D), L.P.	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0732692				Apollo Hybrid Value Credit Holdings, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1427259				VA Capital Management CIV GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VA Capital Management Co-Investors, L.P.	.CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AUB Management, LLC	.DE	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1428932				NNN Investor 1, L.P.	.CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	.CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Bishop Senior Living Holdings, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE U.S. Senior Living Advisors, L.P.	.DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1429107				Apollo Rose II Co-Investors (H), L.P.	.CYM	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1430854				AHMF Intermediate Holdings, L.P.	.CYM	NIA	Apollo to Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0750630				AHMF Intermediate Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1429982				AHMF (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	N0	
			98-0760358				AHMF TE/892/QPPE (AIV), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0750729				AHMF (AIV), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Advisors (APO DC), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0712258				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	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							NN Holdco GP I LLC	.DE	NIA	NN Investor 1, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE U.S. Senior Living Management, LLC	.DE	NIA	NN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Holdco GP II LLC	.DE	NIA	NN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Owner GP III LLC	.DE	NIA	NN Holdco III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Owner GP II LLC	.DE	NIA	NN Holdco II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Owner GP I LLC	.DE	NIA	NN Holdco I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Biser Holdings Limited	.CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Montenegro d.o.o.	.ME	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Montenegro d.o.o.	.ME	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Montenegro d.o.o.	.ME	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF III Liquidator S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							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	N0	
							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	N0	
							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	N0	
							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	N0	
							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	N0	
							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	N0	
							AEPF III 33 S.a.r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 33 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (ELP Topco S.a.r.l.)	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AEPF III 30 S.a.r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AEPF III 30 S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
							Apollo Asia Hurstville Holding AP DE II Asset Holdco, LLC	.CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1084967					.DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	51.100	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1084967				AP DE II Asset Holdco, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48.900	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	.CYM	N/A	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1076887				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	N/A	Apollo Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HFC Co-Investors (DC-D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors III (D), L.P.	DE	N/A	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment IV, L.P.	.CYM	N/A	Apollo Capital Management, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment IV Manager, LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FCI Co-Investors IV (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment Advisors IV, L.P.			Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors III (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors III, L.P.	DE	N/A	Apollo ANPP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Capital Management III, LLC	.CYM	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit IV Capital Management, LLC	.CYM	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Management III, LLC	DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners III, L.P.	DE	N/A	Apollo ANPP Advisors III, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Investment AD	.BGR	N/A	APPF III 11 S a r .l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Investment AD	.BGR	N/A	AG Capital AD	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Analytics Pvt Ltd	.MUS	N/A	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private II Limited	.MUS	N/A	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Partners III			Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Offshore), L.P.			Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Partners III (TE), L.P.	DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Fund III, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MA Management III, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	N/A	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Advisors (APO DC), L.P.	DE	N/A	Apollo Special Situations Advisors (APO DC-GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3801220					DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	N/A	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3787701				Apollo AION Capital Partners (APO DC-GP), LLC	DE	N/A	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								DE	N/A	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AION Capital Partners (APO DC), L.P.	DE	N/A	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3783631					DE	N/A	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AION Capital Partners (APO DC), L.P.	DE	N/A	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	.CYM	N/A	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	.CYM	N/A	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lapihus EPF II Team Carry Plan (APO DC), L.P.			Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1415713				Apollo Kings Alley Credit Advisors (DC), L.P.	.CYM	N/A	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4758223				Apollo Kings Alley Credit (DC), L.P.	DE	N/A	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1413232				Apollo EPF III Capital Management (APO DC- GP), LLC	.CYM...	NIA...	APH Holdings (DC), L.P	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1412826				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	N0...	....
			98-1416434				Apollo EPF Advisors III (APO DC), L.P	.CYM...	NIA...	Apollo EPF III Capital Management (APO DC- GP), LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1411065				AIM (P2) Anguilla, LLC	.AIA...	NIA...	Apollo International Management, L.P	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			82-4478244				Ribbon Holdings (Cayman), L.P.	.CYM...	NIA...	Ribbon Holdings (Cayman) GP, LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1411477				Ribbon Holdings (Delaware), L.P.	.DE...	NIA...	Ribbon Holdings (Cayman) GP, LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1411008				Ribbon Holdings (Cayman) GP, LLC	.CYM...	NIA...	Ribbon Holdings JV (MI) Partnership	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1410008				Karpas Investments II (V), L.P.	.CYM...	NIA...	Harvest Holdings II GP, LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1409754				Karpas Investments II (C), L.P.	.CYM...	NIA...	Harvest Holdings II GP, LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1409130				Harvest Holdings II (C), L.P.	.CYM...	NIA...	Harvest Holdings II GP, LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1409256				Harvest Holdings II (V), L.P.	.CYM...	NIA...	Harvest Holdings II GP, LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							Harvest Holdings II GP, LLC	.CYM...	NIA...	APH Holdings, L.P.	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			82-4823129				ANPP II (TW Intermediate DC Z), LLC	.DE...	NIA...	ANPP II (TW Intermediate DC), LLC	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			82-4798521				ANPP II (TW Intermediate DC A), LLC	.DE...	NIA...	ANPP II (TW Intermediate DC), LLC	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							Apollo Miliemial Energy Holdings, L.P	.DE...	NIA...	Apollo ANP Advisors II (APO DC), L.P.	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							ANPP II (MLE Intermediate), LLC	.DE...	NIA...	ANPP II (MLE Intermediate DC), LLC	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							ANPP II (MLE Intermediate DC), LLC	.DE...	NIA...	ANPP II (Intermediate-A Holdings), LLC	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							Spartan Energy Acquisition Sponsor LLC	.DE...	NIA...	AP Spartan Energy Holdings, L.P.	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			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	N0...	....
			98-1437489				ATCF Subsidiary (FC), L.P.	.CYM...	NIA...	Apollo Tower Credit Advisors (DC), L.P.	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							Apollo Tower Credit Advisors (DC), L.P.	.CYM...	NIA...	Apollo Tower Credit Advisors (DC- GP), LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							Apollo Tower Credit Advisors DC- GP), LLC	.CYM...	NIA...	APH Holdings (DC), L.P	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			83-1219890				AP KRP Intermediate (USP), LLC	.DE...	NIA...	Apollo Union Street Management, LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			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	N0...	....
			83-122027				AP KRP Intermediate (ATCF), LLC	.DE...	NIA...	Apollo Tower Credit Management, LLC	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			83-1623783				Apollo HIF Co-Investors (B), L.P.	.DE...	NIA...	Apollo Hybrid Value Advisors, L.P.	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	.DE...	NIA...	Apollo ANP Advisors II (APO DC), L.P.	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							ANPP II (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	N0...	....
			83-1417441				ANPP 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	N0...	....
			83-1443758				ANPP II (Intermediate Holdings Partnership), L.P.	.DE...	NIA...	Apollo ANP Advisors II (APO DC), L.P	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			83-1401949				ANPP II (AIV L-FMS), L.P.	.DE...	NIA...	Apollo ANP Advisors II (APO DC), L.P.	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							Apollo Palmitilla Energy, L.P.	.DE...	NIA...	Apollo ANP Advisors II (APO DC), L.P.	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							ANPP II (AIV L-PLM), L.P.	.DE...	NIA...	Apollo ANP Advisors II (APO DC), L.P.	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							ANPP II (PLM Intermediate DC), LLC	.DE...	NIA...	Apollo Commodities Management, L.P., with respect to Series IV	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							ANPP II (PLM Intermediate), LLC	.DE...	NIA...	Apollo Commodities Management, L.P., with respect to Series IV	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							AGPE Debt I ? ABC, LLC	.DE...	NIA...	AGPE Debt Fund I, L.P.	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	.CYM...	NIA...	Apollo Advisors IX, L.P.	Management...	0.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
							Apollo Natural Resources Partners (Lux) III GP S a r l	.LUX...	NIA...	Apollo Advisors III, L.P	Ownership...	100.000	AGM; M. Rowan; J. Harris; L. Black	N0...	....
			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	N0...	....
			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	N0...	....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			83-1450409				AHFV M6 (Intermediate DC), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Advisors (AP0 FC), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (AP0 FC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Advisors (AP0 FC-CP), LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1440489				AHFV Credit (FC) I, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1440877				AHFV M6 Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1424896				AHFV Credit Holdings I, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Castle Holdings GP S a r.l.	.LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP M6 Credit Blocker, LLC	.DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP M6 Credit Blocker, LLC	.DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Noble Limited	.MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE/MA Investor III LLC	.DE	NIA	AGRE IMC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1579302				AGRE IMC Holdings L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1591398				AGRE IMC Coinvest L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1442018				AP IX Euro Holdings, SCSp	.LUX	NIA	Apollo Advisors IX (EH), S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
							Helix Financing S a r.l.	.LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 38 S a r.l.	.LUX	NIA	AEPP III 37 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 45 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 43 S a r.l.	.LUX	NIA	AEPP III 44 S a r.l.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 43 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 43 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 43 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 42 S a r.l.	.LUX	NIA	EPF Acquisition Co 85 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 41 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 41 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 41 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 40 S a r.l.	.LUX	NIA	AEPP III 43 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 39 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Japan Limited	.JPN	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo International Management (India), LLC	.DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub VII-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub VII-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub VI-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							ACRE Debt 1 Limited	.GBR.....	NIA.....	APOLLO TR COMMERCIAL REAL ESTATE DBT LLC	Ownership.....	8.750.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP II Belvedere Holdings, L.P.	.DE.....	NIA.....	Apollo ANPP Advisors II (AP0 DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							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	N0.....	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							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	N0.....	
							Apollo Credit Holdings II Pte. Ltd.	.SGP.....	NIA.....	ATCF S.a r.l.	Ownership.....	26.730.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							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	N0.....	
							Apollo Credit Holdings II Pte. Ltd.	.SGP.....	NIA.....	Apollo Union Street Partners, L.P.	Ownership.....	8.610.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Credit Holdings II Pte. Ltd.	.SGP.....	NIA.....	Apollo Centre Street Partnership, L.P.	Ownership.....	18.750.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Credit Holdings II Pte. Ltd.	.SGP.....	NIA.....	Apollo Atlas Master Fund, LLC	Ownership.....	9.380.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							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	N0.....	
							Apollo Credit Holdings II Pte. Ltd.	.SGP.....	NIA.....	Apollo Moutrie Credit Fund, L.P.	Ownership.....	12.830.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP II (AIV Bel-L), L.P.	.DE.....	NIA.....	Apollo ANPP Advisors II (AP0 DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP II 892 (AIV Bel), L.P.	.DE.....	NIA.....	Apollo ANPP Advisors II (AP0 DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP II (AIV Bel), L.P.	.DE.....	NIA.....	ANPP II (Belvedere Intermediate DC Z), LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP II (Belvedere Intermediate), LLC	.DE.....	NIA.....	ANPP II (Belvedere Intermediate DC Z), LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP 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	N0.....	
							ANPP 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	N0.....	
							Apollo Infra Equity US Subsidiary Holdco, LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	.DE.....	NIA.....	Apollo Infra Equity US Holdco, LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	.DE.....	NIA.....	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							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	N0.....	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	.DE.....	NIA.....	Apollo Infra Equity US Intermediate, LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity US 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	N0.....	
							Apollo Infra Equity US Fund (Debt AIV), L.P.	.DE.....	NIA.....	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1455469				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	N0.....	
			98-1455677				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	N0.....	
			98-1455473				Apollo ANPP Advisors III (P2), L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (IH), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo ANPP Advisors III (P1 AP0 DC), L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (IH), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo ANPP Advisors III (P1 AP0 DC-CP), LLC	.CYM.....	NIA.....	Apollo ANPP Advisors III (P1 AP0 DC-CP), LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Natural Resources Partners (P2) III, L.P.	.CYM.....	NIA.....	Apollo ANPP Advisors III (P1 AP0 DC-CP), LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			83-2582564				Apollo Natural Resources Partners (P1) III, L.P.	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			83-2568592				Apollo Natural Resources Partners (P1) III, L.P.	.DE.....	NIA.....	Apollo ANPP Advisors III (P2), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo ANPP Co-Investors III (DC-DC), L.P.	.DE.....	NIA.....	Apollo ANPP Advisors III (P1 AP0 DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo ANPP Co-Investors III (DC-DC), L.P.	.DE.....	NIA.....	Apollo ANPP Advisors III (P1 AP0 DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AP VIII CE Levco II	.CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII CE Levco I	.CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity International India Holdco, Limited	.GBR	NIA	Apollo Infra Equity International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
							Trident Super Topco No. 2 DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trident Super Topco No. 1 DAC	.IRL	NIA	AEPP III 38 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FCI Co-Investors IV (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			98-1460873				Lana Secur itization S.a.r.l.	.LUX	NIA	Seta Holbo S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1461310				AEPP III 47 S.a.r.l.	.LUX	NIA	Seta Holbo S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
							Trident Bideo 2 DAC	.IRL	NIA	Trident Mideo 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trident Mideo 2 DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 46 S.a.r.l.	.LUX	NIA	AEPP III 32 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP 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	N0	
							AEPP 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	N0	
							AEPP 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	N0	
							AEPP III 49 S.a.r.l.	.LUX	NIA	Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP 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	N0	
							AEPP 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	N0	
			83-2539911				Apollo Infra Equity US (TEP) (DC), LLC	.DE	NIA	Apollo Infra Equity Feeder Fund (TEP), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			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	N0	
							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	N0	
							Athena Trident Management DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA INFRASTRUCTURE FUND 1 LTD	.CYM	NIA	Apollo Insurance Solutions Group LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			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	N0	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	.DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (IH UT), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (AP0 DC UT), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (AP0 DC GP), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (AP0 DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity CJ (DC), LLC	.DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Feeder Fund (QPPF AIV), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Infra Equity CJ (FC), L.P.	.CYM	N/A	Apollo Infra Equity Advisors (400 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1462685				Apollo European MIPPEF SV SARL	.LUX	N/A	Fund (A), a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HVF Co-Investors (C), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity International Lux, S a r. l.	.LUX	N/A	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor I Inc.	Ownership	16.970	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor II Inc.	Ownership	8.850	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor III Inc.	Ownership	8.850	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor IV Inc.	Ownership	8.850	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor V Inc.	Ownership	8.850	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor VI Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor VII Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor VIII Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor IX Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Global Thai Property Fund	.THA	N/A	Falcon Investor X Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Shanghai Huan Yi Technology Co., Limited	.CHN	N/A	Ideal Project Consultant Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund, LLC	.DE	N/A	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund, LP	.DE	N/A	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund Cayman, L.P.	.CYM	N/A	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Mauritius Company I	.MUS	N/A	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund Cayman PS, L.P.	.CYM	N/A	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II Cayman LP	.CYM	N/A	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II LP	.DE	N/A	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II LLC	.DE	N/A	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 1 Pte. Ltd.	.SGP	N/A	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 3 Pte. Ltd.	.SGP	N/A	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 2 Pte. Ltd.	.SGP	N/A	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 2 Pte. Ltd.	.SGP	N/A	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ideal Project Consultant Limited	.VGB	N/A	Link JV Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 8 Pte. Ltd.	.SGP	N/A	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPF II Co-Invest Cayman Master LP	.CYM	N/A	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPF II Co-Invest BPS Cayman LP	.CYM	N/A	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Novellas Union GmbH & Co. KG	.DEU	N/A	Novellas Maritime S a r. l.	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Woodmont RP GP 2017-2, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1452501				Pleasant Resources Limited	.VGB	N/A	Apollo Asia Link Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1455514				Swift Unique Limited	.VGB	N/A	Apollo Asia Link Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPF II Co-Invest Cayman LP	.CYM	N/A	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (I), L.P.	.CYM	N/A	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Management L.P.	.DE	N/A	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Services LLP	.IND	N/A	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Services LLP	.IND	N/A	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1448304				AP Highlands Co-Invest, L.P.	.CYM	N/A	Apollo Advisors IX (BP), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Amber Unique Limited	.HKG	N/A	Swift Unique Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Feeder Fund (TE), L.P.	.DE	N/A	Apollo Infra Equity Advisors (400 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2340459				Apollo Infra Equity US R&T (DC), LLC	.DE	N/A	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2231261				Apollo Infra Equity US Super Holdco, LLC	.DE	N/A	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Infra Equity US Intermediate, LLC	.DE	NIA	Apollo Infra Equity US Super Holdco, LLC . L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2217149				Apollo Infra Equity US Fund, L.P.	.DE	NIA	Apollo Infra Equity Advisors (APO DC),	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Management GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity International Super Holdco, LLC	.CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity International Fund, L.P.	.CYM	NIA						
			98-1452734				Apollo Infra Equity Advisors (H-GP), LLC	.DE	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (IH), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							India Property Fund II Cayman BPS, L.P.	.CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Management Europe (Luxembourg) S.a.r.l.	.LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sparkia District, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Fulmar Premium, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cetia District, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Calandria Prolink, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Arao Forum, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alondra Project, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Agaporni Business, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors GP III, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors III, L.P.	.CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PRH Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3115326				Junonia, LLC	.DE	NIA	Apollo ANP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3115017				Gasparilla, LLC	.DE	NIA	Apollo ANP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management III, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Acme Co-Invest GP, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Acme Holdings GP, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Helix Reserve Funding S.a.r.l.	.LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							Stilbe II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							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	N0	
							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	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							St lbe IX S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe IX S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VIII S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VIII S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VIII S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VII S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VII S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VII S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-6678611				NARE Pass Through Trust	.DE	NIA	Apolo TR Non-Agency Resi Real Estate LLC (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1469147				NARE Titl lng Trust	.DE	NIA	Apolo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo European MMPF (B) Cayman, L.P.	.CYM	NIA	Apolo European MMPF (B) Cayman GP , LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo European MMPF (B) Cayman GP, LLC	.CYM	NIA	APH Holdings (FC) , L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo ADIP Management, LLC	.DE	NIA	Apolo Capital Management , L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo ADIP Advisors , L.P.	.CYM	NIA	Apolo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo ADIP Capital Management, LLC	.CYM	NIA	APH Holdings , L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VI S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VI S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St lbe VI S a r . l .	.LUX	NIA	Apolo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo Revolver Management, L.P.	.DE	NIA	Apolo Revolver Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo Revolver Management GP, LLC	.DE	NIA	Apolo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	Apolo Centre Street Partnership , L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	Apolo Zeus Strategic Investments , L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	COF III Airpock Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	AEC (Lux) S a r . l .	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	AESI (Holdings) II , L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	Apolo Union Street Partners , L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	Apolo Hercules Partners , L.P.	Ownership	5.340	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	AIE III Investments , L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1467910				ApoloAthene Dedicated Investment Program (D) , L.P.	.CYM	NIA	Apolo ADIP Advisors , L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ApoloAthene Dedicated Investment Program (C) , L.P.	.CYM	NIA	Apolo ADIP Advisors , L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1467889				ApoloAthene Dedicated Investment Program (B) , L.P.	.CYM	NIA	Apolo ADIP Advisors , L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1467428				ApoloAthene Dedicated Investment Program (A) , L.P.	.CYM	NIA	Apolo ADIP Advisors , L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1467404				Apolo ADIP Co-Investors (A) , L.P.	.CYM	NIA	Apolo ADIP Advisors , L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1467882				Apolo ADIP Co-Investors (D) , L.P.	.CYM	NIA	Apolo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo ADIP Co-Investors (D) , L.P.	.CYM	NIA	Apolo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1471166				Apolo Revolver Fund, L.P.	.CYM	NIA	Apolo Revolver Advisors , L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1471207				Apolo Revolver Feeder Fund, L.P.	.CYM	NIA	Apolo Revolver Advisors , L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	11 (Name of Entity/Person) Directly Controlled by	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Revolver Advisors, L.P.	.C/M	N/A	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Capital Management, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANVME	.GRC	N/A	ADPF I II 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1468174				Apollo Alamo FE, L.P.	.C/M	N/A	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1468486				Apollo Alamo ENRI, L.P.	.C/M	N/A	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alamo Co-Investors (D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alamo GP, LLC	.C/M	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF Overseas Partners (832 AIV), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF (Cayman AIV), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Florida Retail Advisors LLC	.C/M	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3524489				ADIP Holdings (D), L.P.	.C/M	N/A	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP Holdings (C), L.P.	.C/M	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP Holdings (B), L.P.	.C/M	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP Holdings (A), L.P.	.C/M	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Investments Private VII Limited	.MUS	N/A	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Drive, L.P.	.DE	N/A	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1475601				AP Drive GP, LLC	.DE	N/A	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3926252				AP Drive Advisors, LLC	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3924312				AP Drive Co-Invest, L.P.	.DE	N/A	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3924150				Leao Verde PIV, LLC	.C/M	N/A	Apollo TR Structured Credit LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Leao Verde PIV, LLC	.C/M	N/A	Structured Credit Recovery Master Fund IV LP	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Leao Verde PIV, LLC	.C/M	N/A	Host Plus PTY Limited	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Leao Verde PIV, LLC	.C/M	N/A	AP IX (PIC) Warrant AIV), L.P.	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3862847				AIF IX (PIC Equity AIV), L.P.	.DE	N/A	AP IX (PIC) Voléo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3838017				AP Kant Credit Master Fund, L.P.	.C/M	N/A	AP Kant Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1474470				AP Kant Credit Fund, L.P.	.C/M	N/A	AP Kant Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1474481				AP Kant Management, LLC	.C/M	N/A	Apollo Capital Management, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Kant Advisors, L.P.	.C/M	N/A	AP Kant Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-147597				AP Kant Advisors GP, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-147601				Boopie ITG, S.L.	.ESP	N/A	Stilbe V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP AGRA Holdings, L.P.	.C/M	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1476700				Apollo Delos Investments II, SCSp	.LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1482146				Apollo Delos Holdings II, SCSp	.LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1482139				Infra Equity US Holdings, LLC ? Series 13	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 10	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 9	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 8	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 7	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 6	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Infra Equi ty US Holdings, LLC ? Series 5	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 4	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 3	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 2	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 1	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Infra Equi ty US Holdings, LLC	.DE	N/A	Apollo Infra Equity US Fund, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1339055				IMUV LLC	.CYM	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1339061				IMUV LP	.CYM	N/A	IMUV LLC	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALBE Vermögensverwaltungs-gesellschaft mbH	.DEU	N/A	Novelias Union GmbH & Co. KG	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Funds II ICIV	.IRL	N/A	ACF Europe Management, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private III Limited	.MUS	N/A	AION Capital Partners Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private IV Limited	.MUS	N/A	AION Investments Private V Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private V Limited	.MUS	N/A	AION Capital Partners Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	.DE	N/A	APH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	.DE	N/A	APH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	.CYM	N/A	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-147150				Apollo FIG Carry Pool Aggregator, L.P.	.CYM	N/A	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-147171				Apollo FIG Carry Pool Intermediate (FC), L.P.	.CYM	N/A	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo FIG Carry Pool Intermediate, L.P.	.CYM	N/A	Apollo Athene Strategic Partnership	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2429770				A-A SPN-1 (IMC-AEL), L.P.	.DE	N/A	Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private VI Limited	.MUS	N/A	AION Capital Partners Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3827246				AP IX Titan Holdings, L.P.	.DE	N/A	AP IX Titan Holdings GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Titan Holdings GP, LLC	.DE	N/A	AP IX (PMC) vot60, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1462272				Seta Participation Holdings LP	.CYM	N/A	Seta Participation Holdings GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1462507				Seta Participation Holdings GP, LLC	.CYM	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Participation Holdings GP, LLC	.CYM	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Participation Holdings GP, LLC	.CYM	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Helix Co-Invest, L.P.	.CYM	N/A	AP EPF III Helix Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Helix Co-Invest GP, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							St Iibe Property S a r l.	.LUX	N/A	EPF Acquisition Co 85 S a r l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Oasis Luxco S a r l.	.LUX	N/A	St Iibe Investment S a r l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							St Iibe Opportunity S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							St Iibe Opportunity S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; J. Harris; L. Black	N0	
							St Iibe Opportunity S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							St l l b e Investment S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							St l l b e 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	N0	
							St l l b e Investment S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							St l l b e 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	N0	
		83-2867188					A-A SPN-2 (AMP III – AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RRH Asset Management CIV GP, LLC	.DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		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	N0	
		46-3497340					RWINH-ALL Advisors, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo Hercules AIV Advisors GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo Jupiter Resources Co-Invest GP, LLC	.CAN	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Elbow Re Ltd.	.BMU	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CP 8 S a r . l .	.LUX	NIA	ADPF III 19 S a r . l .	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CP 8 S a r . l .	.LUX	NIA	ADPF III 22 S a r . l .	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CP 5 S a r . l .	.LUX	NIA	ADPF III 19 S a r . l .	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CP 5 S a r . l .	.LUX	NIA	ADPF III 22 S a r . l .	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CP 1 S a r . l .	.LUX	NIA	ADPF III 19 S a r . l .	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CP 1 S a r . l .	.LUX	NIA	ADPF III 22 S a r . l .	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	
		83-4424966					AIF VII1 (Ludlow DH TE FC II), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		83-4411997					AIF VII1 (Ludlow DH TE FC I), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		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	N0	
							ApolloAthene Dedicated Investment Program (E), L.P.	.CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP Holdings (E), L.P.	.CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Partners II (KY), L.P.	.CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Partners II GP (KY), LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		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	N0	
							ANRP II (DEE III Intermediate DC Z-II), LLC	.DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		83-4513556					AOP VIII1 (DEE III Intermediate DC Z-II), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		83-4513440					AOP VIII1 (DEE III Intermediate DC C), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		83-4507848					AP IX First Street Holdings, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		83-4549745					AOP DE IX (DBS Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1485560					AP IX First Street Holdings GP, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SCRF IV Trading LLC	.CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VIPER 1 LTD	.CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	.C/M	N/A	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	.C/M	N/A	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Advisors GP III, LLC	.C/M	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 3, LLC	.C/M	N/A	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 2, LLC	.C/M	N/A	A-A Funding Holbro, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 1, LLC	.C/M	N/A	A-A Funding Holbro, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	.LUX	N/A	Apollo ADIP (Lux) GP, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 3, LLC	.DE	N/A	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 2, LLC	.DE	N/A	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 1, LLC	.DE	N/A	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AMH Servicing, LLC	.DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Credit Fund, L.P.	.C/M	N/A	Apollo Chiron Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1493644					Apollo Chiron Advisors, L.P.	.C/M	N/A	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Advisors GP, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – DECERT), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – DECEMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – BELMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – VIGMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – MOLDMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – IACERT), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – AAA), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HMF Co-Investors (Cayman AIV-D), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HMF Co-Investors (Cayman AIV-B), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HMF Co-Investors (Cayman AIV-A), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE 1200 Louisiana Investor LLC	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP Holdings (Lux), L.P.	.DE	N/A	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Advisors I, L.P.	.C/M	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Management I, LLC	.DE	N/A	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Capital Management I, LLC	.C/M	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – PL, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		84-2047079					Apollo Zed Holdings II, L.P.	.DE	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			84-2047079				Apollo Zed Holdings II, L.P. Apollo Navigator Aviation Feeder (AIV I), L.P.	.DE	NIA	Apollo AMP Advisors II (APO DO), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Co-Investors I (D), L.P.	.CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo Navigator Aviation Offshore Fund I, L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX (QPP AIV I), L.P.	.DE	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Sherwood Holdings, L.P.	.DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Sherwood Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF Orchid Holdings, L.P.	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF Orchid GP, LLC	.CYM	NIA	AHMF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Overseas Partners, L.P.	.CYM	NIA	AHMF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF Orchid GP, LLC	.CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF Orchid GP, LLC	.CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF (Cayman AIV II), L.P.	.CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF (892/A Cayman AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux IX (QPP AIV), L.P.	.DE	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP IX (AIV IV FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP IX (AIV III FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP IX (AIV II FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP IX (AIV I FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			84-2146830				NNN Investor 2 (AUT0), L.P.	.DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2095504				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	N0	
			84-2095072				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	N0	
			84-2095311				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	N0	
							PCDH IX-E, LLC	.DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-D, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-C, LLC	.DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-B, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-A, LLC	.DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors III (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors III (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tifico Limited	.IRL	NIA	Bohmount Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs (Ireland) Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Dimnuto Limited	.IRL	NIA	Rockyvale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs Property Holdings Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADH Geste Gamma Integral, Spring, S.L	.ESP	NIA	ADH Norte Gamma Integral, Spring, S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs ROI Management Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs (NT) Management Limited	.GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs (Northern Ireland) Limited	.GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Activos Singulares Hoteleros, S.L	.ESP	NIA	ADH Norte Gamma Integral, Spring, S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADH Sur Gamma Spring, S.L	.ESP	NIA	Mirali ITG, S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Thormont Limited	.IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rockyvale Limited	.IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vaco Directorship S.L.	.ESP	NIA	Activos Singulares Hoteleros, S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							ADH Norte Gamma Integral Spring, S.L.	.ESP	NIA	Caranagias ITG, S.L.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Molivdale Limited	.IRL	NIA	Rhomay Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Devonmii Limited	.IRL	NIA	Mollydale Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Pumpkinspire Limited	.IRL	NIA	Cherrybeach Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Galafre Investment, S.L.	.ESP	NIA	Activos Singulares Hotelesos, S.L.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Borrmount Limited	.IRL	NIA	Trident Bricoo DAC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rhomay Limited	.IRL	NIA	Trident Bricoo DAC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Octavale Limited	.IRL	NIA	Trident Bricoo 2 DAC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cherrybeach Limited	.IRL	NIA	Trident Bricoo 2 DAC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Caranagias ITG, S.L.	.ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Helix JV SCSp	.LUX	NIA	Helix GP S.a r.l.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Helix GP S.a r.l.	.LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CQP 10 S.a r.l.	.LUX	NIA	APPF III 19 S.a r.l.	Ownership	94 900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CQP 10 S.a r.l.	.LUX	NIA	APPF III 22 S.a r.l.	Ownership	5 100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CQP 9 S.a r.l.	.LUX	NIA	APPF III 19 S.a r.l.	Ownership	94 900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CQP 9 S.a r.l.	.LUX	NIA	APPF III 22 S.a r.l.	Ownership	5 100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Olavaria ITG, S.L.	.ESP	NIA	Caranagias ITG, S.L.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European MIPPF SV II S.a r.l.	.LUX	NIA	Apollo European Middle Market Private Debt Management, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIE Caledonia Holdings, LLC	.DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – CROWN, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF (Lux) GP, S.a r.l.	.LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alteri Investments Advisors II, S.a r.l.	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1503347				AA Direct (AIV), L.P.	.CYM	NIA	AA Direct GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			98-1500607				Apollo Alteri Holdings II, SCSp	.LUX	NIA	r.l.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Perth Limited	.CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo (ML II), LLC	.DE	NIA	Prime Security Services GP, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo (ML), L.P.	.DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo (ML), LLC	.DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo (ML), L.P.	.DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Co-Investors (FC-D), L.P.	.CYM	NIA	Apollo Co-Investment Management, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Advisors, L.P.	.CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2626543				Apollo Asia Parth Co-Investment Fund L.P.	.DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FC) IV – VIQMD), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1503119				ANPP III (Debt AIV FC), L.P.	.CYM	NIA	ANPP III GenPar, Ltd.	Management	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2674239				ANPP III GenPar, Ltd.	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tarpon DIP Holdings, L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2676210				ANPP III (Debt AIV), L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	.LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Gi luno Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Navigator Advisors I (APO DC) L.P.	.CYM	NIA	Apollo Navigator Advisors I (APO DC-CP), LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Navigator Co-Investors I (DC-D), L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Navigator Aviation Holdings (AIV I), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-2988869				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	N0	.....
			84-3007998				Apollo Navigator Aviation Fund I (Cayman), Ltd.	.DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Navigator Holdings (US), LLC	.CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Navigator Aviation Fund I (Lux) SRL	.DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF (892 Intermediate), L.P.	.LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF (892 FC AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Co-Investors (A), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties Advisors I GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties Advisors I, L.P.	.DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties Management I, LLC	.DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties Feeder Fund I, L.P.	.DE	NIA	Apollo Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties Fund I, L.P.	.DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eos Aviation Intermediate Holdings (US), LLC	.DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eos Aviation Holdings (US), LLC	.DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Prime Security Services (SH), L.P.	.DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1509402				Ipanema Energy Holdings II, LLC	.CYM	NIA	Prime Security Services GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3121097				Ipanema Energy II, LLC	.CYM	NIA	Ipanema Energy Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Sodia Capital Management Single Member S.A.	.DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Partnership Representative, LLC	.GRC	NIA	Lapthus Management S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Li laco Limited	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Sovatio Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Yaroma Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Leto Properties EUD	.BGR	NIA	ADPF III 11 S.a r.l.	Ownership	95 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Ersa I S.a r.l.	.LUX	NIA	Stilbe X S.a r.l.	Ownership	10 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Robin SAS	.FRA	NIA	Robin Investments S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Robin Investments S.a r.l.	.LUX	NIA	Stilbe VII S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							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	N0	.....
							Ersa X S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa IX S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Ersa IX S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa IX S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa VIII S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa VIII S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa VIII S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa VII S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa VII S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa VII S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa III S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa III S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa III S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa II S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa II S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa II S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo IGH Management, LLC	.DE....	NIA....	Apollo Capital Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	.DE....	NIA....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-3011633				Apollo Navigator Aviation (DC II-A), LLC	.DE....	NIA....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-3009088				Apollo Navigator Aviation (DC I-A), LLC	.DE....	NIA....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF Co-Investors III (D), L.P.	.DE....	NIA....	Apollo Co-Investors Manager, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF Co-Investors III (A), L.P.	.DE....	NIA....	Apollo Co-Investors Manager, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4014158				ANPP II Takkion Holdings, L.P.	.DE....	NIA....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANPP II (TKK Intermediate), LLC	.DE....	NIA....	ANPP II (TKK Intermediate DC), LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4014038				ANPP II (TKK Intermediate DC), LLC	.DE....	NIA....	ANPP II (Intermediate Holdings Partnership), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4014268				ANPP II (AIV L-TKK), L.P.	.DE....	NIA....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Infrastructure Opportunities Management II, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Management II GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Infrastructure Opportunities Management II GP, LLC	.DE....	NIA....	Apollo Infrastructure Opportunities Management II GP, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Infrastructure Opportunities Fund II, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Infrastructure Opportunities Fund II (IE 892), L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	N/A	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3766142				AP Boardwalk, L.P.	DE	N/A	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3771108				AP Boardwalk GP, LLC	DE	N/A	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3771108				AP Boardwalk GP, LLC	DE	N/A	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3771108				AP Boardwalk GP, LLC	DE	N/A	Apollo Overseas Partners (Lux) IX, SCSp IX, L.P.	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3771108				AP Boardwalk GP, LLC	DE	N/A	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3771108				AP Boardwalk GP, LLC	DE	N/A	Apollo Overseas Partners IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3771108				AP Boardwalk GP, LLC	DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	8.200	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III HP Holdings L.P.	DE	N/A	Apollo USREF III HP (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III HP (DC) LLC	DE	N/A	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Direct Hedge, LLC	CYM	N/A	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PK Air Management (QLO) LP	DE	N/A	Apollo PK Air Management (QLO) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PK Air Management (QLO) GP LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III HP (FO), L.P.	CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit Holdings III, L.P.	DE	N/A	Apollo Hybrid Value Advisors (APQ FO), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (FC Lux) I, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (GP FC AIV) II, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (GP FC AIV) I, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (Cayman TE AIV), L.P.	LUX	N/A	Alteri Investments II, SCSp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							BlueGroup Topco S.a r.l.	DE	N/A	Apollo Net Lease Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NNN Opportunities Fund, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4048937				Acquisitions, LLC	DE	N/A	PK AIR 1 LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK Air 1 IHL Designated Activity Company	IHL	N/A	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK Air Finance France SAS	FRA	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I-Illitelevs Holdings S.a r.l.	LUX	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Hedge, LLC	CYM	N/A	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AION Hedge, LLC	.C/M	N/A	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							DeLaare Limited	.C/P	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TW II) Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TW II Intermediate), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TW II Intermediate DC A), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TW II Intermediate DC Z), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV TW II-L), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Overseas Intermediate Holdings), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Horizon Investment Holdings S.a r.l.	.LUX	N/A	Horizon Parent Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3701361				Apollo PPF Opportunistic Credit Partners LLC	.DE	N/A	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3656119				AP IX Tiger Co-Invest, L.P.	.DE	N/A	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Tiger Holdings, L.P.	.DE	N/A	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Tiger Holdings GP, LLC	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3819081				AHVF Credit Holdings II, L.P.	.DE	N/A	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3906667				AHVF Credit (DC) I, LLC	.DE	N/A	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1516820				AHVF (Cayman AIV II), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1519129				AHVF (TE FC AIV), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV – VIGAND), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV – LINOID), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV – IAGERT), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV – IAGEID), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV – IABMID), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV – DECERT), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV-AAA), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV – DEFAND), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV – ALRESP), L.P.	.C/M	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1516469					Apollo Chiron Credit Co-Investors (D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX International Hedge, L.P.	.C/M	N/A	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX GenPar, LLC	.C/M	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 30559, LLC	.DE	N/A	Eos Aviation Holdings (US) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 50046, LLC	.DE	N/A	Eos Aviation Holdings (US) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 5387, LLC	.DE	N/A	Eos Aviation Holdings (US) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Wobetia Limited	.C/P	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Enbo Limited	.C/P	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cluxo Limited	.C/P	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Co-Investors (D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			84-3068970				Apollo AMP Co-Investors III (B), L.P.	.DE	NIA	Apollo AMP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK AirFinance US, L.P.	.DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK AirFinance Japan G.K.	.JP	NIA	Apollo Management Asia Pacific Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Soliton ITG, S.L.U.	.ESP	NIA	Bogote ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USREI11 - AARESP), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USREI11 ? VIGAMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USREI11-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USREI11 ? IABIMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USREI11 ? DEIMMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USREI11 ? BELFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USREI11 ? DECEMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USREI11 - AELIMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-4 (ANWF - VIGAMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-4 (ANWF-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-4 (ANWF - IAGEMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-4 (ANWF - IABIMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-4 (ANWF - DECEMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-4 (ANWF - ALRESP), L.P.	.CYM	NIA	Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADH Isiantilia, S.L.U.	.ESP	NIA	Miral1 ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lapithus Holdings Limited	.GBR	NIA	(Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lapithus Holdings Limited	.GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lapithus Holdings Limited	.GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leon S.R.L.	.ITA	NIA	ADPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Attino RE S.R.L.	.ITA	NIA	ADPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Dado Immobiliare S.R.L.	.ITA	NIA	ADPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Casoma S.R.L.	.ITA	NIA	ADPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alaska S.R.L.	.ITA	NIA	ADPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3196183				PK AIR 1 LP	.DE	NIA	Apollo PK Air Management (GLO) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK AIR 1 DEL LLC	.DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1516886				PK AIR 1 JPN G.K.	.JP	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Investment S.a r.l.	.LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Ersa Investment S.a.r.l.	.LUX	N/A	Apollo/Cavonian European Managed Account I, L.P.	Ownership	50.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Opportunity S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Opportunity S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Opportunity S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Property S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Property S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Property S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Holding S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Holding S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Holding S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Diversified S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Diversified S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Diversified S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	.CYM	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	.CYM	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Dollar A) Hedge, LLC	.CYM	N/A	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							1127 Connecticut Investor LLC	.DE	N/A	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management IV, L.P.	.DE	N/A	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors IV (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management IV GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Fund II (Lux), SCSp	.LUX	N/A	Apollo Asia Real Estate Fund II (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1528061				AP IX Tiger Co-Invest (ML Parent), L.P.	.DE	N/A	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4488337				AP IX Tiger Co-Invest (ML), L.P.	.DE	N/A	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Plymouth Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4548330				Apollo USREF III Plymouth (DC) LLC	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4547075				Apollo/Athora Preferred Share Partnership (UA), L.P.	.CYM	N/A	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Branco (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4547388				Apollo USREF III Plymouth (TE DC) LLC	.DE	N/A	Apollo U.S. Real Estate Partners III (IE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4547793				GSML Unused Financing Ltd	.CYM	N/A	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			84-4691087				AHVF Credit Holdings IV, L.P. AP IX Tiger Co-Invest (ML) GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors (APO FO), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Apollo TRF (IA) Cayman, LP	.CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Life Asset, L.P.	.CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	.LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Strategies, LLC	.DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Strategies Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Strategies Advisors, L.P.	.CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Strategies Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							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	N0	.....
							AIOF II Njord Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II Njord Equity Aggregator, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II Njord (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Debt I - 5TS, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo US Wind Co-Invest (FC), L.P.	.CYM	NIA	Apollo US Wind Co-Invest GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors IV, L.P.	.CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors GP IV, LLC	.CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Strategies (Lux) GP, S a r.l.	.LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II Njord Debt Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACREFI Holdings J-I JV Managing Member, LLC	.DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Strategies (Lux), SCSp	.LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Ulysses Co-Invest, L.P.	.DE	NIA	AP Call Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Ulysses Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Fund II HedgeCo, LLC	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1537265				Apollo Accord Management III B, L.P.	.DE	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Co-Investors III B (D), L.P.	.DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management III B GP, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Co-Investors III B (A), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Co-Investors III B (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors III B, L.P.	.CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors GP III B, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-0564185				AHVF Credit Holdings V, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
							Alturus Warehouse SPV, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-0511942				Alturus Warehouse SPV, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-0511630				AIOF II Alturus Aggregator, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			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	N0	.....
			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	N0	.....
							Apollo Asia Real Estate Advisors II, L.P.	.CYM	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
		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	N0	.....
							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	N0	.....
							Apollo USREF Co-Investors III (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF Co-Investors III (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial SIE Aggregation Ltd.	.CYM	NIA	Apollo Credit Funds ICAV	Management	53.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial SIE Aggregation Ltd	.CYM	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AISS GP Ltd.	.CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AISS Holdings LP	.CYM	NIA	AISS GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Insurance Solutions Group LP	.DE	NIA	AISS Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1870273				Apollo MidCap Holdings (Cayman) III, L.P.	.CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1843562				AP Buffalo Holdings II, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1843435				AP Beta 5, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1843283				AP Beta 7, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1869998				AP Buffalo Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Gibraltar Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1843113				AP Beta 1, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACMP Account (M), L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Strategic Origination Partners (AV), L.P.	.CYM	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III (NL Debt), L.P.	.DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III (NL Debt AIV FC), L.P.	.CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Investment LP	.JEY	NIA	South Downs Investment Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Apollo USREF III Polygon (DC) LLC	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Polygon (FC), L.P.	.CYM	NIA	Apollo USREF III Polygon (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Green River Debt, LLC	.DE	NIA	Apollo USREF III River Holdings L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP Co-Investors (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP Co-Investors (B), L.P.	.CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP Co-Investors (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ASOP Co-Investors (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Overseas Partners II, L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Overseas Partners (Delaware 882) II, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Fund II, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HIF Co-Investors II (B), L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HIF Co-Investors II (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HIF Co-Investors II (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Hybrid Value Advisors III, L.P.	.C/M.....	N/A.....	Apollo Hybrid Value Capital Management II, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Hybrid Value Management GP II, LLC	.DE.....	N/A.....	Apollo Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Hybrid Value Capital Management II, LLC	.DE.....	N/A.....	APH Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r l.....	.LUX.....	N/A.....	Apollo Hybrid Value Advisors III, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-140438 ..				Onaha Equity Aggregator, L.P.	.DE.....	N/A.....	AP Omaha Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Omaha Advisors, LLC	.DE.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1543207 ..				Apollo ANPP III Hedgeo, LLC	.C/M.....	N/A.....	Apollo ANPP Management III, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Advisors (Lux) GP, S a r l.....	.LUX.....	N/A.....	Apollo Origination Advisors, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III AI (RE), L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III AI Pref, L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1106468 ..				ANPP II 892/TE (AIV AM), L.P.	.DE.....	N/A.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1355669 ..				AOP LoanCo, L.P.	.DE.....	N/A.....	Apollo Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Financial, L.P.	.C/M.....	N/A.....	Apollo Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Intermediate, LLC	.DE.....	N/A.....	Apollo Origination Partnership (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ASQP LoanCo, L.P.	.DE.....	N/A.....	Apollo Strategic Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ASQP Financial, LLC	.DE.....	N/A.....	Apollo Strategic Origination Partners, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Partnership (Overseas), L.P.	.C/M.....	N/A.....	Apollo Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Partnership, L.P.	.DE.....	N/A.....	Apollo Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Advisors, L.P.	.C/M.....	N/A.....	AOP Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Management, L.P.	.DE.....	N/A.....	AOP Capital Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Strategic Origination Partners, L.P.	.C/M.....	N/A.....	Apollo Strategic Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Strategic Origination Advisors, L.P.	.C/M.....	N/A.....	Apollo Strategic Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Strategic Origination Management, L.P.	.C/M.....	N/A.....	ASQP Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Advisors GP, LLC	.DE.....	N/A.....	ASQP Capital Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Capital Management, LLC	.C/M.....	N/A.....	APH Holdings (DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Advisors GP, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ASQP Advisors GP, LLC	.C/M.....	N/A.....	APH Holdings (DC), L.P.	Ownership.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ASQP Capital Management, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHVF (Cayman AIV IV), L.P.	.C/M.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHVF (Cayman TE AIV), L.P.	.C/M.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP AL Borrower GP, LLC	.DE.....	N/A.....	AP AL Holdings GP, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1327643 ..				Apollo Navigator Aviation (DC VI-A), LLC	.DE.....	N/A.....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Navigator Aviation (DC V-A), LLC	.DE.....	N/A.....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Navigator Aviation (DC IV-A), LLC	.DE.....	N/A.....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1326001 ..				Eos Aviation 50044, LLC	.DE.....	N/A.....	Eos Aviation Holdings (US), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Eos Aviation 50041, LLC	.DE.....	N/A.....	Eos Aviation Holdings (US) LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Eos Aviation 50040, LLC	.DE.....	N/A.....	Eos Aviation Holdings (US) LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 50033, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 50030, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 50029, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 50027, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 50026, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			85-1306575				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	N0	
			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	N0	
			85-1296551				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	N0	
			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	N0	
			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	N0	
			98-1539667				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	N0	
			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	N0	
							AP AL (RE Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AI (RE Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AL (Pref Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1261560				AHVF GP (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1539720				AHVF GP Non-GPFI AIV/Lux FC, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1260256				AL RE Investor Holdings, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AL (Pref Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0976920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Grand Serre Dabi Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0937993				AP AL (RE) Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			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	N0	
							Midcap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Midcap Feeder (II) GP, LLC	CYM	NIA	Midcap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ETLIC Management, L.P.	DE	NIA	Apollo ETLIC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ETLIC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Fort Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							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	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-1541692				Apollo USREF III River (FC) Ltd.	.CYM	N/A	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14,450	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1541692				Apollo USREF III River (FC) Ltd.	.CYM	N/A	Apollo U.S. Real Estate Partners III, L.P.	Ownership	85,550	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III River Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (FC) II, L.P.	.CYM	N/A	AP VIIII Primavera Levo I L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIIII Primavera Levo II	.CYM	N/A	AIF VIIII Euro Leverage, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Cj Aggregator (IE Non-US), L.P.	.CYM	N/A	Apollo Infra Equity Advisors (APO DC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – DSB, LLC	.DE	N/A	APHE Debt Fund I, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Property S.a.r.l.	.DE	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Property S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Property S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Property S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Investment S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Investment S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Holding S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Holding S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Holding S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Opportunity S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Opportunity S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic I S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic I S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic I S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							UFL Management GP, LLC	.DE	N/A	UFL Management GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							UFL Management GP, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1479132				AION Capital Partners II Limited	.MUS	N/A	AION Capital Partners Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	.CYM	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	.CYM	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Dollar A) Hedge, LLC	.CYM	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA IX Holdings, LLC	.CYM	N/A	APH Holdings, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Invest Mauritius Private Limited	.MUS	N/A	AION Capital Partners II Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Investments Mauritius Private Limited	.MUS	N/A	AION Capital Partners II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool Aggregator III, L.P.			Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-172972				Blackcomb Debt Holdings, L.P.	.CYM	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1545470				AOP IX (Debt Holdings Intermediate FC), L.P.	.CYM	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Equity Holdings (Delaware) II, L.P.	.DE	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1308575				AP EPF III Equity Holdings (Delaware), L.P.	.DE	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1297215				AP EPF III RE Holdings (Delaware), L.P.	.DE	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1298551				AP EPF III RE Holdings (Delaware), L.P.	.DE	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Athora KG Partnership, L.P.	.CYM	N/A	Apollo Athora KG Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Athora KG Management, LLC	.CYM	N/A	Apollo Pr incipal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-9 (ASPEI I-AUESP), L.P.	.CYM	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-9 (ASPEI I-ACRASP), L.P.	.CYM	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Fund II Administration, LLC	.DE	N/A	Apollo to Asia Real Estate Advisors II GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cineland EOOD	.BGR	N/A	Leto Invest EOOD	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VI S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VI S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VI S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic V S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic V S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic V S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IV S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IV S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IV S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic III S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic III S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic III S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic II S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic II S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic II S a r l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Euro B EH AIV II), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Dollar B EH AIV III), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Acropolis Infrastructure Acquisition Corp.	.DE	N/A	APSP Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP IM I (Holdings), LLC	.DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Spartan Acquisition Sponsor II LLC	.DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties Co-Investors I (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Daisy Topco Limited	.JEY	NIA	Daisy Holdings Luxembourg S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1554469				Olive UK Opco Limited	.GBR	NIA	Olive UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Top Holdco 7 Limited	.JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Top Holdco 6 Limited	.JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Top Holdco 5 Limited	.JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Top Holdco 4 Limited	.JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Top Holdco 3 Limited	.JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Top Holdco 2 Limited	.JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Top Holdco 1 Limited	.JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Prinsec Holdings (Lux) S.a.r.l.	.LUX	NIA	AP IX Euro Intermediate (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2549556				AP Spartan Energy Holdings II, L.P.	.DE	NIA	Apollo AMP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2549806				ANPP III Intermediate Holdings, L.P.	.DE	NIA	Apollo AMP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2550057				ANPP III (892/IE AIV), L.P.	.DE	NIA	ANPP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2549317				ANPP III (Overseas AIV), L.P.	.DE	NIA	ANPP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Thor B (DC), LLC	.DE	NIA	Apollo Infrastructure Opportunities Fund II (IE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Thor Parent Holdings, LLC	.DE	NIA	AI OF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II (892) AIV, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OF1-Investment Net Lease, LLC	.DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACREFI III TRS, Inc.	.DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Thor Co-Invest, L.P.	.DE	NIA	AI OF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Thor Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Thor Co-Invest Feeder (FC), L.P.	.CYM	NIA	AI OF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Thor Co-Invest Feeder (DC), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Thor Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Thor (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1553136				AI OF II Thor (DC), LLC	.DE	NIA	AI OF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2600107					.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Thor (DC Holdings), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2600753				Apollo Origination Partnership (Lux), SCSp	.LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AI OF I-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AI OF II – WASSFI), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							A-A SPN-8 (AIOF11 – JKSNFV), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – JAHMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – JAPMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – JAPQMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – JABMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – DELFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – JAPMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – JACEMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – DEBMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-8 (AIOF11 – RELIFV), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1550667				APSG Sponsor, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1550796				AP Caps II Holdings GP, LLC	.CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Caps Holdings, L.P.	.CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Caps Holdings GP, LLC	.CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit TALF Management, L.P.	.DE	NIA	ACTIV Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACTIV Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2601528				AP Picard Pref Holdings, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2601337				AIOF II Vanir (DC Z), LLC	.DE	NIA	AIOF II Grid Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2601043				AIOF II Vanir (DC B), LLC	.DE	NIA	Apollo Infrastructure Opportunities Fund II (IE 882), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-10 (AROY – VIGMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-10 (AROY – JKSNFV), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-10 (AROY-AAA), L.P.	.DE	NIA	Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2082420				AP IX (Non-QRP AIV I), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			85-211737 98-1549215				ANP III (Debt AIV II), L.P. ANP III (Debt AIV FC II), L.P. Atlantic Leaf Properties Limited Balan TG SL Apollo India Partners II Co-Investors (I) Limited Apollo Credit TALF Investment Vehicle, L.P.	.DE .CYM .JEY .ESP .MUS .DE	NIA NIA NIA NIA NIA NIA	Apollo ANP Advisors III, L.P. ANP III GenPar, Ltd. South Downs Investment LP SPV SPA IN PROJECT 13, S.L.U. Apollo Principal Holdings IX, L.P. Apollo Credit TALF Advisors, L.P. Apollo Credit TALF Capital Management, LLC	Management Management Ownership Ownership Ownership Management	0.000 0.000 100.000 100.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0	
			85-1711565 85-1711886				Apollo Credit TALF Advisors, L.P. Apollo Credit TALF Capital Management, LLC Leto Invest EOOD Apollo ANP Advisors III, L.P.	.DE .DE .BGR .CYM	NIA NIA NIA NIA	APH Holdings (FC), L.P. APCF III 1 S.a r.l. Apollo ANP Capital Management III, LLC Apollo Infrastructure Opportunities	Management Ownership Ownership Management	0.000 100.000 90.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			85-2622575 86-1194076 86-1192348 86-1191264				AIOF II Credit Holdings, L.P. AP Spartan Energy Holdings III, L.P. ANP III Intermediate Holdings II, L.P. ANP III (Overseas AIV II), L.P. AP Caps IX, Corp. AP Caps VIII, Corp. AP Caps VII, Corp. AP Caps VI, Corp. AP Caps V, Corp.	.DE .GBR .DE .DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo ANP Advisors III, L.P. Apollo ANP Advisors III, L.P. ANP III GenPar, Ltd. Apollo Principal Holdings III, L.P. Apollo Principal Holdings III, L.P. Apollo Principal Holdings III, L.P. Apollo Principal Holdings III, L.P. Apollo Principal Holdings III, L.P. AP Caps II Holdings GP, LLC	Management Management Management Ownership Ownership Ownership Ownership Ownership Management	0.000 0.000 0.000 0.000 100.000 100.000 100.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0	
			98-1576582 98-1575717 85-4386816				APSG Sponsor IV, L.P. APSG Sponsor III, L.P. APSG Sponsor II, L.P. AA Tundra Investor, L.P. Apollo Tundra Management, L.P. Apollo Tundra Management GP, LLC Apollo Tundra Advisors, L.P. Apollo Tundra Advisors GP, LLC APSG Advisors GP, LLC APSG Advisors, L.P. AP 25lad Holdco, LLC	.OM .CYM .CYM .CYM .DE .DE .CYM .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	AP Caps II Holdings GP, LLC AP Caps II Holdings GP, LLC APSG Advisors GP, LLC Apollo Tundra Advisors, L.P. Apollo Tundra Management GP, LLC Apollo Capital Management, L.P. Apollo Tundra Advisors GP, LLC Apollo Principal Holdings VI, L.P. Apollo Principal Holdings III, L.P. APSG Advisors GP, LLC Apollo Management IX, L.P. Apollo U.S. Real Estate Advisors III, L.P.	Management Management Management Management Management Ownership Ownership Ownership Ownership Ownership Management Management	0.000 0.000 0.000 0.000 0.000 100.000 100.000 100.000 100.000 100.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
			98-1571020 85-4190574 85-4189880 85-4250323 85-4152198 85-4160106				Apollo USREF III 3 VDG (FC), L.P. Apollo USREF III 3 VDG (DC) LLC Apollo USREF III 3 VDG Holdings L.P. AGRE 3 VDG LLC AP Tundra Holdings LLC AP Tundra Manager LLC Freedom Parent LP Freedom Topco LLC Freedom Intermediate LLC Donlen LLC Apollo Freedom Advisors, LP Apollo Freedom Advisors GP LLC Apollo Principal Holdings VI, L.P. Apollo Capital Management, L.P.	.CYM .DE .DE .DE .DE .DE .DE .DE .DE .DE .CYM .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo USREF III 100 Crosby (FC), L.P. Apollo U.S. Real Estate Advisors III, L.P. Apollo USREF III 100 Crosby Holdings L.P. AP Tundra Manager LLC Apollo Principal Holdings VI, L.P. Apollo Freedom Advisors, LP Freedom Parent LP Freedom Topco LLC Freedom Intermediate LLC Freedom Intermediate LLC Apollo Freedom Advisors GP LLC Apollo Principal Holdings VI, L.P. Apollo Capital Management, L.P.	Management Ownership Ownership Ownership Ownership Management Ownership Ownership Ownership Ownership Management Ownership Ownership	0.000 100.000 100.000 100.000 100.000 0.000 100.000 100.000 100.000 100.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	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 Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1557087				Apollo USREF III Royce (FC), L.P. Apollo USREF III Royce Holdings Advisors, L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.CYM	N/A	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3878039				Apollo USREF III Royce Holdings L.P.	.DE	N/A	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1557076				Apollo USREF III Mouse (FC), L.P. Apollo USREF III Mouse (DC) LLC	.CYM	N/A	Apollo USREF III Mouse (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1566967				Apollo USREF III Branco (TE FC), L.P. Apollo USREF III AL (Pref Borrower), L.P. Apollo USREF III AL (RE Borrower) Parent, L.P.	.CYM .DE	N/A	Apollo U.S. Real Estate Advisors III, L.P. Apollo USREF III AL Borrower GP, LLC	Ownership Management	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	.DE	N/A	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL Borrower GP, LLC	.DE	N/A	Apollo USREF III AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (Pref Borrower) Parent, L.P.	.DE	N/A	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (RE Borrower), L.P.	.DE	N/A	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Raptor Holdings (Lux) S.a.r.l.	.LUX	N/A	AP IX Euro Intermediate (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Borrower AL GP), LLC	.DE	N/A	Apollo EPF Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Pref Borrower AL) Parent, L.P.	.DE	N/A	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Pref Borrower AL), L.P.	.DE	N/A	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (RE Borrower AL) Parent, L.P.	.DE	N/A	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (RE Borrower AL) Parent, L.P.	.DE	N/A	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (RE Borrower AL), L.P.	.DE	N/A	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (RE Borrower AL), L.P.	.DE	N/A	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Pencil Holdings GP, LLC	.DE	N/A	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3779824				AP EPF III Pencil Holdings, L.P.	.DE	N/A	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Delaware 882), L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Fund, L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Co-Investors (D), L.P.				Management				
							Apollo Impact Mission Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Management, L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Management GP, LLC	.DE	N/A	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Capital Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a.r.l.	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	.LUX	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Mortgage Opportunities GP, LLC	.CYM	N/A	Apollo Advisors IX (GH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/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	N0.....	.....
							Loxias Securitized S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias Securitized S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias Securitized S.a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-3475416 ..				AI OF 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	N0.....	.....
							AI OF 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	N0.....	.....
			85-3931269 ..				AI OF II Vanir (DC), LLC	.DE....	NIA....	AI OF II Vanir Intermediate Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-3932074 ..				AI OF II Vanir Intermediate Holdings, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Vanir Holdings (STE), Series LLC ..	.DE....	NIA....	AI OF II Vanir AIV (STE), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-3931711 ..				AI OF 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	N0.....	.....
			85-3931546 ..				AI OF 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	N0.....	.....
							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	N0.....	.....
			98-1564592 ..				Apollo Huber Advisors GP, LLC	.CYM....	NIA....	APH Holdings (FC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Huber Management, L.P.	.DE....	NIA....	Apollo Huber Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Huber Management GP, LLC	.DE....	NIA....	Apollo Capital Management, L.P.	Owner ship.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			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	N0.....	.....
							Shanghai Skyway Grand Hotel Co., Ltd.	.CHN....	NIA....	Skyline Dynamic Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Siegburg S.C.S.	.LUX....	NIA....	KH Siegburg GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Warenhaus Rostock S.C.S.	.LUX....	NIA....	KH Warenhaus Rostock GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Wuppertal S.C.S.	.LUX....	NIA....	KH Wuppertal GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Pforzheim S.C.S.	.LUX....	NIA....	KH Pforzheim GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Schweinfurt S.C.S.	.LUX....	NIA....	KH Schweinfurt GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Reutlingen S.C.S.	.LUX....	NIA....	KH Reutlingen GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Krefeld S.C.S.	.LUX....	NIA....	KH Krefeld GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Kempen S.C.S.	.LUX....	NIA....	KH Kempen GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Monchengladbach S.C.S.	.LUX....	NIA....	KH Monchengladbach GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Offenbach S.C.S.	.LUX....	NIA....	KH Offenbach GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Oldenburg S.C.S.	.LUX....	NIA....	KH Oldenburg GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Krefeld II S.C.S.	.LUX....	NIA....	KH Krefeld II GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Hildesheim S.C.S.	.LUX....	NIA....	KH Hildesheim GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Gelsenkirchen S.C.S.	.LUX....	NIA....	KH Gelsenkirchen GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Hanau S.C.S.	.LUX....	NIA....	KH Hanau GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Duisburg S.C.S.	.LUX....	NIA....	KH Duisburg GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Darmstadt S.C.S.	.LUX....	NIA....	KH Darmstadt GmbH	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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	N0.....	.....
							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	N0.....	.....
							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	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-155970				AP IX (International FO), L.P.	.CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – VIGMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – VIGMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – MLDMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – MASSFI), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – LISMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – LINQMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – KSNFI), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – IAPMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – IAPMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – IABMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – DEFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – DEFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – DEBMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – AELIMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HAF11 – AELIFI), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN Offshore (HAF11), L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Pelican Pte. Ltd.	.SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
			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	N0	
			98-1560216				Apollo Oasis Partners (FO), LLC	.CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Siegburg GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Varrenhaus Rostock GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Wuppertal GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Pforsheim GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Schweinfurt GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Reutlingen GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Krefeld GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Kempen GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							KH M'hoeng iadach GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Of fenbach GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH O ldenburg GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Krefeld I I GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH H i ldesheim GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Ge i senki rchen GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Hanau GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Duisburg GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Darmstadt GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	.89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1563971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors I I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP/AA Penc i l Holdings GP, LLC	.DE	NIA	AP EPE I I I Penc i l Holdings, L.P.	Ownership	.57.170	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP/AA Penc i l Holdings GP, LLC	.DE	NIA	AA Penc i l Holdings, L.P.	Ownership	.42.850	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pel i can Holdings PTE. Ltd.	.SGP	NIA	Apollo Asia RE I I Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pel i can Holdings PTE. Ltd.	.SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	.56.500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pel i can Holdings PTE. Ltd.	.SGP	NIA	Apollo European Principal Finance Fund I I I (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pel i can Holdings PTE. Ltd.	.SGP	NIA	Apollo European Principal Finance Fund I I I (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pel i can Holdings PTE. Ltd.	.SGP	NIA	Apollo European Principal Finance Fund I I I (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1592254				AP Lobster Aggregator LP	.CYM	NIA	AP Lobster GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1592063				Delphi Growth Capital Sponsor, L.P.	.CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1592077				Delphi Growth Capital Advisors, L.P.	.CYM	NIA	AP Caps I I Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2997827				AP Magic Co-Invest, L.P.	.DE	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Magic Co-Invest GP, LLC	.DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1591593				Apollo MidCap B Feeder, L.P.	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2763501				AP IX Pioneer Holdings, L.P.	.DE	NIA	AP IX Pioneer Vot&co, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Pioneer TopCo GP, LLC	.DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2579124				Surf (MA) Holdings, LLC	.DE	NIA	AP IX Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2578830				AP Surf Investments, LLC	.DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							A-A SPN-13 (ULYSSES – DEEIMD), L.P.	.DE	NIA	Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN Offshore (Ulysses), L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-13 (ULYSSES – IAGEIMD), L.P.	.DE	NIA	Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-13 (ULYSSES – IAEIUMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1586510				Apollo A-N Credit Fund (FC-11), LLC	.CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			86-2542830				AQP Finance Partners, L.P.	.DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Olive Management L.P.	.DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Olive Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	N0	
							Loxias XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias 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	N0	
							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	N0	
							Loxias XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias 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	N0	
							Loxias XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							JP DSB Co-Invest II, L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-2279055				Apollo Asia Mermaid	.MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo USREF III BPG Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (DC) Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BPG (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (ROYCE - VIGAND), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (ROYCE - VIGAND), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (ROYCE - VIGAND), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (ROYCE - JKSINFI), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (ROYCE - IAPMD), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (ROYCE - IAPMD), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (ROYCE - IAPMD), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
.....							A-A SPN-12 (RO/CE – DEHMO), L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-1578892	.....	.....	.....	AGRE Mouse, LLC	.DE.....	NIA.....	Apollo USREF III Mouse Holdings L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Europe Limited	.MLT.....	NIA.....	AMI (Holdings), LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias IX S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias IX S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias IX S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias VIIII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias VIIII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias VIIII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias IV S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias IV S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias III S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias III S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias III S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias I S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias I S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias VI S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias VI S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias II S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias II S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias II S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8		9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates		Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Loxias V S a r l .		.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Loxias V S a r l .		.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Loxias V S a r l .		.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	....
			86-1211086				Spartan Acquisition Sponsor III LLC		.DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Apollo Asia Peridot Co-Invest Limited		.CYM	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Apollo Asia Peridot Co-Investment Advisors L.P.		.CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P.		.DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							AP Catalyst Holdings (GP), LLC		.CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Apollo Management Asia Pacific Holdings Limited		.HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							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	N0	....
							AP Alpha Holdings (HK) Limited		.HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
			98-1573061				AP HK Holdings, LPF		.HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Jingleberry Limited		.IRL	NIA	Trident Brico DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Siegburg GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Siegburg GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Warenhaus Rostock GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Warenhaus Rostock GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH luppertal GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH luppertal GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Schweinfurt GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Schweinfurt GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Offenbach GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Offenbach GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Oldenburg GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Oldenburg GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Pforzheim GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Pforzheim GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Reutlingen GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Reutlingen GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Kempten GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Kempten GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Hildesheim GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Hildesheim GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Monchengladbach GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Monchengladbach GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Krefeld GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Krefeld GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Krefeld II GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Krefeld II GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Henau GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Henau GmbH		.DEU	NIA	Ersa Investment S a r l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	....
							KH Gelsenkirchen GmbH		.DEU	NIA	Ersa Opportunity S a r l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							KH Gelsenkirchen GmbH	.DEU	NIA	Ersa Investment S.a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Duisburg GmbH	.DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Duisburg GmbH	.DEU	NIA	Ersa Investment S.a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Darmstadt GmbH	.DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Darmstadt GmbH	.DEU	NIA	Ersa Investment S.a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4251872				AGRE Royce REIT LLC	.DE	NIA	AGRE Royce Member LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4261436				AGRE Royce Parent LLC	.DE	NIA	AGRE Royce REIT LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4251746				AGRE Royce Member LLC	.DE	NIA	Apollo USREF III Royce Holdings L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP (Athene) Carry Plan, L.P.	.BMU	NIA	Athene Life Re Ltd.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VP Advisors, L.P.	.CYM	NIA	Apollo VP Advisors GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VP Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Rimini TopCo S.r.l.	.ITA	NIA	AP Impact Euro (Lux) S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Rimini Bioco S.r.l.	.ITA	NIA	Rimini TopCo S.r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1232419				AP CV Debt Holdings, LLC	.DE	NIA	ATCF S.a r.l.	Ownership	13 640	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1232419				AP CV Debt Holdings, LLC	.DE	NIA	AMF Credit Holdings IV, L.P.	Ownership	79 370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings III (B), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpos Investments III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpos Investments III (B), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings III (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Parent III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpos Investments III (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHFV II (TE FC AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHFV II (Cayman AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHFV II (892 Intermediate), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHFV II (892 FC AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
			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	N0	.....
							AGRE Manatee LLC	.DE	NIA	Apollo USREF III Manatee Holdings L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Manatee (DC) LLC	.DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Manatee (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Credit Solutions II Pte. Ltd.	.SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Credit Solutions I Pte. Ltd.	.SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							APSG Europe Sponsor, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EIG GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EIG Management, L.P.	.DE	NIA	Apollo EIG GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							(Master Euro B1), L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							(Master Dollar B), L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							(Dollar A), L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							(Euro B1), L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							(Dollar B), L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
							AA GP Solutions Advisors, L.P.	.CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AA G&P Solutions Management, L.P.	.DE	N/A	AA G&P Solutions Management G P, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA G&P Solutions Management G P, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA G&P Solutions Advisors G P, LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HH Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ASOP Account (M) II, L.P.	.CYM	N/A	Apollo Strategic Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Drapau (Holdings), LLC	.DE	N/A	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties FF I-A (Holdings), LLC	.DE	N/A	Apollo Royalties Management I, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HH I (DC) LLC	.DE	N/A	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HH (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HH I (DC) LLC	.DE	N/A	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	.CYM	N/A	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment IV HedgeCo, LLC	.LUX	N/A	Financial Credit Investment IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF IV (Lux) G P, S a r . l .	.DE	N/A	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							QEB Parent, L.P.	.DE	N/A	QEB Parent G P, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							QEB Parent G P, LLC	.DE	N/A	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX QEB Holdings G P, LLC	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX QEB Holdings, L.P.	.DE	N/A	AP IX QEB Holdings G P, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-0954611				ANPP II Double Eagle Energy Holdings III	.DE	N/A	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Mi dstrean, L.P.	.DE	N/A	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-0954433				AP VIII Double Eagle Energy Holdings III	.DE	N/A	Apollo Advisors VIII (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Beta 7, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Violet ATH Holdings, L.P.	.DE	N/A	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Violet Advisors, L.P.	.CYM	N/A	AP Violet Advisors G P, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Violet Advisors G P, LLC	.DE	N/A	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HGA Management, L.P.	.DE	N/A	Apollo HGA Management G P, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HGA Management G P, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II TOPS (DC), LLC	.DE	N/A	ANPP II (AIV-T), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP III TOPS (DC), LLC	.DE	N/A	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-0865625				ANPP III (T) Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP III (T-PT) Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-0865024				ANPP III (AIV T-L), L.P.	.DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-0903782				ANPP III (AIV-T), L.P.	.DE	N/A	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP III (L FC), L.P.	.CYM	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP III (T-A) Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (T-B) Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-0903341				ANPP II (T-B) Holdings, L.P.	.DE	N/A	Apollo European Direct Lending (Lux) G P, S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEDL Credit SCA SICAV-RAIF	.LUX	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHMF (DC) I, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHMF Iris Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Iris Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Fund II (Offshore), L.P.	.CYM	N/A	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Management G P II, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Fund II, L.P.	.CYM	N/A	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Revolver Co-Investors II (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Advisors II, L.P.	.CYM	NIA	Apollo Revolver Management	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Management II, L.P.	.DE	NIA	Apollo Revolver Management	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Apollo Revolver Capital Management II, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Debt I – ROP, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							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	N0	.....
							Apollo EPF Management IV, L.P.	.DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Apollo EPF IV Capital Management, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Advisors IV, L.P.	.CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Direct Lending GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Apollo Eliant Management GP LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Eliant GP Advisors LLC	.DE	NIA	Apollo Principal Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eliant Invest Management LP	.DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-3691652				Eliant Invest Holding LP	.DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eliant Invest GP LP	.DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-3907572				AP DSB Co-Invest III, L.P.	.DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							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	N0	.....
							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	N0	.....
							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	N0	.....
							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	N0	.....
							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	N0	.....
			86-3859532				AP Gibraltar Co-Invest, L.P.	.DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius Properties S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius Properties S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius Properties S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius Investments S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Loxias Properties S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Loxias Properties S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Loxias Properties S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Clerus Properties S a r . l	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Clerus Properties S a r . l	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Clerus Properties S a r . l	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius Holdings S a r . l	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius Holdings S a r . l	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius Holdings S a r . l	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							VA Capital Management Co-Investors II, L.P.	.CYM	NIA	VA Capital Management CIV GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Management SPH Holdings Pte. Ltd.	.SGP	NIA	Apollo to Asia Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	Apollo Hybrid Va lue Overseas Partners (Lux), SCSP	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	AMF (892 Intermediate), L.P.	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	Apollo Hybrid Va lue Fund, L.P.	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	Apollo Hybrid Va lue Overseas Partners, L.P.	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Direct Lending (Lux) GP, S a r . l	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Gibraltar Advisors, LLC	.DE	NIA	Apollo Hybrid Va lue Advisors II, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-362261				College Parent, L.P.	.DE	NIA	College Parent Holdings GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-3512776				AP IX College Holdings, L.P.	.DE	NIA	AP IX College Holdings GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX College Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							College Parent Holdings GP, LLC	.DE	NIA	AP IX College Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Land Services, L.P.	.DE	NIA	AP Land Services GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Land Services GP, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACREFI MF, LLC	.DE	NIA	ACREFI I TRS, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Oak Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Oak Advisors, L.P.	.CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Oak Aggregator, L.P.	.CYM	NIA	Apollo Oak Advisors, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Oak Management, L.P.	.DE	NIA	Apollo Oak Management GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Oak Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SPAC Management I GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SPAC Advisors I, L.P.	.CYM	NIA	Apollo SPAC Advisors I GP, LLC	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SPAC Management I, L.P.	.DE	NIA	Apollo SPAC Management I GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SPAC Advisors I GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			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	N0	.....
			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	N0	.....
			98-1598022				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	N0	.....
							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	N0	.....
							AOP Credit Secondaries I Intermediate (OC), LLC	.DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-326454				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	N0	.....
			98-1595394				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	N0	.....
			98-1598002				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	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Credit Secondarys I GP, LLC Apollo Credit Secondarys I Management GP, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondarys I Advisors, L.P. Apollo Credit Secondarys I Management, L.P.	.CYM	NIA	Apollo Credit Secondarys I Advisors GP, Apollo Credit Secondarys I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondarys I Advisors GP, LLC	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN AGP Mezz Borrower II, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies (FC) SPV, LP AP IX Pioneer (OP/TE/882) AIV L.P.	.DE	NIA	NN AGP Opportunities Fund II, L.P. Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3021174					.CYM	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-315788			NYSE: AP0	Apollo European Direct Lending SCSp	.LUX	NIA	S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-315788			NYSE: AP0	Apollo Global Management, Inc.	.DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	N0	1
			86-315788			NYSE: AP0	Apollo Global Management, Inc.	.DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	N0	2
							AP Asia Opportunistic Holdings Pte. Ltd.	.SGP	NIA	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	N0	3
							Apollo Asia Real Estate II	.CYM	NIA	AHMF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			96-1581516				Apollo Cellar Holding Limited	.CAN	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			96-1600118				Donlen Fleet Leasing Ltd.	.CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			96-1600291				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	N0	
			86-3210109				AHMF (TE AIV II), L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3268064				AHMF Credit (DC) II, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3254663				AHMF (TE DC AIV II), L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			96-1600353				AHMF Credit Holdings VI, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Donlen LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Freedom Intermediate LLC	.DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Peridot Limited	.CYM	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2855309				AHMF II Holdings SGP Pte. Ltd.	.SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pioneer Co-Invest, L.P.	.DE	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	.LUX	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(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	N0	
							ARIS Special Limited Partner, LLC	.DE	NIA	Apollo EPF IV (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Management, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-14 (GIBALTAR – IAPDM), L.P.	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-14 (GIBALTAR-AA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Good Advisors, LP	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo Good Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo PPF Opportunistic Credit Partner (Lux FC) SMI	.LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings II Pte. Ltd.	.SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							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	N0	
		87-2647798					AP Spartan Energy Holdings III (PIPE), LLC	.DE	NIA	Apollo APF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		87-1854615					Apollo Good Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Core Infrastructure Management GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Core Infrastructure Management, L.P.	.DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							College AdTech Lender GP, LLC	.DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		87-2225172					College AdTech Lender, L.P.	.DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		87-2192074					AP Rone Co-Invest GP, LLC	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1621264					AP Rone Co-Invest, L.P.	.C/M	NIA	AP Rone Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Invest Jewel Portsmouth B.V.	.ND	NIA	A-A Euro Investment Jewel Portsmouth PropCo B S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Invest Jewel Norwich B.V.	.ND	NIA	A-A Euro Investment Jewel Norwich PropCo C S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Invest Jewel Cardiff B.V.	.ND	NIA	A-A Euro Investment Jewel Cardiff PropCo S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF UK Limited	.GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		87-2429692					Apollo Knight Fund, L.P.	.DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Knight Fund GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		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	N0	
		98-1622119					AOP Lux IX (KNT Intermediate FC), L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		99-1622108					AOP DE IX (KNT Intermediate FC), L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Impact AIF (Lux) GP, S a r. l.	.LUX	NIA	AP Impact Euro Intermediate (Lux) S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Impact Euro Intermediate (Lux) S a r. l.	.LUX	NIA	AP IF Euro (Lux) S a r. l. SICAV-RMIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		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	N0	
							AP IX Connect Holdings GP, LLC	.DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		87-2449529					AP IX Connect Holdings AIV), L.P.	.DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		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	N0	
							AHWF II Holdings SGP III Pte. Ltd.	.SGP	NIA	AHWF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Holdings SGP II Pte. Ltd.	.SGP	NIA	AHWF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings I Pte. Ltd.	.SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Coffee TopCo SARL	.LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF Member Limited	.GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF (Cayman) GP, LLC	.C/M	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1625184					ATCF (Cayman), L.P.	.C/M	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Co-Investors (B), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.								
							Apollo Accord+ Co-Investors (D), L.P.	.C/M	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Fund, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
												0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							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	N0	
							Apollo Accord- Management GP, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- Offshore Fund, L.P.	CYM	NIA	Apollo to Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Co-Investors (A), L.P.	DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Management, L.P.	DE	NIA	Apollo to Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Aggregator C, L.P.	DE	NIA	Apollo to Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Advisors, L.P.	CYM	NIA	Apollo to Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Aggregator A, L.P.	CYM	NIA	Apollo to Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Aggregator B, L.P.	CYM	NIA	Apollo to Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Valparaíso Holdings I LLC	DE	NIA	AP Valparaíso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Valparaíso Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Valparaíso Holdings II LLC	DE	NIA	AP Valparaíso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Fund (Lux), SCSp	LUX	NIA	Apollo to Accord+ Fund (Lux) GP, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo to Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo to Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo to Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2292313				Apollo to Shore Management, L.P.	DE	NIA	Apollo to Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Shore Management, L.P.	DE	NIA	Apollo to Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Shore Management GP, LLC	DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Jewel Cardiff PropCo S a r. l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Jewel MezzCo S a r. l.	LUX	NIA	A-A Euro Investment MasterCo S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Jewel Norwich PropCo C S a r. l.	LUX	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Jewel Portsmouth PropCo B S a r. l.	LUX	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lune Holdings S a r. l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Fund (Lux) GP, S a r. l.	LUX	NIA	AP Star Holdings (Lux) S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord- Fund (Lux) GP, S a r. l.	LUX	NIA	Apollo to Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Cellar II Holding Limited	CYM	NIA	Apollo to Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1619193				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo to EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2199376				AA Sequoia Holdings, L.P.	DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2113490				Apollo to Sequoia Advisors, L.P.	DE	NIA	Apollo to Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Sequoia Advisors, L.P.	CYM	NIA	Apollo to Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Sequoia Management L.P.	DE	NIA	Apollo to Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Sequoia Management GP LLC	DE	NIA	Apollo to Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Sequoia Advisors GP LLC	DE	NIA	Apollo to Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux IX (GP AIV I), SCSp	LUX	NIA	Apollo to Overseas Partners (Lux) IX GP, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo to Overseas Partners (Lux) IX GP, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Linos II S a r . l . Linos III S a r . l . Linos IV S a r . l .	.LUX .LUX .LUX	NIA NIA NIA	Linos I S a r . l . Linos I S a r . l . Linos I S a r . l .	Ownership Ownership Ownership	100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
							AI OF II Art (FC), L.P. AI OF II Art (DC), LLC	.CYM .DE	NIA NIA	Apollo Infrastructure Opportunities Advisors II, L.P. AI OF II Art (DC Holdings), L.P.	Management Ownership Ownership	0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
							AI OF 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	N0	
							AI OF II Art Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AP IX Newport Holdings, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Newport Holdings Parent, LLC	.DE	NIA	Newport Parent Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1617403				Apollo Asia Mercury Limited	.CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
								.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1757222				Apollo USREF III Newport Holdings, L.P.	.CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Liberty, L.P.	.CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1854177				ANPP III (FG) Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1854177				ANPP III (FG) Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Clerius Holdings, LLC	.CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cullinan Lux GP S a r . l .	.LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1619093				Cullinan Holdco SCSp	.LUX	NIA	Cullinan Lux GP S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Impact GP Fund SPV II, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Impact GP Fund SPV III, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1618590				AP IX (Non-GP IF AIV I), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Impact GP Fund SPV I, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1618579				AP IX (Non-GP IF AIV I), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
							AP MC IM Investor, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MC IM Investor (GP), LLC	.DE	NIA	Apollo MC IM Investor (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP MC GP Investor, L.P.	.CYM	NIA	Apollo MC GP Investor (GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MC GP Investor (GP), LLC	.DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt, L.P.	.DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			98-3834879				A-AC RML Depositor, LLC	.DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-AC EBO Depositor, LLC	.DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Clerius Holdings, L.P.	.CYM	NIA	AHVF Clerius Holdings GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Clerius Holdings GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1611936				ANPP III (AIV-IH), L.P.	.CYM	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1612147				AP Cullinan Holdings GP, LLC	.CYM	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1612147				AP Cullinan Holdings GP, LLC	.CYM	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-161819				ANRP III (FC OF AIV-H), L.P.	.C/M	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-161841				ANRP III (P2 AIV-H), L.P.	.C/M	N/A	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-161290				AP Cullinan Holdings, L.P.	.C/M	N/A	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-161265				ANRP II (FC Conduit AIV-H I), L.P.	.C/M	N/A	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AI RE, LLC	.DE	N/A	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AI Pref, LLC	.DE	N/A	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Ferrari Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Ferrari Aggregator, L.P.	.DE	N/A	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Ferrari (DC), LLC	.DE	N/A	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-160369				AHVF II (FC I), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-160353				AHVF II (Cayman Holdings), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-160340				AHVF II (892 Cayman AIV), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-160384				AHVF II (Cayman AIV II), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Fund (Euro AIV), L.P.	.C/M	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	.C/M	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lessex Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lessex GP LLC	.C/M	N/A	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lessex Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lessex Advisors, L.P.	.C/M	N/A	Apollo Lessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lessex TopCo Ltd.	.C/M	N/A	Lessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Lessex Investor A, L.P.	.C/M	N/A	Lessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lessex Management, L.P.	.DE	N/A	Apollo Lessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lessex Holdings, L.P.	.C/M	N/A	Apollo Lessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lessex MidCo Ltd.	.C/M	N/A	Lessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Dakota Holdings Borrower, L.P.	.DE	N/A	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Dakota Holdings Borrower GP, LLC	.DE	N/A	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Dakota Co-Invest Borrower, L.P.	.DE	N/A	AP Dakota Co-Invest Borrower GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Dakota Co-Invest Borrower GP, LLC	.DE	N/A	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Lux AIV Holdings Corp.	.DE	N/A	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	N0	
			87-1069757				Apollo HWF Fund Administration, LLC	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Chariot Holdings, LLC	.DE	N/A	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1535337				Athene AOG Holding I Ltd.	.BMU	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1537060				Athene AOG Holding II LLC	.BMU	N/A	Athene AOG Holding I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-15 (AREV11 - AAA), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP LoanCo Lux S.a r.l.	.LUX	N/A	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Connect Co-Invest (AIV FC), L.P.	.C/M	N/A	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Lux) X, SCSp	.LUX	N/A	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	N0	
							Apollo Petros Advisors GP, LLC	.DE	NIA	Apollo Pr incipal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3672906				Apollo Petros Advisors, L.P.	.CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Petros Investor, L.P.	.DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Petros Management, L.P.	.DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Petros Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Mustang Holdings, L.P.	.DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Mustang Co-Invest, L.P.	.DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Mustang Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Green Management GP, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Green Management, L.P.	.DE	NIA	Apollo Asia Green Management GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Green CoInvest Advisors GP, LLC	.DE	NIA	Apollo Asia Real Estate Green CoInvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643744				Apollo Asia Real Estate Green CoInvest Advisors, L.P.	.CYM	NIA	Apollo Pr incipal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643440				Apollo Asia Real Estate Green CoInvest L.P.	.CYM	NIA	Apollo Asia Real Estate Green CoInvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3952248				ANPP III (AIV S-L), L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3953535				ANPP III Sapphire (DC), LLC	.DE	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3952857				ANPP III (Sapphire) Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3952857				ANPP III (Sapphire) Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III (P1 AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Marley TopCo S a r . l .	.LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3770178				Apollo StarMoon CEFF Co-Invest, L.P.	.DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							FXH IX-A, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-E, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-C, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-D, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-B, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AM-EDL (Lux) SCSp	.LUX	NIA	A-M Direct Lending GP (Lux) S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AMF Credit Holdings VII, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade Aggregator C, L.P.		NIA	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3334355				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	N0	
			87-3334552				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	N0	
			87-3602793				AA IMF 1 HLD00 GP LLC	.DE	NIA	Apollo Pr incipal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3780355				AA IMF 1 HLD00 LP	.DE	NIA	AA IMF 1 HLD00 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1637194				AP IX Connect Co-Invest Holdings , L.P.	.DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Aristot le Manager, LLC	.DE	NIA	Apollo Pr incipal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Aristot le Holdings, LLC	.CYM	NIA	AP Aristot le Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP Safety Holdings, L.P.	.DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Safety Holdings, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3801697				AP Safety Co-Invest, L.P.	.DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Safety Advisors, LLC	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-377568				AP Saturn Co-Invest, L.P.	.DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Otter Holdco, Inc.	.DE	NIA	AP-4A Otter Holdings, L.P. (DE)	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo EPF Co-Investors IV (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1636960				NN Op Mezz Borrower IV, LLC	.DE	NIA	NN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Op IV Owner II, LLC	.DE	NIA	NN Op Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Op IV Owner I, LLC	.DE	NIA	NN Op Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			Apollo Total Return Fund – Investment Grade					
							Lux Holdings S.a.r.l.	.LUX	NIA	Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-357289				NN Opportunities Fund IV, L.P.	.DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Dollar A), Hedge, LLC	.CYM	NIA	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV			Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Master Euro B1) Hedge, LLC	.CYM	NIA	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV			Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Master Dollar B) Hedge, LLC	.CYM	NIA	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV			Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Lux Master Euro B2) Hedge, LLC	.CYM	NIA	Apollo to EPF Management IV, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Saturn Investor GP, LLC	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Saturn Investor I, LP	.DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cardinal Funding LLC	.DE	NIA	Apollo Debt Solutions BDC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ma Hard Funding LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC SB Holdings LLC	.DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo to U.S. Real Estate Advisors III, L.P.					
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	.DE	NIA	Apollo to U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			Apollo Total Return Fund – Investment Grade					
			87-3332183				(RN), L.P.	.DE	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Investors (A), L.P.	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3418679				Apollo Total Return Fund – Investment Grade			Apollo to Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Investors (B), L.P.	.DE	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Management GP, LLC			Apollo to Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Investors (D), L.P.	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			Apollo to Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(RN – Offshore), L.P.	.CYM	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			Apollo to Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Management, L.P.	.DE	NIA	Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			Apollo to Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Advisors, L.P.	.CYM	NIA	Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade			APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Advisors GP, LLC	.CYM	NIA	Apollo to HV Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to HV Management, L.P.	.DE	NIA	Apollo to HV Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to HV Advisors, L.P.	.CYM	NIA	Apollo to HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to HV Management GP, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA HV Investor, L.P.	.DE	NIA	Apollo to HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1631791				AP HV Holdings, L.P. AP Revolver Fund II Holdings, L.P.	DE .CYM	NIA NIA	Apollo HV Advisors, L.P. Apollo Revolver Advisors II, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			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	N0	
			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	N0	
			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	N0	
			87-332157				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	N0	
			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	N0	
							AI OF 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	N0	
							AI OF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra Holdings (STE), LLC – Series 1	DE	NIA	AI OF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra Holdings (STE), LLC	DE	NIA	AI OF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF 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	N0	
							AI OF 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	N0	
							AI OF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AI OF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra (DC), LLC	DE	NIA	AI OF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3495667				AI OF II Electra Co-Invest B, L.P.	DE	NIA	AI OF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3495283				AI OF II Electra Co-Invest A, L.P.	DE	NIA	AI OF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Casa Holdings S a r l	LUX	NIA	AHMF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eliant Inventory Logistics H&G Limited	HKG	NIA	Eliant Inventory Logistics LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHMF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3276202				AI OF II Vanir Holdings, L.P. – Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3275846				AI OF II Vanir Holdings, L.P. – Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2551571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-M Direct Lending GP (Lux) S a r l	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP Extreme Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Extreme Advisors, L.P.	.CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-163472				AP Apollo Extreme Management GP, LLC	.CYM	NIA	AP Apollo Capital Management, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HV Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-162373				Apollo Impact Mission HedgeCo, LLC	.CYM	NIA	Apollo Impact Mission Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-162749				AP Gullinan Co-Invest GP, LLC	.CYM	NIA	Apollo AMP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-162749				AP Gullinan 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	N0	
							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	N0	
							Clerius VII S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							Clerius IX S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Clerius X S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							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	N0	
							Clerius II S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Clerius II S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Clerius V S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Clerius I S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							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	N0	
							Clerius VII S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Clerius VII S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Revolver Management II (ATH) GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Advisors II (ATH), L.P.	.CYM	N/A	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Management II (ATH), L.P.	.DE	N/A	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Fund II (ATH), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II (Connect Warrant AIV), L.P.	.DE	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II HedgeCo, LLC	.CYM	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Core Infrastructure Advisors, L.P.	.CYM	N/A	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo CIF CEPP Intermediate, LLC	.DE	N/A	Apollo CIF CEPP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3537188				Apollo StarMoon CEPP Co-Invest (Overseas), L.P.	.DE	N/A	Apollo CIF CEPP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo CIF CEPP Holdings, LLC	.DE	N/A	Apollo Core Infrastructure Advisors, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo CIF CEPP (DC), LLC	.DE	N/A	Apollo CIF CEPP (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo CIF SIP Intermediate, LLC	.DE	N/A	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo CIF SIP (DC), LLC	.DE	N/A	Apollo CIF SIP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Core Infrastructure Advisors GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo CIF SIP Holdings, LLC	.DE	N/A	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA WH HoldCo GP, LLC	.DE	N/A	Apollo CIF SIP (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2211404				AA WH HoldCo, L.P.	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Gemini, LLC	.DE	N/A	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3022061				Apollo USREF III Freezer (DC) LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Freezer (DC) LLC	.DE	N/A	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Freezer (DC) LLC	.DE	N/A	Apollo U.S. Real Estate Partners III (IE), L.P.	Ownership	68.450	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Freezer Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3022267				AA WH 1 LP	.DE	N/A	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA WH 1 GP LLC	.DE	N/A	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							MN AGP Mezz Borrower III, LLC	.DE	N/A	MN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1627734				AP Cullinan Co-Invest, L.P.	.CYM	N/A	AP Cullinan Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Otter Advisors GP, LLC	.DE	N/A	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Otter Advisors, L.P.	.CYM	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP-AA Otter Holdings, L.P.	.DE	N/A	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4367611				AP Calliope (GP), LLC	.DE	N/A	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Calliope GP, L.P.	.CYM	N/A	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Calliope Fund, L.P.	.CYM	N/A	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Calliope Co-Investors (D), L.P.	.DE	N/A	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Calliope Management, LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Otter Investor Holdings, L.P.	.CYM	N/A	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Otter Investor, L.P.	.DE	N/A	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Otter Management GP, LLC	.DE	N/A	Apollo Otter Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Otter Management, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors GP V, LLC	.CYM	N/A	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management V, L.P.	.DE	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management V GP, LLC	.DE	N/A	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management V GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors V, L.P.	.CYM	N/A	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1643247				Apollo Accord Fund V Intermediate A (FO), Ltd.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4114574				Apollo Accord Fund V Intermediate B (DO), L.P.	.DE	N/A	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643376				Apollo Accord Fund V, L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643825				Apollo Accord V Aggregator A, L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643857				Apollo Accord V Aggregator B, L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord V Aggregator C, L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors V (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors V (B), L.P.	.DE	N/A	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors V (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1644232				Apollo Accord Fund V (Lux) GP, S a r l	.LUX	N/A	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Fund V (Lux), SCSp	.LUX	N/A	Apollo Accord Fund V (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-16 (Accord+ - IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-16 (Accord+ - IACTMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-16 (Accord+ - IAFAMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-16 (Accord+ - IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-16 (Accord+ - IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-17 (EPF IV - IAFAMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-17 (EPF IV - IACTMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-17 (EPF IV - IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-17 (EPF IV - IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-17 (EPF IV - IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-17 (EPF IV-AAA), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-17 (EPF IV - IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	.CYM	N/A	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	.CYM	N/A	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Connect Co-Invest Holdings, L.P.	.DE	N/A	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Safety Aggregator GP, LLC	.DE	N/A	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia London Holding Limited	.CYM	N/A	Apollo Asia Real Estate Fund II (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia London Holding Limited	.CYM	N/A	Apollo Asia Real Estate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia London Holding Limited	.CYM	N/A	Apollo Asia Real Estate Intermediate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Dream Co-Invest GP, LLC	.CYM	N/A	Apollo to EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Dream Co-Invest, L.P.	.CYM	N/A	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Dream Holdings, L.P.	.CYM	N/A	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							JCP Investments 2021-A1 LLC	.DE	NIA	Apollo Credit Secondarys Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AOP Finance Partners (Overseas), L.P.	.CYM	NIA	Apollo Origination Advisors, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo AVG Management, L.P.	.DE	NIA	AP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							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.	.ND	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	
							Apollo Excelsior Co-Invest, L.P.	.DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	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 (OLO) 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	
							WNN Opp IV Owner VI, LLC	.DE	NIA	WNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							WNN Opp IV Owner V, LLC	.DE	NIA	WNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Ficalreta 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.		NIA	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo Alister 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	II (TE 882), 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 European Holdings Limited	.GBR	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AIOF II Pomodoro Co-Invest GP, LLC	.DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AIOF II Pomodoro Co-Invest, L.P.	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo 100 West Putnam Management, LLC	.DE	NIA		Ownership		AGM; M. Rowan; J. Harris; L. Black	No	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo 100 West Putnam Advisors GP, LLC	.C/M	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	.DE	N/A	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							100 West Putnam Member LLC	.DE	N/A	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	.C/M	N/A	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Visionbridge Life Sciences Management, L.P.	.DE	N/A	Visionbridge Life Sciences Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Visionbridge Life Sciences Management GP, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							100 West Putnam Acquisition LLC	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (A), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1075801				Grouse Funding LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Clydesdale Holdings, L.P.	.DE	N/A	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Clydesdale Holdings GP, LLC	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest, L.P.	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest GP, L.P.	.DE	N/A	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest Ultimate GP, LLC	.DE	N/A	Apollo TAMF Co-Invest Ultimate GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Funding Holdco GP, LLC	.C/M	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Management Funding, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Co-Invest, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Holdings GP, LLC	.DE	N/A	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Holdings, L.P.	.DE	N/A	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Management, L.P.	.DE	N/A	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Def ned Return Management GP, LLC	.DE	N/A	Apollo Defined Return Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Def ned Return Fund, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1135632				Apollo Def ned Return Co-Investors (D), L.P.	.DE	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1102673				Apollo Def ned Return Aggregator C, L.P.	.DE	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1655763				Apollo Def ned Return Aggregator B, L.P.	.C/M	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1654957				Apollo Def ned Return Aggregator A, L.P.	.C/M	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Def ned Return Advisors, L.P.	.C/M	N/A	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Def ned Return Advisors GP, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Markets Partnership (Offshore), L.P.	.C/M	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1651315				Apollo Capital Markets Management, L.P.	.DE	N/A	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Capital Markets Management, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA FIVE SISNA	.GRC	N/A	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA FOUR SISNA	.GRC	N/A	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA THREE SISNA	.GRC	N/A	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA TWO SISNA	.GRC	N/A	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ARTIS Holdings LLC	.DE	N/A	ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Tiger Co-Invest II, L.P.	.DE	N/A	AP Corp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0754918				NNN Op IV Owner IV, LLC	.DE	N/A	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	NNN Op Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							MM Opp IV Owner III, LLC Apollo Aligned Alternatives Management GP, LLC	.DE	NIA	MM Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Management, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Management, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives L.P.	.CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Advisors, L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (FC), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (C), L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Advisors GP, LLC	.CYM	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							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	N0	
							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	N0	
			88-065387				Apollo USREF III Cardinal Holdings L.P.	.DE	NIA	Apollo AMP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4721449				AP Spartan Energy Holdings III (PEM), LLC	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4721118				AP IX Carbon (GP/TE/BS2 DC) II, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Carbon Holdings II, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Poseidon GP (Lux) SHL	.LUX	NIA	AP IX Euro Intermediate (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0751587				ACMP Holdings, LLC	.DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions III Pte. Ltd.	.SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
							JCP Investments 2021-AT Holdings Ltd.	.CYM	NIA	Apollo Credit Secondarys Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Offshore (AIFIX), L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							A-A SPN-19 (AIFIX – IAPCID), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX – IAPCID), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX – IAPCID), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Onshore (AIFIX), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX – IACTUD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX – IAPAMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX – IAPAMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX – IAPAMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX – IAPAMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1648231				AP Aquila Holdings Ltd.	.GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6 240	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1648231				AP Aquila Holdings Ltd.	.GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9 020	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1648231				AP Aquila Holdings Ltd.	.GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16 550	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1648231				AP Aquila Holdings Ltd.	.GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25 280	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1648231				AP Aquila Holdings Ltd.	.GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42 920	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1648231				JCP Investments 2021-A1 Funding LLC	.DE	NIA	JCP Investments 2021-A1 LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Castle Holdings SCSp	.LUX	NIA	Apollo Advisors IX (GB), S a r l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Miller Hones Group (Finco) PLC	.GBR	NIA	Castle UK Midco 2 Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Advisors, L.P.	.DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Ultimate GP, LLC	.DE	NIA	APH Holdings (OC), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Management, L.P.	.DE	NIA	Apollo Excelsior Management GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4646548				Apollo Excelsior, L.P.	.DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Green Coinvest Limited	.DE	NIA	Apollo Asia Real Estate Green Coinvest Fund, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners X, L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646486				Apollo Overseas Partners (1) X, L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646634				Apollo Co-Investors X (C), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646753				ANP II (Bel Conduit TE), L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4776255				ANP II (Belvedere Conduit TE DC), LLC	.DE	NIA	ANP Advisors II (APD DC), L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4797723				Apollo Asia Real Estate II Cayman II Limited	.DE	NIA	ANP II (Bel Conduit TE), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AM-EDL (Lux) Investmet S a r l.	.CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo M-EDL Management, L.P.	.LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4402510				AP IX Carbon Holdings, L.P.	.DE	NIA	ASCP Capital Management, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			87-4402633				AP IX Carbon (CP/TE/892 DC), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4402741				AP IX Carbon (CP/TE/892 AIV), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate II Cayman I Limited	.CYM	NIA	Apollo Advisors IX, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGPE DCP Palm Springs Member LLC	.DE	NIA	Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0826119				Apollo CIF CEFF (DC) 20, LLC	.DE	NIA	AGPE DCP Palm Springs REIT LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0825954				Apollo CIF CEFF (DC) 17, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0758162				Apollo CIF CEFF (DC) 18, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0781721				Apollo CIF CEFF (DC) 19, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0757912				Apollo CIF CEFF (DC) 12, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0781602				Apollo CIF CEFF (DC) 16, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0825803				Apollo CIF CEFF (DC) 11, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0781508				Apollo CIF CEFF (DC) 13, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0758064				Apollo CIF CEFF (DC) 15, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0780555				Apollo CIF CEFF (DC) 14, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0781275				Apollo CIF CEFF (DC) 10, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0733723				Apollo CIF CEFF (DC) 6, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0781107				Apollo CIF CEFF (DC) 8, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0825596				Apollo CIF CEFF (DC) 9, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0757673				Apollo CIF CEFF (DC) 7, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1490429				Griffin Capital Securities, LLC	.DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0708724				Apollo CIF CEFF (DC) 4, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo ACS Holdings, L.P.	DE	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Markets Partnership, L.P.	DE	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACS GP, LLC	DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA ONE SIGA	ORC	N/A	KTISTOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Fund Adviser, LLC	DE	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Credit Adviser, LLC	DE	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR IG Corporate Bond Lux S a r l	LUX	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP0 Sova Holdings GP, LLC	DE	N/A	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP0 Sova Holdings, L.P.	CYM	N/A	AP0 Sova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Offshore (AAA), L.P.	CYM	N/A	Apollo to Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP III DEE IV (Intermediate), LLC	DE	N/A	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP III DEE IV (DC), LLC	DE	N/A	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	N/A	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	N/A	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3029311				ANRP III Sunna Holdings, L.P.	DE	N/A	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3025555				ANRP III Sunna Holdings, L.P.	DE	N/A	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP III Sunna (P-USTE DC), LLC	DE	N/A	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP III Sunna (DC), LLC	DE	N/A	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	N/A	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE 30 Dan LLC	DE	N/A	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2953639				Apollo Administrative Agency LLC	DE	N/A	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	CYM	N/A	ANRF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	CYM	N/A	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	CYM	N/A	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	CYM	N/A	ANRP III (AIV-H), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	CYM	N/A	ANRP III (P2 AIV-H), L.P.	Ownership	7.780	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	CYM	N/A	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Co-Invest Holdings, L.P.	CYM	N/A	AP Neptune Co-Invest GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Co-Invest GP, LLC	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRF II (Cayman Holdings) II, L.P.	CYM	N/A	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	N/A	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	N/A	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Sunna Holdings, L.P.	DE	N/A	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Sunna Holdings GP, LLC	DE	N/A	AIOF II Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Sunna Holdings, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AIOF II Suma (DC), LLC	.DE	NIA	AIOF II Suma Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Suma Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Suma AIV (STE), L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Suma AIV (MF), L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III MTR Holdings Advisors II, L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			88-2830177				ANRP II (TW II Conduit TE), L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Woolly Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AIOF II Woolly Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Woolly AIV, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Woolly (FC Overseas), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Woolly (FC Lux), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Woolly (FC 892), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Cayman Holdings, LLC	.CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r .l.	.LUX	NIA	(Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r .l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	(Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r .l.	.LUX	NIA	(Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius GP S a r .l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control If Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Lycius GBP S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius GBP S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius GBP S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVIIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVIIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias GBP S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias GBP S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias GBP S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias GBP S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2646077				Apollo MTR Coinvest Feeder (TE 832), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS OMB, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AFT Alpine SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Fund Lux Holdings S a r .l .	.LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord V Lux Holdings S a r .l .	.LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF Alpine SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADCF Alpine SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 Defined Return Fund Lux Holdings S a r. l.	.LUX	N/A	Apollo Defined Return Aggregator A, L.P. . Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2371767				AAA Holdings (DC-2), Inc.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2371575				AAA Holdings (DC-1), Inc.	.DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1672064				Apollo Gretel Investor, L.P.	.CYM	N/A	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1672793				Apollo Gretel Advisors, L.P.	.CYM	N/A	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Gretel Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Gretel Management GP, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2500044				Apollo Gretel Management, L.P.	.DE	N/A	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	.CYM	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	.DE	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP CA V, LLC	.CYM	N/A	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP CA IV, LLC	.DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Mantle SPV LLC	.DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Zero SPV, LLC	.DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Alpine SPV, LLC	.DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (FC-2), L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (C-2), L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (A-3), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (A-2), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2037779					AP Polygon Holdings (B), L.P.	.DE	N/A	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Riverwalk Hotel Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2120781					Apollo USREF III Riverwalk Hotel Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2123554						.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Riverwalk Hotel (DC) LLC	.DE	N/A	Elivorth, James	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Pirin Sense EOOD	.BGR	N/A	Leto Properties EAD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2113680					Apollo USREF III 30 Dan Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2113422					Apollo USREF III 30 Dan Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III 30 Dan (FC), L.P.	.CYM	N/A	Apollo USREF III 30 Dan Aggregator, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III 30 Dan (DC) LLC	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III MTR (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III MTR (DC) LLC	.DE	N/A	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			88-2124553				Apollo USREF III MTR Aggregator , L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIIII S a r .l.	.LUX.....	N/A.....	(Master Euro B1) , L.P.	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIIII S a r .l.	.LUX.....	N/A.....	(Master Dollar B) , L.P.	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIIII S a r .l.	.LUX.....	N/A.....	(Lux Master Euro B2) , SCSp	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIIII S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Dollar A) , L.P.	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius GBP S a r .l.	.LUX.....	N/A.....	(Master Dollar B) , L.P.	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius GBP S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius GBP S a r .l.	.LUX.....	N/A.....	(Master Euro B1) , L.P.	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius GBP S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Dollar A) , L.P.	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XX S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Dollar A) , L.P.	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XX S a r .l.	.LUX.....	N/A.....	(Master Euro B1) , L.P.	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XX S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XX S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Master Dollar B) , L.P.	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVIIII S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Master Euro B1) , L.P.	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVIIII S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Dollar A) , L.P.	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVIIII S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVIIII S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Master Dollar B) , L.P.	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVII S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Master Dollar B) , L.P.	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVII S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Master Euro B1) , L.P.	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVII S a r .l.	.LUX.....	N/A.....	(Lux Master Euro B2) , SCSp	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVII S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Dollar A) , L.P.	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVI S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVI S a r .l.	.LUX.....	N/A.....	(Master Euro B1) , L.P.	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVI S a r .l.	.LUX.....	N/A.....	(Dollar A) , L.P.	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XVI S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Master Dollar B) , L.P.	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XV S a r .l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Dollar A) , L.P.	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Clerus XV S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIX S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIV S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIV S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIV S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIV S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus USD S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus USD S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus USD S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus USD S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
						ADS WVI SPV	ADS Jewel SPV LLC	.CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						Apollo Digital Origin Aggregator A HedgeCo, LLC	Apollo Digital Origin Aggregator A HedgeCo, LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						Apollo Navigator Aviation Fund I HedgeCo, LLC	Apollo Navigator Aviation Fund I HedgeCo, LLC	.CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2179521			ANPP III Holdings, L.P.	ANPP III Holdings, L.P.	.CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2179521			ANPP III Holdings, L.P.	ANPP III Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2150403			AP IX Carbon Co-Invest, L.P.	AP IX Carbon Co-Invest, L.P.	.DE	NIA	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						AP IX Carbon Co-Invest GP, LLC	AP IX Carbon Co-Invest GP, LLC	.DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						AP IX Carbon Co-Invest (AIV II DC), L.P.	AP IX Carbon Co-Invest (AIV II DC), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						AP IX Carbon Co-Invest (AIV II DC), L.P.	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	N0	
						AP IX Carbon Co-Invest (AIV I DC), L.P.	AP IX Carbon Co-Invest (AIV I DC), L.P.	.DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						ML Funding LLC	ML Funding LLC	.DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						LL Funding LLC	LL Funding LLC	.DE	NIA	Apollo Multirie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						CSIR Loan Funding LLC	CSIR Loan Funding LLC	.DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
						CL Funding LLC	CL Funding LLC	.DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord V (ST) LLC	.DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USBEF III Venus Holdings L.P.	.DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-171766					.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			88-1716271				Apollo USREF III Venus Aggregator, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Venus (FC), L.P.	CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Venus (DC) LLC	DE	N/A	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Polygon Aggregator, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1703263				Apollo USREF III Polygon (OC) (B) LLC	DE	N/A	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1703709				AP Credit Solutions Holdings VI Pte. Ltd.	SGP	N/A	Apollo Asia Real Estate Store Cornvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions VI Pte. Ltd.	SGP	N/A	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners, L.P.	DE	N/A	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners Intermediate B (DC), L.P.	DE	N/A	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners Intermediate A (FC), Ltd.	CYM	N/A	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Offshore Partners, L.P.	CYM	N/A	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Management, L.P.	DE	N/A	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Management GP, LLC	DE	N/A	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Co-Investors (D), L.P.	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Co-Investors (B), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Co-Investors (A), L.P.	DE	N/A	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator C, L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator B, L.P.	DE	N/A	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator A, L.P.	CYM	N/A	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Advisors, L.P.	CYM	N/A	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Advisors GP, LLC	CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Loan Funding B LLC	DE	N/A	Apollo to Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1868944				AAA Aviation GP, LLC	DE	N/A	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APQ Nova Holdings, L.P.	DE	N/A	APQ Nova Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir Holdings (SIE), Series LLC - Series 3	DE	N/A	AIOF II Vanir AIV (SIE), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir Holdings (SIE), Series LLC - Series 2	DE	N/A	AIOF II Vanir AIV (SIE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2646410				AA Otter AssetCo Investor, L.P.	DE	N/A	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Commercial Lending (Italy) - AOCE Sub-Fund	ITA	N/A	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir Holdings (SIE), Series LLC - Series 1	DE	N/A	AIOF II Vanir AIV (SIE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							GIACF Alternative Holdings, LLC	CYM	N/A	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ORDTX SPV I, LLC	DE	N/A	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control If Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Capital Credit Adviser Holdings, LLC	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Siders Management, L.P.	.DE	NIA	Siders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Siders Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Siders Advisers, L.P.	.CYM	NIA	Siders Advisers GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Siders Advisers GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Loan Funding A LLC	.DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AHVF II (TE AIV), L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II (DC) I, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2027692				AHVF II (AIV II), L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APQ Snova Holdings, L.P.	.CYM	NIA	APQ Snova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Offshore (AAA), L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisers, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (A-I), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALRe (AAA) Holdings, L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisers, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Diversified Opportunities Management, L.P.	.DE	NIA	Apollo Diversified Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Diversified Opportunities Management GP, LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Diversified Opportunities Advisors, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Diversified Opportunities Advisors GP, LLC	.DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Diversified Opportunities Advisors GP, L.P.	.DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AOG Holdings III, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AOG Holdings II, LLC	.DE	NIA	APQ Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AOG Holdings I, LLC	.DE	NIA	APQ Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Master (ST) LLC	.DE	NIA	APQ Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Master (ST) LLC	.DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners, L.P.	.DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners Capital Management, LLC	.DE	NIA	Apollo Climate Partners Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners Advisors (D), L.P.	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners Advisors, L.P.	.DE	NIA	Apollo Climate Partners Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners (DE 892), L.P.	.DE	NIA	Apollo Climate Partners Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cadma Management, L.P.	.DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cadma Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cadma Holdings, L.P.	.DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cadma Advisors, L.P.	.DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cadma Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Fund (Overseas), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Secondaries Aggregator III, L.P.	.DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Secondaries Aggregator II, L.P.	.DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Secondaries Aggregator I, L.P.	.DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							AA Otter AssetCo Investor Holdings L.P.	.C/M.....	NIA.....	Apollo Otter Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP Aima Intermediate Holdings SCSp.....	.LUX.....	NIA.....	r.l.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			92-0510225				ANRP II (TIV II Intermediate DC Sub-Z), LLC ..	.DE.....	NIA.....	ANRP II (TIV II Intermediate DC Z), LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			88-4124587				ANRP II (TIV II Intermediate DC Sub-A), LLC ..	.DE.....	NIA.....	ANRP II (TIV II Intermediate DC Z), LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AOP Funding Sapphire, LLC.....	.DE.....	NIA.....	AOP LoanCo, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							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.....	N0.....	.....
							Apollo Infrastructure Opportunities Fund III (TE 692), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							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.....	N0.....	.....
							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.....	N0.....	.....
							AIOP II Woolly Co-Invest Parallel Fund, L.P.	.DE.....	NIA.....	AIOP II Woolly Co-Invest GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP EPF IV One Co-Invest, L.P.	.C/M.....	NIA.....	AP EPF IV One Co-Invest GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP EPF IV One Co-Invest GP, LLC.....	.C/M.....	NIA.....	Apollo Principal Holdings VIII, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			99-1684030				Apollo S3 Management, L.P.	.DE.....	NIA.....	Siders Management GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			88-4045746				Apollo S3 Holdings, L.P.	.C/M.....	NIA.....	Apollo S3 Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			88-3675005				Apollo S3 Equity Management, L.P.	.DE.....	NIA.....	Siders Management GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			99-1686745				Apollo S3 Equity Holdings, L.P.	.DE.....	NIA.....	Apollo S3 Equity Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			99-1686745				Apollo S3 Equity Advisors, L.P.	.C/M.....	NIA.....	Siders Advisors GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			99-1689021				Apollo S3 Advisors, L.P.	.C/M.....	NIA.....	Siders Advisors GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Climate Overseas Partners (Lux) GP, S.a.r.l.....	.LUX.....	NIA.....	Apollo Climate Partners Advisors, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AOP X (692 FG), L.P.	.C/M.....	NIA.....	Apollo Advisors X (EH), L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Infrastructure Opportunities Advisors III, L.P.	.C/M.....	NIA.....	Apollo Infrastructure Opportunities Advisors III GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Infrastructure Opportunities Advisors III GP, LLC.....	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Eos Aviation 6383, LLC.....	.DE.....	NIA.....	Eos Aviation Holdings (US), LLC.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l.....	.LUX.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			99-1684757				Apollo Investment Fund X Hedge, LLC.....	.C/M.....	NIA.....	Apollo Management X, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	.DE.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP HK Holdings X GP, Limited.....	.HKG.....	NIA.....	Apollo Overseas Partners (Lux AIV) X, SCSp.....	Ownership.....	20.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP HK Holdings X GP, Limited.....	.HKG.....	NIA.....	Apollo Overseas Partners (AIV) X, L.P.	Ownership.....	20.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP HK Holdings X GP, Limited.....	.HKG.....	NIA.....	Apollo Overseas Partners (692 AIV) X, L.P.	Ownership.....	20.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP HK Holdings X GP, Limited.....	.HKG.....	NIA.....	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership.....	20.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP HK Holdings X GP, Limited.....	.HKG.....	NIA.....	Apollo Investment Fund (AIV) X, L.P.	Ownership.....	20.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AIOP II Helm Intermediate Holdings, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP Beta 12, L.P.	.DE.....	NIA.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP Beta 11, L.P.	.DE.....	NIA.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP Spring Holdings, L.P.	.DE.....	NIA.....	Apollo S3 Equity Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP WHS, L.P.	.DE.....	NIA.....	ACS GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Orchard Park, L.P.	.DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Lending Investor, L.P.	.DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-3783680				AA Lending Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Teton Holdings, L.P.	.DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Teton Holdings GP, LLC	.DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-3783348				AP IX Teton AIV, L.P.	.DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							AIOF II Helm Debt Aggregator, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							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	N0	.....
							Apollo ADIP Capital Management II, LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo/Athene Dedicated Investment Program II, L.P.	.CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1688059				AOP Lux X (AIV II FC), SCSp	.LUX	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							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	N0	.....
							ARIS Mortgage Lending, LLC	.DE	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Overseas Partners (Delaware AIV) X, L.P.	.CYM	NIA	ARIS Operating Partnership L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1690195				Apollo Investment Fund (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1690152				Apollo Overseas Partners (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1690355				Apollo Overseas Partners (882 AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1689799				AP X (International FC), L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1690415				Apollo Advisors X (EH-GP), LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors X (EH), L.P.	.CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Management Advisors Switzerland Sarl	.CHE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1685308				Apollo QL Co-Invest, L.P.	.CYM	NIA	Apollo QL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo QL Co-Invest GP, L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							WFC IP SPV, LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
							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	N0	.....
							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	N0	.....
							AOP X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control Is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			88-3347124				AP0 GP Aggregator Vehicle, L.P. A-A Diversified Opportunities Fund (V), L.P.	.DE	NIA	Apollo Principal Holdings VII, L.P. Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A Tulug ITG SL	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IFIC Holdings, LP	.ES	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IFIC GP, LLC	.CYM	NIA	IFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hensel Manager, LLC	.CYM	NIA	Midcap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Co-Invest Feeder (IE OFFF AIV), L.P.	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
								.DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Co-Invest (DC I), LLC	.DE	NIA	QPF (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AIOF II Njord Co-Invest (FC), L.P.	.CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus (DC I), LLC	.DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nine Elms 2 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nine Elms 2 S.a.r.l.	.LUX	NIA	(Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nine Elms 2 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nine Elms 2 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MTR Coinvest Aggregator, L.P.	.DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2597031				ALJ NL - Italy Cre Debt Sub-Fund	.ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALJ - Italy Cre Debt Sub-Fund	.ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Intermediate Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Holdings, Series L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC-TRF S.a.r.l.	.LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nürnberg, Karl Linienstraße Beteiligung A S.a.r.l.	.LUX	NIA	Clerius V S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KfF Kaiser-Joseph Straße 165 Beteiligung S.a.r.l.	.LUX	NIA	Clerius V S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.LUX	NIA	Clerius V S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VLS Management LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1705353				VLS Holdings Advisors, L.P.	.CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VLS Holdings Advisors GP, LLC	.CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1320647				AA Visionbridge Holdings, L.P.	.CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1705690				AP EPF IV (EGV) Holdings II, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV Intermediate Holdings (EGV DC), LLC	.CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AHVF II (DC) II, L.P. AHVF II Showtime Holdings L.P.	.C/M..... .C/M.....	N/A..... N/A.....	Apollo Hybrid Value Advisors II, L.P. Apollo Hybrid Value Advisors II, L.P.	Management..... Management.....	0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							AP Credit Solutions Holdings VII Pte. Ltd. AIF Mantle SPV LLC AFT Mantle SPV LLC ADS Mantle SPV LLC ADCF Mantle SPV LLC	.C/M..... .C/M..... .C/M..... .C/M..... .C/M.....	N/A..... N/A..... N/A..... N/A..... N/A.....	Apollo Tactical Income Fund Inc. Apollo Senior Floating Rate Fund Inc. Apollo Debt Solutions BDC Apollo Diversified Credit Fund	Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	100.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0..... N0.....	
							Apollo Total Return Fund IG IDF Advisors, LP Apollo Total Return Fund IDF Advisors, LP Apollo Real Estate Income IDF Advisors, LP Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	.C/M..... .C/M..... .C/M..... .C/M.....	N/A..... N/A..... N/A..... N/A.....	Apollo IDF Advisors GP LLC Apollo IDF Advisors GP LLC Apollo IDF Advisors GP LLC Apollo IDF Advisors GP LLC	Management..... Management..... Management..... Management.....	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0.....	
							Apollo IDF Advisors GP LLC Apollo Debt Solutions IDF Advisors, LP Apollo Credit Strategies IDF Advisors, LP Apollo Aligned Alternatives IDF Advisors, LP	.C/M..... .C/M..... .C/M..... .C/M.....	N/A..... N/A..... N/A..... N/A.....	Apollo IDF Advisors GP LLC Apollo Principal Holdings VI, L.P. Apollo IDF Advisors GP LLC Apollo IDF Advisors GP LLC	Management..... Ownership..... Management..... Management.....	0.000 100.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0.....	
			88-4340602 88-4340602			IDL Repack SPV LLC AP Rand Holdings, LLC AP Rand Holdings, LLC	.C/M..... .C/M..... .C/M.....	N/A..... N/A..... N/A.....	N/A..... N/A..... N/A.....	IDL Holdings, LLC AP X (Rand Stock AIV), LLC AHVF II (Rand Stock AIV) LLC	Ownership..... Ownership..... Ownership.....	0.000 100.000 87.800 12.200	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0.....	
							AP Credit Solutions Holdings IV Pte. Ltd. AP Inception Debt Co-Invest II, L.P. Peak Chevalier Debt Holdings S.a r.l. AP VHS Funding, L.P. AP VHS (FC), L.P. AP VHS Feeder, L.P. AP VHS Sub (DC), LLC AHVF II Rand Larrant Co-Invest L.P. Apollo Infrastructure Opportunities Fund III (Lux), SCSp	.C/M..... .C/M..... .C/M..... .C/M..... .C/M..... .C/M..... .C/M..... .C/M..... .C/M.....	N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A.....	Apollo Asia RE II Singapore Holdings Pte. Ltd. AP Inception Co-Invest GP, LLC Peak Chevalier Holdings, L.P. ACS GP, LLC ACS GP, LLC ACS GP, LLC AP VHS, L.P. AHVF II Rand GP, LLC Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Ownership..... Management..... Ownership..... Management..... Management..... Management..... Ownership..... Management..... Management.....	100.000 0.000 100.000 0.000 0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0.....	
			98-1702136 98-1701859 92-1303729			AP EPF IV (EGY) Intermediate Holdings, L.P. AP EPF IV (EGY) Holdings, L.P. AP Climate YieldCo, L.P. AP Climate YieldCo GP, LLC	.C/M..... .C/M..... .C/M..... .C/M.....	N/A..... N/A..... N/A..... N/A.....	N/A..... N/A..... N/A..... N/A.....	Apollo Total Return Fund IG IDF Advisors, LP Apollo Total Return Fund IDF Advisors, LP Apollo Real Estate Income IDF Advisors, LP Apollo Opportunistic Multi-Asset Credit LP	Management..... Management..... Management..... Ownership.....	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0.....	
			88-4256563 92-0928925 88-4256733				Apollo Total Return Fund IG IDF, LP Apollo Total Return Fund IDF, LP Apollo Real Estate Income IDF, LP Apollo Opportunistic Multi-Asset Credit LP	.C/M..... .C/M..... .C/M..... .C/M.....	N/A..... N/A..... N/A..... N/A.....	Apollo Total Return Fund IDF Advisors, LP Apollo Real Estate Income IDF Advisors, LP Apollo Opportunistic Multi-Asset Credit LP IDF Advisors, LP	Management..... Management..... Management..... IDF Advisors, LP	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0.....	
			92-0929424 88-4256605 92-0929392				Apollo Debt Solutions IDF, LP Apollo Credit Strategies IDF, LP	.C/M..... .C/M.....	N/A..... N/A.....	Apollo Debt Solutions IDF Advisors, LP Apollo Credit Strategies IDF Advisors, LP	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
			88-4271555				Apollo Aligned Alternatives IDF, LP	.C/M.....	N/A.....	Apollo Aligned Alternatives IDF Advisors, LP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black L.P.	N0.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Aligned Alternatives (Lux) GP, S.a r. l.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV IV, L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV III, L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV II, L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV I, L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (FC-S), L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Real Assets, LLC	.CYM	N/A	ARIS Operating Partnership L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
			98-169898				AIF VIII (Ludlow Aspen TE FC II), L.P.	.CYM	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-169571				AIF VIII (Ludlow Aspen TE FC I), L.P.	.CYM	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners Management, L.P.	.CYM	N/A	Apollo Climate Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners Management GP, LLC	.CYM	N/A	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ALTRA GP S.a r.l.	.CYM	N/A	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hemingway Real Estate (Lux), GP S.a r. l.	.CYM	N/A	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Management, L.P.	.CYM	N/A	Apollo Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Management GP, LLC	.CYM	N/A	Apollo Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Fund, L.P.	.CYM	N/A	Apollo Capital Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Advisors, L.P.	.CYM	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (C), L.P.	.CYM	N/A	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (B), L.P.	.CYM	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (A), L.P.	.CYM	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Advisors GP, LLC	.CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cadma Capital Partners LLC	.CYM	N/A	AP Cadma Holdings, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management, L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management GP, LLC	.CYM	N/A	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Funding Sapphire Lux S.a r. l.	.CYM	N/A	AOP LoanCo Lux S.a r. l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Funding Jade Lux S.a r. l.	.CYM	N/A	AOP LoanCo Lux S.a r. l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ TRS (BS), Ltd.	.CYM	N/A	Apollo Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Notes (BS), Ltd.	.CYM	N/A	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.CYM	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.CYM	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.CYM	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.CYM	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV Notes (BS), Ltd.	.CYM	N/A	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Hyperion Aviation Holdings (US), LLC	.CVM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Hyperion Aviation Intermediate Holdings (US), LLC	.CVM	NIA	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Fund (Lux) GP, S a r. l.	.CVM	NIA	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI FS, LLC	.CVM	NIA	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II (Rand Warrant AIV), L.P.	.CVM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CVM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CVM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CVM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CVM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CVM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X (Rand Warrant AIV), L.P.	.CVM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Rand GP, LLC	.CVM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Rand GP, LLC	.CVM	NIA	(Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Rand GP, LLC	.CVM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Rand GP, LLC	.CVM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI BKLN, LLC	.CVM	NIA	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI BKLN Nminee, LLC	.CVM	NIA	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Holdings, Series L.P. - Series 1	.CVM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
88-4258648							AP HK Holdings X, LPF	.CVM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
98-1697028							AAA Aviation Capital, L.P.	.CVM	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I - 350M, LLC	.CVM	NIA	AGRE Debt Fund I, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Intermediate Holdings, LP	.CVM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Moray ITG, S.L.	.ESP	NIA	Linos XI S a r. l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-21 (SPESH), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Funding Jade, LLC	.DE	NIA	AOP Loanco, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
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	N0	
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	N0	
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	N0	
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	N0	
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	N0	
							Apollo Cadma Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
92-0736330							AP Cadma Holdings, L.P.	.DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cadma Advisors, L.P.	.DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
92-3287659							Poseidon Co-Invest SCSp	.LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Everest Debt (FC), L.P.	.CVM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AIM Everest Equity Aggregator, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Everest Equity (DC), LLC	.DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo Windsor Co-Invest GP, LLC	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Windsor Co-Invest, L.P.	.DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Partnership (Lux) II, SCSp	.LUX	NIA	r.i.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Aggregator, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		92-3133386								Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delos Investments V, SCSp	.LUX	NIA	Gamma Topco S.a r.i.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Gamma Intermediate S.a r.i.	.LUX	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cinbuild 2 EAD	.BGR	NIA	Leto Investment AD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Windsor Holdings GP, LLC	.DE	NIA	Apollo Management X, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Co-Invest (Debt AIV), L.P.	.DE	NIA	AI OF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	Apollo Infrastructure Opportunities	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Everest Co-Invest GP, LLC	.SGP	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATR Asia Credit VCC	.DE	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Sunrise Manager LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Sunrise LLC	.LUX	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A ECP Academia Holdco S.a r.i.	.DE	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior PE Ultimate GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior PE Advisors, L.P.	.DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Everest Holdings GP, LLC	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Everest Debt Holdings, L.P.	.DE	NIA	AP Everest Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MICAD Account (Cayman), LP	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1713530				A-A ECP Holdings SCSp	.LUX	NIA	ALTRA GP S.a r.i.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1980506				AP WD Holdings, L.P.	.DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1980604				AP WD Holdings GP, LLC	.DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
			92-2342657					.DE	NIA	ANPP II (Intermediate Holdings Partnership), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1598907				ANPP II (FMS Intermediate DC RWI), LLC	.DE	NIA	Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-20 (AIFX), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Intermediate (DC-I), LLC	.DE	NIA	Apollo Transition Capital Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Fund (Overseas), L.P.	.DE	NIA	L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Co-Investors (A), L.P.	.DE	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2982169				Cinbuild EAD	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK LEVING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	.BGR	NIA	Cinland EOOD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK HANGAR 1 LP	.JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Auxo Holdings Advisors, L.P.	.DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Auxo Holdings Advisors GP, LLC	.DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Auxo Holdings Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Artemis Holdings, LLC	.DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Auxo Holdings, L.P.	.DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Auxo Holdings, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							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	N0	
			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	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo EBY Management, LLC Atlas Securitized Products Advisors, L.P.	DE	NIA	Apollo Capital Management, L.P. Atlas Securitized Products GP, LLC Apollo Aligned Alternatives Advisors, L.P.	Ownership Management	100,000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AAA EBY Management GP, LLC AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2949291				AX I Depositor, LLC AX DQ San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P. NNN Opportunities Fund, L.P.	Ownership Ownership	100,000 100,000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – IAFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – AELMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – DEGDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – IABMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – IAFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – IAPMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – VIGMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH – IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-20 (AIFX), L.P. Apollo Infrastructure Opportunities III Feeder (DE-1), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC Apollo Infrastructure Opportunities Advisors III, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			92-1812229				Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1693917				Apollo HSF I Co-Invest, L.P. Atlas Securitized Products Funding 2, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC Atlas Securitized BKR 2, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized FundingCo GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 9-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 9-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							AAA Sub Fund 1-Z, L.P.	DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAA Sub Fund 1-Y, L.P.	DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas SP Partners, L.P.	DE	N/A	Atlas Securitized Products Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas Securitized Products, L.P.	DE	N/A	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas Securitized Products, L.P.	DE	N/A	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas Securitized Products Holdings, L.P.	DE	N/A	Atlas Securitized Products Holdings, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas Securitized Products Advisors GP, LLC	DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas Securitized Products Advisors GP, LLC	DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Athora (EGF) Holdings, L.P.	CYM	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK ALIFT WH 1 GP LLC	DE	N/A	Apollo PK Air Management (QLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK ALIFT GP LLC	DE	N/A	Apollo PK Air Management (QLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK ALIFT UK LIMITED	GBR	N/A	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	N/A	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACIP IRRS, LLC	DE	N/A	ACIP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK ALIFT WH 1 GP LLC	DE	N/A	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Hansel SPV, LLC	CYM	N/A	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco, L.P.	CYM	N/A	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Transition Capital Advisors, L.P.	CYM	N/A	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ATC Advisors GP, LLC	CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
PK ALIFT LP	DE	N/A	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....							
4734	Apollo Global Mgmt Grp	43460	75-2344200				Apollo Hercules Holdings, Inc.	DE	N/A	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hercules AIV, L.P.	CYM	N/A	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALM 2020, LTD.	CYM	N/A	Apollo Credit Management (QLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Orchard Park Advisors, L.P.	DE	N/A	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Acorn Limited	BMU	N/A	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							APJ Asset Protection Jersey Limited	JEY	IA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen (UK) Holdings Limited	GBR	N/A	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen (US) Holdings Limited	GBR	N/A	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Australia Service Company Pty Limited	AUS	N/A	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Capital Advisors Inc.	DE	N/A	Aspen US Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Capital Management Limited	BMU	N/A	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Cat Fund Limited	BMU	N/A	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen European Holdings Limited	GBR	N/A	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Insurance Holdings Limited	BMU	N/A	Highlands Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Insurance U.S. Services Inc.	DE	N/A	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Insurance UK Services Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aspen Insurance UK Limited	GBR	N/A	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....							
Aspen Re America, Inc.	DE	N/A	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....							
Aspen Risk Management Limited	GBR	N/A	Aspen (UK) Holdings Limited	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....							
Aspen Singapore Pte. Limited	SGP	N/A	Aspen Managing Agency Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....							
Aspen Specialty Insurance Company	NO	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....							
Aspen Specialty Insurance Management, Inc.	IA	N/A	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....							
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Managing Agency Limited	NO	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			03-0528326				Aspen U.S. Holdings, Inc.	IA	N/A	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
4734	Apollo Global Mgmt Grp	61693	83-048252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			27-103605				Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1449477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	.61.880	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	Aspen Capital Management Limited	Ownership	.37.820	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Peregrine Reinsurance Ltd	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Silverton Re Ltd.	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			87-3683692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1566758				A-A Offshore 2021-1 (Java), L.P.	OM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	N0	...
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AA Pencil Offshore Holdings, L.P.	OM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AAE RML, LLC	DE	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
4734	Apollo Global Mgmt Grp	61693	20-4756561				AAHE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			27-0378576				ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			44-0188050		59252		ARPH (Headquarters Building), LLC	IA	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Annuity & Life Assurance Company	DE	RE	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Annuity & Life Assurance Company of New York	DE		Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			13-2570714				Athene Annuity and Life Company	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			42-0175020				Athene Annuity and Life Company	IA	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1408540				Athene Annuity Re Ltd.	BMU	DP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Co-Invest Reinsurance Affiliate 1A	BMU	NIA	Athene Co-Invest Reinsurance Affiliate	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Ltd.	BMU	IA	Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Co-Invest Reinsurance Affiliate	BMU	NIA	Athene Co-Invest Reinsurance Affiliate 1A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Co-Invest Reinsurance Affiliate	BMU	NIA	Athene Co-Invest Reinsurance Affiliate 1A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
4734	Apollo Global Mgmt Grp	63932					International Ltd.	BMU	IA	Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-0630022		1856881		Athene Holding Ltd.	BMU	UIP	Apollo Global Management, Inc.	Ownership	.67.070	AGM; M. Rowan; J. Harris; L. Black	N0	4
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
								NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			13-1970218				Athene Life Insurance Company of New York	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-0628973				Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			04-3584290				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene London Assignment Corporation	GBR	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Athene North Employment Service Corporation	.CAN.....	N/A.....	Athene Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
			85-1692954				Athene Re Services, LLC	.NY.....	N/A.....	Athene USA Corporation	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
4794	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.....	N/A.....	Athene USA Corporation	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athene Securities, LLC	.IA.....	N/A.....	Athene USA Corporation	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
			42-1459424				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.....	N/A.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Deutschland GmbH	.DEU.....	N/A.....	Athora Deutschland Holding GmbH & Co. KG	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Deutschland Holding GmbH & Co. KG	.DEU.....	N/A.....	Athora Deutschland Veraltungs GmbH	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Deutschland Holding GmbH	.DEU.....	N/A.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Deutschland Service GmbH	.DEU.....	N/A.....	Athora Deutschland GmbH	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Deutschland Veraltungs GmbH	.DEU.....	N/A.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Europe Holding (Bermuda) Ltd.	.BMU.....	N/A.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Europe Holding Limited	.IRL.....	N/A.....	Athora Europe Holding (Bermuda) Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Europe Investments DAC	.IRL.....	N/A.....	Athora Ireland plc	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora HD Investors, L.P.	.CYM.....	N/A.....	Athora Lux Invest S.C.Sp	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Holding Ltd.	.BMU.....	N/A.....	Athene Holding Ltd.	Ownership.....	10,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora IP Holding Ltd.	.BMU.....	N/A.....	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 Lebensversicherung AG	.DEU.....	IA.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Life Re Ltd.	.BMU.....	IA.....	Athora Deutschland GmbH	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Lux Invest Management S.a.r.l.	.LUX.....	N/A.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Lux Invest S.C.Sp	.LUX.....	N/A.....	Athora Deutschland GmbH	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Lux Invest S.C.Sp	.LUX.....	N/A.....	Athora Ireland plc	Ownership.....	33,330.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Lux Invest S.C.Sp	.LUX.....	N/A.....	Athora Europe Investments DAC	Ownership.....	33,330.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Lux Invest S.C.Sp	.LUX.....	N/A.....	Athora Lebensversicherung AG	Ownership.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Lux Loan Administration S.a.r.l.	.LUX.....	N/A.....	Athora Lux Invest Management S.a.r.l.	Management.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora MEP Ltd.	.BMU.....	N/A.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Netherlands Holding Limited	.IRL.....	N/A.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Pensioenkasse 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.....	N/A.....	Athora Lebensversicherung AG	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora Real Estate (Lux) S.C.Sp	.LUX.....	N/A.....	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.....	N/A.....	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.....	N/A.....	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.....	N/A.....	Athora Europe Holding Limited	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora UK Services Ltd.	.GBR.....	N/A.....	Athora Holding Ltd.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							Athora US Invest (AH), LLC	.DE.....	N/A.....	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.....	N/A.....	Generali Belgium S.A./N.V.	Ownership.....	99,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							NN AGP Mezz Borrower II, LLC	.DE.....	N/A.....	NN AGP Opportunities Fund II, L.P.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							NN AGP Opp Owner I, LLC	.DE.....	N/A.....	NN AGP Mezz Borrower, LLC	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							NN AGP Opp II Owner I, LLC	.DE.....	N/A.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							NN AGP Opp II Owner V, LLC	.DE.....	N/A.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							NN AGP Opp II Owner VI, LLC	.DE.....	N/A.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							NN AGP Opp III Owner I, LLC	.DE.....	N/A.....	NN AGP Mezz Borrower III, LLC	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....
							NN AGP Opp III Owner II, LLC	.DE.....	N/A.....	NN AGP Mezz Borrower III, LLC	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	No.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
4734	Apollo Global Mgmt Grp	15306	86-1389441				WN AGP Opp III Omer III, LLC	.DE	N/A	WN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							WN AGP Opportunities Fund, L.P.	.DE	N/A	WN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							WN AGP Opportunities Fund II, L.P.	.DE	N/A	WN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							WN AGP Opportunities Fund III, L.P.	.DE	N/A	WN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							WN AGP Opportunities GP, LLC	.DE	N/A	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							P.L. Assigned Services, Inc.	.NY	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-2091695				Rosencrantz Depositor, LLC	.DE	N/A	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Structured Annuity Reinsurance Company	.IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	.BMU	N/A	Athene Co-Invest Reinsurance Affiliate	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	.BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							Athene Japan Employee Services K.K.	.JPN	N/A	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Offshore I, LLC	.CYM	N/A	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgmt Grp	24899					A-A Funding Holdco Offshore I, LLC	.CYM	N/A	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Onshore, LLC	.DE	N/A	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Onshore, LLC	.DE	N/A	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Offshore II, LLC	.CYM	N/A	Athene USA Corporation	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACCR Sandirian Berhad	.MYS	N/A	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACR Refakafu Holdings Ltd. UAE	.ARE	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AD Land Exeter Ltd.	.GBR	N/A	OWI Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGF Insurance Limited	.GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-7339907				AHUSCO Statutory Trust I	.DE	N/A	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2106587				AHUSCO Statutory Trust II	.DE	N/A	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2106741				AHUSCO Statutory Trust III	.DE	N/A	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0397878				Allea Group Holdings (Bermuda) Ltd	.BMU	N/A	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4036256				Allea Holdings US Company	.DE	N/A	FIN LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgmt Grp	24899	06-1022232				Allea North America Insurance Company	.NY	IA	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Services Switzerland AG	.CHE	N/A	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Asia Capital Reinsurance Group PTE. Ltd.	.SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Asia Capital Reinsurance Malaysia SSM BHD	.MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Acra Zurich Reinsurance Trust	.DE	N/A	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Alpha Ltd	.BMU	N/A	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Corporate Capital Limited (UK)	.GBR	N/A	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Echo Limited	.GBR	N/A	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Foxtrof Holdings Limited	.GBR	N/A	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina General Insurance Ltd.	.BMU	IA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	N/A	Apollo Rose II (A) L.P.	Ownership	28.810	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	N/A	Apollo Rose II (B) L.P.	Ownership	31.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	N/A	Apollo Rose II (C) L.P.	Ownership	4.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	N/A	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgmt Grp	24899					Catalina Holdings (Bermuda) Ltd.	.BMU	N/A	Apollo Rose II (E) L.P.	Ownership	4.990	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	N/A	Apollo Rose II (F) L.P.	Ownership	8.230	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	N/A	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings UK Limited	.GBR	N/A	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Insurance Ireland dac	.IRL	IA	Catalina Foxtrof Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina London Limited	.GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Catalina Oxenwood European Investments Ltd.	.BMU	NIA	Catalina General Insurance Ltd.	Ownership	41,880	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Oxenwood European Investments Ltd.	.BMU	NIA	Catalina Insurance Ireland dac	Ownership	16,330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Oxenwood European Investments Ltd.	.BMU	NIA	Lightning Top-Up Trust	Ownership	15,970	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Oxenwood Investments Ltd	.BMU	NIA	Catalina General Insurance Ltd.	Ownership	4,670	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Oxenwood Investments Ltd	.BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24,140	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Oxenwood Investments Ltd	.BMU	NIA	AGF Insurance Limited	Ownership	7,740	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Oxenwood Investments Ltd	.BMU	NIA	Catalina Aera Zurich Statutory Trust	Ownership	54,640	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Oxenwood Investments Ltd	.BMU	NIA	Lightning Top-Up Trust	Ownership	8,810	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Oxenwood Real Estate II Ltd	.BMU	NIA	Catalina General Insurance Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Permian Ltd.	.BMU	NIA	Catalina General Insurance Ltd.	Ownership	67,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Services Asia Pacific PTE Ltd.	.SAP	NIA	Catalina Insurance Ireland dac	Ownership	33,300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Services UK Limited	.GBR	NIA	Catalina Alpha Ltd	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina U.S. Insurance Services LLC	.DE	NIA	Catalina Holdings UK Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2344755				Catalina Worthing Insurance Limited	.GBR	IA	SPARTA Insurance Company	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3847772				FIN LLC	.DE	NIA	Catalina Holdings UK Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-0841823				Hone Construction Management, Inc	.CO	NIA	Allea Group Holdings (Bermuda) Ltd	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lightning Top-Up Trust	.DE	NIA	Residential Loss Control Holdings LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	.CA	IA	Catalina General Insurance Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							National Hone Insurance Company (A Risk Retention Group)	.CO	IA	Allea Holdings US Company	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Oxenwood Catalina (Germany II) S.r.l.	.LUX	NIA	Hone Construction Management, Inc	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Oxenwood Catalina European Holdco S.r.l.	.LUX	NIA	Oxenwood Catalina European Holdco S.r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Oxenwood Catalina III Limited	.BMU	NIA	Oxenwood Catalina III Limited	Ownership	98,500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Oxenwood Catalina III Limited	.BMU	NIA	Oxenwood European Investments Ltd	Ownership	1,500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Oxenwood Catalina Nauss S.a.r.l.	.LUX	NIA	OxW Partners LP	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Oxenwood Real Estate LLP	.GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OxW Capital LP	.GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OxW Capital Management Limited	.GBR	NIA	Oxenwood Real Estate LLP	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OxW Catalina (Logistics XVII) Limited	.GBR	NIA	OxW Catalina UK Limited	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OxW Catalina (Logistics XXV) Limited	.GBR	NIA	OxW Catalina UK Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OxW Catalina Logistics XXVI) Limited	.GBR	NIA	OxW Catalina UK Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OxW Catalina UK Limited	.GBR	NIA	OxW Catalina UK Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OxW Catalina UK Limited	.GBR	NIA	Catalina Oxenwood Investments Ltd	Ownership	98,500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OxW Partners LP	.GBR	NIA	OxW Partners LP	Ownership	1,500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PrBuiIders Specialty Insurance Company, RBG	.GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		11671	88-0510283				Propoco (Newcastle) Limited	.DC		Residential Loss Control Holdings LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Newport) Limited	.GBR	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	5
							Propoco (Newcastle) Limited	.GBR	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Swansa) Limited	.GBR	NIA	Catalina General Insurance Ltd.	Ownership	18,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Swansa) Limited	.GBR	NIA	Catalina Worthing Insurance Limited	Ownership	44,100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Telford) Limited	.GBR	NIA	Catalina Insurance Ireland dac	Ownership	55,900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Yeovil) Limited	.GBR	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Greenock) Limited	.GBR	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
										Catalina Aera Zurich Reinsurance Trust	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
4734	Apollo Global Mgmt Grp	20613	38-368366				QLT Buffalo LLC	VA	NIA	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-1603988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			04-1027270				SPARTA Insurance Company	CT	IA	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-5293054				DSB Parent L.P.	DE	NIA	DSB Parent Gr, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0933981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	Radio logy Investment Group, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			68-0513045				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0950290				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-5061651				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4845692				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1877002				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0512128				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2014303				AdvantagePoint Health Alliance - Mesilla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2024882				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-4076135				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1792513				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4896262				AdvantagePoint Health Alliance, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2112290				Amer ica Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763639				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763656				AMG-Hillside, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763652				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763648				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763642				Anderson Rehabilitation Institute, LLC	IL	NIA	Facilities d/b/a Anderson Hospital	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IPF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-2844780				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	Antelope Valley Healthcare District	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-3902776				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1762445				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1762532				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1762570				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1867833				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Physician Investors	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	AHS Hospital Corp.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/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	CPH 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 HF JV, LLC	Ownership	..49.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	..FL	..NIA	LPNT IPF 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 IPF Development 65, LLC	Ownership	..45.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	..DE	..NIA	CPH 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	CPH 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	..
			45-0924455				Beachwood RH, LLC	..DE	..NIA	Springstone Health Opco, LLC	Ownership	..100.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			38-3879820				Beckett Springs, LLC	..DE	..NIA	Beckett Springs, 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				Beil JV, LLC	..DE	..NIA	LifePoint Holdings 2, LLC	Ownership	..100.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			80-0936558				Beil Physician Practices, Inc.	..MI	..NIA	LifePoint Holdings 2, LLC	Ownership	..100.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			46-3337014				Billings-RQP Healthcare Holdings, LLC	..DE	..NIA	RQP-Montana, LLC	Ownership	..95.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			46-3337014				Billings-RQP 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 Community Hospital, 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	..
							Buffalo Trace Radiation Oncology Associates, LLC								
			61-1303441				Capella DISO, LLC	..KY	..NIA	LifePoint of Kentucky, LLC	Ownership	..100.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			35-2555839				Capella Health Holdings, 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	..
			20-8008250				Capella Holdings of Oklahoma, LLC	..DE	..NIA	Muskogee Holdings, LLC	Ownership	..100.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			20-2768815				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				Castlevieu Physician Group, LLC	..DE	..NIA	Carrollton Springs, LLC	Ownership	..100.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			62-1762357				Castlevieu Hospital, LLC	..DE	..NIA	Castlevieu Medical, LLC	Ownership	..100.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			62-1768739				Castlevieu Medical, LLC	..DE	..NIA	LifePoint Hospitals Holdings, LLC	Ownership	..100.000	AGM; M. Rowan; J. Harris; L. Black	..NO	..
			62-1762573				Castlevieu Physician Practice, LLC	..DE	..NIA	Castlevieu 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	RCH-UI 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 IPF 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	..
			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	..

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8484694				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4088312				CMCH Holdings, LLC	DE	NIA	ROCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			42-1488777				Collaborative Laboratory Services, L.L.C.	IA	NIA	ROCH-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Community Health Network Rehabilitation Hospital South, LLC								
			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	N0	
			82-1385366				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IFF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Copper Springs Hospital Physician Group, LLC								
			37-1828945				Cornerstone Behavioral Health Broken Arrow, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1858236				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2594168				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4016348				Cornerstone Behavioral Health Tuscon, LLC	TX	NIA	CRH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1764392				Cornerstone Behavioral Health, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0451612				Cottonwood Springs, LLC	TX	NIA	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-0925586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8182311				CRH of Dallas, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0670878				CRH of Lancaster, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			46-115523				QRH of Springfield, LLC	DE	N/A	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8734692				QRH of St. Louis, LLC	DE	N/A	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1259358				QRH of Temple, LLC	DE	N/A	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2332031				QRH of Waikesha, LLC	DE	N/A	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762364				Crockett Hospital, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1824633				Crockett PHO, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			41-2235372				CTRH, L.L.C.	DE	N/A	Daughters of Charity Health Services of Austin d/b/a Seton Heal thcare Network	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			41-2235372				CTRH, L.L.C.	DE	N/A	LifePoint Rehab, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2998605				Danville Diagnostic Imaging Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2998870				Danville Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2028539				Danville Regional Medical Center, LLC	DE	N/A	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1777176				Denver Spr ings, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1699112				Denver Spr ings Physician Group, LLC	DE	N/A	Denver Spr ings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	N/A	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	N/A	Dignity Health d/b/a Marian Regional Medical Center (Arroyo Grande Campus)	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-3724879				Dignity-LifePoint Rehabilitation Hospital East Valley, L.L.C.	DE	N/A	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-3724879				Dignity-LifePoint Rehabilitation Hospital East Valley, L.L.C.	DE	N/A	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3839116				DLP Cardiac Partners, LLC	DE	N/A	Dignity Health	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0798160				DLP Cardiology Associates, LLC	DE	N/A	DLP Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0816297				DLP Cardiology Physicians, LLC	DE	N/A	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	N/A	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	N/A	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	N/A	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1796362				DLP Central Carolina Physician Practices, LLC	DE	N/A	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1772661				DLP Central NC Holding Company, LLC	DE	N/A	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0886000				DLP Central NC JV, LLC	DE	N/A	DLP Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4786844				DLP Coneyaugh Holding Company, LLC	DE	N/A	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4786844				DLP Coneyaugh Holding Company, LLC	DE	N/A	DLP Lina Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1758925				DLP Coneyaugh JV, LLC	DE	N/A	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1739000				DLP Coneyaugh Memorial Medical Center, LLC	DE	N/A	DLP Coneyaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4787404				DLP Coneyaugh Neversdale Medical Center, LLC	DE	N/A	DLP Coneyaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0442133				DLP Coneyaugh Miners Medical Center, LLC	DE	N/A	DLP Coneyaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0442710				DLP Coneyaugh Physician Practices, LLC	DE	N/A	DLP Coneyaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4497688				DLP Frye Medical Group, LLC	DE	N/A	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	N/A	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	N/A	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	N/A	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3586287				DLP Good Shepherd JV, LLC	DE	N/A	DLP Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0942578				DLP Graystone Family Pract ice Associates, LLC	DE	N/A	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3513531				DLP Gregg County Hospital, LLC	DE	N/A	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1775240				DLP Harris JV, LLC	DE	N/A	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4750610				DLP Healthcare, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4023753				DLP Lina Partner, LLC	DE	NIA	Lina Holdco, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	Henderson/Vance Healthcare	Ownership	20 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3275882				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3555578				DLP Marsha I Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1854798				DLP Partner Central Carolina, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0798024				DLP Partner Coneaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0869753				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-4986175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2706085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0441929				DLP Shain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	TCRH, Inc.	Ownership	20 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			35-2491141				DLP Wl Med Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	Healthcare Foundation of Wilson	Ownership	20 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Oco, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPMT Rehab Development 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1588139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPMT Development 7, L.L.C.	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1588139				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	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			61-166796				ECM Health Group, LLC	.DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-158625				ECM TVCC, LLC	.DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1460778				EHC PRMC G.P., LLC	.DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3693334				EHC PRMC L.P., LLC	.DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			41-2074132				EH00, LLC	.DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	.CA	NIA	LPNT IPF Development 52, LLC	Ownership	.49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	.CA	NIA	El Camino Hospital	Ownership	.51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			43-1987390				Essent ? Ayer Healthcare Group, Inc.	.MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5430358				Essent DISCO, LLC	.DE	NIA	EH00, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	.MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			73-1659047				Essent Healthcare - Ayer, Inc.	.TN	NIA	EH00, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1479933				Essent Healthcare - Paris, Inc.	.DE	NIA	EH00, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	.DE	NIA	EH00, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3052232				Essent Healthcare - Waynesburg, LLC	.DE	NIA	Essent Healthcare ? Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			31-1737300				Essent Healthcare of Connecticut, Inc.	.CT	NIA	Sharon Hospital Holding Co.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			04-3566182				Essent Healthcare of Massachusetts, Inc.	.MA	NIA	ECHO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			67-1773959				Essent Healthcare, Inc.	.DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			33-1073948				Essent PRMC, L.P.	.DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			33-1073948				Essent PRMC, L.P.	.DE	NIA	EHC PRMC G.P., LLC	Ownership	.99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1940539				Essent Realty, Inc.	.TN	NIA	EH00, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	.TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	.DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-1001620				Fauquier Holding Company, LLC	.DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3166620				Fauquier Long-Term Care, LLC	.DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3107896				Fauquier Medical Center, LLC	.DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0936666				Fauquier Partner, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3111963				Fauquier Physician Practices, LLC	.DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-3937528				Fleming Medical Center, LLC	.DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3853700				Florence Physicians, LLC	.DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3932835				Florence-UCC, LLC	.DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3956864				Forward Health Ventures (A) LLC	.DE	NIA	Forward Health Ventures Holdings Inc. Partnership	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3956864				Forward Health Ventures (A) LLC	.DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3971430				Forward Health Ventures (B) LLC	.DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3971430				Forward Health Ventures (B) LLC	.DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3939260				Forward Health Ventures Holdings Inc.	.DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Forward Health Ventures Investments GP, LLC	.DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Forward Health Ventures L.P.	.DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3907176				Forward Health Ventures L.P.	.DE	NIA	DSB Parent, L.P.	Ownership	.90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3907176				Forward Health Ventures L.P.	.DE	NIA	Knight Parent Ventures L.P.	Ownership	.10.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3725123				Franciscan Specialty Care, LLC	.VA	NIA	Franciscan Health System	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3725123				Franciscan Specialty Care, LLC	.VA	NIA	LPNT Rehab Development 4, LLC	Ownership	.49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			54-1756711				Gateway Health Alliance, Inc.	.VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1751921				Georgetown Community Hospital, LLC	.DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763818				Georgetown Rehabilitation, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			75-2950776				Guardian Health Services, LLC	.DE	NIA	Caldwell Memorial Hospital	Ownership	.50.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
...	...	...	75-2950776	...	...	...	Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	20-5220956	...	...	...	Havasu Regional Medical Center, LLC	DE	NIA	Individual physician investors	Ownership	6.080	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	20-5220956	...	...	...	Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1766919	...	...	...	HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1765720	...	...	...	HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1765716	...	...	...	HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-2870872	...	...	...	Heal thyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	...	...	...	...	High Desert Surgery Center, L.L.C.	VA	NIA	ROCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	61-1746887	...	...	...	High Desert Surgery Center, L.L.C.	VA	NIA	Individual physician investors	Ownership	71.580	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	61-1746887	...	...	...	Highland Springs, LLC	DE	NIA	Springstone Health Opc, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	47-5317373	...	...	...	Highland Springs, LLC	DE	NIA	University Hospitals Holdings, Inc.	Ownership	9.420	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	36-4825003	...	...	...	Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1762382	...	...	...	Highland Springs Property, LLC	DE	NIA	Springstone Health Opc, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-2165845	...	...	...	Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-4237964	...	...	...	Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	36-4822982	...	...	...	Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	...	...	...	...	Hot Springs Imaging Center, LLC	DE	NIA	NPNC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	...	...	...	...	Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPNC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1768635	...	...	...	Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPNC Holdings, LLC	Ownership	2.640	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	75-3143244	...	...	...	HRMC, LLC	DE	NIA	Physicians Investors	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	61-3175615	...	...	...	HSC Credentialing Support Services, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	27-1974414	...	...	...	HSC Manager, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1779575	...	...	...	HSCGP, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	...	...	...	...	Irvine Rehabilitation Hospital	CA	NIA	LifePoint Hospitals Holdings, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	...	...	...	...	Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	87-2820909	...	...	...	Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	The Regents of the University of California on behalf of UCI Health	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	87-2820909	...	...	...	Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	74-2849927	...	...	...	Kansas Healthcare Management Company, Inc.	KS	NIA	Jefferson Regional Medical Center	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	74-2849929	...	...	...	Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	74-2849929	...	...	...	Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1772321	...	...	...	Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1772269	...	...	...	Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1763638	...	...	...	Kentucky NSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1752492	...	...	...	Kentucky Physician Services, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	47-4106222	...	...	...	Kershaw Clinics, LLC	SC	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	30-0871830	...	...	...	Kershaw Health Holdings, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	47-4121273	...	...	...	Kershaw Hospital, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	82-1204750	...	...	...	KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	82-1223819	...	...	...	KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	84-5165618	...	...	...	LifePoint Behavioral Health Hospital Services, LLC	DE	NIA	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	84-5176434	...	...	...	LifePoint Behavioral Health Services, LLC	DE	NIA	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			84-5145030				Li feopint Behavioral Hea lth, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0535260				LPNT BH Acquisition 1, LLC	. DE	NIA	Li fepoint Behavioral Hea lth Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0520285				LPNT BH Acquisition 2, LLC	. DE	NIA	Li fepoint Behavioral Hea lth Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2655351				LPNT BH Acquisition 3, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2822200				LPNT Development 12, L.L.C.	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2822219				LPNT Development 13, L.L.C.	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2822097				LPNT Development 7, L.L.C.	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1264993				LPNT Hea lthcare Services, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1536262				LPNT Real Estate 50, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3621144				LPNT Rehab Development 2, LLC	. DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3621168				LPNT Rehab Development 3, LLC	. DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3621198				LPNT Rehab Development 4, LLC	. DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3621228				LPNT Rehab Development 5, LLC	. DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4204216				Li fepoint Rehabilitation, LLC	. DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			41-2185466				LPNT Rehab Group of Amarillo, LP	. TX	NIA	Li fePoint Rehab, LLC	Ownership	1,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			11-3746563				LPNT Rehab Group of Arlington, LP	. TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			11-3746563				LPNT Rehab Group of Arlington, LP	. TX	NIA	Li fePoint Rehab, LLC	Ownership	1,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			77-0473927				Li fepoint Rehabilitation of California, LLC	. DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			75-2742089				Li fepoint Rehabilitation of Texas, LLC	. TX	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			33-0959338				Li fepoint Rehabilitation Services, LLC	. DE	NIA	Li fepoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4027097				LPNT Rehab Texas Holdco, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1239343				LPNT Systems, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3075569				LPNT BH Development 1, LLC	. DE	NIA	Li fepoint Behavioral Hea lth Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3925603				LPNT BH Development 2, LLC	. DE	NIA	Li fepoint Behavioral Hea lth Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0717720				LPNT Development 56, L.L.C.	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-0905418				LPNT Development 63, L.L.C.	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162868				LPNT Development 64, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162889				LPNT Development 65, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3605450				LPNT Development 69, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0710314				LPNT IRF Development 14, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162815				LPNT IRF Development 21, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162837				LPNT IRF Development 22, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162857				LPNT IRF Development 23, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2165510				LPNT IRF Development 26, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166781				LPNT IRF Development 42, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166808				LPNT IRF Development 43, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166835				LPNT IRF Development 44, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166872				LPNT IRF Development 45, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3605470				LPNT IRF Development 50, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3620952				LPNT IRF Development 51, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4406502				LPNT IRF Development 52, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5007421				LPNT IRF Development 53, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2475781				LPNT IRF Development 54, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2503013				LPNT IRF Development 55, LLC	. DE	NIA	Li fePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			85-3429763				LPNT IRF Development 56, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4149389				LPNT IRF Development 57, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4130389				LPNT IRF Development 58, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1161355				LPNT IRF Development 59, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1178840				LPNT IRF Development 60, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1217503				LPNT Youngstown IRF Holdings, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2740849				LPNT IRF Development 62, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2691253				LPNT IRF Development 63, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2715868				LPNT IRF Development 64, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2166736				LPNT Real Estate 41, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3869116				Knoxville Rehabilitation Hospital, LLC	.DE	NIA	LPNT IRF Development 26, LLC	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3869116				Knoxville Rehabilitation Hospital, LLC	.DE	NIA	Knoxville HMA Holdings, LLC	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3869116				Knoxville Rehabilitation Hospital, LLC	.DE	NIA	University Health System	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-3434344				AccessPoint, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0710002				Lake Cumberland Cardiology Associates, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8016887				Lake Cumberland and Regional Practices, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1757920				Lake Cumberland Regional Physician Hospital Organization, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-2183772				Lake Cumberland and Surgery Center, LP	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1864099				Lake Cumberland and Surgery Center, LP	.DE	NIA	Somerset Surgery Partner, LLC	Ownership	55 250	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1864099				Lamar County Clinical Services, Inc.	.TX	NIA	Limited Partners/Investors	Ownership	44 750	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4747613				Lancaster Rehabilitation Hospital, LLP	.DE	NIA	Essent Healthcare/Paris, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8092253				Lancaster Rehabilitation Hospital, LLP	.DE	NIA	GH of Lancaster, LLC	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8092253				Lancaster Rehabilitation Hospital, LLP	.DE	NIA	Lancaster General Health Holdings, Inc.	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-1054850				Las Cruces Cardiology Group, LLC	.DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0716842				Las Cruces Endoscopy Partner, LLC	.DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0713439				Las Cruces Endoscopy, LLC	.DE	NIA	Individual physician investors	Ownership	40 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4736578				Las Cruces Endoscopy, LLC	.DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4807861				LCMC MRI, LLC	.DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4807946				LCMC PET, LLC	.DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-1538254				Legacy LifePoint Health, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1778111				LHSC, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3140257				LifePoint Acquisition Corp.	.DE	NIA	Legacy LifePoint Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763641				LifePoint Billing Services, LLC	.DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3316499				LifePoint Behavioral Health Physician Services, LLC	.DE	NIA	LifePoint Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1778581				LifePoint Corporate Services, General Partnership	.DE	NIA	LifePoint CSP, LLC	Ownership	99 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1778581				LifePoint Corporate Services, General Partnership	.DE	NIA	LifePoint CSP, LLC	Ownership	1 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1778574				LifePoint Health, Inc.	.DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0500485				LifePoint Holdings 2, LLC	.DE	NIA	DSS Acquisition, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1778733				LifePoint Hospitals Holdings, LLC	.DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-2167869				LifePoint Knight Contract Services, LLC	.DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4461313				LifePoint Medical Group ? Hillside, Inc.	.TN	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1720394				LifePoint MITC, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2138911				LifePoint of Kentucky, LLC	.DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1778730				LifePoint of Kentucky, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			62-182844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-239318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2015532				LifePoint Rehab, LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3140329				LifePoint IV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4042246				Lima Holdco Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4028144				Lima Holdco, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-143797				Lohman Endoscopy Center, LLC	MI	NIA	Las Cruces Endoscopy, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	ROCH Washington Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0778826				LP BH Development 5, LLC	DE	NIA	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	LifePoint Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1086327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1538602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CPH of Madison, LLC	Ownership	40 400	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	Meriter Hospital, Inc.	Ownership	19 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	University of Wisconsin Hospitals and Clinics Authority	Ownership	40 600	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	ROCH-McCurtain Memorial Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762581				Meadowview Physician Practices, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Florence-UC, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	11 (Name of Entity/Person) Directly Controlled by	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percent- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			88-2670523				Mercoy Health Rehabilitation Hospital, LLC	..OH.....	..NIA.....	LPNT Youngstown IPF Holdings, LLC	Ownership.....	..49.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			88-2670523				Mercoy Health Rehabilitation Hospital, LLC	..OH.....	..NIA.....	Mercoy Health Youngstown LLC	Ownership.....	..51.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			36-4579024				Mercoy Rehabilitation Hospital - St. Louis, L.L.C.	..MO.....	..NIA.....	CRH of St. Louis, LLC	Ownership.....	..50.500	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			36-4579024				Mercoy Rehabilitation Hospital - St. Louis, L.L.C.	..MO.....	..NIA.....	Mercoy Hospitals East Communities d/b/a	Ownership.....	..49.500	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			46-1163875				Mercoy Rehabilitation Hospital Springfield, LLC	..MO.....	..NIA.....	CRH of Springfield, LLC	Ownership.....	..50.500	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			46-1163875				Mercoy Rehabilitation Hospital Springfield, LLC	..MO.....	..NIA.....	Mercoy Health Springfield Communities	Ownership.....	..49.500	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			30-1200418				Mercoy Rehabilitation Hospital, LLC	..AR.....	..NIA.....	LPNT IPF Development 42, LLC	Ownership.....	..50.500	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			30-1200418				Mercoy Rehabilitation Hospital, LLC	..AR.....	..NIA.....	Mercoy Hospital Fort Smith, LLC	Ownership.....	..49.500	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			81-4437201				Mercoy Rehabilitation Hospital, LLC	..IA.....	..NIA.....	LPNT Development 64, LLC	Ownership.....	..49.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			81-4437201				Mercoy Rehabilitation Hospital, LLC	..IA.....	..NIA.....	Catholic Health Initiatives	Ownership.....	..51.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			27-4736089				Mercoy Rehabilitation Hospital, LLC	..OK.....	..NIA.....	CRH of Oklahoma City, LLC	Ownership.....	..50.500	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			27-4736089				Mercoy Rehabilitation Hospital, LLC	..OK.....	..NIA.....	Mercoy Health Center, Inc.	Ownership.....	..49.500	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			90-0867032				Mesa Springs, LLC	..DE.....	..NIA.....	Springstone Health Opco, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			92-0654973				Mesa Springs Physician Group, LLC	..DE.....	..NIA.....	Mesa Springs, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-5000978				MHS-CHC I, L.P.	..TX.....	..NIA.....	CRH of Dallas, LLC	Ownership.....	..30.750	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-5000978				MHS-CHC I, L.P.	..TX.....	..NIA.....	Methodist Health System	Ownership.....	..68.250	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-5000978				MHS-CHC, LLC	..TX.....	..NIA.....	MHS-CHC, LLC	Ownership.....	..1.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-4921888				MHS-CHC, LLC	..TX.....	..NIA.....	CRH of Dallas, LLC	Ownership.....	..75.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-4921888				MHS-CHC, LLC	..TX.....	..NIA.....	Methodist Health System	Ownership.....	..25.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			81-0542065				Montana Heart Anglo Lab, LLC	..MT.....	..NIA.....	RCH of Billings-Missoula, LLC	Ownership.....	..92.900	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			81-0542065				Montana Heart Anglo Lab, LLC	..MT.....	..NIA.....	St. Luke Community Hospital	Ownership.....	..7.100	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-4088158				Muskogee Holdings, LLC	..DE.....	..NIA.....	Capella Healthcare, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			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	..N0.....	.....
			20-8493666				Muskogee Physician Group, LLC	..DE.....	..NIA.....	Capella Holdings of Oklahoma, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-8308340				Muskogee Regional Medical Center, LLC	..DE.....	..NIA.....	Capella Holdings of Oklahoma, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			47-1883258				My Care Alabama, Inc.	..AL.....	..NIA.....	Healthcare Business Solutions, LLC	Ownership.....	..50.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			47-1883258				My Care Alabama, Inc.	..AL.....	..NIA.....	North Alabama RCH Holding Company, LLC	Ownership.....	..50.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			86-3269355				NAMC Anesthesia Services, LLC	..DE.....	..NIA.....	RCHP - Florence, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			47-2546387				Nason Medical Center, LLC	..DE.....	..NIA.....	Lima Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			47-2553258				Nason Physician Practices, LLC	..DE.....	..NIA.....	Lima Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			26-4448655				National Park Cardiology Services, LLC	..DE.....	..NIA.....	NPMC Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			90-0881332				National Park Endoscopy Center, LLC	..DE.....	..NIA.....	NPMC Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			27-4035448				National Park Family Care, LLC	..DE.....	..NIA.....	NPMC Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			90-0884133				National Park GI Services, LLC	..DE.....	..NIA.....	NPMC Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1762465				National Park Real Property, LLC	..DE.....	..NIA.....	Hot Springs National Park Hospital Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			46-2903586				North Alabama Neuroservices, LLC	..DE.....	..NIA.....	Florence Physicians, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			46-3614834				North Alabama Ob-Gyn, LLC	..DE.....	..NIA.....	Florence Physicians, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			47-1715992				North Alabama RCH Holding Company, LLC	..DE.....	..NIA.....	Regional Care Hospital Partners, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			92-1584834				North Florida Rehabilitation Hospital, LLC	..DE.....	..NIA.....	LPNT IPF Development 74, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	..GA.....	..NIA.....	LPNT IPF Development 62, LLC	Ownership.....	..49.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	..GA.....	..NIA.....	LPNT IPF Development 62, LLC	Ownership.....	..51.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.....			26-3632448 ..	.....	.....	.....	Northeastern Nevada Physician Practices, LLC	..DE.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			37-1864110 ..	.....	.....	.....	Northwest Alabama Emergency Medicine, LLC	..DE.....	NIA.....	RCPH-Florence, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			30-0103981 ..	.....	.....	.....	Northwest Medical Center-Winfield, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			82-3936455 ..	.....	.....	.....	Northwest Washington Rehabilitation Hospital, LLC	..WA.....	NIA.....	LPNT IPF Development 12, L.L.C.	Ownership.....	51,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			82-3936455 ..	.....	.....	.....	Northwest Washington Rehabilitation Hospital, LLC	..WA.....	NIA.....	Province Heal th & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership.....	49,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			90-0870496 ..	.....	.....	.....	Norton Partner, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-4088237 ..	.....	.....	.....	NPMC Holdings, LLC	..DE.....	NIA.....	Capital Heal theatre, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-4595508 ..	.....	.....	.....	NPMC, LLC	..DE.....	NIA.....	NPMC Holdings, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			45-3961618 ..	.....	.....	.....	NMMC-Winfield Hospitalist Physicians, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			43-197895 ..	.....	.....	.....	NMMC-Winfield Physician Practices, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			35-2517261 ..	.....	.....	.....	Oakwood Springs, LLC	..DE.....	NIA.....	Springstone Health Opeo, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			37-1849192 ..	.....	.....	.....	Oakwood Springs Physician Group, LLC	..DE.....	NIA.....	Oakwood Sprngs, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-0834867 ..	.....	.....	.....	Ontonagon Community Health Center, Inc.	..MI.....	NIA.....	Portage JV, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1769632 ..	.....	.....	.....	Oregon Healthcorp, LLC	..DE.....	NIA.....	Capella Healthcare, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-1681827 ..	.....	.....	.....	Orthopedics of Southwest Virginia, LLC	..VA.....	NIA.....	LifePoint VA Holdings, Inc.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			36-4744501 ..	.....	.....	.....	Ottumwa ER, LLC	..DE.....	NIA.....	Ottumwa Physicians, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			27-2898506 ..	.....	.....	.....	Ottumwa Health Group, LLC	..DE.....	NIA.....	Ottumwa Physicians, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			27-2898475 ..	.....	.....	.....	Ottumwa Physicians, LLC	..DE.....	NIA.....	RCPH-Ottumwa Holdings, Inc.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Palomar Behavioral Health Institute, LLC	..DE.....	NIA.....	LP BH Development 5, LLC	Ownership.....	40,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Palomar Behavioral Health Institute, LLC	..DE.....	NIA.....	Palomar Health	Ownership.....	60,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			46-3849066 ..	.....	.....	.....	Palomar Health Rehabilitation Institute, LLC	..DE.....	NIA.....	LPNT Development 56, L.L.C.	Ownership.....	51,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			46-3849066 ..	.....	.....	.....	Palomar Health Rehabilitation Institute, LLC	..DE.....	NIA.....	Palomar Health	Ownership.....	49,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							PeaceHealth RiverBend, LLC	..OR.....	NIA.....	LPNT IPF Development 70, LLC	Ownership.....	40,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							PeaceHealth RiverBend, LLC	..OR.....	NIA.....	PeaceHea th	Ownership.....	60,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			27-4092837 ..	.....	.....	.....	PERS Legacy, LLC	..SC.....	NIA.....	Providence Hospital, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			46-3947115 ..	.....	.....	.....	PH Copper Country Apothecaries, LLC	..DE.....	NIA.....	Portage Holding Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			01-0553855 ..	.....	.....	.....	PHC-Aviation, Inc.	..TN.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1740235 ..	.....	.....	.....	PHC-Elko, Inc.	..WV.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			32-0063628 ..	.....	.....	.....	PHC-Fort Mohave, Inc.	..AZ.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			27-0113173 ..	.....	.....	.....	PHC-Fort Morgan, Inc.	..CO.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1735358 ..	.....	.....	.....	PHC-Lake Havasu, Inc.	..AZ.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1864994 ..	.....	.....	.....	PHC-Lakewood, Inc.	..LA.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			27-0085482 ..	.....	.....	.....	PHC-Las Cruces, Inc.	..NM.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			03-0390794 ..	.....	.....	.....	PHC-Los Alamos, Inc.	..NM.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1789341 ..	.....	.....	.....	PHC-Minden G.P., Inc.	..LA.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1789340 ..	.....	.....	.....	PHC-Minden, LLC	..LA.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1865278 ..	.....	.....	.....	PHC-Morgan City, L.P.	..LA.....	NIA.....	PHC-Minden G.P., Inc.	Ownership.....	1,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1865278 ..	.....	.....	.....	PHC-Morgan City, L.P.	..LA.....	NIA.....	PHC-Morgan Lake, Inc.	Ownership.....	99,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1870304 ..	.....	.....	.....	PHC-Morgan Lake, Inc.	..LA.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			27-543772 ..	.....	.....	.....	PHC-Seima, LLC	..DE.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1780282 ..	.....	.....	.....	PHC-Tennessee, Inc.	..TN.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			47-2592255 ..	.....	.....	.....	Piedmont Partner, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1762582 ..	.....	.....	.....	Piedlake Physician Practice, LLC	..DE.....	NIA.....	LifePoint of Kentucky, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			62-1757927 ..	.....	.....	.....	Piedlake Regional Hospital, LLC	..DE.....	NIA.....	LifePoint of Kentucky, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							PNCIN LLC	IA	NIA	ROCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	N0	
							PNCIN LLC	IA	NIA	Multicare Health System	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	N0	
							PNCIN LLC	IA	NIA	Seattle Children's Hospital	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	N0	
							PNCIN LLC	IA	NIA	University of Washington	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	N0	
							Point of Life Indemnity, LTD.	CA	IA	ROCH, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		66-0650377					Portras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1762586					Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-2140008					Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		30-0786439					Portage Holding Company, LLC	DE	NIA	Portage Health Foundation	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		30-0786439					Portage Hospital, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		90-0998484					Portage JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		90-1001138					Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		32-0414331					Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		80-0937375					Principal-Needles, Inc.	TX	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1694530					PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1648429					PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		20-8536345					Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-2631109					Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		38-4003422					Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		32-0480532					Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		47-5620772					Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2546435					Providence Imaging Center, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-2739765					Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		73-1611904					Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2547513					Providence Professional Services, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-5162854					Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		73-1530765					Providence Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1710772					R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1762590					Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		30-0942738					Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-5003790					Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		55-0261260					ROCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2619072					ROCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2612837					ROCH Trios Health, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-3962056					ROCH Trios Physicians, LLC	DE	NIA	ROCH-UM Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-3973418					ROCH Washington Holdings, LLC	DE	NIA	ROCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		36-4908989					ROCH-Northwest, LLC	DE	NIA	ROCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		61-1888677					ROCH-UM Medicine Healthcare Holdings, LLC	DE	NIA	ROCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-3973418					ROCH-UM Medicine Healthcare Holdings, LLC	DE	NIA	University of Washington	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-3973418					ROCH Billings-Missoula, LLC	DE	NIA	Billings-ROCH Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	N0	
		61-1744940					ROCH Billings-Missoula, LLC	DE	NIA	Billings Clinic	Ownership	12.030	AGM; M. Rowan; J. Harris; L. Black	N0	
		36-4885762					ROCH DISCO, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		30-0703298					ROCH Management Company, Inc.	DE	NIA	ROCH, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		61-1744940					ROCH, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		36-4712385					ROCH-Clinical Trials, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		37-1788615					ROCH-Florence, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-2451336					ROCH-McCurtain Memorial Holdings, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		61-1900376					ROCH-Montana, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		90-0937832					ROCH-Ottumwa Holdings, Inc.	DE	NIA	Lima HealthCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		90-0920245						DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			27-2200283				RCP-Ottumwa, LLC	DE	NIA	RCP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCP-Sierra Vista Development, LLC	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCP-Sierra Vista Properties, LLC	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCP-Sierra Vista Residents, LLC	DE	NIA	RCP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCP-Sierra Vista, Inc.	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RegionalCare AP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare Hospital Partners, LLC	DE	NIA	RCP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				Rehabilitation Hospital of Louisville East, LLC	DE	NIA	LPNT IPF Development 54, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IPF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Wisconsin, 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	CPH 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	
			47-4000401				RHN Clark Memorial Hospital, LLC	DE	NIA	The Regional Health Network of Kentucky and Southern Indiana, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764653				RHN Clark Memorial Physician Practices, LLC	DE	NIA	RHN Clark Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1113518				RHN Scott Memorial Hospital, LLC	DE	NIA	The Regional Health Network of Kentucky and Southern Indiana, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1705734				RHN Scott Physician Practices, LLC	DE	NIA	RHN Scott Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IPF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IPF Development 44, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, 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	
			26-3839661				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				RRL Ottumwa, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2256662				Russellville Holdings, LLC	DE	NIA	RCP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771666				Sacramento Sierra Rehabilitation Hospital, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	N/A	Saline County Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			71-0799300				Saline FirstCare, Inc.	AK	N/A	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			71-0799300				Saline FirstCare, Inc.	AK	N/A	Physician Investors	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2816875				Saline Hospital, LLC	DE	N/A	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-468738				Shared Business Services, LLC	DE	N/A	LifePoint Hospital's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			33-1032693				Sharon Hospital Holding Company	DE	N/A	ERCQ, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0381422				Shoals Health Group, LLC	DE	N/A	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-174127				Shoals Obstetrics and Gynecology, LLC	DE	N/A	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sierra Vista Regional Health Center Medical Group, L.L.C.			ROC-P-Sierra Vista Physicians Holding, Inc.					
			45-5495321				Slitelmik Practice, LLC	AZ	N/A	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762275				Snith County Memorial Hospital, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762490				Somersat Surgery Partner, LLC	DE	N/A	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1864098				South Florida Health Rehabilitation Hospital, LLC	DE	N/A	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	N/A	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	N/A	SPH Rehabilitation Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763822				Southern Tennessee EMS, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1824632				Southern Tennessee PHO, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1787537				Spokane Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0155414				Spring View Hospital, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4302480				Spring View Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1754996				Springhill Medical Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2975073				Springstone Health Opco, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2975073				Springstone Health Opco, LLC	DE	N/A	LPNT Autumn Holdco, LLC	Ownership	79.080	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1701988				Springstone Health Opco, LLC	DE	N/A	LPNT Development Services, Inc.	Ownership	20.920	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4840000				Springstone Physicians, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4269117				SPMC Healthcare Group, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1833614				SST Community Health, L.L.C.	IN	N/A	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-3938747				SST Community Health, L.L.C.	IN	N/A	CH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	N/A	Summer Regional Medical Center, LLC	Ownership	59.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4086270				St. Mary's Holdings, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1769626				St. Mary's Physician Services, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0603817				St. Mary's Specialty, LLC	DE	N/A	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stell Holdings Inc.	DE	N/A	Stell Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stell Management, LLC	DE	N/A	Stell Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stell Operating, LLC	DE	N/A	Stell Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5159736				Stell Parent L.P.	DE	N/A	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5159736				Summer Ambulatory Surgery Center, LLC	DE	N/A	Summer Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5127938				Summer Partner, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2616964				Summer Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2616993				Summer Real Estate Holdings, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2616766				Summer Regional Medical Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-5458146				Sycamore Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	N/A	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
4734	Apollo Global Mgmt Grp	52615	92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	60,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-493254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PMMC, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Texas Health Resources	Ownership	30,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1748838				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	Texas Health Harris Methodist Fort Worth	Ownership	30,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0863232				The Regional Health Network of Kentucky and Southern Indiana, LLC	DE	NIA	Norton Partner, LLC	Ownership	75,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0835692				The Regional Health Network of Kentucky and Southern Indiana, LLC	DE	NIA	Norton Enterprises, Inc.	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0835692				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33,300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	BILLINGS Clinic	Ownership	33,300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgmt Grp	52615	82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	SQL Health Partners, LLC	Ownership	33,300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Rehab Development 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5003908				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2956602				Triumph Rehabilitation Hospital of Northern Indiana, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2272410				U.P. Imaging Management Services, LLC	WI	NIA	DLP Marquette JV, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5,370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan	Ownership	58,970	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10,500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgmt Grp	52615	38-3323820				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5,370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3323820				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58,970	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3323820				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10,500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3541536				Vaughan Regional Anesthesia, LLC	DE	NIA	Vaughan Regional Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33,300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	Duke Affiliations Network, Inc.	Ownership	33,300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	N/A	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	N/A	Baystate, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8779824				Western Plains Physician Practices, LLC	DE	N/A	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762592				Western Plains Regional Hospital, LLC	DE	N/A	Lina Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0940225				Westpark Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0650614				Westpark Springs Physician Group, LLC	DE	N/A	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1766695				Wilmette Valley Clinics, LLC	DE	N/A	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-1967392				Wilmette Valley Health Solutions, LLC	DE	N/A	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762552				Wilmette Valley Medical Center, LLC	DE	N/A	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			52-2260534				Woodford Hospital, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2565165				Woodland Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5003381				Woodland Springs Physician Group, LLC	DE	N/A	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2468795				Wylie County Community Hospital, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3230510				Wylie County Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Corporate Solutions Life Reinsurance Company				Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
4734	Apollo Global Mgmt Grp	68365	04-2729166				Directed Services LLC	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	7
			14-1984144	2000497	826606		Rocky Range, Inc.	DE	N/A	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		16308	82-5038393				Venerable Holdings, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4345930				Venerable Holdings, Inc.	DE	N/A	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
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	N0	
			82-4579560				VAC Services Company	DE	N/A	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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. (AGM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AGM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AGM 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 6.1% of the AGM Shares (as of February 1, 2023).
2	Mr. Harris and vehicles he has formed hold approximately 6.7% of the AGM Shares (as of February 1, 2023).
3	Mr. Black personally holds approximately 8.9% 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 February 1, 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 AGM 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

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

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

Explanation:

1.

The Company has no 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.

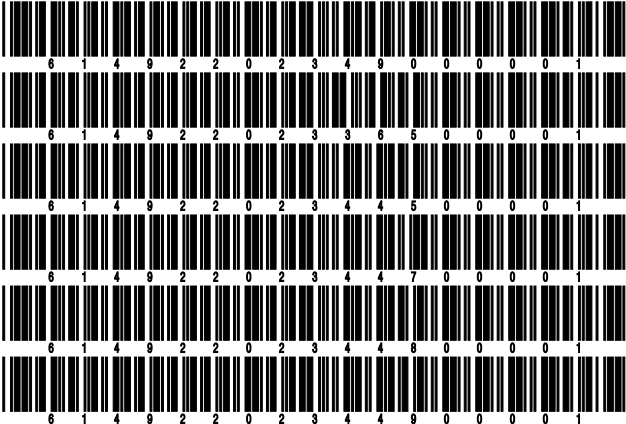
Medicare Part D Coverage Supplement [Document Identifier 365]
3.

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]



STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unclaimed funds	23,580,391	26,844,758
2505. Miscellaneous liability	321,573	
2597. Summary of remaining write-ins for Line 25 from overflow page	23,901,964	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. Transfer to IMR - MVA	1,161,034	(878,031)	2,760,057
2705. Transfer to IMR - Assumed	287,393	226,240	871,536
2706. Miscellaneous expenses	74,038	47,465	231,740
2797. Summary of remaining write-ins for Line 27 from overflow page	1,522,466	(604,326)	3,863,333

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	4,677,195,868	4,821,009,743
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	28,967,827	965,827,854
2.2 Additional investment made after acquisition	45,498,487	129,257,981
3. Capitalized deferred interest and other	5,132,780	24,448,536
4. Accrual of discount	4,283,702	20,123,063
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(4,698,616)	(7,322,915)
7. Deduct amounts received on disposals	98,071,522	1,170,173,317
8. Deduct amortization of premium and mortgage interest points and commitment fees	847,544	7,577,448
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	23,373,372	(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)	4,680,834,353	4,677,195,868
12. Total valuation allowance	(41,016,395)	(41,140,620)
13. Subtotal (Line 11 plus Line 12)	4,639,817,958	4,636,055,247
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	4,639,817,958	4,636,055,247

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,002,480,977	2,020,614,033
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	38,254,811	1,112,769,153
2.2 Additional investment made after acquisition	1,358,065	334,993,942
3. Capitalized deferred interest and other		
4. Accrual of discount	126,827	606,070
5. Unrealized valuation increase (decrease)	14,590,477	(246,011,848)
6. Total gain (loss) on disposals	(155,475)	391,972,283
7. Deduct amounts received on disposals	43,853,159	2,594,693,443
8. Deduct amortization of premium and depreciation	81,614	1,809,535
9. Total foreign exchange change in book/adjusted carrying value	194,347	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)	1,012,915,256	1,002,480,977
12. Deduct total nonadmitted amounts	1,355,100	1,386,423
13. Statement value at end of current period (Line 11 minus Line 12)	1,011,560,156	1,001,094,554

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	26,352,696,321	24,400,996,585
2. Cost of bonds and stocks acquired	522,421,096	7,392,675,692
3. Accrual of discount	13,319,654	61,635,555
4. Unrealized valuation increase (decrease)	(350,766,247)	(678,754,161)
5. Total gain (loss) on disposals	(14,305,794)	7,235,661
6. Deduct consideration for bonds and stocks disposed of	489,930,131	4,597,222,204
7. Deduct amortization of premium	16,377,345	70,410,035
8. Total foreign exchange change in book/adjusted carrying value	20,764,069	(109,304,593)
9. Deduct current year's other than temporary impairment recognized	27,532,314	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)	26,009,935,098	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)	26,009,896,576	26,352,657,799

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
	1. NAIC 1 (a)	717,692,292	331,194,972	88,794,645	12,402,908,266			11,927,616,301
	2. NAIC 2 (a)	124,954,093	241,868,799	(69,205,678)	10,547,680,946			10,733,801,330
	3. NAIC 3 (a)	1,337,360	15,588,366	(17,261,962)	1,113,691,504			1,145,204,472
	4. NAIC 4 (a)	3,955,440	3,094,884	(1,866,742)	294,608,926			295,615,112
	5. NAIC 5 (a)	55,121	91,201	(8,742,824)	50,633,816			59,412,720
	6. NAIC 6 (a)	5,955	1,096,004	14,492,981	26,489,071			13,086,139
	7. Total Bonds	848,000,261	592,934,226	6,210,420	24,436,012,528			24,174,736,073
PREFERRED STOCK								
	8. NAIC 1			(369,075)	7,266,550			7,635,625
	9. NAIC 2	411,888		(22,480,848)	116,275,963			138,344,923
	10. NAIC 3			(9,529,733)	128,022,819			137,552,552
	11. NAIC 4							
	12. NAIC 5			8,568,240	8,568,240			
	13. NAIC 6			1,182,296	1,182,296			
	14. Total Preferred Stock	411,888		(22,629,120)	261,315,869			283,533,101
	15. Total Bonds and Preferred Stock	848,412,149	592,934,226	(16,418,700)	24,697,328,397			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 \$ 546,988,835 ; NAIC 2 \$ 89,782,329 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$ 1,263,166

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	165,030,248	xxx	165,030,248	601,704	23,284

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	171,734,855	74,636,789
2. Cost of short-term investments acquired	8,180,795	598,031,628
3. Accrual of discount	502,906	190,834
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	4,988	(37,332)
6. Deduct consideration received on disposals	14,597,875	491,018,136
7. Deduct amortization of premium	33,174	322,008
8. Total foreign exchange change in book/adjusted carrying value	(762,247)	
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)	165,030,248	171,734,855
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	165,030,248	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	13,351,629
3.	Unrealized Valuation increase/(decrease)	17,259,504
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(12,073,005)
6.	Considerations received/(paid) on terminations	3,437,173
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(16,658,136)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	79,244,228
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	79,244,228

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)	224,428
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	1,780,350
3.14	Section 1, Column 18, prior year	1,554,452225,898225,898
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	1,780,350
3.24	Section 1, Column 19, prior year plus	1,554,452
3.25	SSAP No. 108 adjustments	225,898225,898
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)	1,780,349
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	1,780,349

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.....	79,244,229
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,780,350
3.	Total (Line 1 plus Line 2)	81,024,578
4.	Part D, Section 1, Column 6	217,078,106
5.	Part D, Section 1, Column 7	(136,053,527)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	139,981,038
8.	Part B, Section 1, Column 13	1,780,350
9.	Total (Line 7 plus Line 8)	141,761,388
10.	Part D, Section 1, Column 9	294,637,975
11.	Part D, Section 1, Column 10	(152,876,587)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	57,800,697
14.	Part B, Section 1, Column 20	786,351
15.	Part D, Section 1, Column 12	58,587,049
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	24,737,904	
2. Cost of cash equivalents acquired	524,436,839	31,779,362
3. Accrual of discount	35,963	19,023
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	76,206,415	7,057,590
7. Deduct amortization of premium	209	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)	473,004,082	24,737,904
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	473,004,082	24,737,904

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

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

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
19344	.....	CHESHIRE EAST (UA)	.....	GBR	.....	07/01/2020	2.900	.....	.....	226,128,130	.....
19353	.....	LONDON	.....	GBR	.....	06/28/2022	2.300	.....	.....	5,803,157	.....
100091339	.....	ROSARITO	.....	MEX	.....	01/17/2023	10.130	280,000	.....	1,430,040	.....
100091340	.....	MAZATLAN	.....	MEX	.....	01/17/2023	9.940	158,500	.....	257,374	.....
100091341	.....	CABO SAN LUCAS	.....	MEX	.....	01/17/2023	9.800	389,950	.....	606,465	.....
100091342	.....	CABO SAN LUCAS	.....	MEX	.....	01/17/2023	10.000	341,195	.....	587,025	.....
100091343	.....	LOS BARRILES	.....	MEX	.....	01/17/2023	10.030	315,000	.....	577,984	.....
100091344	.....	CIUDAD DE MEXICO	.....	MEX	.....	01/17/2023	9.980	192,955	.....	296,300	.....
100091345	.....	CABO SAN LUCAS	.....	MEX	.....	01/17/2023	9.780	250,000	.....	442,814	.....
100091346	.....	CABO SAN LUCAS	.....	MEX	.....	01/17/2023	9.680	200,000	.....	214,722	.....
100091347	.....	SAYULITA	.....	MEX	.....	01/17/2023	9.650	408,000	.....	431,086	.....
100091357	.....	CABO SAN LUCAS	.....	MEX	.....	01/17/2023	9.760	1,119,950	.....	2,870,274	.....
100091358	.....	TIJUANA	.....	MEX	.....	01/17/2023	10.630	165,000	.....	330,159	.....
100091363	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.050	10,593	.....	10,446	.....
100091384	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.050	3,884	.....	3,632	.....
100091385	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.950	41,939	.....	41,514	.....
100091386	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.950	5,432	.....	5,329	.....
100091387	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.200	20,843	.....	61,314	.....
100091388	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.200	1,087	.....	1,072	.....
100091389	.....	Ans terdam	.....	N.D.	.....	01/27/2023	5.550	50,196	.....	149,757	.....
100091390	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.050	27,760	.....	27,543	.....
100091391	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.760	26,076	.....	78,051	.....
100091392	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.300	76,055	.....	227,724	.....
100091393	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.660	45,633	.....	45,527	.....
100091394	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.200	33,247	.....	32,763	.....
100091395	.....	Ans terdam	.....	N.D.	.....	01/27/2023	5.900	25,859	.....	25,659	.....
100091396	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.000	29,335	.....	29,042	.....
100091397	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.050	31,074	.....	30,766	.....
100091398	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.620	61,278	.....	61,139	.....
100091399	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.300	34,225	.....	33,864	.....
100091400	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.300	2,282	.....	2,273	.....
100091401	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.620	67,963	.....	67,209	.....
100091402	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.670	34,062	.....	101,954	.....
100091403	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.770	49,707	.....	49,612	.....
100091404	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.770	3,314	.....	9,826	.....
100091405	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.670	30,639	.....	91,742	.....
100091406	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.000	7,660	.....	22,736	.....
100091407	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.770	50,522	.....	151,277	.....
100091408	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.770	3,398	.....	3,329	.....
100091409	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.200	80,618	.....	80,061	.....
100091410	.....	Ans terdam	.....	N.D.	.....	01/27/2023	5.900	78,228	.....	77,455	.....
100091411	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.610	193,936	.....	192,950	.....
100091412	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.960	34,116	.....	102,117	.....
100091413	.....	Ans terdam	.....	N.D.	.....	01/27/2023	5.850	24,338	.....	24,168	.....
100091414	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.960	105,933	.....	105,700	.....
100091415	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.660	23,903	.....	23,848	.....
100091416	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.850	36,724	.....	36,444	.....
100091417	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.760	27,706	.....	27,653	.....
100091418	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.760	4,760	.....	82,958	.....
100091419	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.860	45,307	.....	45,220	.....
100091420	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.860	3,020	.....	2,985	.....
100091421	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.660	52,152	.....	52,031	.....
100091422	.....	Ans terdam	.....	N.D.	.....	01/27/2023	4.860	34,768	.....	34,688	.....
100091423	.....	Ans terdam	.....	N.D.	.....	01/27/2023	5.850	44,112	.....	43,805	.....
100091424	.....	Ans terdam	.....	N.D.	.....	01/27/2023	6.100	42,069	.....	41,456	.....

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100091925	Ans terdam			N.D.		01/27/2023	6.100	5.737			5.953
100091926	Ans terdam			N.D.		01/27/2023	4.910	184.704			184.283
100091927	Ans terdam			N.D.		01/27/2023	4.660	71.709			71.544
100091928	Ans terdam			N.D.		01/27/2023	4.760	30.150			30.082
10009566	SAN MIGUEL DE ALLENDE CENTRO			MEX.		02/17/2023	9.530	286.250			440.511
10009567	SAN JOSE DEL CABO			MEX.		02/17/2023	9.960	226.800			349.009
10009568	PUERTO VALLARTA			MEX.		02/17/2023	9.960	1,190.000			1,982.661
10009569	CABO SAN LUCAS			MEX.		02/17/2023	9.830	274.550			457.730
10009721	Ans terdam			N.D.		02/27/2023	5.950	22.752			23.260
10009722	Ans terdam			N.D.		02/27/2023	1.000	3.341			3.393
10009723	Ans terdam			N.D.		02/27/2023	1.000	44.497			45.481
10009724	Ans terdam			N.D.		02/27/2023	5.900	19.093			19.519
10009725	Ans terdam			N.D.		02/27/2023	4.660	45.474			139.470
10009726	Ans terdam			N.D.		02/27/2023	6.000	66.930			68.426
10009727	Ans terdam			N.D.		02/27/2023	5.090	42.428			43.376
10009728	Ans terdam			N.D.		02/27/2023	3.350	35.003			35.785
10009729	Ans terdam			N.D.		02/27/2023	5.260	130.467			133.381
10009730	Ans terdam			N.D.		02/27/2023	5.090	4.031			4.121
10009731	Ans terdam			N.D.		02/27/2023	4.660	37.125			37.954
10009732	Ans terdam			N.D.		02/27/2023	1.000	21.214			21.503
10009733	Ans terdam			N.D.		02/27/2023	1.000	94.668			96.756
10009734	Ans terdam			N.D.		02/27/2023	6.050	109.465			111.013
100101706	Ans terdam			N.D.		03/30/2023	6.350	11.451			34.159
100101707	Ans terdam			N.D.		03/30/2023	5.730	20.503			61.160
100101708	Ans terdam			N.D.		03/30/2023	6.650	29.446			29.279
100101709	Ans terdam			N.D.		03/30/2023	6.500	45.565			135.919
100101710	Ans terdam			N.D.		03/30/2023	4.660	21.812			21.688
100101711	Ans terdam			N.D.		03/30/2023	7.150	43.624			43.376
100101712	Ans terdam			N.D.		03/30/2023	4.710	154.865			461.954
100101713	Ans terdam			N.D.		03/30/2023	4.860	56.438			188.353
100101714	Ans terdam			N.D.		03/30/2023	4.860	3.763			3.741
100101715	Ans terdam			N.D.		03/30/2023	4.660	22.903			22.772
100101716	Ans terdam			N.D.		03/30/2023	5.900	137.415			136.634
100101717	Ans terdam			N.D.		03/30/2023	5.090	510.399			507.499
100101718	Ans terdam			N.D.		03/30/2023	5.850	81.686			81.221
100101719	Ans terdam			N.D.		03/30/2023	6.200	27.810			27.652
100101720	Ans terdam			N.D.		03/30/2023	6.200	1.854			1.843
100101721	Ans terdam			N.D.		03/30/2023	6.000	43.624			130.128
100101722	Ans terdam			N.D.		03/30/2023	6.250	38.171			113.862
100101723	Ans terdam			N.D.		03/30/2023	6.350	36.644			36.436
100101724	Ans terdam			N.D.		03/30/2023	6.300	48.194			47.920
100101725	Ans terdam			N.D.		03/30/2023	5.090	64.890			64.522
100101726	Ans terdam			N.D.		03/30/2023	6.250	67.006			66.625
100101727	Ans terdam			N.D.		03/30/2023	6.300	96.191			95.644
100101728	Ans terdam			N.D.		03/30/2023	5.360	191.400			570.936
100101729	Ans terdam			N.D.		03/30/2023	5.260	53.875			53.569
100101730	Ans terdam			N.D.		03/30/2023	5.260	30.537			30.363
100101731	Ans terdam			N.D.		03/30/2023	5.260	59.983			178.926
100101732	Ans terdam			N.D.		03/30/2023	6.050	29.010			28.845
100101733	Ans terdam			N.D.		03/30/2023	5.260	65.436			65.064
100101734	Ans terdam			N.D.		03/30/2023	6.150	50.604			150.948
100101735	Ans terdam			N.D.		03/30/2023	5.260	41.879			124.923
0399999. Mortgages in good standing - Residential mortgages-all other											
2321501	LONDON			GBR		05/26/2021	8.180	10,480,659	14,854,818		250,104,982
2390901	LOS ANGELES			CA		05/26/2021	7.510		1,265,498		355,708,560
									908,680		290,797,870

SCHEDULE B - PART 2

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

1		Location		3		4	5	6	7	8	9
Loan Number		City	State	Loan Type		Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
7200363	.....	LONG ISLAND CITY	NY	.....		05/27/2021	8.350	.....	882,939	256,034,480	
7200381	.....	FLORIEVENTURA	ESP	.....		10/21/2020	5.654	.....	376,481	2,025,261,000	
7200394	.....	LOS ANGELES	CA	.....		05/28/2021	7.520	.....	430,070	33,539,469	
7200416	.....	LOS ANGELES	CA	.....		06/01/2021	7.470	.....	9,156	7,818,780	
7200417	.....	LOS ANGELES	CA	.....		06/01/2021	7.470	.....	36,708	8,044,243	
7200420	.....	PARIS	FRA	.....		05/26/2021	6.608	.....	371,646	65,213,227	
7200423	.....	LONDON	GBR	.....		05/26/2021	5.777	.....	40,048	180,101,420	
7200425	.....	WATERTOWN	MA	.....		06/01/2021	9.110	.....	621,289	8,382,353	
7200431	.....	MIAMI	FL	.....		06/01/2021	8.619	.....	78,644	36,363,637	
7200434	.....	NEW YORK	NY	.....		06/01/2021	8.510	.....	3,565,944	127,547,170	
7200450	.....	LONDON	GBR	.....		07/09/2021	8.926	.....	3,832,827	101,250,000	
7200456	.....	MIAMI	FL	.....		06/21/2021	7.862	.....	1,086,509	22,375,174	
7200462	.....	DUBLIN	IRL	.....		07/12/2021	6.646	.....	873,444	71,148,040	
7200467	.....	BRISTOL	GBR	.....		09/16/2021	4.550	.....	773,024	50,374,800	
7200543	.....	NEW YORK	NY	.....		11/09/2022	8.119	.....	58,762	151,084,340	
7200564	.....	VARIOUS	TX	.....		05/27/2022	4.744	.....	10,585	24,974,385	
7200568	.....	LONDON	GBR	.....		07/19/2022	7.927	.....	395,903	27,283,891	
7200570	.....	VARIOUS	ESP	.....		07/11/2022	4.089	.....	915,655	3,645,500	
7200578	.....	KELSO	GBR	.....		08/19/2022	6.191	.....	4,560,407	14,250,000	
7200589	.....	MANCHESTER	PA	.....		03/03/2023	8.000	.....	9,569,609	41,426,753	
7200591	.....	SOUTH SAN FRANCISCO	CA	.....		11/18/2022	8.182	.....	2,526,120	151,963,640	
7200599	.....	MONROE TOWNSHIP	NJ	.....		12/21/2022	7.915	.....	588,443	236,014,550	
7200607	.....	NEW YORK	NY	.....		01/27/2023	7.750	.....	8,917,559	35,508,197	
0599999. Mortgages in good standing - Commercial mortgages-all other											4,326,111,479
7200583	.....	NEW YORK	NY	.....		09/02/2022	10.072	.....	4,200,766	277,500,000	
7200594	.....	NEW YORK	NY	.....		11/08/2022	8.646	.....	2,254,121	177,271,200	
0699999. Mortgages in good standing - Mezzanine Loans											6,454,887
0899999. Total Mortgages in good standing											454,771,200
1699999. Total - Restructured Mortgages											5,030,987,661
2499999. Total - Mortgages with overdue interest over 90 days											
3299999. Total - Mortgages in the process of foreclosure											
3399999 - Totals											5,030,987,661

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3					8	9	10	11	12						13	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	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	
7200408L	TUNRIDGE HILLS	GA		05/26/2021	..02/23/2023	42,821,755		382,297			382,297		51,995,009	50,646,715	(4,565,711)			(4,565,711)
100010760	LAS VEGAS	NV		12/23/2016	..01/05/2023	139,028		(4,634)			(4,634)		164,025	164,025				
100012596	RIVERHEAD	NY		05/25/2017	..02/05/2023	213,466		(8,971)			(8,971)		277,685	277,685				
100012621	KISSIMEE	FL		05/25/2017	..03/05/2023	155,823		(10,420)			(10,420)		171,092	171,092				
100013431	TAMPA	FL		05/25/2017	..02/05/2023	90,456		(1,737)			(1,737)		110,098	110,098				
100013699	FORT LAUDERDALE	FL		05/25/2017	..01/05/2023	172,714		(9,326)			(9,326)		184,532	184,532				
100013848	LAS VEGAS	NV		05/25/2017	..01/05/2023	142,350		(5,206)			(5,206)		160,989	160,989				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013862	CHARLOTTE	NC		06/25/2017	01/05/2023	132,009		(3,255)					153,322				
100014022	PEORIA	AZ		05/25/2017	01/05/2023	118,386		(7,199)			(7,199)		123,381				
100014667	SUNNYVALE	CA		09/21/2017	03/13/2023	547,883		(20,154)			(20,154)		570,559				
100014714	FELLSMERE	FL		09/21/2017	03/13/2023	1,139		(4)			(4)		1,150				
100025001	SAINT AUGUSTINE	FL		09/20/2018	03/05/2023	151,456		120,788			120,788		353,797				
100027592	YORK	PA		10/26/2018	03/05/2023	234,073		(17,818)			(17,818)		239,181				
100030276	REED	KY		12/20/2018	03/05/2023	23,388		(457)			(457)		23,437				
100031653	LOS ANGELES	CA		03/29/2019	03/05/2023	250,984		(4,683)			(4,683)		286,843				
100031697	SARASOTA	FL		03/29/2019	03/05/2023	102,688		3,882			3,882		111,349				
100031902	DELAY BEACH	FL		03/29/2019	02/05/2023	70,807		(2,057)			(2,057)		72,621				
100033097	LAJOS	IRL		06/21/2019	01/23/2023	2,301							2,429		(96)		(96)
100033543	LIMERICK	IRL		06/21/2019	01/23/2023	9,703		1,107			1,107		9,826		(388)		(388)
100034514	KERRY	IRL		06/21/2019	01/23/2023	252,768		5,269			5,269		229,500		(9,069)		(9,069)
100034795	DUBLIN	IRL		06/21/2019	02/23/2023	65,340		3,534			3,534		68,470		(2,706)		(2,706)
100034796	DUBLIN	IRL		06/21/2019	02/23/2023	46,100		2,350			2,350		47,634		(1,882)		(1,882)
100034797	LONDON	IRL		06/21/2019	02/23/2023	46,141		2,168			2,168		47,704		(1,885)		(1,885)
100039091	CLARE	IRL		09/27/2019	01/23/2023	125,635		19,656			19,656		167,287		(6,611)		(6,611)
100039100	CORK	IRL		09/27/2019	03/23/2023	5,984		1			1		6,202		(245)		(245)
100039179	DUBLIN	IRL		09/27/2019	03/23/2023	39,933		2,201			2,201		47,779		(1,888)		(1,888)
100044866	BALTIMORE	MD		11/19/2020	01/07/2023	3,772		(20)			(20)		3,770				
100046181	JOHNSTOWN	PA		11/25/2020	01/07/2023	117,150		23,254			23,254		141,652				
100046207	DODGE CITY	KS		11/25/2020	01/07/2023	6,404							6,404				
100046282	IRVINGWOOD	MI		11/25/2020	01/07/2023	75,482		(26,420)			(26,420)		65,912			(5)	(5)
100046536	ORLANDO	FL		11/25/2020	03/07/2023	2,238		(92)			(92)		2,217				
100046712	BINGHAMTON	NY		11/20/2020	02/07/2023	1,385		(3)			(3)		1,384				
100046748	STATEN ISLAND	NY		11/20/2020	01/07/2023	1,118							1,118				
100046786	GRANVILLE	NY		11/20/2020	03/07/2023	913							913				
100046827	LAWRENCEVILLE	GA		11/20/2020	02/07/2023	37,053		(3,196)			(3,196)		35,295				
100047044	PHILADELPHIA	PA		11/20/2020	02/07/2023	831		(12)			(12)		830				
100047104	OWAHA	NE		11/20/2020	03/07/2023	36,123		(3,999)			(3,999)		33,528				
100047150	LYNNWOOD	WA		11/20/2020	01/07/2023	142,435		(15,259)			(15,259)		130,907				
100047241	MANASSAS	VA		11/20/2020	01/07/2023	4							4			(1)	(1)
100047252	HVATTSVILLE	MD		11/20/2020	02/07/2023	8,331		1,007			1,007		9,029				
100047412	WOODSTOCK	GA		11/20/2020	02/07/2023	70,461		(4,501)			(4,501)		64,793				
100047465	STERLING HEIGHTS	MI		11/20/2020	02/07/2023	12,234		1,086			1,086		13,059			(2)	(2)
100047868	BELTSVILLE	MD		11/20/2020	01/07/2023	154,003		(4,105)			(4,105)		149,251			1	1
100048172	HOLLYWOOD	FL		11/20/2020	03/07/2023	8,933		(487)			(487)		8,709				
100048822	MARTIN	FL		11/20/2020	02/07/2023	98,552		7,485			7,485		85,504				
100049894	SUMMIT HILL	FL		11/20/2020	02/07/2023	7,908		(82)			(82)		7,865				
100049857	MAPLEWOOD	NJ		11/20/2020	01/07/2023	16,533		(670)			(670)		16,055			(32)	(32)
100050146	ANDERSON	IN		11/20/2020	01/07/2023	52,160		(12,402)			(12,402)		38,980				
100053490	BEAVERTON	OR		03/23/2021	03/07/2023	202,271		(8,241)			(8,241)		197,465				
100053586	RIO RANCHO	NM		03/23/2021	03/07/2023	1,702		(2)			(2)		1,702				
100053684	EL CERRITO	CA		03/23/2021	02/07/2023	345,461		1,886			1,886		337,954				
100053976	HUNTERSVILLE	NC		03/23/2021	02/07/2023	16,444		(903)			(903)		15,975				
100054788	COLUMBIA	SC		03/23/2021	03/07/2023	41,322		(4,214)			(4,214)		37,034				
100055161	JERSEY CITY	NJ		03/23/2021	01/07/2023	74,003		(8,016)			(8,016)		98,008				
100055194	WICKLIFFE	OH		03/23/2021	02/07/2023	1,062							1,062				
100055419	SALISBURY	NC		03/23/2021	03/07/2023	10,120		28			28		10,218			9	9
100055634	EAST SAINT LOUIS	IL		03/23/2021	02/07/2023	4,879		2			2		4,891				
100057632	SNOWBUSH	VA		06/30/2021	02/17/2023	3,628							3,628				

SCHEDULE B - PART 3

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

1	Location		4	5	Change in Book Value/Recorded Investment				10	11	12	13	14	15	16	17	18
	2	3			6	7	8	9									
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
100057649	WILMINGTON	DE		06/30/2021	.01/17/2023	243,166		(10,145)					240,312	240,312			
100060056	MESA	AZ		06/25/2021	.01/17/2023	229,893		(7,332)			(7,332)		222,891	222,891			
100060172	DECATUR	GA		06/25/2021	.02/17/2023	312,025		(9,809)			(9,809)		302,523	302,523			
100065536	SANTA ROSA BEACH	FL		07/28/2021	.02/17/2023	254,857		(7,816)			(7,816)		244,978	244,978			
100065915	Amsterdam	NLD		07/30/2021	.02/21/2023	35,641		(470)			(470)		35,218	35,218	(1,392)		(1,392)
100065918	Amsterdam	NLD		07/30/2021	.02/21/2023	4,187		(29)			(29)		4,138	4,138	(164)		(164)
100067612	JONESBORO	GA		09/23/2021	.01/17/2023	116,279		(3,501)			(3,501)		109,385	109,385			
100068679	Amsterdam	NLD		08/30/2021	.03/20/2023	35,962		(929)			(929)		36,436	36,436	(1,440)		(1,440)
100068685	Amsterdam	NLD		08/30/2021	.02/21/2023	1,332		(14)			(14)		1,316	1,316	(52)		(52)
100068694	Amsterdam	NLD		08/30/2021	.02/21/2023	1,332		28			28		1,316	1,316	(52)		(52)
100068697	Amsterdam	NLD		08/30/2021	.02/21/2023	44,952		(642)			(642)		44,419	44,419	(1,755)		(1,755)
100071439	UTRECHT	NLD		09/30/2021	.02/21/2023	13,829	34		13		34		13,667	13,667	(540)		(540)
100071440	UTRECHT	NLD		09/30/2021	.02/21/2023	19,404	(24)		(3)		(24)		19,174	19,174	(788)		(788)
100071779	COPIENS	SC		10/14/2021	.01/17/2023	116,954		(3,859)			(3,859)		110,291	110,291			
100074972	UTRECHT	NLD		11/16/2021	.01/25/2023	47,521							48,263	48,263	(1,907)		(1,907)
100074973	UTRECHT	NLD		11/16/2021	.01/25/2023	5,919		(5,723)			(5,723)		6,011	6,011	(288)		(288)
100076296	MIDLOTHIAN	VA		01/07/2022	.02/17/2023	285,393							279,671	279,671			
100082222	PUERTO VALLARTA	MEX		04/14/2022	.03/19/2023	685,359		(7,147)			(7,147)		685,359	685,359			
100084425	CINCINNATI	OH		06/12/2022	.02/09/2023	158,453		(16,505)			(16,505)		149,718	149,718			
100085020	KNOXVILLE	TN		08/12/2022	.01/09/2023	166,224							99,784	99,784	(3,943)		(3,943)
100088546	Amsterdam	NLD		10/27/2022	.02/21/2023	100,983							58,817,033	58,568,739	(4,602,721)	(23)	(4,602,750)
0199999: Mortgages closed by repayment																	
1000002	DUBLIN	CA		08/30/2010		50,357,130		285,513			285,513		59,928	59,928			
1000007	MORO	CA		08/30/2011		3,074,008							83,522	83,522			
1000015	MALLEN	TX		10/30/2003		146,037							18,090	18,090			
1000016	MALLEN	TX		03/01/2016		519,921							3,142	3,142			
1000021	SAN ANTONIO	TX		06/05/2006		306,228							129,939	129,939			
1000024	HOUSTON	TX		12/27/2006		1,896,824							101,488	101,488			
1000036	HOUSTON	TX		11/05/2012		544,314							132,954	132,954			
1000037	HOUSTON	TX		11/05/2012		444,497							108,780	108,780			
1000202	GRAND JUNCTION	CO		10/04/2007		1,951,748							27,589	27,589			
1000476	MILWAUKEE	WI		10/08/2018		26,942,946							429,704	429,704			
1000592	HYATTSVILLE	MD		10/08/2018		30,265,984							428,044	428,044			
1000710	BAYTOWN	TX		10/08/2018		27,855,616							514,685	514,685			
11186	TAUNTON	MA		12/31/2013		113,047							5,088	5,088			
18336	VARIOUS	FL		05/17/2019		32,524,213							416,818	416,818			
7000037	ANHEIM	CA		10/30/2018		4,532,418							19,041	19,041			
7100010	YONKERS	NY		11/19/2019		10,000,000							58,529	58,529			
7200153	BRANSTOCK	OH		06/07/2017		13,582,551							1,322,592	1,322,592			
7200208	SUNNYVALE	CA		05/26/2021		5,980,546							15,366	15,366			
7200348	NASHVILLE	TN		05/27/2021		4,447,042							47,217	47,217			
7200363	LONG ISLAND CITY	NY		05/21/2021		71,002,757							11,637,931	11,637,931			
7200430	SAN FRANCISCO	CA		04/01/2021		9,991,982							13	13			
7200445	LONDON	GBR		05/19/2021		14,927,644							1,144	1,144			
7200450	LONDON	GBR		07/09/2021		26,276,000							322,852	322,852			
7200452	VARIOUS	DE		06/28/2021		43,098,711							982,430	982,430			
7200510	BOSTON	MA		03/14/2022		117,480,500							532,691	532,691			
7200594	NEW YORK	NY		11/08/2022		45,850,310							8,319,419	8,319,419			
7250102	NEW YORK	NY		06/01/2021		11,015,698							56,816	56,816			
7250108	MELVILLE	NY		06/01/2021		4,974,882							85,548	85,548			
10000156	STERLING	VA		09/27/2016		271,957		(33)			(33)		901	901			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10000159	REEDLEY	CA		09/21/2016		127,474		(180)			(180)		604		604		
10000165	MCHENRY	IL		09/21/2016		117,459		43			43		788		788		
10000181	COATESVILLE	PA		09/21/2016		147,657		(345)			(345)		1,427		1,427		
10000194	SYLMAR	CA		09/21/2016		534,043	(342)	534,043					2,241		2,241		
10000195	LORTON	VA		09/21/2016		542,575		(309)			(309)		2,163		2,163		
10000205	FORTUNA	CA		09/21/2016		261,513		(206)			(206)		830		830		
10000206	CHICAGO	IL		09/21/2016		116,398		76			76		403		403		
10000211	RIALTO	CA		09/21/2016		248,961		(245)			(245)		927		927		
10000212	BUENA PARK	CA		09/21/2016		483,045		(311)			(311)		1,647		1,647		
10000304	UPLAND	CA		09/21/2016		414,774	(132)	414,774			(132)		1,295		1,295		
10000360	POTTSTOWN	PA		09/21/2016		144,234		(291)			(291)		600		600		
10000369	NEIGHBURH	NY		09/21/2016		148,354		(359)			(359)		482		482		
10000381	STERETT	AL		09/21/2016		111,560	(639)	111,560			(639)		3,224		3,224		
10000383	NEW CASTLE	DE		09/21/2016		94,634		(411)			(411)		956		956		
10000387	PHOENIX	AZ		09/21/2016		190,674		118			118		662		662		
10000393	ATLANTIC CITY	NJ		09/21/2016		123,845		172			172		649		649		
10000411	TULSA	OK		09/21/2016		139,730		(290)			(290)		2,241		2,241		
10000423	ALBUQUERQUE	NM		09/21/2016		52,617		(155)			(155)		1,461		1,461		
10000428	PORTSMOUTH	VA		09/21/2016		68,007		(100)			(100)		1,460		1,460		
10000431	MONTEBELLO	CA		09/21/2016		328,920		(467)			(467)		1,649		1,649		
10000433	TUCSON	AZ		09/21/2016		56,990		(134)			(134)		682		682		
10000436	SLYVANIA	OH		09/21/2016		111,664		(180)			(180)		308		308		
10000444	CHICAGO	IL		09/21/2016		104,822	(63)	104,822			(63)		533		533		
10000454	HOPKINS	SC		09/21/2016		67,859		(355)			(355)		570		570		
10000455	CHESAPEAKE	VA		09/21/2016		119,127		(127)			(127)		918		918		
10000456	ENTERPRISE	AL		09/21/2016		88,519		(291)			(291)		639		639		
10000461	BETHLEHEM	PA		09/21/2016		111,544		(59)			(59)		577		577		
10000465	WEST HAVEN	CT		09/21/2016		125,928		(229)			(229)		1,055		1,055		
10000472	FORT KENT	ME		09/21/2016		136,099		(90)			(90)		233		233		
10000476	INDIANAPOLIS	IN		09/21/2016		90,796		(221)			(221)		626		626		
10000479	FINLAY	OH		09/21/2016		73,617		(712)			(712)		949		949		
10000482	PERRIS	CA		09/21/2016		194,891		218			218		615		615		
10000502	CARSON	CA		09/21/2016		462,310	(108)	462,310			(108)		1,488		1,488		
10000511	WILLINGTON	DE		09/21/2016		99,989		(205)			(205)		337		337		
10000512	AXIS	AL		09/21/2016		51,894		(281)			(281)		321		321		
10000531	GERMANTOWN	MD		09/21/2016		250,538		1,383			1,383		5,804		5,804		
10000561	DEER PARK	NY		09/21/2016		206,011		(565)			(565)		3,071		3,071		
10000580	PORT ST. LUCIE	FL		09/21/2016		143,746		(88)			(88)		2,618		2,618		
10000597	LONGWOOD	FL		09/21/2016		205,286	(376)	205,286			(376)		678		678		
10000605	BELTSVILLE	MD		09/21/2016		267,073		(81)			(81)		959		959		
10000613	NEW HAVEN	CT		09/21/2016		130,942		(65)			(65)		353		353		
10000614	SUMNER	WA		09/21/2016		278,408		(30)			(30)		1,048		1,048		
10000615	BROOKLYN	NY		09/21/2016		600,050		(958)			(958)		2,446		2,446		
10000618	EVANSTON	IL		09/21/2016		168,137		174			174		472		472		
10000622	JACKSONVILLE	FL		09/21/2016		390,449		(72)			(72)		1,418		1,418		
10000626	CANBY	IN		09/21/2016		141,334		(352)			(352)		666		666		
10000637	BOYNTON BEACH	FL		09/21/2016		190,506		(296)			(296)		1,200		1,200		
100010639	LAKE ARROWHEAD	CA		01/21/2017		197,984		(157)			(157)		2,965		2,965		
100010845	SUNRISE	FL		12/23/2016		81,567		(75)			(75)		1,144		1,144		
100010860	SEVERNA PARK	MD		12/23/2016		382,042		188			188		5,299		5,299		
100010863	CHICO	CA		12/23/2016		261,754		(362)			(362)		3,347		3,347		

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
100010655	STEVENSVILLE	MD		12/23/2016		914,941		(2,176)				10,943			
100010657	LAHAINA	HI		12/23/2016		262,061		134				2,769			
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		99,652		(467)				493			
100010664	COHES	NY		12/23/2016		124,773		(82)				835			
100010670	LAS VEGAS	NV		12/23/2016		96,099		(54)				461			
100010681	POYALLUP	WA		12/23/2016		222,874		84				993			
100010684	ORANGE BEACH	AL		12/23/2016		427,695		(320)				2,207			
100010689	LAS VEGAS	NV		12/23/2016		158,641		(92)				689			
100010694	DERBY	CT		12/23/2016		193,055		(329)				249			
100010711	LINWOOD	NJ		12/23/2016		1,545,995		155				16,961			
100010715	CARSON CITY	NV		12/23/2016		91,200		(452)				913			
100010727	KISSIMEE	FL		12/23/2016		204,301		(194)				3,033			
100010729	KISSIMEE	FL		12/23/2016		194,347		(180)				2,688			
100010732	KISSIMEE	FL		01/27/2017		162,707		(146)				2,315			
100010733	KISSIMEE	FL		12/23/2016		162,598		(146)				2,315			
100010735	KISSIMEE	FL		12/23/2016		162,455		(148)				2,231			
100010736	KISSIMEE	FL		12/23/2016		162,465		(148)				2,231			
100010740	MAPLES	FL		01/27/2017		212,475		(114)				987			
100010750	UPPER MERIDORE	MD		12/23/2016		90,551		(24)				748			
100010762	NORTH LAS VEGAS	NV		12/23/2016		289,452		(152)				1,644			
100010765	TITUSVILLE	FL		12/23/2016		71,568		(145)				1,133			
100010772	PHOENIX	AZ		12/23/2016		145,210		144				931			
100010780	FARMERSVILLE	CA		12/23/2016		111,164		(127)				1,584			
100010784	COLUMBIA	SC		12/23/2016		94,683		80				201			
100010789	MIAMI	FL		01/27/2017		134,565		(132)				777			
100010792	LEHIGH ACRE	FL		12/23/2016		215,619		(402)				1,084			
100010796	MIAMI	FL		12/23/2016		166,295		(269)				2,070			
100010806	HONOLULU	HI		12/23/2016		185,343		(82)				958			
100010809	POINCIPE BEACH	FL		12/23/2016		175,245		(124)				1,024			
100010811	HAGERSTOWN	MD		12/23/2016		147,130		(120)				804			
100010825	WALDORF	MD		12/23/2016		191,877		348				913			
100010845	LYONS	IL		12/23/2016		135,897		(147)				1,052			
100010851	MEMPHIS	TN		12/23/2016		41,862		(263)				665			
100010852	COLUMBIA	SC		12/23/2016		87,672		(149)				650			
100010856	MONTGOMERY	AL		12/23/2016		44,352		(289)				500			
100010865	VIRGINIA BEACH	VA		12/23/2016		388,554		(871)				1,485			
100010873	ONTARIO	CA		01/27/2017		361,934		(1,013)				1,077			
100010878	LINWOOD	CA		12/23/2016		383,684		(752)				996			
100010882	VINELAND	NJ		12/23/2016		84,146		(93)				1,168			
100010884	VENTURA	CA		12/23/2016		423,937		(549)				1,005			
100010889	HAYWARD	CA		12/23/2016		522,596		(453)				1,803			
100010902	WINSTON SALEM	NC		12/23/2016		81,695		(40)				489			
100010905	FLETCHER	NC		12/23/2016		458,259		(233)				1,788			
100010949	DAYTON	OH		12/23/2016		77,330		(452)				814			
100010950	JACKSONVILLE	FL		12/23/2016		41,550		(320)				598			
100010964	PENSACOLA	FL		12/23/2016		95,072		(518)				1,001			
100010965	MEMPHIS	TN		12/23/2016		47,441		(140)				339			
100010957	MIAMI	FL		12/23/2016		107,138		(435)				730			
100010958	MIAMI	FL		12/23/2016		105,852		(440)				743			
100010967	TOLEDO RIVER	NJ		12/23/2016		79,652		(363)				5,050			
100010970	LANSING	MI		12/23/2016		67,089		(31)				305			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100010972	BALTIMORE	MD		12/23/2016		85,593		47					603				
100010975	EASTLAKE	OH		12/23/2016		123,034		(264)			(264)		297				
100010976	GREINA	FL		12/23/2016		113,910		(506)			(506)		243				
100010978	WICKLIFE	OH		12/23/2016		124,736		(510)			(510)		693				
100010981	OSSEO	MI		12/23/2016		134,925		(277)			(277)		578				
100010986	LAUDERHILL	FL		01/27/2017		107,921		(451)			(451)		326				
100011001	TOWHANA	PA		12/23/2016		84,266		100			100		359				
100011005	SAINT CLOUD	FL		12/23/2016		157,186		(94)			(94)		643				
100011006	LINCOLN PARK	MI		12/23/2016		112,315		(727)			(727)		1,231				
100011010	BERWIN	IL		12/23/2016		142,508		(149)			(149)		633				
100011011	WEST MIFLIN	PA		12/23/2016		104,458		(438)			(438)		973				
100011015	SELMA	CA		12/23/2016		129,696		216			216		231				
100011022	BALTIMORE	MD		12/23/2016		102,208		(21)			(21)		495				
100011026	LAS VEGAS	NV		12/23/2016		76,734		(245)			(245)		805				
100011037	CLEVELAND	OH		12/23/2016		82,326		(465)			(465)		636				
100011046	KAHLUI	HI		12/23/2016		672,489		(1,785)			(1,785)		1,600				
100011049	POUGHKEEPSIE	NY		01/27/2017		233,606		(763)			(763)		521				
100011051	CHESTERFIELD	VA		12/23/2016		201,233		(1,999)			(1,999)		1,323				
100011054	EL PASO	TX		01/27/2017		59,257		(803)			(803)		1,417				
100011147	FREDERICKSBURG	VA		12/23/2016		427,430		(380)			(380)		5,407				
100011190	MEIRHIS	TN		12/23/2016		46,205		(422)			(422)		1,081				
100011199	WESTHAMPTON BEACH	NY		01/27/2017		198,073		(421)			(421)		1,592				
100011202	MINNEAPOLIS	MN		12/23/2016		207,626		(517)			(517)		2,702				
100011212	CHAMBERSBURG	PA		12/23/2016		75,476		(332)			(332)		1,195				
100011225	MONKS CORNER	SC		12/23/2016		90,615		(345)			(345)		1,339				
100011234	RUSKIN	FL		12/23/2016		170,976		(146)			(146)		816				
100011280	MEIRHIS	TN		12/23/2016		67,616		(11)			(11)		154				
100011283	ST. CLAIRESVILLE	OH		12/23/2016		67,533		(353)			(353)		652				
100011289	ALBUQUERQUE	NM		12/23/2016		133,174		(20)			(20)		216				
100011290	LUDINGTON	MI		12/23/2016		74,151		(110)			(110)		97				
100011320	DEATSVILLE	AL		12/23/2016		51,124		(410)			(410)		1,005				
100011340	COLUMBUS	OH		01/27/2017		47,086		(819)			(819)		1,934				
100011384	BALTIMORE	MD		12/23/2016		71,136		(423)			(423)		576				
100011403	ALBUQUERQUE	NM		12/23/2016		187,822		(70)			(70)		1,584				
100011438	CHAMBERSBURG	PA		12/23/2016		85,234		(52)			(52)		479				
100011465	ESTERO	FL		12/23/2016		147,911		(134)			(134)		2,079				
100011515	STAFFORD	VA		03/08/2017		266,038		(42)			(42)		1,267				
100011516	CHESTEROWN	MD		03/08/2017		947,999		(828)			(828)		1,445				
100011518	TEANECK	NJ		03/08/2017		304,178		(375)			(375)		945				
100011524	ELGIN	IL		03/08/2017		133,170		(161)			(161)		744				
100011527	NEW PORT RICHEY	FL		03/08/2017		152,706		(945)			(945)		1,585				
100011530	PROVIDENCE	RI		03/08/2017		133,387		17			17		595				
100011531	LAS VEGAS	NV		03/08/2017		124,425		30			30		1,253				
100011533	WESLEY CHAPEL	FL		03/08/2017		158,808		(319)			(319)		577				
100011536	BATON ROUGE	LA		03/08/2017		125,539		(151)			(151)		558				
100011537	HOPELAWN	NJ		03/08/2017		196,738		39			39		641				
100011539	BALTIMORE	MD		03/08/2017		181,499		(276)			(276)		1,232				
100011544	SARASOTA	FL		03/08/2017		181,851		(185)			(185)		1,012				
100011553	PHILADELPHIA	PA		03/08/2017		164,208		(187)			(187)		872				
100011557	ADDISON	IL		03/08/2017		169,448		(289)			(289)		1,308				
100011558	RIVERSIDE	CA		03/08/2017		208,777		(369)			(369)		1,024				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011560	ALTAMONTE SPRINGS	FL		03/08/2017		256,811		(30)			(90)		1,028	1,028			
100011561	FELTON	DE		03/08/2017		113,035		(130)			(130)		541	541			
100011562	CHARLOTTE	NC		03/08/2017		127,198		(87)			(87)		618	618			
100011563	NORTH LITTLE ROCK	AR		03/08/2017		37,513		(181)			(181)		871	871			
100011565	BAY SHORE	NY		03/08/2017		306,384		(515)			(515)		1,126	1,126			
100011567	LAUDERHILL	FL		03/08/2017		96,537		(46)			(46)		328	328			
100011569	TAMPA	FL		03/08/2017		239,235		81			81		848	848			
100011570	MIAMI	FL		03/08/2017		138,214		(103)			(103)		546	546			
100011572	BALTIMORE	MD		03/08/2017		144,662		(104)			(104)		904	904			
100011583	WINNATSKILL	NY		03/08/2017		163,683		(529)			(529)		1,125	1,125			
100011587	MEMPHIS	TN		03/08/2017		61,948		(69)			(69)		462	462			
100011588	ANNAPOLIS	MD		03/08/2017		152,755		(203)			(203)		1,729	1,729			
100011590	ERWIN	TN		03/08/2017		46,635		(25)			(25)		463	463			
100011591	GERMANTOWN	MD		03/08/2017		263,877		(452)			(452)		2,257	2,257			
100011597	BEL AIR	MD		03/08/2017		211,181		62			62		2,348	2,348			
100011598	MORENO VALLEY	CA		03/08/2017		241,636		72			72		1,227	1,227			
100011599	SPRING HILL	FL		03/08/2017		54,684		(59)			(59)		226	226			
100011602	LUSBY	MD		03/08/2017		178,193		(45)			(45)		2,334	2,334			
10001608	LEWIS	DE		03/08/2017		267,337		(339)			(339)		1,047	1,047			
10001612	BELLICOLO	IL		03/08/2017		70,728		(93)			(93)		551	551			
10001613	ANSONIA	CT		03/08/2017		109,964		(30)			(30)		2,496	2,496			
10001614	TAMARAC	FL		03/08/2017		144,884		(154)			(154)		401	401			
10001616	HAUPTON	VA		03/08/2017		117,140		146			146		624	624			
10001622	PATERSON	NJ		03/08/2017		157,279		(386)			(386)		653	653			
10001626	FAIR LAWN	NJ		03/08/2017		249,041		(254)			(254)		2,264	2,264			
10001627	WESTON	FL		03/08/2017		129,033		(1,501)			(1,501)		9,461	9,461			
10001649	FAVETTEVILLE	AR		03/08/2017		124,058		12			12		422	422			
10001650	CANYON LAKE	CA		03/08/2017		413,125		(688)			(688)		2,864	2,864			
10001653	NORTH BENDEN	NJ		03/08/2017		338,640		(372)			(372)		1,115	1,115			
10001654	BELLEVILLE	NJ		03/08/2017		217,555		(158)			(158)		1,018	1,018			
10001657	ANNAPOLIS	MD		03/08/2017		221,371		(261)			(261)		952	952			
10001659	RIVERHEAD	NY		03/08/2017		277,065		(185)			(85)		1,905	1,905			
10001662	MIAMI/SPURB	OH		03/08/2017		177,310		(359)			(359)		1,099	1,099			
10001665	WESLEY CAPEL	FL		03/08/2017		176,116		(110)			(110)		1,156	1,156			
10001666	WAINESBORO	PA		03/08/2017		227,783		281			281		557	557			
10001667	AMITYVILLE	NY		03/08/2017		274,360		(894)			(894)		4,161	4,161			
10001672	TULARE	CA		03/08/2017		101,230		(130)			(130)		1,049	1,049			
10001673	LITTLE FALLS	MIN		03/08/2017		91,106		(79)			(79)		588	588			
10001680	KISSIMEE	FL		03/08/2017		148,552		(385)			(385)		2,131	2,131			
10001700	GLENDALE	AZ		03/08/2017		80,009		(129)			(129)		1,738	1,738			
10001701	AGORA HILLS	CA		03/08/2017		222,604		(329)			(329)		2,286	2,286			
10001702	LAKELAND	FL		03/08/2017		192,078		(186)			(186)		574	574			
10001724	HIALEAH	FL		03/08/2017		109,548		(123)			(123)		528	528			
10001726	MONTAUK	NY		03/08/2017		465,700		(257)			(257)		2,452	2,452			
10001727	GLENDALE	AZ		03/08/2017		123,138		(117)			(117)		612	612			
10001729	FALLS CHURCH	VA		03/08/2017		241,983		909			909		6,033	6,033			
10001736	EXCELSIOR SPRINGS	MO		03/08/2017		94,463		(76)			(76)		436	436			
10001747	KUWA	ID		03/08/2017		70,489		159			159		806	806			
10001753	BLOOMINGTON	CA		03/08/2017		188,262		15			15		695	695			
10001765	PHILADELPHIA	PA		03/08/2017		67,181		(26)			(26)		405	405			
10001774	BETHLEHEM	PA		03/08/2017		92,631		(60)			(60)		1,796	1,796			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011777	SALUS	IA		03/08/2017		283,657		560			560		4,741	4,741			
100011783	PLAINFIELD	IL		03/08/2017		141,212		(92)			(92)		612	612			
100011786	FORT WASHINGTON	MO		03/08/2017		306,007		(653)			(653)		1,395	1,395			
100011795	LOGAN	OH		03/08/2017		43,574		(42)			(42)		434	434			
100011798	BALTIMORE	MO		03/08/2017		152,245		(224)			(224)		547	547			
100011804	CENTRAL ISLIP	NY		03/08/2017		264,463		(436)			(436)		1,305	1,305			
100011810	VIRGINIA BEACH	VA		03/08/2017		121,924		(104)			(104)		1,405	1,405			
100011813	NAPERVILLE	IL		03/08/2017		296,725		(336)			(336)		1,107	1,107			
100011825	SHANTON	OH		03/08/2017		71,837		(287)			(287)		1,328	1,328			
100011837	CHICAGO	IL		03/08/2017		122,458		(20)			(20)		1,095	1,095			
100011840	FORT LAUDERDALE	FL		03/08/2017		95,034		(64)			(64)		878	878			
100011849	ROBERT PARK	CA		03/08/2017		406,617		(18)			(18)		2,777	2,777			
100011851	LOVAHATCHEE	FL		03/08/2017		426,907		(277)			(277)		2,943	2,943			
100011852	AMELIA	OH		03/08/2017		123,118		(53)			(53)		493	493			
100011858	CHANTILLY	VA		03/08/2017		501,656		159			159		2,148	2,148			
100011867	WESTON	FL		03/08/2017		200,543		(152)			(152)		399	399			
100011870	MARPERO	LA		03/08/2017		67,729		(83)			(83)		207	207			
100011876	LAUDENBERG	PA		03/08/2017		318,305		(5)			(5)		1,545	1,545			
100011882	CHARLOTTE	NC		03/08/2017		74,145		(116)			(116)		1,276	1,276			
100011885	NASHVILLE	MI		03/08/2017		75,847		(91)			(91)		1,147	1,147			
100011888	LOS ANGELES	CA		03/08/2017		343,172		(230)			(230)		1,664	1,664			
100011904	ALBUQUERQUE	NM		03/08/2017		120,182		5			5		384	384			
100011906	PLANT CITY	FL		03/08/2017		171,069		(285)			(285)		886	886			
100011914	JACKSONVILLE	FL		03/08/2017		102,013		(91)			(91)		487	487			
100011923	TORRANCE	CA		03/08/2017		406,457		69			69		1,584	1,584			
100011932	MOUNT AIRY	NC		03/08/2017		55,253		(146)			(146)		794	794			
100011935	SIMI VALLEY	CA		03/08/2017		323,300		185			185		2,951	2,951			
100011938	DAMASCUS	MD		03/08/2017		127,414		(341)			(341)		1,859	1,859			
100011941	DELTONA	FL		03/08/2017		111,401		(141)			(141)		517	517			
100011944	MIAMI	FL		03/08/2017		155,398		(177)			(177)		480	480			
100011974	SANTA ROSA	CA		03/08/2017		331,122		(159)			(159)		1,461	1,461			
100011980	BOYNTON BEACH	FL		03/08/2017		149,646		(261)			(261)		390	390			
100011983	KERSHAW	SC		03/08/2017		56,619		(181)			(181)		717	717			
100011986	RAINEUR	NC		03/08/2017		33,801		45			45		437	437			
100011992	KANSAS CITY	MO		03/08/2017		68,160		(66)			(66)		1,130	1,130			
100011998	BELMONT	OH		03/08/2017		103,778		(76)			(76)		856	856			
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		808,656		774			774		6,398	6,398			
100012022	MIAMI	FL		03/08/2017		80,664		(86)			(86)		1,159	1,159			
100012031	NORTHBOROUGH	MA		03/08/2017		273,075		(321)			(321)		4,076	4,076			
100012034	PEEBLS	CA		03/08/2017		133,617		(173)			(173)		887	887			
100012040	WEST NEW YORK	NJ		03/08/2017		240,281		(2196)			(2196)		1,449	1,449			
100012046	NORTH MIAMI	FL		03/08/2017		114,494		6			6		578	578			
100012052	TERREBONE	OR		03/08/2017		110,536		(177)			(177)		1,082	1,082			
100012055	VIOLA	IL		03/08/2017		22,699		(87)			(87)		782	782			
100012058	SAINT CLAIR	MO		03/08/2017		40,280		(184)			(184)		455	455			
100012064	BROOKLYN	NY		03/08/2017		411,605		(551)			(551)		2,598	2,598			
100012070	HOUSTON	TX		03/08/2017		33,242		43			43		818	818			
100012073	HOUSTON	TX		03/08/2017		50,234		(187)			(187)		482	482			
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		200,653		(461)			(461)		1,364	1,364			
100012096	RICHMOND	VA		03/08/2017		68,653		192			192		806	806			
100012099	STATEN ISLAND	NY		03/08/2017		432,680		(529)			(529)		3,279	3,279			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012105	DENVER	CO		03/08/2017		98,714		(304)			(304)		2,855	2,855			
100012108	BATTLE CREEK	MI		03/08/2017		28,829		(42)			(42)		671	671			
100012114	NAMPA	ID		03/08/2017		73,063		(191)			(191)		217	217			
100012117	PHILADELPHIA	PA		03/08/2017		45,233		(31)			(31)		161	161			
100012120	ORLANDO	FL		03/08/2017		251,724		(591)			(591)		1,078	1,078			
100012123	WOODBURY	NY		03/08/2017		305,417		(410)			(410)		(29,184)	(29,184)		29,184	29,184
100012126	SPRING HILL	FL		03/08/2017		80,531		(179)			(179)		702	702			
100012129	PALM BAY	FL		03/08/2017		75,045		(154)			(154)		468	468			
100012132	WILMINGTON	DE		03/08/2017		21,150		(78)			(78)		1,221	1,221			
100012135	SAN PEDRO	CA		03/08/2017		147,186		(234)			(234)		683	683			
100012144	GOODLETTSVILLE	TN		03/08/2017		106,579		(212)			(212)		684	684			
100012150	EAST BOSTON	MA		03/08/2017		300,201		(378)			(378)		1,214	1,214			
100012156	MIAMI BEACH	FL		03/08/2017		414,250		(218)			(218)		2,763	2,763			
100012163	SAN JOSE	CA		03/08/2017		267,897		(527)			(527)		2,377	2,377			
100012165	EVERSON	WA		03/08/2017		113,611		(115)			(115)		1,082	1,082			
100012171	OCEANSIDE	NY		03/08/2017		165,250		(67)			(67)		541	541			
100012177	FAIRFAX	VA		03/08/2017		146,995		(537)			(537)		2,545	2,545			
100012186	KATY	TX		03/08/2017		1,854		84			84		1,854	1,854		(1,630)	(1,630)
100012189	ORLANDO	FL		03/08/2017		123,784		(199)			(199)		862	862			
100012207	GOSHEN	IN		03/08/2017		179,947		(846)			(846)		3,818	3,818			
100012210	PHILADELPHIA	PA		03/08/2017		25,279		(67)			(67)		883	883			
100012217	SCOTT'S VALLEY	CA		03/08/2017		32,071		(90)			(90)		1,720	1,720			
100012218	WILMINGTON	DE		04/28/2017		197,531		(289)			(289)		694	694			
100012220	HAINES CITY	FL		04/28/2017		93,454		(342)			(342)		482	482			
100012225	BRISTOW	VA		04/28/2017		276,068		(1,676)			(1,676)		3,158	3,158			
100012226	CORAL SPRINGS	FL		04/28/2017		310,594		(121)			(121)		4,578	4,578			
100012229	ABINGDON	MD		04/28/2017		189,574		(138)			(138)		1,230	1,230			
100012232	FORDS	NY		04/28/2017		206,159		(52)			(52)		6,726	6,726			
100012238	KISSIMEE	FL		04/28/2017		177,029		(239)			(239)		1,055	1,055			
100012240	HAMILTON	OH		04/28/2017		69,779		(148)			(148)		214	214			
100012242	MIAMI	FL		04/28/2017		138,206		(152)			(152)		572	572			
100012244	GREENWOOD	SC		04/28/2017		129,464		126			126		1,113	1,113			
100012245	NEPHI	UT		04/28/2017		97,353		(352)			(352)		384	384			
100012246	TAMPA	FL		04/28/2017		126,510		(344)			(344)		703	703			
100012251	PHILADELPHIA	PA		04/28/2017		145,526		(240)			(240)		1,455	1,455			
100012252	DUNELLON	FL		04/28/2017		47,494		(230)			(230)		1,524	1,524			
100012254	ROSELLE	NJ		04/28/2017		158,699		(1,040)			(1,040)		1,429	1,429			
100012255	FITCHBURG	MA		04/28/2017		131,786		(79)			(79)		2,281	2,281			
100012256	ALLENDALE	PA		04/28/2017		86,388		12			12		107	107			
100012257	LOUISVILLE	KY		04/28/2017		152,395		(310)			(310)		284	284			
100012260	PHILADELPHIA	PA		04/28/2017		153,306		(167)			(167)		529	529			
100012262	BALTIMORE	MD		04/28/2017		74,722		(187)			(187)		550	550			
100012263	EASTON	MD		04/28/2017		146,351		(125)			(125)		456	456			
100012264	ST LUELL	OK		04/28/2017		42,947		(439)			(439)		388	388			
100012266	CASCO	ME		04/28/2017		124,246		(20)			(20)		617	617			
100012267	PORT SAINT LUCIE	FL		04/28/2017		163,614		(83)			(83)		621	621			
100012269	WEST PARK	FL		04/28/2017		132,129		(25)			(25)		670	670			
100012270	LAKELAND	FL		04/28/2017		114,044		(386)			(386)		288	288			
100012271	PLANTATION	FL		04/28/2017		211,331		(96)			(96)		767	767			
100012274	WINTER HAVEN	FL		04/28/2017		78,998							218	218			
100012280	RIO RANCHO	NM		04/28/2017		87,726		(98)			(98)		335	335			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012281	VERO BEACH	FL		04/28/2017		89,985		(140)					378	378			
100012282	WATERBURY	CT		04/28/2017		132,041		302			302		1,477	1,477			
100012283	ROCKWELL	NC		04/28/2017		98,789		(136)			(136)		344	344			
100012288	WINSTON-SALEM	NC		04/28/2017		63,169		(83)			(83)		806	806			
100012291	VUBA CITY	CA		04/28/2017		171,567		(124)			(124)		769	769			
100012294	LOVES PARK	IL		04/28/2017		72,847		(148)			(148)		736	736			
100012295	WINDSOR	PA		04/28/2017		201,238		(239)			(239)		2,198	2,198			
100012296	CHICAGO	IL		04/28/2017		142,056		(177)			(177)		978	978			
100012297	HAMMOND	IN		04/28/2017		73,945		(29)			(29)		780	780			
100012299	WESLACO	TX		04/28/2017		104,522		(85)			(85)		846	846			
100012301	BRISTOW	VA		04/28/2017		316,018		(288)			(288)		4,292	4,292			
100012305	CHICAGO	IL		04/28/2017		154,837		(55)			(55)		1,374	1,374			
100012345	SKOKIE	IL		04/28/2017		821,796		(679)			(679)		4,422	4,422			
100012302	BROOKLYN	NY		04/28/2017		740,697		(481)			(481)		4,109	4,109			
100012305	ALTA MONTE SPRINGS	FL		04/28/2017		79,982		(37)			(37)		1,124	1,124			
100012306	LAKE WORTH	FL		04/28/2017		128,071		(186)			(186)		2,052	2,052			
100012307	SAN DIEGO	CA		04/28/2017		193,979		(217)			(217)		1,414	1,414			
100012312	LINWOOD	IL		04/28/2017		26,034		13			13		377	377			
100012320	SELMER	TN		04/28/2017		40,439		(109)			(109)		255	255			
100012321	LOUISVILLE	KY		04/28/2017		61,351		23			23		372	372			
100012324	BROOKLYN	NY		04/28/2017		366,189		21			21		3,543	3,543			
100012327	HOUSTON	TX		04/28/2017		61,717		(31)			(31)		971	971			
100012328	WARREN	MI		04/28/2017		45,814		2			2		745	745			
100012333	NEWARK	NJ		04/28/2017		67,292		(322)			(322)		1,305	1,305			
100012337	MIAMI	FL		04/28/2017		98,796		(44)			(44)		538	538			
100012338	ROYAL OAK	MI		04/28/2017		43,526		(32)			(32)		1,192	1,192			
100012340	DUNELLON	FL		04/28/2017		84,712		(671)			(671)		3,687	3,687			
100012344	BOLIVAR	TN		04/28/2017		24,823		(29)			(29)		220	220			
100012353	FERNANDINA BEACH	FL		04/28/2017		142,825		(145)			(145)		1,052	1,052			
100012356	LOS BANOS	CA		04/28/2017		63,905		22			22		392	392			
100012357	LINCOLNWOOD	IL		04/28/2017		53,107		(156)			(156)		1,872	1,872			
100012358	MIAMI	FL		04/28/2017		39,225		(44)			(44)		645	645			
100012360	NORTH LAUDERDALE	FL		04/28/2017		37,318		(85)			(85)		439	439			
100012361	SAN JOSE	CA		04/28/2017		85,718		(58)			(58)		332	332			
100012601	SPRING HILL	FL		05/25/2017		196,844		(127)			(127)		491	491			
100012602	LAS VEGAS	NV		05/25/2017		100,511		(265)			(265)		4,157	4,157			
100012603	HENDERSON	NV		05/25/2017		223,586		(198)			(198)		808	808			
100012608	MASTIC	NY		05/25/2017		276,904		(369)			(369)		1,128	1,128			
100012611	UPPER MERLBORO	MD		05/25/2017		226,217		(210)			(210)		944	944			
100012613	EVERETT	WA		05/25/2017		237,842		(156)			(156)		734	734			
100012615	SHIRLEY	NY		05/25/2017		270,886		(286)			(286)		1,120	1,120			
100012623	PEMBROKE PINES	FL		05/25/2017		296,222		71			71		778	778			
100012625	CLEARWATER	FL		05/25/2017		219,747		(350)			(350)		872	872			
100012626	JUPITER	FL		05/25/2017		182,741		(109)			(109)		571	571			
100012628	WINTER PARK	FL		05/25/2017		197,245		(244)			(244)		820	820			
100012629	FONTANA	CA		05/25/2017		276,072		(690)			(690)		1,295	1,295			
100012631	HAIALEAH	FL		05/25/2017		111,374		(191)			(191)		281	281			
100012639	BAKERSFIELD	CA		05/25/2017		125,196		(105)			(105)		401	401			
100012642	LONGWOOD	FL		05/25/2017		193,919		(229)			(229)		854	854			
100012643	FRESNO	CA		05/25/2017		123,779		(249)			(249)		690	690			
100012645	SAN JOSE	CA		05/25/2017		339,518		(484)			(484)		1,079	1,079			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					8	9	10	11							12
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-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
100012647	CHICAGO		IL		05/25/2017		134,273		(287)			(287)		864				
100012648	MIAMI		FL		05/25/2017		181,036		(264)			(264)		641				
100012649	BRIDGEPORT		CT		05/25/2017		136,638		(287)			(287)		1,385				
100012655	TAVARES		FL		05/25/2017		138,320		(244)			(244)		294				
100012657	WEST PALM BEACH		FL		05/25/2017		112,329		(93)			(93)		392				
100012658	LOMPOC		CA		05/25/2017		299,967		(286)			(286)		1,001				
100012659	TOWNSHIP HILLSIDE		NJ		05/25/2017		181,198		(278)			(278)		614				
100012660	JACKSONVILLE		FL		05/25/2017		129,942		(170)			(170)		418				
100012662	SILVER SPRING		MD		05/25/2017		200,475		(235)			(235)		892				
100012663	DISTRICT HEIGHTS		MO		05/25/2017		98,614		(81)			(81)		232				
100012664	JACKSONVILLE		FL		05/25/2017		105,543		(92)			(92)		399				
100012665	LAS VEGAS		NV		05/25/2017		177,288		(144)			(144)		623				
100012666	PUNTA GORDA		FL		05/25/2017		147,688		(141)			(141)		514				
100012667	GARDEN CITY		MI		05/25/2017		111,149		(152)			(152)		371				
100012668	WINTER GARDEN		FL		05/25/2017		64,543		(136)			(136)		672				
100012670	MORENO VALLEY		CA		05/25/2017		271,153		(164)			(164)		816				
100012673	SKOKIE		IL		05/25/2017		178,180		(89)			(89)		696				
100012675	TUCSON		AZ		05/25/2017		85,240		(86)			(86)		471				
100012676	ORLANDO		FL		05/25/2017		117,711		(97)			(97)		406				
100012678	LA QUINTA		CA		05/25/2017		304,337		(214)			(214)		1,082				
100012680	FENO		NV		05/25/2017		200,269		(163)			(163)		690				
100012686	LAS VEGAS		NV		05/25/2017		284,359		(231)			(231)		1,117				
100012688	OCALA		FL		05/25/2017		119,656		(156)			(156)		476				
100012689	CAPE CORAL		FL		05/25/2017		161,145		(129)			(129)		543				
100012690	LANSING		MI		05/25/2017		77,161		(87)			(87)		341				
100012692	MARICOPA		AZ		05/25/2017		159,486		(165)			(165)		585				
100012697	LOS BANOS		CA		05/25/2017		288,984		(393)			(393)		933				
100012699	TOWNSHIP OF WINSLOW		NJ		05/25/2017		154,165		(578)			(578)		5,280				
100012701	HENDERSON		NV		05/25/2017		105,933		(152)			(152)		367				
100012705	OCEANO CITY		MD		05/25/2017		262,040		(333)			(333)		984				
100012707	NORTH LAS VEGAS		NV		05/25/2017		164,569		(96)			(96)		871				
100012709	BIG BEAR CITY		CA		05/25/2017		251,423		(212)			(212)		920				
100012710	SONORA		CA		05/25/2017		222,468		(230)			(230)		705				
100012712	MODESTO		CA		05/25/2017		131,841		(109)			(109)		457				
100012715	WEST PALM BEACH		FL		05/25/2017		157,432		(295)			(295)		5,783				
100012718	PINE MOUNTAIN CLUB		CA		05/25/2017		238,370		(184)			(184)		847				
100012723	PEORIA		AZ		05/25/2017		278,578		(408)			(408)		971				
100012724	PALOS HILLS		IL		05/25/2017		283,042		(187,096)			(212)		988				
100012725	ORLANDO		FL		05/25/2017		187,096		(101)			(101)		1,235				
100012726	SAN BERNARDINO		CA		05/25/2017		279,225		(283)			(283)		951				
100012732	BAKERSFIELD		CA		05/25/2017		157,990		(109)			(109)		1,209				
100012735	ARAPA		FL		05/25/2017		126,751		(248)			(248)		799				
100012737	SPRING HILL		FL		05/25/2017		134,844		(337)			(337)		1,098				
100012739	FRESNO		CA		05/25/2017		164,978		(135)			(135)		573				
100012740	PITTSBURG		CA		05/25/2017		250,351		(122)			(122)		819				
100012741	BAKERSFIELD		CA		05/25/2017		160,380		(145)			(145)		785				
100012748	LAS VEGAS		NV		05/25/2017		242,192		(215)			(215)		890				
100012752	MELROSE PARK		IL		05/25/2017		91,785		(105)			(105)		401				
100012756	FRESNO		CA		05/25/2017		165,305		(182)			(182)		587				
100012759	YUMA		AZ		05/25/2017		99,782		(33)			(33)		481				
100012760	GURNEE		IL		05/25/2017		130,447		(116)			(116)		423				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012762	BAKERSFIELD	CA		05/25/2017		176,331		(241)			(241)		591	591			
100012764	REYNOLDSBURG	OH		05/25/2017		136,877		(153)			(153)		701	701			
100012765	NORTH BEACH	MD		05/25/2017		222,288		(243)			(243)		928	928			
100012766	MODESTO	CA		05/25/2017		175,995		(443)			(443)		971	971			
100012769	FRESNO	CA		05/25/2017		82,829		(112)			(112)		218	218			
100012771	LAS VEGAS	NV		05/25/2017		88,765		(118)			(118)		450	450			
100012783	COMPTON	CA		05/25/2017		233,889		(88)			(88)		553	553			
100012784	TAMPA	FL		05/25/2017		140,817		(245)			(245)		480	480			
100012801	CITRUS HEIGHTS	CA		05/25/2017		128,609		(315)			(315)		592	592			
100012807	FRUITLAND PARK	FL		05/25/2017		218,223		(239)			(239)		1,027	1,027			
100012815	LOS ANGELES	CA		05/25/2017		244,971		(331)			(331)		882	882			
100012817	LOS ANGELES	CA		05/25/2017		273,602		(494)			(494)		1,000	1,000			
100012823	LANCASTER	CA		05/25/2017		56,450		(158)			(158)		1,350	1,350			
100012832	FERRIS	CA		05/25/2017		27,763		(191)			(191)		778	778			
100012834	MIAMI	FL		05/25/2017		194,165		(306)			(306)		571	571			
100012835	CHICAGO	IL		05/25/2017		278,524		226			226		918	918			
100012836	GARNERVILLE	NV		05/25/2017		253,385		(200)			(200)		988	988			
100012845	FOILLERVILLE	MI		05/25/2017		96,029		(182)			(182)		446	446			
100012847	SUMMIT TOWNSHIP	MI		05/25/2017		102,783		(205)			(205)		865	865			
100012852	HEIDENSON	NV		05/25/2017		232,684		(506)			(506)		1,216	1,216			
100012862	FILLMORE	CA		05/25/2017		248,248		(537)			(537)		928	928			
100012864	LAS VEGAS	NV		05/25/2017		129,756		(213)			(213)		551	551			
100012865	FT WALTON BEACH	FL		05/25/2017		154,478		(267)			(267)		581	581			
100012866	LINWOOD	CA		05/25/2017		163,849		(188)			(188)		535	535			
100012869	SAINT PETERSBURG	FL		05/25/2017		17,416		(17)			(17)		395	395			
100012873	LEHIGH ACRES	FL		05/25/2017		43,634		(103)			(103)		219	219			
100012875	PUNTA GORDA	FL		05/25/2017		145,135		(237)			(237)		442	442			
100012879	SUNRISE	FL		05/25/2017		62,558		(91)			(91)		206	206			
100012885	LAS VEGAS	NV		05/25/2017		255,111		(241)			(241)		1,040	1,040			
100012886	RIVERSIDE	CA		05/25/2017		131,108		12			12		363	363			
100012887	LAS VEGAS	NV		05/25/2017		157,388		(255)			(255)		478	478			
100012888	FORT MYERS	FL		05/25/2017		194,828		(277)			(277)		681	681			
100012899	ROYAL PALM BEACH	FL		05/25/2017		162,012		(182)			(182)		693	693			
100012909	MESQUITE	TX		05/25/2017		27,680		(116)			(116)		267	267			
100012911	MATECA	CA		05/25/2017		15,730		108			108		327	327			
100012912	VICTORVILLE	CA		05/25/2017		152,763		(201)			(201)		504	504			
100012914	JACKSONVILLE	FL		05/25/2017		132,415		(427)			(427)		877	877			
100012915	NAPLES	FL		05/25/2017		196,794		(247)			(247)		955	955			
100012918	POIMANO BEACH	FL		05/25/2017		199,889		(119)			(119)		1,604	1,604			
100012920	LAND OF LAKES	FL		05/25/2017		325,230		(323)			(323)		1,249	1,249			
100012935	ORLANDO	FL		05/25/2017		132,644		(435)			(435)		1,156	1,156			
100012938	MORENO VALLEY	CA		05/25/2017		283,095		(481)			(481)		1,046	1,046			
100012942	PORT ORANGE	FL		05/25/2017		69,014		(154)			(154)		285	285			
100012943	PALM COAST	FL		05/25/2017		149,908		(7)			(7)		427	427			
100012946	LAKE WORTH	FL		05/25/2017		159,227		(288)			(288)		472	472			
100012948	LAUDERHILL	FL		05/25/2017		106,465		(96)			(96)		581	581			
100012950	MORENO VALLEY	CA		05/25/2017		234,675		(300)			(300)		785	785			
100012951	CLERMONT	FL		05/25/2017		251,611		(113)			(113)		852	852			
100012956	KAILUA-KONA	HI		05/25/2017		320,171		(447)			(447)		964	964			
100012960	LAJONT	CA		05/25/2017		135,106		(226)			(226)		540	540			
100012965	BOHIE	MD		05/25/2017		295,301		9			9		4,963	4,963			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
	100012971	MIAMI	FL	05/25/2017		83,682		(61)				352			
	100012972	LAS VEGAS	NV	05/25/2017		136,975		(118)				516			
	100012973	MORENO VALLEY	CA	05/25/2017		240,662		(359)				1,025			
	100012974	PERRIS	CA	05/25/2017		208,861		258				522			
	100012977	DORCHESTER	MA	05/25/2017		91,479		(510)				2,116			
	100012978	FONTANA	CA	05/25/2017		49,208		281				409			
	100012981	QUEEN CREEK	AZ	05/25/2017		248,172		(541)				960			
	100012982	ORLANDO	FL	05/25/2017		143,739		(162)				536			
	100012988	HOLLYWOOD	FL	05/25/2017		157,160		(187)				607			
	100012997	WINTER SPRINGS	FL	05/25/2017		167,772		(147)				595			
	100013001	FREDDING	CA	05/25/2017		132,707		(170)				533			
	100013003	LAS VEGAS	NV	05/25/2017		127,767		(164)				370			
	100013005	MATTESON	IL	05/25/2017		143,702		(162)				614			
	100013012	MIAMI	FL	05/25/2017		134,177		(162)				517			
	100013017	FORT WASHINGTON	MO	05/25/2017		215,265		(218)				734			
	100013024	VOLO	IL	05/25/2017		216,008		(64)				811			
	100013027	PHILAN	CA	05/25/2017		195,312		(196)				650			
	100013030	HANOVER PARK	IL	05/25/2017		106,690		(151)				345			
	100013036	BAKERSFIELD	CA	05/25/2017		66,095		(189)				355			
	100013041	COUMTON	CA	05/25/2017		238,469		(152)				671			
	100013042	HOLLYWOOD	FL	05/25/2017		231,127		(333)				804			
	100013043	MARGATE	FL	05/25/2017		116,710		(217)				399			
	100013055	LAS VEGAS	NV	05/25/2017		128,773		(82)				457			
	100013056	LAND O' LAKES	FL	05/25/2017		395,338		(578)				1,411			
	100013070	OWIEDO	FL	05/25/2017		277,390		(630)				1,133			
	100013085	SAN DIEGO	CA	05/25/2017		250,333		(467)				882			
	100013088	SACRAMENTO	CA	05/25/2017		136,313		(435)				1,313			
	100013094	LANCASTER AREA	CA	05/25/2017		112,044		6				272			
	100013103	SACRAMENTO	CA	05/25/2017		169,761		(172)				388			
	100013109	ALLENJOIN	PA	05/25/2017		98,947		(62)				437			
	100013127	MORENO VALLEY	CA	05/25/2017		207,845		(484)				2,366			
	100013135	FREDERICK	MD	05/25/2017		122,257		(97)				454			
	100013136	GERMANTOWN	MD	05/25/2017		189,183		28				704			
	100013138	SEVINOLE	FL	05/25/2017		93,636		(126)				389			
	100013139	BRENTWOOD	NY	05/25/2017		262,510		(226)				1,843			
	100013140	TAMPA	FL	05/25/2017		178,042		(236)				965			
	100013144	OVERTON	NV	05/25/2017		114,011		(95)				415			
	100013145	FRESNO	CA	05/25/2017		176,216		(188)				788			
	100013146	LAS VEGAS	NV	05/25/2017		245,205		(14)				1,226			
	100013147	MIRAMAR	FL	05/25/2017		175,879		(221)				505			
	100013151	GREENBELT	MD	05/25/2017		216,874		(338)				806			
	100013158	FRESNO	CA	05/25/2017		130,592		(182)				349			
	100013161	STAR	ID	05/25/2017		325,737		(200)				1,027			
	100013164	MEMPHIS	TN	05/25/2017		53,028		(92)				406			
	100013165	GLENDALE	AZ	05/25/2017		257,323		(366)				872			
	100013176	BUSHWOOD	MD	05/25/2017		147,658		(172)				638			
	100013182	OAKLAND PARK	FL	05/25/2017		55,409		(79)				1,000			
	100013183	RIVERHEAD	NY	05/25/2017		78,572		(441)				776			
	100013188	LAS VEGAS	NV	05/25/2017		109,259		(72)				407			
	100013196	LAS VEGAS	NV	05/25/2017		133,631		(144)				489			
	100013199	NORTH BERGEN	NJ	05/25/2017		258,078		(354)				1,127			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							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
100013201	MIAMI		FL		05/25/2017		144,271		(225)			(225)		679		679		
100013205	LAS VEGAS		NV		05/25/2017		129,794		(87)			(87)		770		770		
100013210	TAIWARAC		FL		05/25/2017		123,498		(112)			(112)		448		448		
100013211	CRESTVIEW		FL		05/25/2017		84,519		(231)			(231)		1,141		1,141		
100013212	MIAMI		FL		05/25/2017		138,889		(167)			(167)		683		683		
100013216	BAKERSFIELD		CA		05/25/2017		148,521		(179)			(179)		587		587		
100013219	RIO RICO		AZ		05/25/2017		134,705		(137)			(137)		590		590		
100013220	DUNBAR		CA		05/25/2017		140,190		(71)			(71)		480		480		
100013222	GRIDLEY		CA		05/25/2017		175,246		(140)			(140)		650		650		
100013228	CLEVELAND		OH		05/25/2017		82,251		(138)			(138)		524		524		
100013236	LOS ANGELES		CA		05/25/2017		416,069		(567)			(567)		1,422		1,422		
100013237	EL CENTRO		CA		05/25/2017		99,950		(250)			(250)		543		543		
100013240	SAN BERNARDINO		CA		05/25/2017		238,671		(428)			(428)		1,005		1,005		
100013241	LEWISTON		MA		05/25/2017		113,094		(17)			(17)		452		452		
100013242	TOLLESON		AZ		05/25/2017		178,056		(382)			(382)		710		710		
100013250	POUGHKEEPSIE		NY		05/25/2017		207,089		(385)			(385)		864		864		
100013251	CULPPER		VA		05/25/2017		118,908		(215)			(215)		236		236		
100013254	STOCKTON		CA		05/25/2017		270,498		(287)			(287)		1,095		1,095		
100013260	WINDSOXET		RI		05/25/2017		150,560		(249)			(249)		528		528		
100013264	PEPPERELL		MA		05/25/2017		150,088		(286)			(286)		897		897		
100013272	LINWOOD		CA		05/25/2017		226,253		(252)			(252)		597		597		
100013274	SOLEDAD		CA		05/25/2017		296,998		(327)			(327)		855		855		
100013278	MIRAMAR		FL		05/25/2017		182,208		(240)			(240)		919		919		
100013279	OKAHURST		CA		05/25/2017		205,335		(275)			(275)		1,560		1,560		
100013280	LAS VEGAS		NV		05/25/2017		277,823		(267)			(267)		990		990		
100013281	FRESNO		CA		05/25/2017		235,199		(218)			(218)		893		893		
100013282	MIRAMAR		FL		05/25/2017		307,199		(258)			(258)		1,111		1,111		
100013294	CHICAGO		IL		05/25/2017		179,825		(54)			(54)		614		614		
100013297	GREEN VALLEY		AZ		05/25/2017		231,170		(165)			(165)		1,072		1,072		
100013302	ORLANDO		FL		05/25/2017		162,514		(284)			(284)		772		772		
100013303	HENDERSON		NV		05/25/2017		162,436		(151)			(151)		609		609		
100013305	OKLALE		MN		05/25/2017		196,198		(349)			(349)		708		708		
100013308	SANT CLOUD		FL		05/25/2017		223,827		(352)			(352)		898		898		
100013312	FREDERICKSBURG		VA		05/25/2017		324,235		(485)			(485)		1,237		1,237		
100013314	MESA		AZ		05/25/2017		137,671		(226)			(226)		459		459		
100013317	DELAND		FL		05/25/2017		100,578		(128)			(128)		335		335		
100013326	MILFORD		PA		05/25/2017		171,122		(240)			(240)		1,002		1,002		
100013327	MIAMI		FL		05/25/2017		112,912		(175)			(175)		745		745		
100013329	LAS VEGAS		NV		05/25/2017		70,107		(104)			(104)		227		227		
100013331	CLEARWATER		FL		05/25/2017		50,325		(63)			(63)		189		189		
100013333	SANT CLOUD		FL		05/25/2017		241,443		(326)			(326)		714		714		
100013334	LAUDERDALE LAKES		FL		05/25/2017		111,214		(169)			(169)		695		695		
100013335	GRIDLEY		CA		05/25/2017		168,996		(150)			(150)		569		569		
100013344	SUPRISE		AZ		05/25/2017		277,156		(466)			(466)		1,188		1,188		
100013348	LANCASTER		CA		05/25/2017		80,031		(948)			(948)		728		728		
100013349	WALMEGAN		IL		05/25/2017		79,877		(75)			(75)		342		342		
100013350	CODEE		FL		05/25/2017		330,151		(477)			(477)		1,636		1,636		
100013355	LAS VEGAS		NV		05/25/2017		207,917		(269)			(269)		840		840		
100013357	LEHIGH ACRES		FL		05/25/2017		152,196		262			262		2,249		2,249		
100013359	LARGO		FL		05/25/2017		102,008		(139)			(139)		337		337		
100013360	BAKERSFIELD		CA		05/25/2017		90,237		(126)			(126)		306		306		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013362	BRENTWOOD	NY		05/25/2017		229,919	(237)	(237)			(237)		907	907			
100013365	ORLANDO	FL		05/25/2017		115,161	(158)	(158)			(158)		365	365			
100013366	LAS VEGAS	NV		05/25/2017		134,740	(366)	(366)			(366)		2,265	2,265			
100013370	ROUND LAKE	IL		05/25/2017		115,549	(172)	(172)			(172)		613	613			
100013372	FRESNO	CA		05/25/2017		162,539	(141)	(141)			(141)		2,280	2,280			
100013374	HACKENSACK	NJ		05/25/2017		265,700	(421)	(421)			(421)		1,586	1,586			
100013375	RAIOLTA	CA		05/25/2017		279,964	(224)	(224)			(224)		945	945			
100013376	FREEDPORT	NY		05/25/2017		271,814	(368)	(368)			(368)		1,013	1,013			
100013384	LAS VEGAS	NV		05/25/2017		241,886	(329)	(329)			(329)		870	870			
100013386	ORANGE PARK	FL		05/25/2017		135,421	(85)	(85)			(85)		462	462			
100013395	CAPE CORAL	FL		05/25/2017		163,863	(288)	(288)			(288)		666	666			
100013402	BANNING	CA		05/25/2017		212,509	(176)	(176)			(176)		1,050	1,050			
100013406	WEST SACRAMENTO	CA		05/25/2017		211,562	(275)	(275)			(275)		650	650			
100013407	HOLLYWOOD	FL		05/25/2017		230,479	(344)	(344)			(344)		796	796			
100013411	LAKELAND	FL		05/25/2017		361,572	(456)	(456)			(456)		1,119	1,119			
100013412	FONTANA	CA		05/25/2017		141,569	(152)	(152)			(152)		503	503			
100013413	STOCKTON	CA		05/25/2017		160,136	(163)	(163)			(163)		650	650			
100013419	BRIDGEPORT	CT		05/25/2017		218,332	(351)	(351)			(351)		775	775			
100013422	TAMARAC	FL		05/25/2017		184,817	(212)	(212)			(212)		633	633			
100013428	MT DORA	FL		05/25/2017		229,620	(436)	(436)			(436)		819	819			
100013429	NORTH PORT	FL		05/25/2017		178,947	(242)	(242)			(242)		590	590			
100013437	PASADENA	MO		05/25/2017		257,498	(392)	(392)			(392)		889	889			
100013445	MIAMI	FL		05/25/2017		269,398	(76)	(76)			(76)		3,809	3,809			
100013446	ROYAL PALM BEACH	FL		05/25/2017		270,389	(225)	(225)			(225)		1,776	1,776			
100013449	TRIANGLE	VA		05/25/2017		194,361	(92)	(92)			(92)		1,025	1,025			
100013452	OCALA	FL		05/25/2017		102,357	(59)	(59)			(59)		628	628			
100013455	FREDERICKSBURG	VA		05/25/2017		189,218	(173)	(173)			(173)		702	702			
100013461	MIAMI GARDENS	FL		05/25/2017		94,981	(246)	(246)			(246)		666	666			
100013462	FRONT ROYAL	VA		05/25/2017		158,076	(265)	(265)			(265)		742	742			
100013464	TEIPLE HILLS	MO		05/25/2017		144,746	(229)	(229)			(229)		571	571			
100013467	UN	NJ		05/25/2017		263,882	(479)	(479)			(479)		1,097	1,097			
100013471	BROOKLYN PARK	MINN		05/25/2017		165,863	(114)	(114)			(114)		582	582			
100013475	LAKE ELSINORE	CA		05/25/2017		271,789	(384)	(384)			(384)		944	944			
100013476	BAKERSFIELD	CA		05/25/2017		120,539	(150)	(150)			(150)		316	316			
100013477	FRESNO	CA		05/25/2017		212,327	(15)	(15)			(15)		566	566			
100013483	PARISH	FL		05/25/2017		258,884	(264)	(264)			(264)		959	959			
100013489	ADELANTO	CA		05/25/2017		106,317	(178)	(178)			(178)		914	914			
100013494	LAS VEGAS	NV		05/25/2017		144,826	(153)	(153)			(153)		677	677			
100013495	SANTA MARIA	CA		05/25/2017		213,560	(235)	(235)			(235)		982	982			
100013499	CEBES	CA		05/25/2017		211,662	(228)	(228)			(228)		713	713			
100013500	LA JUNITA	CA		05/25/2017		167,194	(197)	(197)			(197)		649	649			
100013503	FORT LAUDERDALE	FL		05/25/2017		202,494	(161)	(161)			(161)		690	690			
100013505	LAS VEGAS	NV		05/25/2017		258,788	(90)	(90)			(90)		920	920			
100013506	LAS VEGAS	NV		05/25/2017		164,390	(187)	(187)			(187)		618	618			
100013507	FRESNO	CA		05/25/2017		114,511	(46)	(46)			(46)		407	407			
100013509	LAS VEGAS	NV		05/25/2017		223,975	(390)	(390)			(390)		910	910			
100013515	HYANNIS	MA		05/25/2017		264,138	(317)	(317)			(317)		1,509	1,509			
100013520	LORTON	VA		05/25/2017		231,747	(172)	(172)			(172)		1,202	1,202			
100013521	PRINCETON	MINN		05/25/2017		135,048	(129)	(129)			(129)		299	299			
100013526	LAKE IN THE HILLS	IL		05/25/2017		140,894	(113)	(113)			(113)		734	734			
100013529	SANDY	OR		05/25/2017		205,871	(274)	(274)			(274)		1,469	1,469			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013540	OCALA	FL		05/25/2017		151,294	(165)	(165)			(165)		627	627			
100013545	STOCKTON	CA		05/25/2017		152,484	(194)	(194)			(194)		423	423			
100013547	TULSON	AZ		05/25/2017		76,170	(76)	(76)			(76)		307	307			
100013550	SAN LOUIS	MO		05/25/2017		95,987	(131)	(131)			(131)		416	416			
100013564	COLTON	CA		05/25/2017		220,630	(235)	(235)			(235)		900	900			
100013573	YUBA CITY	CA		05/25/2017		118,989	(14)	(14)			(14)		313	313			
100013589	SAN DIEGO	CA		05/25/2017		315,689	(439)	(439)			(439)		1,014	1,014			
100013596	EUGENE	OR		05/25/2017		157,638	(178)	(178)			(178)		1,807	1,807			
100013601	POIMONA	CA		05/25/2017		252,113	(241)	(241)			(241)		815	815			
100013608	KISSIMEE	FL		05/25/2017		91,195	(102)	(102)			(102)		322	322			
100013614	ROBERT PARK	CA		05/25/2017		140,294	(143)	(143)			(143)		588	588			
100013620	PARMA	OH		05/25/2017		79,802	(85)	(85)			(85)		233	233			
100013621	SAN T AUGUSTINE	FL		05/25/2017		186,985	(200)	(200)			(200)		776	776			
100013622	YUBA CITY	CA		05/25/2017		154,871	(59)	(59)			(59)		937	937			
100013628	WASHINGTON	DC		05/25/2017		284,282	(291)	(291)			(291)		2,017	2,017			
100013632	REDWOOD	OR		05/25/2017		300,655	(263)	(263)			(263)		984	984			
100013635	BRENTWOOD	MD		05/25/2017		223,754	(369)	(369)			(369)		888	888			
100013637	APPLE VALLEY	CA		05/25/2017		152,407	(377)	(377)			(377)		789	789			
100013639	ORLANDO	FL		05/25/2017		177,266	(452)	(452)			(452)		1,374	1,374			
100013644	DAPHNE	AL		05/25/2017		245,902	(269)	(269)			(269)		923	923			
100013649	BERKELEY	IL		05/25/2017		136,282	(260)	(260)			(260)		809	809			
100013650	CHICAGO	IL		05/25/2017		113,883	(211)	(211)			(211)		406	406			
100013652	BRAUNVINE	MD		05/25/2017		401,994	(299)	(299)			(299)		1,888	1,888			
100013653	FRESNO	CA		05/25/2017		159,993	(133)	(133)			(133)		651	651			
100013655	FT WAYNE	IN		05/25/2017		187,716	(65)	(65)			(65)		757	757			
100013658	FREDERICKSBURG	VA		05/25/2017		190,402	(47)	(47)			(47)		832	832			
100013670	ROSELVILLE	IL		05/25/2017		128,170	(133)	(133)			(133)		502	502			
100013672	SOUTH AIDOF	NJ		05/25/2017		207,235	(358)	(358)			(358)		1,211	1,211			
100013675	PORTERVILLE	CA		05/25/2017		201,275	..11	..11			..11		833	833			
100013676	HOKSETT	WI		05/25/2017		180,973	(246)	(246)			(246)		598	598			
100013677	APOLLO BEACH	FL		05/25/2017		159,456	(264)	(264)			(264)		787	787			
100013689	COUNCIL BLUFFS	IA		05/25/2017		280,327	(337)	(337)			(337)		1,388	1,388			
100013690	NORTH PORT	FL		05/25/2017		166,960	(128)	(128)			(128)		..(9)	..(9)			
100013691	FREDERICK	MD		05/25/2017		216,362	(165)	(165)			(165)		1,118	1,118			
100013694	PEORIA	AZ		05/25/2017		148,408	(149)	(149)			(149)		715	715			
100013697	SACRAMENTO	CA		05/25/2017		208,988	(353)	(353)			(353)		842	842			
100013700	FORT WERS	FL		05/25/2017		113,029	(139)	(139)			(139)		350	350			
100013701	ESCONDIDO	CA		05/25/2017		317,396	(231)	(231)			(231)		1,242	1,242			
100013706	JACKSONVILLE	FL		05/25/2017		235,916	(138)	(138)			(138)		1,123	1,123			
100013710	BARTLETT	IL		05/25/2017		194,379	(149)	(149)			(149)		1,629	1,629			
100013719	BUNKER HILL	WV		05/25/2017		123,454	(205)	(205)			(205)		2,233	2,233			
100013723	MADERA	CA		05/25/2017		193,407	(201)	(201)			(201)		756	756			
100013740	EVERETT	WA		05/25/2017		119,581	(77)	(77)			(77)		424	424			
100013745	ARVIN	CA		05/25/2017		100,711	(122)	(122)			(122)		298	298			
100013748	FRESNO	CA		05/25/2017		147,404	(132)	(132)			(132)		415	415			
100013750	EVERETT	WA		05/25/2017		246,793	(195)	(195)			(195)		854	854			
100013757	SAN PABLO	CA		05/25/2017		199,111	(211)	(211)			(211)		1,149	1,149			
100013760	HOMESTEAD	FL		05/25/2017		97,166	(109)	(109)			(109)		419	419			
100013761	INGLEWOOD	CA		05/25/2017		207,100	(156)	(156)			(156)		688	688			
100013778	OAKLAND	CA		05/25/2017		249,487	(309)	(309)			(309)		1,476	1,476			
100013783	WASHINGTON	DC		05/25/2017		168,007	(241)	(241)			(241)		590	590			

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013786	ROEERS	AR		05/25/2017		102,246		(113)					338				
100013787	KALLUA KONA	HI		05/25/2017		437,276		(618)			(618)		2,570				
100013789	ALABASTER	AL		05/25/2017		187,680		(229)			(229)		786				
100013792	TEBECOLA	CA		05/25/2017		361,423		354			354		17,071				
100013794	HOLLISTER	CA		05/25/2017		401,602		(394)			(394)		1,617				
100013795	OAKLAND	CA		05/25/2017		245,999		(255)			(255)		902				
100013799	TUCSON	AZ		05/25/2017		114,766		(143)			(143)		1,214				
100013814	GOOSE CREEK	SC		05/25/2017		101,379		(132)			(132)		680				
100013816	LAKE LURE	NC		05/25/2017		47,950		(71)			(71)		163				
100013819	PERRIS	CA		05/25/2017		140,907		(405)			(405)		1,448				
100013821	ORLANDO	FL		05/25/2017		155,407		(216)			(216)		866				
100013824	CALLAHAN	FL		05/25/2017		157,512		(237)			(237)		712				
100013828	HI/AL/EAH	FL		05/25/2017		136,485		(213)			(213)		626				
100013830	SALINAS	CA		05/25/2017		241,787		(189)			(189)		779				
100013833	RICHMOND	VA		05/25/2017		97,379		(43)			(43)		502				
100013835	SAN BERNARDINO	CA		05/25/2017		200,934		(287)			(287)		931				
100013838	COLTON	CA		05/25/2017		183,945		(246)			(246)		722				
100013849	LOS ANGELES	CA		05/25/2017		616,515		(463)			(463)		2,691				
100013850	LADSON	SC		05/25/2017		161,123		(175)			(175)		660				
100013855	WORCESTER	MA		05/25/2017		155,466		(236)			(236)		948				
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		249,306		(279)			(279)		986				
100013857	TUCSON	AZ		05/25/2017		146,904		(163)			(163)		619				
100013864	HOFFMAN ESTATES	IL		05/25/2017		238,664		(369)			(369)		1,132				
100013865	OWAYD	CA		05/25/2017		321,230		(176)			(176)		1,782				
100013872	SAN BERNARDINO	CA		05/25/2017		152,904		(200)			(200)		489				
100013881	MERGED	CA		05/25/2017		91,038		(86)			(86)		333				
100013888	PALMDALE	CA		05/25/2017		184,660		(254)			(254)		658				
100013891	CORONA	CA		05/25/2017		363,271		(274)			(274)		1,546				
100013896	LAS VEGAS	NV		05/25/2017		187,027		(537)			(537)		3,213				
100013901	MARYSVILLE	CA		05/25/2017		112,944		(85)			(85)		370				
100013909	ONTARIO	CA		05/25/2017		253,501		(346)			(346)		1,185				
100013910	LOS ANGELES	CA		05/25/2017		346,502		(360)			(360)		1,394				
100013911	SACRAMENTO	CA		05/25/2017		183,544		(194)			(194)		709				
100013912	JAMAICA	NY		05/25/2017		374,976		(313)			(313)		1,571				
100013920	SALINAS	CA		05/25/2017		182,066		(716)			(716)		2,058				
100013921	CAPITOL HEIGHTS	MD		05/25/2017		145,977		(152)			(152)		575				
100013923	WILLINGTON	NC		05/25/2017		151,678		5			5		590				
100013927	PEMBROKE PINES	FL		05/25/2017		49,622		(173)			(173)		1,859				
100013928	MESA	AZ		05/25/2017		54,199		(59)			(59)		242				
100013930	FRESNO	CA		05/25/2017		145,040		(485)			(485)		3,305				
100013940	CALDWELL	ID		05/25/2017		135,233		(148)			(148)		1,246				
100013941	PHOENIX	AZ		05/25/2017		75,696		(92)			(92)		208				
100013951	COMPTON	CA		05/25/2017		262,580		(200)			(200)		868				
100013956	ORLANDO	FL		05/25/2017		194,696		(40)			(40)		772				
100013972	HOUSTON	TX		05/25/2017		94,473		(215)			(215)		456				
100013980	VALLEJO	CA		05/25/2017		249,654		(49)			(49)		1,126				
100013989	SANTA ANA	CA		05/25/2017		291,985		(139)			(139)		1,135				
100013991	CREST HILL	IL		05/25/2017		100,513		95			95		433				
100013992	BOGOTA	NJ		05/25/2017		248,788		(128)			(128)		1,156				
100013996	LAS VEGAS	NV		05/25/2017		91,477		(160)			(160)		821				
100013997	TRUSSVILLE	AL		05/25/2017		313,466		(53)			(53)		820				

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								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					
100014004	PLAINFIELD	IL			05/25/2017		150,606	(142)						775	775			
100014013	OREGON CITY	OR			05/25/2017		204,665	(29)						825	825			
100014014	SULTAN	WA			05/25/2017		196,076	(147)						635	635			
100014015	SKOKIE	IL			05/25/2017		138,010	(126)						1,361	1,361			
100014017	HUNTINGTON PARK	CA			05/25/2017		295,236	(397)						900	900			
100014024	LAND O LAKES	FL			05/25/2017		229,660	(250)						988	988			
100014026	LANDOVER	MD			05/25/2017		239,530	(232)						1,672	1,672			
100014027	GOLD CANYON	AZ			05/25/2017		169,309	(210)						591	591			
100014028	CHELSEA	AL			05/25/2017		287,363	(14)						714	714			
100014031	PERIS	CA			05/25/2017		212,650	(232)						1,032	1,032			
100014032	OREGON CITY	OR			05/25/2017		235,996	(93)						1,389	1,389			
100014041	BILLINGS	MT			05/25/2017		140,927	(212)						640	640			
100014042	COUNCIL BLUFFS	IA			05/25/2017		99,901	(179)						616	616			
100014044	COLONIAL HEIGHTS	VA			05/25/2017		156,471	(152)						686	686			
100014047	MIDDLETOWN	DE			05/25/2017		153,963	(154)						655	655			
100014050	BRACENTON	FL			05/25/2017		124,885	(317)						532	532			
100014054	YUMA	AZ			05/25/2017		129,709	(86)						529	529			
100014055	YUMA	AZ			05/25/2017		130,831	(207)						480	480			
100014056	GRAHAM	NC			05/25/2017		122,950	(186)						393	393			
100014065	CORAL SPRINGS	FL			05/25/2017		61,118	(51)						278	278			
100014069	BENSENVILLE	IL			05/25/2017		159,273	(281)						564	564			
100014072	CLINTON	MD			05/25/2017		190,357	(333)						900	900			
100014073	SAN JACINTO	CA			05/25/2017		234,365	(146)						1,036	1,036			
100014083	LAWN	WA			05/25/2017		275,807	(251)						1,006	1,006			
100014102	COARSEGOLD	CA			05/25/2017		369,084	(281)						901	901			
100014104	SEBRING	FL			05/25/2017		133,867	(260)						672	672			
100014107	AURORA	IL			05/25/2017		157,651	(214)						554	554			
100014109	LAS VEGAS	NV			05/25/2017		191,492	(55)						1,168	1,168			
100014112	FREDERICK	MD			05/25/2017		219,253	(236)						3,093	3,093			
100014116	PHOENIX	AZ			05/25/2017		97,185	(200)						452	452			
100014118	PEORIA	AZ			05/25/2017		155,294	8						832	832			
100014119	HI/ALEAH	FL			05/25/2017		167,457	(293)						1,438	1,438			
100014121	SOUTHGATE	MI			05/25/2017		121,864	(67)						703	703			
100014122	STREAMWOOD	IL			05/25/2017		163,134	(176)						694	694			
100014125	MIAMI	FL			05/25/2017		223,274	(157)						1,424	1,424			
100014129	GRANDE PARK	FL			05/25/2017		171,084	(87)						772	772			
100014131	WESLEY CHAPEL	FL			05/25/2017		187,401	(210)						1,224	1,224			
100014134	BOHIE	MD			05/25/2017		339,072	(609)						1,197	1,197			
100014141	LOS ANGELES	CA			05/25/2017		345,489	(422)						1,424	1,424			
100014163	VERO BEACH	FL			05/25/2017		96,646	(151)						482	482			
100014168	FRESNO	CA			05/25/2017		240,254	(362)						853	853			
100014178	GREENBACKVILLE	VA			05/25/2017		171,061	(218)						584	584			
100014180	SAN BERNARDINO	CA			05/25/2017		251,071	(404)						2,810	2,810			
100014188	LOS ANGELES	CA			06/30/2017		247,536	(157)						1,239	1,239			
100014195	LAKE ORION	MI			09/20/2017		226,513	(167)						1,478	1,478			
100014196	SEAL BEACH	CA			06/30/2017		887,651	(624)						5,757	5,757			
100014202	JACKSONVILLE	FL			06/30/2017		153,322	(118)						909	909			
100014207	GARDEN GROVE	CA			06/30/2017		196,326	(135)						1,078	1,078			
100014210	HACIENDA HEIGHTS	CA			06/30/2017		322,834	(212)						1,765	1,765			
100014240	TINTON FALLS	NJ			09/21/2017		628,622	(270)						2,478	2,478			
100014242	VALDORF	MD			09/21/2017		349,474	(612)						1,718	1,718			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014245	UPPER MERIDEN		MD		09/21/2017		237,311		(147)			(147)		502	502			
100014247	TAUNTON		MA		09/21/2017		288,737		(441)			(441)		586	586			
100014249	TUCSON		AZ		09/21/2017		112,972		(141)			(141)		934	934			
100014250	WALDORF		MD		09/21/2017		174,068		(207)			(207)		1,031	1,031			
100014252	NEWARK		NJ		09/21/2017		259,670		(387)			(387)		1,152	1,152			
100014253	PALM COAST		FL		09/21/2017		121,203		(106)			(106)		1,335	1,335			
100014259	SOUTH PLAINFIELD		NJ		09/21/2017		263,395		(129)			(129)		939	939			
100014260	HIOELL		NJ		09/21/2017		39,634		691			691		3,222	3,222			
100014263	FRESNO		CA		09/21/2017		133,037		(105)			(105)		377	377			
100014266	NEW ROCHELLE		NY		09/21/2017		414,757		(939)			(939)		2,253	2,253			
100014267	COLLEGE POINT		NY		09/21/2017		515,029		(470)			(470)		1,512	1,512			
100014268	FOREST PARK		GA		09/21/2017		45,617		(50)			(50)		1,505	1,505			
100014270	EAST QUODLE		NY		09/21/2017		413,677		82			82		1,584	1,584			
100014272	CHESTER		PA		09/21/2017		27,704		81			81		170	170			
100014275	DOINEY		CA		09/21/2017		552,656		(377)			(377)		1,477	1,477			
100014276	PALM DESERT		CA		09/21/2017		185,813		187			187		2,759	2,759			
100014279	NOTTINGHAM		MD		09/21/2017		153,306		(383)			(383)		1,903	1,903			
100014286	WEBSTER		NY		09/21/2017		306,332		(105)			(105)		669	669			
100014287	LANCASTER		CA		09/21/2017		295,103		(39)			(39)		1,060	1,060			
100014288	COLUMBIA		SC		09/21/2017		35,834		(163)			(163)		479	479			
100014289	HAMPTON		GA		09/21/2017		110,138		151			151		919	919			
100014297	DETROIT		MI		09/21/2017		82,142		(26)			(26)		1,199	1,199			
100014298	DETROIT		MI		09/21/2017		50,284		308			308		534	534			
100014304	TEANECK		NJ		09/21/2017		492,601		(181)			(181)		3,991	3,991			
100014306	LOS BANOS		CA		09/21/2017		312,234		(300)			(300)		1,511	1,511			
100014308	GREENWOOD		SC		09/21/2017		111,783		(116)			(116)		885	885			
100014313	MANASSAS		VA		09/21/2017		278,210		(508)			(508)		2,613	2,613			
100014314	HADDON HEIGHTS		NJ		09/21/2017		146,682		(32)			(32)		203	203			
100014315	PECONIC		NY		09/21/2017		1,951,045		(1,420)			(1,420)		6,856	6,856			
100014316	PANAMA CITY BEACH		FL		09/21/2017		133,064		(539)			(539)		1,340	1,340			
100014317	TACOMA		WA		09/21/2017		255,989		(300)			(300)		519	519			
100014393	CHINO HILLS		CA		09/21/2017		753,125		414			414		3,752	3,752			
100014436	PORT WASHINGTON		NY		09/21/2017		760,678		(828)			(828)		2,266	2,266			
100014642	CHARLOTTE		NC		09/21/2017		44,707		56			56		643	643			
100014644	RANDOLPH		MA		09/21/2017		124,210		(143)			(143)		371	371			
100014645	SAN MARCOS		TX		09/21/2017		256,291		(893)			(893)		2,401	2,401			
100014646	BRIGHTON		MA		09/21/2017		340,192		(286)			(286)		1,330	1,330			
100014647	SAN FRANCISCO		CA		09/21/2017		529,243		167			167		7,435	7,435			
100014649	ESCONDIDO		CA		09/21/2017		189,865		(84)			(84)		773	773			
100014650	LACEY		WA		09/21/2017		81,493		(219)			(219)		1,046	1,046			
100014652	ELK RIDGE		MD		09/21/2017		178,357		(43)			(43)		3,288	3,288			
100014656	LANKA HARBOR		NJ		09/21/2017		56,610		97			97		406	406			
100014657	GAINESVILLE		VA		09/21/2017		237,910		733			733		4,415	4,415			
100014661	MIRLE BEACH		SC		09/21/2017		39,153		(15)			(15)		721	721			
100014665	WASHINGTON		NC		09/21/2017		53,311		(72)			(72)		227	227			
100014666	CHICAGO		IL		09/21/2017		43,798		43			43		366	366			
100014669	CHARLOTTE		NC		09/21/2017		49,522		(20)			(20)		320	320			
100014670	OLD BRIDGE		NJ		09/21/2017		15,379		(29)			(29)		300	300			
100014674	FALLBROOK		CA		09/21/2017		257,282		(309)			(309)		3,145	3,145			
100014676	SAN GABRIEL		CA		09/21/2017		344,108		(141)			(141)		3,016	3,016			
100014680	MACON		GA		09/21/2017		13,648		(58)			(58)		669	669			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014681	LAUREL	DE		09/21/2017		27,678	(6)	(561)			(561)	(6)	174				
100014683	WHITE PLAINS	NY		09/21/2017		91,455		(561)					7,022				
100014684	CHARLOTTE	NC		09/21/2017		28,813		(97)			(97)		1,137				
100014685	GREER	SC		09/21/2017		525,623		473			473		5,428				
100014686	SUNRISE	FL		09/21/2017		33,165		(42)			(42)		535				
100014693	GAINESVILLE	FL		09/21/2017		24,469		27			27		176				
100014694	DAYTON	VA		09/21/2017		61,077		(224)			(224)		1,606				
100014696	SAN JOSE	CA		09/21/2017		88,768		(275)			(275)		1,246				
100014699	CLINTON	TN		09/21/2017		62,094		(327)			(327)		1,115				
100014700	MEMPHIS	TN		09/21/2017		17,650		(5)			(5)		140				
100014708	TALLAHASSEE	FL		09/21/2017		5,656		(127)			(127)		1,746				
100014710	BALTIMORE	MD		09/21/2017		13,666		(237)			(237)		1,051				
100014713	EGG HARBOR TOWNSHIP	NJ		09/21/2017		4,575		(12)			(12)		1,373				
100014715	TAUNTON	MA		09/21/2017		16,107		(29)			(29)		673				
100014718	DALTON	GA		09/21/2017		12,276		66			66		477				
100014719	YUBA CITY	CA		09/21/2017		19,332		(38)			(38)		499				
100014721	SEBASTIAN	FL		09/21/2017		10,889		(126)			(126)		684				
100014722	FLAGTOWN	NJ		09/21/2017		50,252		(56)			(56)		1,247				
100014725	CALLAHAN	FL		09/21/2017		15,141		9			9		1,077				
100014727	SAN DIEGO	CA		09/21/2017		60,506		(16)			(16)		277				
100014728	SEWELL	NJ		09/21/2017		1							1				
100014729	NORTH HOLLYWOOD	CA		09/21/2017		39,210		(104)			(104)		1,807				
100014732	MENLO	IA		09/21/2017		29,332		(44)			(44)		613				
100014741	ROANOKE	VA		09/21/2017		6,923		(35)			(35)		59				
100014744	VALDOSTA	GA		09/21/2017		1,646		(10)			(10)		384				
100014757	SAN ANTONIO	TX		10/30/2017		192,906		(36)			(36)		2,708				
100014761	FISHER ISLAND	NY		10/30/2017		21,041		(3)			(3)		4,216				
100014765	CAPE CORAL	FL		10/30/2017		44,276		93			93		558				
100014768	ST. AUGUSTINE	FL		10/30/2017		19,772		(51)			(51)		1,012				
100014769	CUTLER BAY	FL		10/30/2017		10,133		(285)			(285)		2,224				
100014773	PINEHURST	TX		10/30/2017		45,529		(136)			(136)		832				
100014779	JACKSONVILLE	FL		10/30/2017		23,761		(42)			(42)		1,446				
100014848	QUEEN CREEK	AZ		11/21/2017		99,601		38			38		533				
100014864	ORLANDO	FL		11/21/2017		91,337		(61)			(61)		673				
100014865	AVON PARK	FL		11/21/2017		57,843		(87)			(87)		374				
100014880	DETROIT	MI		11/21/2017		19,943		51			51		187				
100014895	STILLMAN VALLEY	IL		11/21/2017		221,607		82			82		1,816				
100014900	ROCKFORD	IL		11/21/2017		107,890		(224)			(224)		527				
100014912	CHERITON	VA		11/21/2017		43,738		128			128		189				
100015111	DELANO	CA		12/14/2017		98,301		(275)			(275)		1,032				
100015149	BOHIE	MD		12/14/2017		306,883		(181)			(181)		717				
100015172	SPRINGFIELD	OH		12/14/2017		32,550		(162)			(162)		1,948				
100015320	SAINT MARYS	PA		12/14/2017		146,325		(216)			(216)		497				
100017066	WINDSORKET	RI		04/26/2018		177,430		17			17		534				
100017068	EVANSVILLE	IN		04/26/2018		44,764		(179)			(179)		355				
100017146	JUPITER	FL		04/26/2018		367,538		(153)			(153)		1,654				
100017166	PALM BEACH GARDENS	FL		04/26/2018		301,530		(112)			(112)		1,670				
100017182	CRANEE	CA		04/26/2018		419,308		(433)			(433)		1,464				
100017183	RIVERBANK	CA		04/26/2018		220,375		(217)			(217)		2,010				
100017189	CRANSTON	RI		04/26/2018		192,795		(197)			(197)		722				
100017191	WASHINGTON	NJ		04/26/2018		276,948		(283)			(283)		907				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100017192	SACRAMENTO	CA		04/26/2018		214,564	(142)	(142)			(142)		746	746			
100017199	ROCKFORD	IL		04/26/2018		50,000	(44)	(44)			(44)		186	186			
100017202	ROANKE	VA		04/26/2018		184,603	80	80			80		525	525			
100017206	NEWINGTON	CT		04/26/2018		164,497	(164)	(164)			(164)		901	901			
100017213	VIRGINIA BEACH	VA		04/26/2018		219,095	(215)	(215)			(215)		1,079	1,079			
100017215	HALEAH	FL		04/26/2018		173,142	(157)	(157)			(157)		1,813	1,813			
100017223	HALEAH	FL		04/26/2018		291,526	(329)	(329)			(329)		954	954			
100017228	PHILADELPHIA	PA		04/26/2018		151,981	(116)	(116)			(116)		600	600			
100017248	CLEAR SPRING	MD		04/26/2018		250,676	(129)	(129)			(129)		1,369	1,369			
100017253	ANNAPOLIS	MD		04/26/2018		249,380	(138)	(138)			(138)		2,716	2,716			
100017273	PINEY FLATS	TN		04/26/2018		409,903	(599)	(599)			(599)		1,470	1,470			
100017277	MIAMI	FL		04/26/2018		82,914	(71)	(71)			(71)		288	288			
100017283	HUNTSVILLE	AL		04/26/2018		125,666	(466)	(466)			(466)		1,009	1,009			
100017309	WINTER HAVEN	FL		04/26/2018		147,267	(108)	(108)			(108)		402	402			
100017382	SYLMAR	CA		04/26/2018		334,654	(347)	(347)			(347)		4,083	4,083			
100017393	VIRGINIA BEACH	VA		04/26/2018		140,388	(148)	(148)			(148)		294	294			
100017397	LA MIRADA	CA		04/26/2018		386,001	(671)	(671)			(671)		5,146	5,146			
100017398	BALTIMORE	MD		04/26/2018		60,111	64	64			64		280	280			
100017410	SALT VILLAGE	IL		04/26/2018		42,661			110		110		293	293			
100017421	LANSING	MI		04/26/2018		35,513	(348)	(348)			(348)		1,300	1,300			
100017447	ORLANDO	FL		04/26/2018		108,679	(251)	(251)			(251)		460	460			
100017491	WINTER HAVEN	FL		04/26/2018		81,686	(183)	(183)			(183)		451	451			
100017515	DAYTON	OH		04/26/2018		31,680	(51)	(51)			(51)		372	372			
100017518	WOODBRIDGE	VA		04/26/2018		244,911	(122)	(122)			(122)		1,090	1,090			
100017523	COLUMBIA	SC		04/26/2018		194,726	(92)	(92)			(92)		1,148	1,148			
100017548	WALDORF	MD		04/26/2018		166,427	(24)	(24)			(24)		617	617			
100017598	MIAMI GARDENS	FL		04/26/2018		351,981	(250)	(250)			(250)		4,315	4,315			
100017605	SUNRISE	FL		04/26/2018		218,097	(311)	(311)			(311)		1,644	1,644			
100017651	MILWAUKEE	WI		04/26/2018		112,183	(103)	(103)			(103)		860	860			
100017654	BRADLEY	IL		04/26/2018		52,244	(517)	(517)			(517)		996	996			
100017664	MEMPHIS	TN		04/26/2018		49,065	46	46			46		194	194			
100017717	BRIDGETON	NJ		04/26/2018		45,975	(19)	(19)			(19)		473	473			
100017719	PATERSON	NJ		04/26/2018		123,681	33	33			33		643	643			
100017730	BOYTON BEACH	FL		04/26/2018		194,615	(483)	(483)			(483)		1,681	1,681			
100017742	LOS ANGELES	CA		04/26/2018		280,364	(179)	(179)			(179)		766	766			
100017743	LANCASTER	CA		04/26/2018		327,652	(259)	(259)			(259)		1,072	1,072			
100017744	PINELLAS PARK	FL		04/26/2018		61,973	(65)	(65)			(65)		252	252			
100017766	ELLABELL	GA		04/26/2018		86,302	(130)	(130)			(130)		597	597			
100024436	HOLLIS	NH		09/20/2018		230,141	(4)	(4)			(4)		1,086	1,086			
100024437	ROCHELLE	VA		09/20/2018		101,006	(63)	(63)			(63)		428	428			
100024442	CHICAGO	IL		09/20/2018		56,904	(83)	(83)			(83)		209	209			
100024454	WEST NEW YORK	NJ		09/20/2018		117,657	417	417			417		95	95			
100024455	MEMPHIS	TN		09/20/2018		89,972	(107)	(107)			(107)		406	406			
100024457	MIAMI	FL		09/20/2018		221,904	(432)	(432)			(432)		3,117	3,117			
100024459	VISTA	CA		09/20/2018		121,179	(162)	(162)			(162)		439	439			
100024463	SLIDELL	LA		09/20/2018		142,779	(108)	(108)			(108)		804	804			
100024466	DETROIT	MI		09/20/2018		47,873	91	91			91		283	283			
100024470	DETROIT	MI		09/20/2018		84,546	(41)	(41)			(41)		340	340			
100024473	MAVS LANDING	NJ		09/20/2018		33,469	(44)	(44)			(44)		225	225			
100024474	PITTSBURGH	PA		09/20/2018		112,124	(246)	(246)			(246)		882	882			
100024478	NAMPA	ID		09/20/2018		250,127	(474)	(474)			(474)		1,093	1,093			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024485	SAINT MICHAEL	MI		09/20/2018		139,615		.45			.45		610		610		
100024489	NASHVILLE	TN		09/20/2018		237,105		(55)			(55)		833		833		
100024501	SCHENECTADY	NY		09/20/2018		44,278		(53)			(53)		261		261		
100024503	SAN DIEGO	CA		09/20/2018		154,417		(226)			(226)		441		441		
100024507	SAN DIEGO	CA		09/20/2018		287,731		(265)			(265)		834		834		
100024508	ATCO	NJ		09/20/2018		158,422		(25)			(25)		833		833		
100024516	SAMAMISH	WA		09/20/2018		292,631		(208)			(208)		1,189		1,189		
100024519	BAKERSFIELD	CA		09/20/2018		132,701		(222)			(222)		537		537		
100024522	VIIADANACH	NY		09/20/2018		185,142		(253)			(253)		621		621		
100024540	LINEN	NJ		09/20/2018		225,224		.68			.68		1,148		1,148		
100024541	DUARTE	CA		09/20/2018		260,988		(367)			(367)		1,168		1,168		
100024545	AUBURN	WA		09/20/2018		83,992		(180)			(180)		436		436		
100024546	DEARBORN HEIGHTS	MI		09/20/2018		100,831		(182)			(182)		381		381		
100024549	BUFFALO	NY		09/20/2018		22,761		(40)			(40)		163		163		
100024551	POCONO SUMMIT	PA		09/20/2018		77,637		.4			.4		202		202		
100024552	CICERO	IL		09/20/2018		110,519		(158)			(158)		1,599		1,599		
100024553	SAINT AUGUSTINE	FL		09/20/2018		237,773		(484)			(484)		1,056		1,056		
100024554	SOUTHFIELD	MI		09/20/2018		123,661		(166)			(166)		407		407		
100024555	HUNTINGTON STATION	NY		09/20/2018		262,146		(336)			(336)		2,110		2,110		
100024559	HALEDON	NJ		09/20/2018		192,330		(48)			(48)		1,966		1,966		
100024569	MENLO PARK	CA		09/20/2018		271,066		(405)			(405)		1,052		1,052		
100024575	SAN JOSE	CA		09/20/2018		240,533		(154)			(154)		2,051		2,051		
100024576	BAKERSFIELD	CA		09/20/2018		121,589		(410)			(410)		782		782		
100024577	WEST CHICAGO	IL		09/20/2018		100,562		(232)			(232)		560		560		
100024578	GREENAPRES	FL		09/20/2018		90,968		(79)			(79)		337		337		
100024581	RIO RANCHO	NM		09/20/2018		127,912		(133)			(133)		645		645		
100024592	BROOKLYN	NY		09/20/2018		264,464		(419)			(419)		1,203		1,203		
100024595	TOWNS RIVER	NJ		09/20/2018		181,688		(89)			(89)		543		543		
100024600	BOULIE	MD		09/20/2018		216,646		(193)			(193)		832		832		
100024608	CORTLANDT MANOR	NY		09/20/2018		298,207		(345)			(345)		1,369		1,369		
100024610	SPRING VALLEY	NY		09/20/2018		226,639		(420)			(420)		931		931		
100024628	PISCATAWAY	NJ		09/20/2018		245,112		(266)			(266)		1,211		1,211		
100024630	ORLANDO	FL		09/20/2018		112,758		(185)			(185)		444		444		
100024632	SYLMAR	CA		09/20/2018		142,249		(66)			(66)		389		389		
100024638	BROOKX	NY		09/20/2018		259,922		.31			.31		1,034		1,034		
100024648	WINTER SPRINGS	FL		09/20/2018		120,213		(158)			(158)		395		395		
100024652	HACKENSACK	NJ		09/20/2018		298,941		960			960		9,230		9,230		
100024658	LAS VEGAS	NV		09/20/2018		290,811		(117)			(117)		1,052		1,052		
100024662	SACRAMENTO	CA		09/20/2018		235,819		(109)			(109)		978		978		
100024663	VALLEY STREAM	NY		09/20/2018		158,417		.50			.50		718		718		
100024665	SOUTHFIELD	MI		09/20/2018		134,481		(145)			(145)		661		661		
100024667	LAPORTE	CO		09/20/2018		234,320		(924)			(924)		5,095		5,095		
100024687	HVATTSVILLE	MD		09/20/2018		265,001		(225)			(225)		1,405		1,405		
100024698	ORLANDO	FL		09/20/2018		82,480		(112)			(112)		272		272		
100024697	CHICAGO	IL		09/20/2018		144,037		(249)			(249)		477		477		
100024704	JACKSONVILLE	FL		09/20/2018		228,344		(351)			(351)		719		719		
100024706	ALLENDALE	PA		09/20/2018		51,538		(64)			(64)		278		278		
100024709	SEATTLE	WA		09/20/2018		305,438		(139)			(139)		1,281		1,281		
100024711	INDIO	CA		09/20/2018		298,255		(178)			(178)		1,625		1,625		
100024713	TUCSON	AZ		09/20/2018		108,486		(176)			(176)		335		335		
100024715	CHICAGO	IL		09/20/2018		192,969		(127)			(127)		645		645		

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024717	NORTH LAS VEGAS	NV		09/20/2018		154,158		(72)			(72)		1,286	1,286			
100024718	VAN NUYS	CA		09/20/2018		6,385		(62)			(62)		1,423	1,423			
100024723	MIAMI	FL		09/20/2018		115,998		(153)			(153)		346	346			
100024730	NORTH BERGEN	NJ		09/20/2018		188,319		(168)			(168)		930	930			
100024736	TUCSON	AZ		09/20/2018		97,568		(96)			(96)		442	442			
100024740	HI/ALAH	FL		09/20/2018		128,649		(97)			(97)		665	665			
100024748	INWOOD	WV		09/20/2018		166,126		(153)			(153)		1,222	1,222			
100024751	BEACH PARK	IL		09/20/2018		214,064		(244)			(244)		1,470	1,470			
100024774	MIAMI	FL		09/20/2018		140,596		(222)			(222)		503	503			
100024775	PEMBROKE PINES	FL		09/20/2018		295,446		(37)			(37)		1,093	1,093			
100024777	ELK GROVE VILLAGE	IL		09/20/2018		154,892		(105)			(105)		665	665			
100024780	UPPER MERLBORO	MD		09/20/2018		236,979		(327)			(327)		802	802			
100024783	HAGERSTOWN	MD		09/20/2018		323,597		(344)			(344)		1,004	1,004			
100024784	MATECA	CA		09/20/2018		186,987		(293)			(293)		810	810			
100024791	LAS VEGAS	NV		09/20/2018		344,734		(373)			(373)		1,438	1,438			
100024795	HALEDON	NJ		09/20/2018		239,299		(224)			(224)		921	921			
100024803	SICKLEVILLE	NJ		09/20/2018		51,414		(138)			(138)		2,188	2,188			
100024805	MORROSS	GA		09/20/2018		119,149		(108)			(108)		458	458			
100024809	LAS VEGAS	NV		09/20/2018		132,633		(376)			(376)		681	681			
100024817	PEERIS	CA		09/20/2018		204,122		(267)			(267)		698	698			
100024821	COLLEGE PARK	MD		09/20/2018		292,031		(677)			(677)		2,024	2,024			
100024822	ORLANDO	FL		09/20/2018		222,962		(213)			(213)		994	994			
100024823	HAGERSTRAW	NY		09/20/2018		243,477		(296)			(296)		1,028	1,028			
100024824	PALMDALE	CA		09/20/2018		278,727		(424)			(424)		811	811			
100024827	HEMET	CA		09/20/2018		303,143		(296)			(296)		1,076	1,076			
100024829	SALT POINT	NY		09/20/2018		244,190		(386)			(386)		1,215	1,215			
100024831	MEHRIS	TN		09/20/2018		92,787		(96)			(96)		420	420			
100024838	PATCHOGUE	NY		09/20/2018		214,720		(239)			(239)		1,231	1,231			
100024853	FAIRVIEW PARK	OH		09/20/2018		161,401		(154)			(154)		490	490			
100024862	JAMAICA PLAIN	MA		09/20/2018		371,763		(904)			(904)		1,688	1,688			
100024872	DEARBORN HEIGHTS	MI		09/20/2018		106,490		(80)			(80)		361	361			
100024880	WEST PALM BEACH	FL		09/20/2018		138,283		24			24		3,616	3,616			
100024890	CHICAGO	IL		09/20/2018		172,777		(201)			(201)		847	847			
100024893	WOODBRIDGE	VA		09/20/2018		298,210		(326)			(326)		1,134	1,134			
100024898	HOLT	MI		09/20/2018		79,041		(115)			(115)		303	303			
100024903	BROOKLYN	NY		09/20/2018		17,506		607			607		1,787	1,787			
100024904	OXON HILL	MD		09/20/2018		163,712		(105)			(105)		556	556			
100024906	NAPLES	FL		09/20/2018		220,932		(282)			(282)		620	620			
100024910	HYATTSVILLE	MD		09/20/2018		285,038		(305)			(305)		1,213	1,213			
100024915	LAS VEGAS	NV		09/20/2018		185,388		(166)			(166)		754	754			
100024917	GREELEY	CO		09/20/2018		215,833		(470)			(470)		821	821			
100024921	ROSEVILLE	MI		09/20/2018		65,456		(65)			(65)		284	284			
100024933	ROMLAND	CA		09/20/2018		378,394		(351)			(351)		1,309	1,309			
100024935	MELROSE PARK	IL		09/20/2018		143,963		292			292		968	968			
100024936	KISSIMEE	FL		09/20/2018		180,550		(211)			(211)		562	562			
100024938	NORWALK	CT		09/20/2018		409,700		(255)			(255)		1,413	1,413			
100024942	CODEE	FL		09/20/2018		139,196		(39)			(39)		509	509			
100024951	WESTLAND	MI		09/20/2018		4,694		111			111		262	262			
100024959	PATERSON	NJ		09/20/2018		175,706		163			163		832	832			
100024961	BROOKLYN	NY		09/20/2018		357,772		(141)			(141)		1,664	1,664			
100024964	GERMANTOWN	MD		09/20/2018		198,320		(238)			(238)		750	750			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024974	NORTH MIAMI BEACH	FL		09/20/2018		85,731		(75)			(75)		509	509			
100024976	MINNEAPOLIS	MIN		09/20/2018		150,821		(113)			(113)		577	577			
100024977	NEW CASTLE	DE		09/20/2018		79,433		24			24		294	294			
100024978	EAST ELMHURST	NY		09/20/2018		277,053		(466)			(466)		1,138	1,138			
100024979	DES MOINES	IA		09/20/2018		85,466		(36)			(36)		780	780			
100024980	SPENCER	IA		09/20/2018		117,631		(128)			(128)		505	505			
100024986	TUCSON	AZ		09/20/2018		99,005		(124)			(124)		394	394			
100024988	LAS VEGAS	NV		09/20/2018		227,630		(443)			(443)		1,006	1,006			
100024990	HIJALEAH	FL		09/20/2018		176,053		(223)			(223)		510	510			
100024997	GLENDALE	CA		09/20/2018		301,600		(410)			(410)		1,396	1,396			
100025002	MEMPHIS	TN		09/20/2018		42,464		(67)			(67)		271	271			
100025008	JACKSONVILLE	FL		09/20/2018		121,806		(42)			(42)		500	500			
100025014	HAVERHILL	MA		09/20/2018		192,309		(127)			(127)		931	931			
100025015	JOLIET	IL		09/20/2018		80,045		(104)			(104)		333	333			
100025019	PATSCOGE	NY		09/20/2018		249,999		(355)			(355)		1,105	1,105			
100025021	HOLIDAY	FL		09/20/2018		69,795		(63)			(63)		309	309			
100025023	SILVER SPRING	MD		09/20/2018		323,518		(215)			(215)		2,762	2,762			
100025025	LANHAM	MD		09/20/2018		281,965		(446)			(446)		1,231	1,231			
100025026	NORTH LAS VEGAS	NV		09/20/2018		251,939		(360)			(360)		728	728			
100025037	PASSAIC	NJ		09/20/2018		234,376		(327)			(327)		520	520			
100025041	ORLANDO BEACH	FL		09/20/2018		219,610		(327)			(327)		320	320			
100025050	MIAMI BEACH	FL		09/20/2018		340,222		(119)			(119)		1,063	1,063			
100025051	BOLINGBROOK	IL		09/20/2018		81,051		(49)			(49)		311	311			
100025052	EATONTOWN	NJ		09/20/2018		180,930		(208)			(208)		1,075	1,075			
100025054	HUNTINGTON STATION	NY		09/20/2018		230,256		(411)			(411)		964	964			
100025060	MESICK	MI		09/20/2018		134,549		(202)			(202)		487	487			
100025066	LAS VEGAS	NV		09/20/2018		172,742		(215)			(215)		349	349			
100025074	TRACY	CA		09/20/2018		341,676		(235)			(235)		2,343	2,343			
100025077	JUNESBORO	GA		09/20/2018		59,277		(92)			(92)		315	315			
100025078	PROVIDENCE	RI		09/20/2018		159,036		(75)			(75)		478	478			
100025080	HEIET	CA		09/20/2018		120,164		(184)			(184)		1,085	1,085			
100025088	FREDERICK	MD		09/20/2018		213,280		(261)			(261)		1,036	1,036			
100025093	HYATTSVILLE	MD		09/20/2018		286,529		(365)			(365)		903	903			
100025105	MIAMI	FL		09/20/2018		144,201		(115)			(115)		2,337	2,337			
100025107	RIVERSIDE	CA		09/20/2018		249,434		(392)			(392)		750	750			
100025121	MILWAUKEE	WI		09/20/2018		26,597		(8)			(8)		152	152			
100025122	SLIDELL	LA		09/20/2018		113,569		(220)			(220)		480	480			
100025127	ORLANDO	FL		09/20/2018		106,426		(175)			(175)		349	349			
100025136	MILWAUKEE	WI		09/20/2018		60,671		(54)			(54)		276	276			
100025140	HOLLYWOOD	FL		09/20/2018		217,785		(346)			(346)		1,755	1,755			
100025150	BRADENTON	FL		09/20/2018		102,793		(206)			(206)		597	597			
100025151	MOUNT WATSON	NY		09/20/2018		96,993		16			16		126	126			
100025153	COLUMBIA	MD		09/20/2018		131,305		(262)			(262)		507	507			
100025154	SANFORD	FL		09/20/2018		127,261		(224)			(224)		595	595			
100025162	CAMDEN	SC		09/20/2018		84,596		(134)			(134)		354	354			
100025164	BLOOMINGTON	CA		09/20/2018		277,723		(169)			(169)		1,539	1,539			
100025165	NORTH LAUDERDALE	FL		09/20/2018		103,401		(61)			(61)		408	408			
100025176	ORLANDO	FL		09/20/2018		227,315		(239)			(239)		822	822			
100025184	BAY SHORE	NY		09/20/2018		291,436		(157)			(157)		962	962			
100025188	GRANDE	CA		09/20/2018		413,281		(502)			(502)		1,729	1,729			
100025204	BUENA PARK	CA		09/20/2018		261,784		(1,377)			(1,377)		2,597	2,597			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10002521	COLLEGE PARK	MD		09/20/2018		206,608	.99				.99		2,770	2,770			
10002529	MOBILE	AL		09/20/2018		41,943	(50)				(50)		242	242			
10002530	DEARBORN HEIGHTS	MI		09/20/2018		58,801	(76)				(76)		308	308			
10002524	GERMANTOWN	MD		09/20/2018		253,616	(468)				(468)		1,027	1,027			
10002527	SAINT CLAIR SHORES	MI		09/20/2018		115,075	(123)				(123)		559	559			
10002541	CHICAGO	IL		09/20/2018		135,071	(100)				(100)		512	512			
10002542	PHOENIX	AZ		09/20/2018		60,451	(70)				(70)		497	497			
10002547	MEMPHIS	TN		09/20/2018		167,673	(278)				(278)		670	670			
10002563	LAKELAND	FL		09/20/2018		118,228	(1)				(1)		276	276			
10002566	ARPKA	FL		09/20/2018		146,821	(250)				(250)		860	860			
10002582	HERCULES	CA		09/20/2018		318,023	(171)				(171)		1,727	1,727			
10002569	BAY SHORE	NY		09/20/2018		238,908	(239)				(239)		948	948			
10002572	PARLINER	CA		09/20/2018		130,362	(106)				(106)		475	475			
10002573	DAVENPORT	FL		09/20/2018		144,528	(210)				(210)		462	462			
10002574	LAS VEGAS	NV		09/20/2018		232,557	(894)				(894)		6,153	6,153			
10002578	LAKELAND	FL		09/20/2018		157,394	(188)				(188)		847	847			
10002579	NORTH MYRTLE BEACH	SC		09/20/2018		125,161	(125)				(125)		481	481			
10002584	HAIALEAH	FL		09/20/2018		137,903	(124)				(124)		906	906			
10002593	KANSAS CITY	MO		09/20/2018		110,472	(100)				(100)		911	911			
10002595	MESA	AZ		09/20/2018		106,165	(137)				(137)		311	311			
10002596	CHESAPEAKE	VA		09/20/2018		139,631	(90)				(90)		540	540			
10002512	TENEXC	NJ		09/20/2018		272,297	(90)				(90)		948	948			
10002518	MEMPHIS	TN		09/20/2018		66,340	(71)				(71)		289	289			
10002526	PROSPER	TX		09/20/2018		261,606	(614)				(614)		1,447	1,447			
10002527	PATERSON	NJ		09/20/2018		195,073	(186)				(186)		891	891			
10002528	BELLEVILLE	IL		09/20/2018		207,686	(26)				(26)		1,377	1,377			
10002529	ORLANDO	FL		09/20/2018		181,571	(8)				(8)		619	619			
10002531	TONG RIVER	NJ		09/20/2018		278,343	(340)				(340)		885	885			
10002539	PATERSON	NJ		09/20/2018		162,696	(86)				(86)		656	656			
10002543	MARLELA SPRINGS	MD		09/20/2018		117,476	(44)				(44)		551	551			
10002545	MIAMI	FL		09/20/2018		200,320	(280)				(280)		678	678			
10002547	JACKSONVILLE	FL		09/20/2018		122,488	(138)				(138)		460	460			
10002550	CHICAGO	IL		09/20/2018		130,668	(179)				(179)		524	524			
10002558	RIVERDALE	MD		09/20/2018		163,951	(144)				(144)		621	621			
10002566	WEST PALM BEACH	FL		09/20/2018		180,823	(208)				(208)		1,394	1,394			
10002572	SAWFORD	FL		09/20/2018		159,576	(226)				(226)		489	489			
10002579	SALINAS	CA		09/20/2018		471,258	(440)				(440)		1,594	1,594			
10002582	CHICAGO	IL		09/20/2018		124,199	(239)				(239)		777	777			
10002583	BIRMINGHAM	AL		09/20/2018		108,972	(140)				(140)		439	439			
10002587	HENDERSON	NV		09/20/2018		221,061	(305)				(305)		666	666			
100025403	BALTIMORE	MD		09/20/2018		161,889	(174)				(174)		1,013	1,013			
100025405	BOSTON	MA		09/20/2018		249,552	(391)				(391)		2,170	2,170			
100025409	CRAWFORDVILLE	FL		09/20/2018		81,920	(78)				(78)		320	320			
100025412	JACKSONVILLE	FL		09/20/2018		159,688	(241)				(241)		778	778			
100025413	LAUDERDALE LAKES	FL		09/20/2018		134,198	(46)				(46)		460	460			
100025414	ANTIOCH	IL		09/20/2018		117,721	(178)				(178)		1,390	1,390			
100025429	LOS ANGELES	CA		09/20/2018		181,900	(235)				(235)		604	604			
100025433	TUCSON	AZ		09/20/2018		112,346	(267)				(267)		1,513	1,513			
100025436	FORT WASHINGTON	MD		09/20/2018		251,641	(59)				(59)		634	634			
100025439	MIDDLETOWN	DE		09/20/2018		280,406	(501)				(501)		1,055	1,055			
100025441	MIAMI	FL		09/20/2018		105,104	(23)				(23)		288	288			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025442	BARTON	FL		09/20/2018		237,126		(247)			(247)		867				
100025447	WONSOCRET	RI		09/20/2018		128,370		(139)			(139)		446				
100025450	HANDVER	MD		09/20/2018		332,745		(468)			(468)		1,569				
100025451	SPRINGFIELD	MA		09/20/2018		72,814		(191)			(191)		509				
100025453	WOODBURY	MA		09/20/2018		285,674		(337)			(337)		1,067				
100025459	BRINX	NY		09/20/2018		256,413		(421)			(421)		881				
100025464	ALLENOWIN	PA		09/20/2018		80,629		(154)			(154)		512				
100025466	SAINT LOUIS	MO		09/20/2018		51,770		(43)			(43)		322				
100025467	SHOREWOOD	IL		09/20/2018		117,779		(291)			(291)		1,075				
100025468	WINTER GARDEN	FL		09/20/2018		110,259		(264)			(264)		2,140				
100025469	CHICAGO	IL		09/20/2018		234,752		(422)			(422)		761				
100025470	KATHLEEN	GA		09/20/2018		318,668		(55)			(55)		1,316				
100025478	MOBILE	AL		09/20/2018		121,446		(105)			(105)		474				
100025480	YORK	PA		09/20/2018		160,414		(236)			(236)		547				
100025481	PALATINE	IL		09/20/2018		129,953		(225)			(225)		1,953				
100025483	HEMPSTEAD	NY		09/20/2018		234,772		(378)			(378)		1,185				
100025497	VICTORVILLE	CA		09/20/2018		242,044		(312)			(312)		720				
100025499	CALERA	AL		09/20/2018		119,094		(158)			(158)		494				
100025507	LUTZ	FL		09/20/2018		246,013		(313)			(313)		1,001				
100025519	LAKE IN THE HILLS	IL		09/20/2018		103,241		(196)			(196)		671				
100025522	OAK PARK	IL		09/20/2018		318,289		(466)			(466)		1,386				
100025528	CARPENTERSVILLE	IL		09/20/2018		216,052		(450)			(450)		1,066				
100025530	BROCKTON	MA		09/20/2018		152,014		(6)			(6)		904				
100025532	SAINT GEORGE	UT		09/20/2018		169,574		(190)			(190)		991				
100025540	EVANSTON	IL		09/20/2018		198,317		(36)			(36)		786				
100025542	SUFFOLK	VA		09/20/2018		130,374		(244)			(244)		470				
100025547	PHOENIX	AZ		09/20/2018		115,414		(315)			(315)		632				
100025549	EAST PATCHOGUE	NY		09/20/2018		323,472		(483)			(483)		1,255				
100025559	SAN DIEGO	CA		09/20/2018		253,086		(326)			(326)		1,130				
100025571	POUGHKEEPSIE	NY		09/20/2018		223,325		(140)			(140)		930				
100025576	PERTH AMBOY	NJ		09/20/2018		224,003		(255)			(255)		1,002				
100025579	SAN JOSE	CA		09/20/2018		364,171		(74)			(74)		2,140				
100025584	TULSON	AZ		09/20/2018		106,657		(121)			(121)		487				
100025586	LOS ANGELES	CA		09/20/2018		300,068		(70)			(70)		1,734				
100025587	PROSPECT	ME		09/20/2018		151,379		(155)			(155)		683				
100025589	ALLEN	NY		09/20/2018		51,280		(96)			(96)		482				
100025591	OWINGS MILLS	MD		09/20/2018		157,050		(144)			(144)		638				
100025593	AIRMONT	NY		09/20/2018		319,320		(396)			(396)		1,822				
100025596	CARLEIL	NY		09/20/2018		207,144		(329)			(329)		767				
100025600	CORONA	TN		09/20/2018		115,993		(179)			(179)		398				
100025601	MIAMI BEACH	FL		09/20/2018		152,556		(246)			(246)		491				
100025609	BEL AIR	MD		09/20/2018		159,954		(104)			(104)		682				
100025610	NORTH LAUDERDALE	FL		09/20/2018		152,636		(149)			(149)		869				
100025616	TRENTON	NJ		09/20/2018		38,628		(45)			(45)		229				
100025636	VIAUONDA	IL		09/20/2018		133,357		(554)			(554)		935				
100025639	HOFFMAN ESTATES	IL		09/20/2018		171,745		(118)			(118)		571				
100025649	PATCHOGUE	NY		09/20/2018		155,948		(441)			(441)		898				
100025662	MASTIC	NY		09/20/2018		191,599		(421)			(421)		1,131				
100025667	ELGIN	IL		09/20/2018		122,701		(146)			(146)		445				
100025670	VILLA RICA	GA		09/20/2018		94,043		(54)			(54)		352				
100025673	DES PLAINES	IL		09/20/2018		286,670		(123)			(123)		328				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	8	9	10	11	12	13				
	100025674	PATOCHE	NY	09/20/2018		188,934		(630)				(630)	2,220			
	100025675	HAGERSTOWN	MD	09/20/2018		103,413		(104)				(104)	421			
	100025676	DETROIT	MI	09/20/2018		61,265		734				134	264			
	100025684	BELL GARDENS	CA	09/20/2018		327,307		(310)				(310)	1,535			
	100025702	LAS VEGAS	NV	09/20/2018		91,044		(1,094)				(1,094)	32,763			
	100025703	COMPTON	CA	09/20/2018		326,995		(220)				(220)	1,205			
	100025712	SPRINGFIELD	MA	09/20/2018		98,419		(117)				(117)	534			
	100025719	ORLANDO	FL	09/20/2018		115,176		(299)				(299)	610			
	100025720	NEW HAVEN	CT	09/20/2018		141,666		(389)				(389)	902			
	100025727	BOGOTA	NJ	09/20/2018		381,089		(233)				(233)	1,267			
	100025736	BAY SHORE	NY	09/20/2018		280,696		(388)				(388)	1,035			
	100025737	SAN DIEGO	CA	09/20/2018		230,087		(411)				(411)	1,154			
	100025745	AMITYVILLE	NY	09/20/2018		283,764		(266)				(266)	1,582			
	100025746	ARLINGTON	VA	09/20/2018		223,384		(219)				(219)	1,772			
	100025751	VALLEY	AL	09/20/2018		94,236		(59)				(59)	409			
	100025756	DOUGLAS	AZ	09/20/2018		120,283		(203)				(203)	522			
	100025760	ROSLINDALE	MA	09/20/2018		363,594		(580)				(580)	1,110			
	100025764	LAS VEGAS	NV	09/20/2018		131,346		(103)				(103)	600			
	100025777	OPA LOCKA	FL	09/20/2018		198,883		(40)				(40)	812			
	100025791	COLLEGE PARK	MD	09/20/2018		185,328		(234)				(234)	614			
	100025793	BATON ROUGE	LA	09/20/2018		104,233		(57)				(57)	488			
	100025796	INDEPENDENCE	MO	09/20/2018		46,577		(28)				(28)	209			
	100025805	DES MOINES	IA	09/20/2018		69,705		(139)				(139)	283			
	100025810	WAUKESHA	IL	09/20/2018		83,930		(95)				(95)	292			
	100025812	LAS VEGAS	NV	09/20/2018		200,163		(328)				(328)	639			
	100025813	LOS ANGELES	CA	09/20/2018		239,655		(142)				(142)	1,432			
	100025815	HIALEAH	FL	09/20/2018		146,133		(134)				(134)	675			
	100025818	SAN BERNARDINO	CA	09/20/2018		109,386		(216)				(216)	491			
	100025825	CLEVELAND	NJ	09/20/2018		79,213		(74)				(74)	408			
	100025829	CHARLESVILLE	GA	09/20/2018		286,106		(73)				(73)	1,000			
	100025830	BROCKTON	MA	09/20/2018		317,049		(406)				(406)	628			
	100025838	PALM COAST	FL	09/20/2018		134,672		(126)				(126)	424			
	100025841	ATLANTA	GA	09/20/2018		71,956		238				238	753			
	100025853	WALWALLO	HI	09/20/2018		403,105		(615)				(615)	1,841			
	100025857	BROOKLYN	NY	09/20/2018		467,142		(907)				(907)	2,875			
	100025858	ORLAND PARK	IL	09/20/2018		203,000		(326)				(326)	775			
	100025872	SEATTLE	WA	09/20/2018		255,674		(254)				(254)	834			
	100025878	MOUNTLAKE TERRACE	WA	09/20/2018		318,446		(390)				(390)	985			
	100025884	PACIFICA	CA	09/20/2018		236,621		(280)				(280)	1,263			
	100025891	SAN DIEGO	CA	09/20/2018		284,330		(112)				(112)	2,147			
	100025899	TAMPA	FL	09/20/2018		123,765		(106)				(106)	450			
	100025902	SAINT CHARLES	IL	09/20/2018		370,006		(576)				(576)	1,386			
	100025903	EASTON	PA	09/20/2018		61,076		112				112	380			
	100025910	NORTH BABYLON	NY	09/20/2018		286,159		(251)				(251)	3,492			
	100025913	CLIFTON	NJ	09/20/2018		290,369		(475)				(475)	1,167			
	100025919	VISTA	CA	09/20/2018		149,006		(188)				(188)	456			
	100025928	MIAMI	FL	09/20/2018		189,453		60				60	918			
	100025929	CLINTON	MO	09/20/2018		208,632		(69)				(69)	780			
	100025934	ROCKVILLE	MD	09/20/2018		355,071		(519)				(519)	1,256			
	100025939	LAKELAND	FL	09/20/2018		103,377		(121)				(121)	476			
	100025940	BROOKLYN	NY	09/20/2018		247,573		(215)				(215)	1,174			

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025841	LOS ANGELES	CA		09/20/2018		504,718		(512)			(512)		1,920				
100025854	VERO BEACH	FL		09/20/2018		142,440		(230)			(230)		515				
100025857	HYATTSVILLE	MD		09/20/2018		265,511		(318)			(318)		1,304				
100025858	GLENVIEW	IL		09/20/2018		265,593		553			553		1,584				
100025868	LEWISDALE	CT		09/20/2018		147,831		(283)			(283)		857				
100025883	ANNAPOLIS	MD		09/20/2018		193,154		(147)			(147)		683				
100026001	LOS ANGELES	CA		09/20/2018		209,465		(220)			(220)		908				
100026008	ALBRIGHTSVILLE	PA		09/20/2018		135,861		99			99		546				
100026031	NASHVILLE	TN		09/20/2018		230,369		(244)			(244)		945				
100026050	WESTMINSTER	CA		09/20/2018		316,555		(309)			(309)		1,729				
100026051	ATLANTIC CITY	NJ		09/20/2018		186,095		66			66		801				
100026052	PITTSBURG	CA		09/20/2018		181,201		(227)			(227)		550				
100026061	SAN JOSE	CA		09/20/2018		373,276		(465)			(465)		1,429				
100026072	LINCOLN	NJ		09/20/2018		319,955		622			622		1,010				
100026087	KAILUA KONA	HI		09/20/2018		282,659		(332)			(332)		1,280				
100026089	LOS ANGELES	CA		09/20/2018		225,322		(1)			(1)		380				
100026090	LOS ANGELES	CA		09/20/2018		310,232		(329)			(329)		2,443				
100026091	PHOENIX	AZ		09/20/2018		104,245		169			169		1,278				
100026093	COLTON	CA		09/20/2018		184,132		(390)			(390)		659				
100026098	PATTERSON	NY		09/20/2018		95,940		(122)			(122)		438				
100026102	MONTESBELLO	CA		09/20/2018		264,872		(357)			(357)		1,082				
100026105	PORT WENTWORTH	GA		09/20/2018		107,762		(66)			(66)		305				
100026114	EVERETT	WA		09/20/2018		285,936		(338)			(338)		1,118				
100026116	PITTSBURG	CA		09/20/2018		318,822		(364)			(364)		1,487				
100026122	SALINAS	CA		09/20/2018		194,890		(199)			(199)		554				
100026125	LONG BEACH	CA		09/20/2018		301,485		(409)			(409)		1,364				
100026149	RANCHO CUCAMONGA	CA		09/20/2018		279,979		260			260		3,376				
100026155	WINTER HAVEN	FL		09/20/2018		152,529		(186)			(186)		654				
100026161	ANTIOCH	CA		09/20/2018		283,899		(44)			(44)		1,376				
100026176	BROOKLYN	NY		09/20/2018		421,547		(163)			(163)		1,650				
100026181	MODESTO	CA		09/20/2018		221,946		(418)			(418)		956				
100026185	PALMDALE PINES	CA		09/20/2018		234,610		(288)			(288)		895				
100026187	BELVIDERE	IL		09/20/2018		160,214		(177)			(177)		691				
100026195	ANTIOCH	CA		09/20/2018		192,466		(278)			(278)		855				
100026197	NORTH BABYLON	NY		09/20/2018		226,632		143			143		950				
100026203	BELLEVUE	ID		09/20/2018		247,123		(302)			(302)		786				
100026206	NEWARK	NJ		09/20/2018		314,520		(245)			(245)		1,242				
100026210	BALTIMORE	MD		09/20/2018		140,676		(60)			(60)		509				
100026213	CORAM	NY		09/20/2018		329,984		(360)			(360)		1,281				
100026218	NORWALK	CT		09/20/2018		276,652		(418)			(418)		1,068				
100026223	CHESTEROWN	MD		09/20/2018		257,207		(441)			(441)		1,123				
100026224	PALOS HILLS	IL		09/20/2018		78,400		103			103		422				
100026227	COLCHESTER	CT		09/20/2018		279,056		(132)			(132)		1,325				
100026228	HOLIDAY	FL		09/20/2018		79,053		(99)			(99)		238				
100026231	HILLSIDE	IL		09/20/2018		91,536		196			196		609				
100026232	MINNEAPOLIS	MN		09/20/2018		101,696		(177)			(177)		459				
100026237	MARION	NY		09/20/2018		47,507		33			33		397				
100026239	JACKSON	TN		09/20/2018		124,679		(137)			(137)		553				
100026241	BUBANK	IL		09/20/2018		90,823		(82)			(82)		337				
100026246	DESBORO	TX		09/20/2018		181,945		(269)			(269)		594				
100026253	PINE BUSH	NY		09/20/2018		190,165		(323)			(323)		706				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026255	YONKERS	NY		09/20/2018		196,713		(636)				(636)	1,802	1,802			
100026256	INDIANAPOLIS	IN		09/20/2018		49,103		(2)				(2)	186	186			
100026264	TULSON	AZ		09/20/2018		101,274		(96)				(96)	360	360			
100026265	HA INES CITY	FL		09/20/2018		49,057		(29)				(29)	354	354			
100026269	WAUKESHA	WI		09/20/2018		76,765		(137)				(137)	321	321			
100026274	HOUSTON	TX		09/20/2018		116,326		(156)				(156)	386	386			
100026275	RIO RANCHO	NM		09/20/2018		298,951		(330)				(330)	1,254	1,254			
100026277	MCDONOUGH	GA		09/20/2018		118,183		(92)				(92)	702	702			
100026279	STOCKBRIDGE	GA		09/20/2018		86,905		(234)				(234)	569	569			
100026281	POMPAHO BEACH	FL		09/20/2018		80,972		(118)				(118)	288	288			
100026294	CHADDS FORD	PA		09/20/2018		255,041		(459)				(459)	936	936			
100026295	SAINT FRANCIS	WI		09/20/2018		118,046		(64)				(64)	173	173			
100026297	LADY LAKE	FL		09/20/2018		158,246		(268)				(268)	356	356			
100026298	TOSHAWNA	PA		09/20/2018		37,524		(41)				(41)	208	208			
100026299	CHICAGO	IL		09/20/2018		107,395		120				120	742	742			
100026301	KAGEL CANYON	CA		09/20/2018		287,148		(367)				(367)	1,129	1,129			
100026304	GREENSBORO	NC		09/20/2018		129,876		118				118	351	351			
100026305	KINGMAN	AZ		09/20/2018		249,935		(344)				(344)	970	970			
100026306	PEMBROKE PINES	FL		09/20/2018		287,504		(117)				(117)	988	988			
100026313	HOLLYWOOD	FL		09/20/2018		110,330		(66)				(66)	659	659			
100026314	NEW CASTLE	DE		09/20/2018		219,324		(423)				(423)	1,156	1,156			
100026319	TULSON	AZ		09/20/2018		95,840		(131)				(131)	336	336			
100026323	PHOENIX	AZ		09/20/2018		127,482		(108)				(108)	487	487			
100026331	BRICK	NJ		09/20/2018		192,066		(289)				(289)	1,317	1,317			
100026332	HOLLYWOOD	FL		09/20/2018		265,430		(357)				(357)	904	904			
100026335	LOS ANGELES	CA		09/20/2018		391,967		(590)				(590)	1,539	1,539			
100026340	ISSIE	MD		09/20/2018		310,213		(247)				(247)	1,204	1,204			
100026345	MONTEREY PARK	CA		09/20/2018		268,972		(235)				(235)	1,154	1,154			
100026356	FRESNO	CA		09/26/2018		94,293		(214)				(214)	1,099	1,099			
100026360	CHICAGO	IL		09/26/2018		80,512		(188)				(188)	1,183	1,183			
100026374	WILMUNA	FL		09/26/2018		74,531		41				41	512	512			
100026376	LEHIGH ACRES	FL		09/26/2018		19,726		(211)				(211)	500	500			
100026377	PERIS	CA		09/26/2018		154,471		20				20	856	856			
100026385	PORTERVILLE	CA		09/26/2018		96,716		(62)				(62)	306	306			
100026387	BAKERSFIELD	CA		09/26/2018		107,360		(56)				(56)	599	599			
100026394	LAVERN	AZ		09/26/2018		114,365		(90)				(90)	584	584			
100026402	CEES	CA		09/26/2018		111,116		(117)				(117)	1,181	1,181			
100026415	LOPATONG TOWNSHIP	NJ		09/26/2018		88,833		75				75	1,217	1,217			
100026416	WEST PALM BEACH	FL		09/26/2018		190,334		(121)				(121)	539	539			
100026427	ATLWATER	CA		09/26/2018		146,220		(92)				(92)	1,094	1,094			
100026436	APPLE VALLEY	CA		09/26/2018		160,206		(87)				(87)	1,011	1,011			
100026447	DEERFIELD BEACH	FL		09/26/2018		170,171		(50)				(50)	697	697			
100026455	PLUM BORO	PA		09/26/2018		152,446		(24)				(24)	751	751			
100026458	MADERA	CA		09/26/2018		177,287		(236)				(236)	1,156	1,156			
100026481	FRESNO	CA		09/26/2018		158,119		(113)				(113)	998	998			
100026491	BRENTWOOD	NY		09/26/2018		192,471		(123)				(123)	803	803			
100026500	STAFFORD	VA		09/26/2018		202,847		(155)				(155)	1,386	1,386			
100026516	PITTSBURG	CA		09/26/2018		181,077		(93)				(93)	1,325	1,325			
100026520	SAN BERNARDINO	CA		09/26/2018		168,241		(242)				(242)	782	782			
100026537	FAIRFIELD	CA		09/26/2018		205,368		(53)				(53)	1,184	1,184			
100026542	COCONUT CREEK	FL		09/26/2018		206,074		(152)				(152)	1,015	1,015			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026543	VALLEJO	CA		09/26/2018		252,927	(35)	(35)			(35)		898				
100026561	PORT JEFFERSON STATION	NY		09/26/2018		230,626	(449)	(449)			(449)		3,333				
100026567	MORENO VALLEY	CA		09/26/2018		223,038	(225)	(225)			(225)		539				
100026581	WATERFORD	CA		09/26/2018		210,395	(146)	(146)			(146)		3,273				
100026584	OWIEDO	FL		09/26/2018		239,575	(11)	(11)			(11)		221				
100026585	FARMINGDALE	NY		09/26/2018		116,701	(118)	(118)			(118)		818				
100026597	FONTANA	CA		09/26/2018		224,940	(147)	(147)			(147)		1,134				
100026590	MINEN	NV		09/26/2018		220,734	(107)	(107)			(107)		1,274				
100026601	SAN PABLO	CA		09/26/2018		247,237	(222)	(222)			(222)		633				
100026614	OKDALE	CA		09/26/2018		352,682	(246)	(246)			(246)		1,156				
100026629	SALINAS	CA		09/26/2018		275,430	(229)	(229)			(229)		1,518				
100026633	MERRIOX	NY		09/26/2018		142,124	(124)	(124)			(124)		2,477				
100026646	SAN FERNANDO	CA		09/26/2018		295,205	(252)	(252)			(252)		1,035				
100026648	LA PIENTE	CA		09/26/2018		272,951	(242)	(242)			(242)		1,297				
100026655	SAN DIEGO	CA		09/26/2018		260,532	(37)	(37)			(37)		1,690				
100026656	LAS VEGAS	NV		09/26/2018		298,438	(329)	(329)			(329)		2,546				
100026666	SALINAS	CA		09/26/2018		331,124	(52)	(52)			(52)		1,477				
100026669	AMTIOCH	CA		09/26/2018		277,099	(144)	(144)			(144)		939				
100026691	AMTIOCH	CA		09/26/2018		298,199	(195)	(195)			(195)		1,983				
100026717	ONTARIO	CA		09/26/2018		295,772	(103)	(103)			(103)		1,372				
100026721	SAN MARCOS	CA		09/26/2018		307,542	(149)	(149)			(149)		1,931				
100026725	HAYMARKET	VA		09/26/2018		396,470	(482)	(482)			(482)		1,251				
100026737	CARSON	CA		09/26/2018		416,638	(330)	(330)			(330)		1,543				
100026738	HERALD	CA		09/26/2018		334,639	(603)	(603)			(603)		1,298				
100026741	SPARTA	NJ		09/26/2018		436,287	(758)	(758)			(758)		2,211				
100026742	OAKLAND	CA		09/26/2018		86,018	(338)	(338)			(338)		1,248				
100026755	BELLFLOWER	CA		09/26/2018		340,381	(255)	(255)			(255)		2,552				
100026766	HOPKELL TOWNSHIP	NJ		09/26/2018		383,590	(197)	(197)			(197)		2,010				
100026771	SANIBEL	FL		09/26/2018		540,904	(116)	(116)			(116)		546				
100026781	FOLSOM	CA		09/26/2018		499,989	(134)	(134)			(134)		1,637				
100026789	SYOSSET	NY		09/26/2018		337,373	(356)	(356)			(356)		2,779				
100026794	ANAHEIM	CA		09/26/2018		461,180	(396)	(396)			(396)		1,927				
100026798	FAIR HAVEN	NJ		09/26/2018		456,533	(280)	(280)			(280)		2,247				
100026800	WHITTIER	CA		09/26/2018		480,606	(475)	(475)			(475)		1,668				
100026809	TORRANCE	CA		09/26/2018		648,653	(388)	(388)			(388)		2,606				
100026822	AVONMORE	PA		09/26/2018		73,313	(32)	(32)			(32)		440				
100026843	TULARE	CA		09/26/2018		114,165	(53)	(53)			(53)		546				
100026863	SARASOTA	FL		09/26/2018		117,602	(95)	(95)			(95)		2,251				
100026863	NAPLES	FL		09/26/2018		140,080	(140)	(140)			(140)		1,454				
100026885	SACRAMENTO	CA		09/26/2018		91,614	(36)	(36)			(36)		385				
100026887	DIXON	CA		09/26/2018		154,934	(374)	(374)			(374)		2,240				
100026892	SELMA	CA		09/26/2018		124,633	(65)	(65)			(65)		759				
100026915	TURLOCK	CA		09/26/2018		284,463	(54)	(54)			(54)		1,100				
100026939	SALINAS	CA		09/26/2018		277,501	(347)	(347)			(347)		718				
100026943	RIALTO	CA		09/26/2018		253,374	(123)	(123)			(123)		1,205				
100026948	STAFFORD	VA		09/26/2018		277,632	(455)	(455)			(455)		2,255				
100026952	NORTH KINGSTOWN	RI		09/26/2018		176,140	(187)	(187)			(187)		3,002				
100026953	SALINAS	CA		09/26/2018		282,899	(117)	(117)			(117)		1,561				
100026956	LA PIENTE	CA		09/26/2018		233,287	(172)	(172)			(172)		1,388				
100026960	RIALTO	CA		09/26/2018		218,435	(246)	(246)			(246)		2,811				
100026962	WEST SACRAMENTO	CA		09/26/2018		233,496	(210)	(210)			(210)		824				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026875	POMPANO BEACH	FL		09/26/2018		274,620		(314)			(314)		2,452	2,452			
100026878	RIDGEFIELD PARK	NJ		09/26/2018		192,360		(432)			(432)		3,963	3,963			
100026885	HICKSVILLE	NY		09/26/2018		260,660		(83)			(83)		2,153	2,153			
100026888	VALLEJO	CA		09/26/2018		235,281		(309)			(309)		882	882			
100026892	MIRA LOMA	CA		09/26/2018		241,829		85			85		846	846			
100026895	SANIT CHARLES	IL		09/26/2018		330,365		(371)			(371)		1,274	1,274			
100027025	ANACORTES	WA		09/26/2018		237,785		(99)			(99)		1,052	1,052			
100027028	TUCSON	AZ		09/26/2018		374,013		(241)			(241)		1,805	1,805			
100027034	ANAHEIM	CA		09/26/2018		344,707		(170)			(170)		1,388	1,388			
100027038	LONG BEACH	CA		09/26/2018		342,427		(412)			(412)		1,434	1,434			
100027041	NORTH BERREN	NJ		09/26/2018		351,683		(361)			(361)		1,230	1,230			
100027045	ANAHEIM	CA		09/26/2018		332,631		(243)			(243)		1,948	1,948			
100027053	ANTIOCH	CA		09/26/2018		353,701		(268)			(268)		1,713	1,713			
100027058	LUTZ	FL		09/26/2018		374,510		(184)			(184)		2,197	2,197			
100027061	DISCOVERY BAY	CA		09/26/2018		368,001		(355)			(355)		1,595	1,595			
100027070	SCOTTSDALE	AZ		09/26/2018		507,684		(39)			(39)		3,622	3,622			
100027608	CLEVELAND	GA		10/26/2018		265,189		(331)			(331)		854	854			
100027826	CRESCENT CITY	CA		10/26/2018		190,605		(230)			(230)		608	608			
100027852	LACEY	WA		10/26/2018		203,504		(232)			(232)		1,078	1,078			
100027887	WILLOWOOD	NJ		10/26/2018		294,208		10			10		1,113	1,113			
100027895	PHOENIX	AZ		10/26/2018		83,471		(144)			(144)		276	276			
100027983	RENO	NV		10/26/2018		47,976		(106)			(106)		162	162			
100027987	ORLANDO	FL		10/26/2018		74,857		(108)			(108)		280	280			
100028015	EARLEYVILLE	MD		10/26/2018		122,066		(110)			(110)		527	527			
100028019	WILBURN	VA		10/26/2018		272,389		(259)			(259)		1,127	1,127			
100028021	CELES	CA		10/26/2018		113,643		(5)			(5)		1,506	1,506			
100028045	ELLENWOOD	GA		10/26/2018		75,207		(20)			(20)		210	210			
100028060	DURHAM	NC		10/26/2018		80,375		(142)			(142)		430	430			
100028092	PHILADELPHIA	PA		10/26/2018		135,511		(124)			(124)		484	484			
100028096	WOODSIDE	NY		10/26/2018		311,910		(543)			(543)		1,157	1,157			
100028111	OPA LOCKA	FL		10/26/2018		83,169		(149)			(149)		1,133	1,133			
100028125	GRAVOIS MILLS	MO		10/26/2018		99,078		(383)			(383)		3,688	3,688			
100028127	MIAMI LAKES	FL		10/26/2018		93,435		(449)			(449)		1,830	1,830			
100028138	LINCOLNPT	NJ		10/26/2018		188,123		(229)			(229)		1,814	1,814			
100028148	CENTRAL ISLIP	NY		10/26/2018		257,991		(323)			(323)		1,814	1,814			
100028190	CHULA VISTA	CA		10/26/2018		198,968		(213)			(213)		1,017	1,017			
100028329	RIVERTON	UT		10/26/2018		103,803		(51)			(51)		995	995			
100028370	NEIROPOT	RI		10/26/2018		238,194		(332)			(332)		893	893			
100028398	ORLANDO	FL		10/26/2018		200,903		(44)			(44)		1,336	1,336			
100028607	BOLSE	ID		10/26/2018		169,184		(173)			(173)		671	671			
100028655	LOS ANGELES	CA		10/26/2018		296,456		245			245		2,182	2,182			
100028659	FRESNO	CA		10/26/2018		108,400		(242)			(242)		475	475			
100028756	SAN YSIDRO	CA		10/26/2018		170,383		(159)			(159)		1,365	1,365			
100029014	BEND	OR		10/26/2018		168,485		(314)			(314)		880	880			
100029061	FERNANDINA BEACH	FL		10/26/2018		258,156		(169)			(169)		927	927			
100029224	OAKLAND	CA		10/26/2018		350,410		(197)			(197)		1,580	1,580			
100029400	VISTA	CA		10/26/2018		287,246		(259)			(259)		1,229	1,229			
100029412	CHICAGO	IL		10/26/2018		144,241		(202)			(202)		448	448			
100029541	COMPTON	CA		10/26/2018		203,493		(249)			(249)		1,065	1,065			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		314,646		(464)			(464)		1,026	1,026			
100029611	NORTH HIGHLANDS	CA		10/26/2018		213,007		(201)			(201)		902	902			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029618	LOS ANGELES	CA		10/26/2018		204,216		(315)			(315)		872		872		
100029676	BOISE	ID		10/26/2018		111,749		(153)			(153)		519		519		
100029694	DILLON	CO		10/26/2018		131,773					(321)		819		819		
100029704	RENO	NV		10/26/2018		101,246		(96)			(96)		369		369		
100029758	RED FEATHER LAKES	CO		10/26/2018		315,296		(133)			(133)		1,489		1,489		
100029764	SAN PABLO	CA		10/26/2018		236,119		(214)			(214)		954		954		
100029776	LAKE WORTH	FL		10/26/2018		237,191		(209)			(209)		1,189		1,189		
100029778	OZONE PARK	NY		10/26/2018		335,937		(528)			(528)		1,177		1,177		
100029786	LOS ANGELES	CA		10/26/2018		331,690		(518)			(518)		12,321		12,321		
100029799	SOUTH OZONE PARK	NY		10/26/2018		222,613		(292)			(292)		929		929		
100029833	PORTLAND	OR		10/26/2018		170,267		(172)			(172)		679		679		
100029834	PLAINFIELD	IL		10/26/2018		121,942		(181)			(181)		666		666		
100029854	MIDDLEBORO	MA		12/20/2018		124,385		(211)			(211)		1,378		1,378		
100029859	SPRINGFIELD	MA		12/20/2018		39,143		(76)			(76)		524		524		
100029885	ALBUQUERQUE	NM		12/20/2018		29,833		(227)			(227)		720		720		
100029905	BENNINGTON	NE		12/20/2018		90,968		(99)			(99)		1,359		1,359		
100029918	PASADENA	TX		12/20/2018		37,837		(203)			(203)		1,142		1,142		
100029923	EMERYVILLE	CA		12/20/2018		49,632		(158)			(158)		783		783		
100029928	HELOTES	TX		12/20/2018		89,697		(278)			(278)		1,036		1,036		
100029930	HOUSTON	TX		12/20/2018		57,478		(186)			(186)		950		950		
100029932	BARRINGTON HILLS	IL		12/20/2018		201,794		(3,047)			(3,047)		14,127		14,127		
100029933	BOULE	MO		12/20/2018		215,751		(130)			(130)		960		960		
100029934	EL PASO	TX		12/20/2018		55,213		(200)			(200)		591		591		
100029950	GARDENA	CA		12/20/2018		197,904		(93)			(93)		1,976		1,976		
100029951	DALLAS	GA		12/20/2018		79,164		(272)			(272)		1,203		1,203		
100029953	SEWOUR	CT		12/20/2018		108,305		(100)			(100)		1,499		1,499		
100029957	HARTFORD	CT		12/20/2018		118,146		(454)			(454)		1,415		1,415		
100029971	WOODBRIDGE	VA		12/20/2018		91,776		(165)			(165)		1,566		1,566		
100029973	HOUSTON	TX		12/20/2018		65,240		(466)			(466)		2,014		2,014		
100029974	TULSA	OK		12/20/2018		60,538		(106)			(106)		723		723		
100029975	DAMASCUS	MD		12/20/2018		182,974		(739)			(739)		2,158		2,158		
100029984	BONEY LAKE	WA		12/20/2018		79,800		(198)			(198)		1,192		1,192		
100029985	ALBUQUERQUE	NM		12/20/2018		74,022		(279)			(279)		873		873		
100030006	NOTTINGHAM	ND		12/20/2018		171,631		(784)			(784)		1,923		1,923		
100030013	LITTLE ROCK	AR		12/20/2018		133,883		(516)			(516)		3,094		3,094		
100030014	EAST HAMPTON	NY		12/20/2018		277,228		(139)			(139)		1,652		1,652		
100030016	GLEN DALE	MD		12/20/2018		148,448		957			957		(8,186)		(8,186)		
100030024	PINELLAS PARK	FL		12/20/2018		56,612		(179)			(179)		618		618		
100030039	MISSOURI CITY	TX		12/20/2018		61,389		(176)			(176)		1,731		1,731		
100030043	DES MOINES	IA		12/20/2018		117,162		(303)			(303)		1,270		1,270		
100030047	FORT WORTH	TX		12/20/2018		49,769		(326)			(326)		1,023		1,023		
100030062	GAINESVILLE	GA		12/20/2018		58,746		(61)			(61)		204		204		
100030069	ALBUQUERQUE	NM		12/20/2018		89,586		(409)			(409)		1,249		1,249		
100030092	PHOENIX	AZ		12/20/2018		238,278		(230)			(230)		1,019		1,019		
100030099	SUNRISE	FL		12/20/2018		171,466		(187)			(187)		1,406		1,406		
100030117	FORT WASHINGTON	MD		12/20/2018		103,255		154			154		1,699		1,699		
100030121	SUMMERVILLE	SC		12/20/2018		48,740		155			155		1,593		1,593		
100030122	REDMOND	OR		12/20/2018		159,901		(54)			(54)		710		710		
100030124	SAN FRANCISCO	CA		12/20/2018		489,405		41			41		1,294		1,294		
100030131	DENVER	NC		12/20/2018		256,882		(246)			(246)		1,072		1,072		
100030133	WESTLAND	MI		12/20/2018		19,509		(26)			(26)		219		219		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					Loan Type	8	9	10	11						12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100030139	JACKSONVILLE		FL		12/20/2018		163,267		(536)			(536)		2,322		2,322			
100030147	NEUBURY PARK		CA		12/20/2018		546,882		(282)			(282)		3,807		3,807			
100030149	BRUNSON		FL		12/20/2018		8,715		(38)			(38)		1,438		1,438			
100030176	WEST NEW YORK		NJ		12/20/2018		52,570		155			155		1,370		1,370			
100030180	OCEANSIDE		CA		12/20/2018		192,689		(118)			(118)		3,142		3,142			
100030193	UPPER MERIDORE		MD		12/20/2018		190,752		(282)			(282)		1,809		1,809			
100030196	BELLEVILLE		IL		12/20/2018		49,312		39			39		599		599			
100030228	PARKER		CO		12/20/2018		213,227		(256)			(256)		661		661			
100030246	PITTSBURG		CA		12/20/2018		154,531		(155)			(155)		1,739		1,739			
100030261	STATESVILLE		NC		12/20/2018		76,056		(85)			(85)		175		175			
100030274	MONTGOMERY		AL		12/20/2018		174,730		(261)			(261)		779		779			
100030284	BROOKHEAD		IL		12/20/2018		69,084		(79)			(79)		230		230			
100030292	GLENDALE		NY		12/20/2018		233,702		(267)			(267)		866		866			
100030298	BLUE SPRINGS		MO		12/20/2018		95,458		(95)			(95)		1,127		1,127			
100030308	LORTON		VA		12/20/2018		279,345		(776)			(776)		3,928		3,928			
100030310	DAGSBORO		DE		12/20/2018		46,859		(154)			(154)		2,180		2,180			
100030320	PITTSBURG		CA		12/20/2018		287,981		(162)			(162)		1,295		1,295			
100030348	LAKELAND		FL		12/20/2018		123,227		(142)			(142)		1,835		1,835			
100030354	CYPRESS		CA		12/20/2018		253,016		(100)			(100)		1,890		1,890			
100030356	CERRITOS		CA		12/20/2018		300,173		4			4		1,115		1,115			
100030360	TULSON		AZ		12/20/2018		139,563		(125)			(125)		249		249			
100030372	PERTH AIBOY		NJ		12/20/2018		239,407		(323)			(323)		4,578		4,578			
100030376	FREDERICKSBURG		VA		12/20/2018		209,397		(63)			(63)		1,150		1,150			
100030384	BATON ROUGE		LA		12/20/2018		7,646		10			10		156		156			
100030404	ATLANTA		GA		12/20/2018		120,744		67			67		865		865			
100030424	WALKER		LA		12/20/2018		152,562		(111)			(111)		(4,249)		(4,249)			
100030428	MOORE		LA		12/20/2018		24,658		(116)			(116)		158		158			
100030443	NORWALK		CT		12/20/2018		196,081		(489)			(489)		1,692		1,692			
100030452	DELAND		FL		12/20/2018		106,478		132			132		1,625		1,625			
100030467	SANTA CRUZ		CA		12/20/2018		448,755		(1,310)			(1,310)		4,220		4,220			
100030474	QUEY		MD		12/20/2018		94,508		(85)			(85)		1,593		1,593			
100030505	NEWARK		NJ		12/20/2018		153,381		(903)			(903)		5,834		5,834			
100030506	HOUSTON		TX		12/20/2018		58,303		(221)			(221)		972		972			
100030508	HOUSTON		TX		12/20/2018		81,722		(233)			(233)		1,158		1,158			
100030514	HORIZON CITY		TX		12/20/2018		79,464		(343)			(343)		1,638		1,638			
100030521	ROME		GA		12/20/2018		51,736		(164)			(164)		539		539			
100030548	HOUSTON		TX		12/20/2018		66,679		(206)			(206)		959		959			
100030551	HOUSTON		TX		12/20/2018		65,016		71			71		1,643		1,643			
100030560	AUSTIN		TX		12/20/2018		96,429		(338)			(338)		1,060		1,060			
100030568	CHARLOTTE		NC		12/20/2018		105,660		(89)			(89)		469		469			
100030571	HOUSTON		TX		12/20/2018		60,640		(294)			(294)		1,117		1,117			
100030575	GLEN GARDNER		NJ		12/20/2018		118,201		(174)			(174)		828		828			
100030576	HOUSTON		TX		12/20/2018		65,305		(175)			(175)		999		999			
100030594	COUNTRY CLUB HILLS		IL		12/20/2018		68,987		(256)			(256)		807		807			
100030625	SUTTER CREEK		CA		12/20/2018		411,535		(1,182)			(1,182)		3,880		3,880			
100030629	MIAMI		FL		04/09/2019		221,585		(129)			(129)		828		828			
100030630	VALHOLM		FL		04/09/2019		154,287		897			897		306		306			
100030632	FLUSHING		NY		04/09/2019		580,656		7,258			7,258		2,874		2,874			
100030633	FRANKLIN		IL		04/09/2019		236,205		476			476		582		582			
100030634	KISSIMEE		FL		04/09/2019		186,970		116			116		996		996			
100030636	NORTH MIAMI		FL		04/09/2019		103,501		(24)			(24)		230		230			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030637	BAKERSFIELD	CA		04/09/2019		230,755		1,461			1,461		1,114	1,114			
100030638	LOS ANGELES	CA		04/09/2019		410,408		1,001			1,001		636	636			
100030639	BOYNTON BEACH	FL		04/09/2019		133,381		713			713		569	569			
100030641	JAMAICA	NY		04/09/2019		385,591		2,021			2,021		746	746			
100030642	CHESTER	VA		04/09/2019		198,651		15			15		212	212			
100030643	IRVINE	CA		04/09/2019		1,651,031		14,854			14,854		8,989	8,989			
100030644	WESLEY CHAPEL	FL		04/09/2019		282,205		(154)			(154)		2,405	2,405			
100030646	LAS VEGAS	NV		04/09/2019		223,698		1,203			1,203		1,045	1,045			
100030647	BRENTWOOD	CA		04/09/2019		415,557		38			38		1,810	1,810			
100030648	CARSON	CA		04/09/2019		397,889		(77)			(77)		1,914	1,914			
100030651	BROOKLYN	NY		04/09/2019		319,756		(1)			(1)		1,449	1,449			
100030652	WEST HEMPSTEAD	NY		04/09/2019		236,069		937			937		1,100	1,100			
100030653	TRINITY	NC		04/09/2019		212,501		(192)			(192)		755	755			
100030660	DUBLURY	MA		04/09/2019		230,243		165			165		991	991			
100030681	RANCHO CUCAMONGA	CA		04/09/2019		224,496		2			2		1,157	1,157			
100030682	EAST BOSTON	MA		04/09/2019		154,739		820			820		753	753			
100030684	CHARLOTTE	NC		04/09/2019		194,655		(42)			(42)		1,346	1,346			
100030687	LOS ANGELES	CA		04/09/2019		249,889		(23)			(23)		1,217	1,217			
100030689	SPRINGFIELD	NY		04/09/2019		257,680		(49)			(49)		933	933			
100030690	GARDEN CITY	NY		04/09/2019		348,583		1,825			1,825		1,712	1,712			
100030691	PLEASANT HILL	CA		04/09/2019		302,657		(7)			(7)		1,001	1,001			
100030693	ORLANDO	FL		04/09/2019		200,604		(431)			(431)		873	873			
100030694	CRESCENT CITY	CA		04/09/2019		126,060		(155)			(155)		1,955	1,955			
100030697	RIVERVIEW	FL		04/09/2019		157,698		(309)			(309)		2,341	2,341			
100030699	SEATTLE	WA		04/09/2019		192,452		(361)			(361)		1,111	1,111			
100030901	TAKE VISTA	CA		04/09/2019		257,741		145			145		5,480	5,480			
100030902	WHITTIER	CA		04/09/2019		199,205		(114)			(114)		980	980			
100030903	OZONE PARK	NY		04/09/2019		419,163		1,389			1,389		1,012	1,012			
100030906	CARSON	CA		04/09/2019		199,782		(100)			(100)		1,313	1,313			
100030907	SANTA CLARA	CA		04/09/2019		333,093		(32)			(32)		2,414	2,414			
100030908	SALINAS	CA		04/09/2019		319,754		(526)			(526)		1,350	1,350			
100030909	MEAD	WA		04/09/2019		266,471		20			20		1,130	1,130			
100030911	FORT LAUDERDALE	FL		04/09/2019		136,403		491			491		1,345	1,345			
100030912	FORT COLLINS	CO		04/09/2019		121,630		(123)			(123)		1,650	1,650			
100030913	SAN JOSE	CA		04/09/2019		294,901		160			160		3,904	3,904			
100030914	SYLMAR	CA		04/09/2019		161,809		(45)			(45)		1,305	1,305			
100030916	LOS ANGELES	CA		04/09/2019		170,428		(50)			(50)		1,186	1,186			
100030917	HAVERHILL	MA		04/09/2019		102,986		222			222		2,203	2,203			
100030918	BROOKLYN	NY		04/09/2019		171,233		(82)			(82)		538	538			
100030922	LOS ANGELES	CA		04/09/2019		140,088		506			506		837	837			
100030923	OAKLAND	CA		04/09/2019		179,017		(305)			(305)		2,431	2,431			
100030924	LA PUENTE	CA		04/09/2019		159,683		(40)			(40)		746	746			
100030926	NEW YORK	NY		04/09/2019		364,446		905			905		1,025	1,025			
100030927	OAKLAND	CA		04/09/2019		207,716		(36)			(36)		1,109	1,109			
100030931	GLEN ARI	MO		04/09/2019		150,965		(27)			(27)		668	668			
100030933	SAN MARCOS	CA		04/09/2019		99,448		(191)			(191)		5,803	5,803			
100030934	BROOKLYN	NY		04/09/2019		198,948		(166)			(166)		1,126	1,126			
100030935	LOS ANGELES	CA		04/09/2019		163,707		44			44		860	860			
100030938	LOS ANGELES	CA		04/09/2019		399,488		(214)			(214)		1,000	1,000			
100030940	LOS ANGELES	CA		04/09/2019		375,912		1,281			1,281		1,454	1,454			
100030941	PORTLAND	OR		04/09/2019		148,683		(123)			(123)		952	952			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
	100030943	SAN JOSE	CA	04/09/2019		385,467	189	428	189		428	189	990		
	100030944	HERNANDO	FL	04/09/2019		289,876							3,432		
	100030945	MIAMI	FL	03/29/2019		157,891		(278)			(278)	551	551		
	100030949	MIRA LOMA	CA	03/29/2019		331,888	(43)	(43)	331,888		(43)	1,635	1,635		
	100030950	LOS ANGELES	CA	03/29/2019		227,892	(432)	(432)			(432)	2,479	2,479		
	100030951	JACKSONVILLE	FL	03/29/2019		163,781	143	143	163,781		143	612	612		
	100030952	PALM COAST	FL	03/29/2019		103,620		(7)			(7)	467	467		
	100030954	DELRAY BEACH	FL	03/29/2019		188,144		6			6	1,181	1,181		
	100030956	TULARE	CA	03/29/2019		144,864		(63)			(63)	622	622		
	100030958	ARVONA	CA	03/29/2019		117,661		525			525	6,629	6,629		
	100030960	NAPLES	FL	03/29/2019		206,586	(230)	(230)			(230)	748	748		
	100030961	SAN BERNARDINO	CA	03/29/2019		227,847	(51)	(51)	227,847		(51)	1,059	1,059		
	100030962	LOUI	CA	03/29/2019		349,019	(259)	(259)			(259)	1,708	1,708		
	100030967	ORLANDO	FL	03/29/2019		130,009		(112)			(112)	385	385		
	100030969	FRESNO	CA	03/29/2019		145,246	28	28	145,246		28	648	648		
	100030970	TRACY	CA	03/29/2019		253,086	(885)	(885)			(565)	3,421	3,421		
	100030972	CHESAPEAKE	VA	03/29/2019		185,233	(24)	(24)			(24)	824	824		
	100030973	PORT HENRIE	CA	03/29/2019		289,651	(467)	(467)	289,651		(467)	2,298	2,298		
	100030974	CUTLER BAY	FL	03/29/2019		245,181		21			21	1,092	1,092		
	100030976	MATTESON	IL	03/29/2019		172,955	(134)	(134)			(134)	608	608		
	100030977	SMITHOVIN	NY	03/29/2019		417,861	(922)	(922)	417,861		(922)	3,211	3,211		
	100030978	FRESNO	CA	03/29/2019		157,202	(172)	(172)			(172)	867	867		
	100030979	DISTRICT HEIGHTS	MD	03/29/2019		176,516		132			132	686	686		
	100030981	SAL DA	CA	03/29/2019		184,813	(350)	(350)	184,813		(350)	1,716	1,716		
	100030983	SAN NT CHARLES	IL	03/29/2019		234,468	(206)	(206)			(206)	1,369	1,369		
	100030986	BUELLTON	CA	03/29/2019		451,027	(188)	(188)			(188)	2,016	2,016		
	100030988	MORENO VALLEY	CA	03/29/2019		312,067	146	146	312,067		146	1,421	1,421		
	100030990	OCEANSIDE	CA	03/29/2019		394,315	(218)	(218)			(218)	1,530	1,530		
	100030992	CLINTON	MD	03/29/2019		224,304		366			366	1,271	1,271		
	100030993	HAMILTON TWP	NJ	03/29/2019		124,095	(134)	(134)			(134)	1,230	1,230		
	100030994	DELANO	CA	03/29/2019		154,530	(251)	(251)			(251)	442	442		
	100030996	BRICK TOWNSHIP	NJ	03/29/2019		294,950	18	18			18	1,824	1,824		
	100030997	LAUDERDALE LAKES	FL	03/29/2019		71,504	(180)	(180)			(180)	1,381	1,381		
	100030998	FARMINGTON	CT	03/29/2019		365,053	(104)	(104)			(104)	1,628	1,628		
	100030999	MARGATE	FL	03/29/2019		196,553		212			212	685	685		
	100031011	DUBLIN	CA	03/29/2019		333,813	(137)	(137)	333,813		(137)	6,538	6,538		
	100031013	MORENO VALLEY	CA	03/29/2019		236,038	(303)	(303)			(303)	785	785		
	100031014	RICHMOND	CA	03/29/2019		261,464	(237)	(237)			(237)	1,090	1,090		
	100031016	STATION ISLAND	NY	03/29/2019		276,785	21	21	276,785		21	1,206	1,206		
	100031017	CATHEDRAL CITY	CA	03/29/2019		177,196	(6)	(6)			(6)	675	675		
	100031018	POIMONA	CA	03/29/2019		249,047	(406)	(406)			(406)	875	875		
	100031019	SOMERSET	NJ	03/29/2019		130,536	(148)	(148)			(148)	2,125	2,125		
	100031020	VISTA	CA	03/29/2019		403,664		91			91	1,057	1,057		
	100031022	OAK PARK	IL	03/29/2019		49,677		61			61	431	431		
	100031023	MIRAMAR	FL	03/29/2019		280,598	(167)	(167)			(167)	1,267	1,267		
	100031024	LOMPOC	CA	03/29/2019		295,729	(103)	(103)			(103)	1,329	1,329		
	100031026	DANA POINT	CA	03/29/2019		325,381	(409)	(409)			(409)	2,964	2,964		
	100031027	PHOENIX	AZ	03/29/2019		63,962		100			100	799	799		
	100031028	BAKERSFIELD	CA	03/29/2019		69,608	(193)	(193)			(193)	1,288	1,288		
	100031030	HIGHLAND	CA	03/29/2019		282,149		207			207	1,280	1,280		
	100031034	MIRAMAR	FL	03/29/2019		169,811		(95)			(95)	1,018	1,018		

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
100031536	ROSEVILLE	CA	03/29/2019			174,150		(33)				(33)	1,170			
100031538	TULLOCK	CA	03/29/2019			186,215		140				140	454			
100031540	STREAMWOOD	IL	03/29/2019			110,611		(266)				(266)	1,689			
100031541	MIAMI	FL	03/29/2019			170,968		408				408	2,838			
100031542	SALIDA	CA	03/29/2019			165,639		(47)				(47)	821			
100031544	WOODLAND HILLS	CA	03/29/2019			405,157		(706)				(706)	3,422			
100031545	VALLEY CENTER	CA	03/29/2019			310,951		(219)				(219)	1,738			
100031547	CHICO	CA	03/29/2019			106,652		(244)				(244)	599			
100031548	PETALUMA	CA	03/29/2019			434,789		(29)				(29)	2,948			
100031549	NAPA	CA	03/29/2019			320,273		36				36	1,263			
100031550	RIVERSIDE	CA	03/29/2019			229,539		(40)				(40)	1,350			
100031553	CONGERS	NY	03/29/2019			187,300		(443)				(443)	3,248			
100031554	SANFORD	FL	03/29/2019			80,669		(116)				(116)	1,883			
100031556	WEST HAVERTHILL	NY	03/29/2019			127,487		(300)				(300)	1,154			
100031557	PEMBROKE PINES	FL	03/29/2019			248,543		(201)				(201)	1,018			
100031558	REDDING	CA	03/29/2019			270,281		(282)				(282)	1,075			
100031560	PALMDALE	CA	03/29/2019			150,508		234				234	759			
100031561	LAS VEGAS	NV	03/29/2019			85,672		(28)				(28)	464			
100031562	VACAVILLE	CA	03/29/2019			412,960		(129)				(129)	1,319			
100031563	SAN DIEGO	CA	03/29/2019			294,380		(104)				(104)	1,346			
100031564	KISSIMEE	FL	03/29/2019			86,031		(14)				(14)	466			
100031566	FALLBROOK	CA	03/29/2019			193,799		179				179	1,151			
100031567	SACRAMENTO	CA	03/29/2019			156,387		(234)				(234)	523			
100031568	ANHEIM	CA	03/29/2019			288,427		(70)				(70)	1,097			
100031571	SALINAS	CA	03/29/2019			293,853		(277)				(277)	1,053			
100031572	MODESTO	CA	03/29/2019			126,872		(35)				(35)	691			
100031574	DUNEDIN	FL	03/29/2019			68,723		105				105	806			
100031575	PLEASANT HILL	CA	03/29/2019			322,189		122				122	1,031			
100031576	YUBA CITY	CA	03/29/2019			120,076		16				16	691			
100031578	ANTIOCH	CA	03/29/2019			274,385		126				126	1,272			
100031579	MORRIS PARK	CA	03/29/2019			200,585		(259)				(259)	1,384			
100031583	LAVERNE	AZ	03/29/2019			204,186		(32)				(32)	1,095			
100031584	SAN JOSE	CA	03/29/2019			393,380		(100)				(100)	1,386			
100031585	IRVINE	CA	03/29/2019			394,972		311				311	2,182			
100031586	HIALEAH	FL	03/29/2019			91,380		78				78	338			
100031587	SAN JOSE	CA	03/29/2019			511,538		172				172	7,351			
100031588	ROCKLIN	CA	03/29/2019			438,082		(257)				(257)	2,615			
100031590	MARTINA	CA	03/29/2019			418,936		(302)				(302)	2,171			
100031594	ALI SO VIEJO	CA	03/29/2019			550,468		(927)				(927)	6,594			
100031595	SACRAMENTO	CA	03/29/2019			128,963		(69)				(69)	1,235			
100031596	BLTYHE	CA	03/29/2019			59,543		(172)				(172)	1,108			
100031597	PARTISH	FL	03/29/2019			159,022		(22)				(22)	804			
100031598	PALMDALE	CA	03/29/2019			174,217		(27)				(27)	844			
100031599	BENSON	NC	03/29/2019			216,252		(961)				(961)	6,472			
100031603	HAITHORNE	CA	03/29/2019			226,322		31				31	1,023			
100031604	VAN NUYS	CA	03/29/2019			325,378		162				162	579			
100031605	PALMDALE	CA	03/29/2019			275,936		(641)				(641)	6,564			
100031606	LAKE FOREST	CA	03/29/2019			363,297		(347)				(347)	2,053			
100031607	WEST ORANGE	NJ	03/29/2019			167,583		(53)				(53)	1,164			
100031608	MORENO VALLEY	CA	03/29/2019			147,877		(61)				(61)	808			
100031610	PERRIS	CA	03/29/2019			220,107		(57)				(57)	1,023			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031611	RANCHO CORDOVA	CA		03/29/2019		132,958		(235)			(235)		2,105	2,105			
100031612	RED BLUFF	CA		03/29/2019		157,122		(163)			(163)		1,169	1,169			
100031614	MANTECA	CA		03/29/2019		274,424		(175)			(175)		1,208	1,208			
100031616	AMITYVILLE	NY		03/29/2019		168,327		(448)			(448)		4,267	4,267			
100031618	ORLANDO	FL		03/29/2019		175,331		(44)			(44)		3,348	3,348			
100031619	COONAUT CREEK	FL		03/29/2019		41,095		(92)			(92)		854	854			
100031620	DELTONA	FL		03/29/2019		98,182		(88)			(88)		260	260			
100031621	LONG BEACH	CA		03/29/2019		240,431		(106)			(106)		1,074	1,074			
100031624	CHICAGO	IL		03/29/2019		121,335		(127)			(127)		377	377			
100031625	NORTH LAUDERDALE	FL		03/29/2019		95,464		(115)			(115)		1,088	1,088			
100031627	NORWALK	CA		03/29/2019		220,033		(32)			(32)		1,039	1,039			
100031628	VAN NUYS	CA		03/29/2019		225,690		93			93		709	709			
100031629	OAKLAND	CA		03/29/2019		321,410		(43)			(43)		1,568	1,568			
100031630	WOODLAND HILLS	CA		03/29/2019		386,078		(399)			(399)		1,969	1,969			
100031632	WOODHAVEN	NY		03/29/2019		257,833		(518)			(518)		3,192	3,192			
100031633	MIAMI	FL		03/29/2019		191,526		(354)			(354)		2,383	2,383			
100031634	SAINT CLOUD	FL		03/29/2019		103,767		(25)			(25)		1,138	1,138			
100031635	BRENTWOOD	CA		03/29/2019		229,261		(263)			(263)		1,149	1,149			
100031637	NORCO	CA		03/29/2019		331,390		(15)			(15)		6,207	6,207			
100031638	STOCKTON	CA		03/29/2019		184,164		(101)			(101)		522	522			
100031640	LAS VEGAS	NV		03/29/2019		76,212		(103)			(103)		896	896			
100031642	PITTSBURG	CA		03/29/2019		212,480		53			53		763	763			
100031643	FRESNO	CA		03/29/2019		120,355		(3)			(3)		339	339			
100031644	SAN JOSE	CA		03/29/2019		381,080		(335)			(335)		1,350	1,350			
100031646	ADELANTO	CA		03/29/2019		143,390		110			110		616	616			
100031647	LINWOOD	CA		03/29/2019		174,033		51			51		796	796			
100031650	MIAMI	FL		03/29/2019		166,645		64			64		4,074	4,074			
100031652	RICHMOND	CA		03/29/2019		265,892		(67)			(67)		1,232	1,232			
100031654	NORTH PORT	FL		03/29/2019		210,317		(79)			(79)		963	963			
100031655	CULVER CITY	CA		03/29/2019		458,417		(127)			(127)		7,139	7,139			
100031656	RANCHO CUCAMONGA	CA		03/29/2019		343,996		93			93		2,945	2,945			
100031658	CHULA VISTA	CA		03/29/2019		245,230		(38)			(38)		1,247	1,247			
100031660	MELBOURNE	FL		03/29/2019		164,800		(183)			(183)		484	484			
100031661	LOMPOC	CA		03/29/2019		184,946		275			275		816	816			
100031662	HELIET	CA		03/29/2019		100,786		72			72		742	742			
100031663	FAIRFIELD	CA		03/29/2019		293,384		(265)			(265)		1,449	1,449			
100031666	CANYON LAKE	CA		03/29/2019		288,104		(248)			(248)		3,395	3,395			
100031668	HOLLISTER	CA		03/29/2019		390,947		(384)			(384)		1,651	1,651			
100031669	GRANDE	CA		03/29/2019		259,331		241			241		2,141	2,141			
100031670	OXNARD	CA		03/29/2019		195,159		(94)			(94)		1,075	1,075			
100031671	PALM COAST	FL		03/29/2019		197,940		(41)			(41)		813	813			
100031672	TAMPA	FL		03/29/2019		63,120		(134)			(134)		850	850			
100031673	PALMDALE	CA		03/29/2019		139,938		(91)			(91)		541	541			
100031676	VALLEY STREAM	NY		03/29/2019		316,627		(428)			(428)		829	829			
100031677	RIALTO	CA		03/29/2019		165,923		186			186		2,212	2,212			
100031678	PALM BAY	FL		03/29/2019		105,620		(179)			(179)		1,619	1,619			
100031682	EL CENTRO	CA		03/29/2019		117,121		(56)			(56)		323	323			
100031683	PHOENIX	AZ		03/29/2019		72,910		66			66		339	339			
100031684	AMERICAN CANYON	CA		03/29/2019		358,360		(184)			(184)		1,544	1,544			
100031686	PORT ST LUCIE	FL		03/29/2019		107,027		(103)			(103)		552	552			
100031688	SANTA ROSA	CA		03/29/2019		510,391		443			443		2,372	2,372			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031689	BAKERSFIELD	CA		03/29/2019		62,656		(38)			(38)		338	338			
100031692	FRESNO	CA		03/29/2019		106,172		(40)			(40)		488	488			
100031693	OCALA	FL		03/29/2019		68,530		(140)			(140)		898	898			
100031695	FORT LAUDERDALE	FL		03/29/2019		123,006		(245)			(245)		1,353	1,353			
100031696	BONITA	CA		03/29/2019		343,487		(366)			(366)		795	795			
100031698	VALLEJO	CA		03/29/2019		138,915		(110)			(110)		628	628			
100031699	VALLEJO	CA		03/29/2019		254,759		(307)			(307)		1,589	1,589			
100031700	NORTH PORT	FL		03/29/2019		143,528		(331)			(331)		2,311	2,311			
100031701	CAPE CANVERAL	FL		03/29/2019		73,586		(150)			(150)		314	314			
100031702	KATY	TX		03/29/2019		92,357		163			163		5,531	5,531			
100031703	RIVERSIDE	CA		03/29/2019		221,242		(89)			(89)		982	982			
100031705	SACRAMENTO	CA		03/29/2019		118,439		(48)			(48)		1,166	1,166			
100031706	LAKE ELSINORE	CA		03/29/2019		83,873		(388)			(388)		5,226	5,226			
100031708	CONCORD	CA		03/29/2019		545,960		(706)			(706)		2,141	2,141			
100031710	SUN VALLEY	CA		03/29/2019		276,900		240			240		2,029	2,029			
100031711	CITRUS HEIGHTS	CA		03/29/2019		151,346		(170)			(170)		757	757			
100031715	GLENDALE	AZ		03/29/2019		277,303		(242)			(242)		1,327	1,327			
100031718	SAN FRANCISCO	CA		03/29/2019		413,210		(124)			(124)		6,942	6,942			
100031719	PORT SAINT LUCIE	FL		03/29/2019		106,157		11			11		1,505	1,505			
100031720	NORWALK	CA		03/29/2019		270,792		(499)			(499)		1,285	1,285			
100031721	UNION CITY	CA		03/29/2019		459,078		(67)			(67)		2,184	2,184			
100031722	CYPRESS	CA		03/29/2019		354,489		(112)			(112)		6,708	6,708			
100031724	TINLEY PARK	IL		03/29/2019		78,219		58			58		465	465			
100031725	CENTENIAL	CO		03/29/2019		569,799		(284)			(284)		2,409	2,409			
100031728	SACRAMENTO	CA		03/29/2019		215,452		186			186		844	844			
100031729	MODESTO	CA		03/29/2019		165,168		73			73		584	584			
100031731	BALDWIN PARK	CA		03/29/2019		189,303		(49)			(49)		934	934			
100031735	ESCONDIDO	CA		03/29/2019		184,936		(80)			(80)		818	818			
100031736	POINONA	CA		03/29/2019		216,776		19			19		395	395			
100031738	ROSELAND	NY		03/29/2019		226,995		261			261		1,788	1,788			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		141,286		(142)			(142)		755	755			
100031742	SAN PEDRO	CA		03/29/2019		326,454		93			93		1,970	1,970			
100031744	BAKERSFIELD	CA		03/29/2019		97,959		(13)			(13)		444	444			
100031747	THOUSAND OAKS	CA		03/29/2019		421,590		(166)			(166)		2,103	2,103			
100031748	GILBERT	AZ		03/29/2019		187,647		(171)			(171)		901	901			
100031749	MESA	AZ		03/29/2019		113,295		(15)			(15)		562	562			
100031750	VALLEJO	CA		03/29/2019		170,784		(264)			(264)		448	448			
100031751	VACAVILLE	CA		03/29/2019		109,980		(201)			(201)		950	950			
100031752	MESA	AZ		03/29/2019		94,021		(116)			(116)		501	501			
100031753	CLEMONT	FL		03/29/2019		357,006		(432)			(432)		1,160	1,160			
100031754	COLTON	CA		03/29/2019		166,794		(193)			(193)		902	902			
100031757	BANNING	CA		03/29/2019		139,880		35			35		872	872			
100031758	ONTARIO	CA		03/29/2019		218,636		(6)			(6)		5,628	5,628			
100031759	FENO	NY		03/29/2019		234,647		35			35		889	889			
100031760	MC FARLAND	CA		03/29/2019		71,137		(21)			(21)		333	333			
100031762	POINONA	CA		03/29/2019		201,823		(176)			(176)		1,056	1,056			
100031763	MESA	AZ		03/29/2019		111,470		(126)			(126)		389	389			
100031764	RIVERSIDE	CA		03/29/2019		176,793		(38)			(38)		1,545	1,545			
100031765	HIGHLAND	CA		03/29/2019		301,760		(108)			(108)		6,419	6,419			
100031766	NORTHRIIDGE	CA		03/29/2019		376,523		62			62		1,348	1,348			
100031767	MODESTO	CA		03/29/2019		131,091		(306)			(306)		2,005	2,005			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					8	9	10	11							12
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-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
100031768	SACRAMENTO		CA		03/29/2019		201.182		(235)			(235)		576		576		
100031769	ESCONDIDO		CA		03/29/2019		285.516		(189)			(189)		6.658		6.658		
100031770	PHOENIX		AZ		03/29/2019		104.480		21			21		389		389		
100031771	SEBASTIAN		FL		03/29/2019		80.365		(14)			(14)		427		427		
100031774	OROVILLE		CA		03/29/2019		111.098		(96)			(96)		437		437		
100031775	MIAMI		FL		03/29/2019		153.023		(84)			(84)		915		915		
100031776	FRESNO		CA		03/29/2019		96.267		(52)			(52)		384		384		
100031777	SAN FRANCISCO		CA		03/29/2019		418.557		(64)			(64)		1,975		1,975		
100031778	POCONO		CA		03/29/2019		221.994		(97)			(97)		1,058		1,058		
100031779	WEST COVINA		CA		03/29/2019		285.698		(125)			(125)		1,303		1,303		
100031780	ORLANDO BEACH		FL		03/29/2019		140.916		141			141		854		854		
100031782	SANTA ANA		CA		03/29/2019		338.628		(192)			(192)		6,569		6,569		
100031783	HIGHLAND		CA		03/29/2019		211.190		(239)			(239)		2,568		2,568		
100031784	LOS ANGELES		CA		03/29/2019		229.035		181			181		1,102		1,102		
100031785	PLANT CITY		FL		03/29/2019		132.157		(893)			(893)		8,150		8,150		
100031786	CLOWIS		CA		03/29/2019		112.376		(153)			(153)		752		752		
100031787	MIAMI		FL		03/29/2019		55.703		(77)			(77)		710		710		
100031789	SAN DIEGO		CA		03/29/2019		243.035		(167)			(167)		1,356		1,356		
100031792	STOCKTON		CA		03/29/2019		135.769		(52)			(52)		1,651		1,651		
100031793	CHICAGO		IL		03/29/2019		269.253		(357)			(357)		1,110		1,110		
100031794	CARSON		CA		03/29/2019		147.242		115			115		655		655		
100031795	ENCINITAS		CA		03/29/2019		523.785		(134)			(134)		7,492		7,492		
100031797	SAN RAMON		CA		03/29/2019		356.317		(267)			(267)		6,385		6,385		
100031798	SAN FRANCISCO		CA		03/29/2019		392.825		3			3		1,860		1,860		
100031799	PROVIDENCE		RI		03/29/2019		133.388		129			129		799		799		
100031800	ORLANDO		FL		03/29/2019		200.070		(121)			(121)		893		893		
100031802	PEMBROKE PINES		FL		03/29/2019		189.494		(678)			(678)		4,321		4,321		
100031803	PORT ST LUCIE		FL		03/29/2019		54.551		(22)			(22)		254		254		
100031805	LAS VEGAS		NV		03/29/2019		460.461		(431)			(431)		2,248		2,248		
100031807	LOVARTCHEE		FL		03/29/2019		249.924		(129)			(129)		1,130		1,130		
100031808	LONITA		CA		03/29/2019		411.921		(197)			(197)		1,509		1,509		
100031809	LONG BEACH		CA		03/29/2019		320.280		(759)			(759)		5,342		5,342		
100031811	MODESTO		CA		03/29/2019		133.050		648			648		5,627		5,627		
100031812	FULLERTON		CA		03/29/2019		294.202		36			36		1,293		1,293		
100031813	TAMPA		FL		03/29/2019		70.946		(115)			(115)		1,405		1,405		
100031814	PORT ST LUCIE		FL		03/29/2019		129.401		(43)			(43)		586		586		
100031815	SANTA ANA		CA		03/29/2019		260.188		(68)			(68)		1,220		1,220		
100031816	FONTANA		CA		03/29/2019		160.172		(626)			(626)		(10,181)		(10,181)		
100031817	NORWALK		CA		03/29/2019		233.998		(413)			(413)		3,093		3,093		
100031818	BALDWIN PARK		CA		03/29/2019		172.634		(169)			(169)		1,369		1,369		
100031819	OAKLEY		CA		03/29/2019		213.465		110			110		1,045		1,045		
100031820	MISSION VIEJO		CA		03/29/2019		197.692		44			44		878		878		
100031821	HAYWARD		CA		03/29/2019		310.634		(177)			(177)		2,123		2,123		
100031824	MONTEREY		CA		03/29/2019		410.394		(533)			(533)		1,944		1,944		
100031825	BAKERSFIELD		CA		03/29/2019		124.295		35			35		885		885		
100031826	ONTARIO		CA		03/29/2019		207.601		(213)			(213)		1,059		1,059		
100031827	RIVERSIDE		CA		03/29/2019		148.319		(126)			(126)		892		892		
100031828	RIVERSIDE		CA		03/29/2019		147.880		(107)			(107)		988		988		
100031829	CONCORD		CA		03/29/2019		267.423		(29)			(29)		1,289		1,289		
100031831	POCONO		CA		03/29/2019		166.865		(345)			(345)		2,188		2,188		
100031832	SAN YSIDRO		CA		03/29/2019		230.564		(207)			(207)		755		755		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	8	9	10	11						12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031833	LAKEWOOD		CA		03/29/2019		230,257		154			154		5,674	5,674			
100031835	COLTON		CA		03/29/2019		153,294		(39)			(39)		725	725			
100031836	SANTA PAULA		CA		03/29/2019		172,570		(123)			(123)		1,538	1,538			
100031838	FORT LAUDERDALE		FL		03/29/2019		157,763		(295)			(295)		1,191	1,191			
100031839	STOCKTON		CA		03/29/2019		187,325		(112)			(112)		632	632			
100031840	LOS BANOS		CA		03/29/2019		190,648		19			19		1,213	1,213			
100031841	SOUTH BOND BROOK		NJ		03/29/2019		96,915		(187)			(187)		1,358	1,358			
100031842	VALLEY CENTER		CA		03/29/2019		266,407		(55)			(55)		697	697			
100031843	SAN LEANDRO		CA		03/29/2019		362,319		(557)			(557)		4,988	4,988			
100031844	JUPITER		FL		03/29/2019		81,821		(119)			(119)		579	579			
100031846	MONTEBELLO		CA		03/29/2019		387,946		(423)			(423)		2,371	2,371			
100031849	CYPRESS		CA		03/29/2019		276,191		132			132		3,615	3,615			
100031850	HOLLYWOOD		FL		03/29/2019		129,426		(166)			(166)		1,260	1,260			
100031852	AMERICAN CANYON		CA		03/29/2019		356,829		39			39		1,830	1,830			
100031853	OLIVER CITY		CA		03/29/2019		250,266		(392)			(392)		1,482	1,482			
100031856	RIALTO		CA		03/29/2019		201,080		(47)			(47)		952	952			
100031858	MIDWAY CITY		CA		03/29/2019		293,535		189			189		2,481	2,481			
100031859	OAKLAND		CA		03/29/2019		291,513		(424)			(424)		6,149	6,149			
100031862	COMPTON		CA		03/29/2019		306,209		324			324		2,133	2,133			
100031863	FOULDALE HEIGHTS		CA		03/29/2019		215,743		(309)			(309)		1,260	1,260			
100031864	MODESTO		CA		03/29/2019		146,323		(180)			(180)		983	983			
100031865	ESCONDIDO		CA		03/29/2019		231,626		(210)			(210)		811	811			
100031866	COLTON		CA		03/29/2019		138,096		156			156		521	521			
100031867	LEWISTOWN		NY		03/29/2019		209,180		211			211		1,175	1,175			
100031870	HARBOR CITY		CA		03/29/2019		359,995		(199)			(199)		1,845	1,845			
100031872	SACRAMENTO		CA		03/29/2019		116,809		(119)			(119)		575	575			
100031874	LODI		CA		03/29/2019		171,969		45			45		829	829			
100031877	FONTANA		CA		03/29/2019		236,745		(26)			(26)		1,170	1,170			
100031880	TOLLESON		AZ		03/29/2019		91,454		(152)			(152)		885	885			
100031882	LOS ANGELES		CA		03/29/2019		383,951		(317)			(317)		1,424	1,424			
100031884	RIVERSIDE		CA		03/29/2019		174,102		(136)			(136)		5,665	5,665			
100031885	RENO		NV		03/29/2019		546,696		(309)			(309)		2,328	2,328			
100031888	OWEN		CA		03/29/2019		262,554		(154)			(154)		1,413	1,413			
100031889	MIAMI LAKES		FL		03/29/2019		205,005		(341)			(341)		1,050	1,050			
100031890	CYPRESS		CA		03/29/2019		260,981		(2)			(2)		1,205	1,205			
100031891	GREENACRES		FL		03/29/2019		139,180		(128)			(128)		839	839			
100031892	VACAVILLE		CA		03/29/2019		189,620		(68)			(68)		845	845			
100031893	CHICAGO CITY		IL		03/29/2019		299,136		14			14		1,109	1,109			
100031894	WEST SACRAMENTO		CA		03/29/2019		192,399		33			33		903	903			
100031896	OCEANSIDE		CA		03/29/2019		170,757		(101)			(101)		768	768			
100031897	LONG BEACH		CA		03/29/2019		234,431		(73)			(73)		2,891	2,891			
100031898	LOS ANGELES		CA		03/29/2019		302,294		(391)			(391)		978	978			
100031899	ANTIOCH		CA		03/29/2019		278,435		(362)			(362)		2,261	2,261			
100031900	RANCHO SANTA MARGHERIT		CA		03/29/2019		260,257		(291)			(291)		1,493	1,493			
100031901	RIVERSIDE		CA		03/29/2019		155,538		(121)			(121)		722	722			
100031903	RIVERSIDE		CA		03/29/2019		187,821		(85)			(85)		830	830			
100031905	LIVERMORE		CA		03/29/2019		270,103		363			363		1,197	1,197			
100031907	SANTA ROSA		CA		03/29/2019		264,115		(350)			(350)		1,119	1,119			
100031908	CLOVERDALE		CA		03/29/2019		266,398		(101)			(101)		773	773			
100031909	DIXON		CA		03/29/2019		163,483		(218)			(218)		1,465	1,465			
100031911	RANCHO CUCAMONGA		CA		03/29/2019		180,976		126			126		736	736			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					Loan Type	8	9	10	11						12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100031912	SAN JOSE		CA		03/29/2019		495,298		(189)			(189)		2,264	2,264				
100031914	SUN VALLEY		CA		03/29/2019		322,863		(339)			(339)		1,339	1,339				
100031917	THOUSAND OAKS		CA		03/29/2019		250,785		75			75		1,095	1,095				
100031921	CHICAGO		IL		03/29/2019		114,143		123			123		929	929				
100031922	GLENDALE		AZ		03/29/2019		106,423		(124)			(124)		684	684				
100031923	SALINAS		CA		03/29/2019		209,881		151			151		946	946				
100031924	BENICIA		CA		03/29/2019		220,169		59			59		1,250	1,250				
100031925	PORT ST LUCIE		FL		03/29/2019		163,638		(56)			(56)		851	851				
100031927	LINBROOK		NY		03/29/2019		319,650		(712)			(712)		4,606	4,606				
100031928	PARAMOUNT		CA		03/29/2019		215,760		100			100		1,002	1,002				
100031930	SAN RAMON		CA		03/29/2019		500,420		(235)			(235)		2,103	2,103				
100031932	PALM BAY		FL		03/29/2019		82,732		88			88		764	764				
100031935	MIRAMAR		FL		03/29/2019		123,483		134			134		698	698				
100031938	EAST ORANGE		NJ		03/29/2019		113,546		70			70		717	717				
100031939	CATHEDRAL CITY		CA		03/29/2019		93,438		(93)			(93)		496	496				
100031940	SOUTH RICHMOND HILL		NY		03/29/2019		265,254		310			310		1,404	1,404				
100031941	ESCONDIDO		CA		03/29/2019		181,952		(176)			(176)		1,072	1,072				
100031942	PEMBROKE PINES		FL		03/29/2019		96,496		129			129		446	446				
100031943	ALI SO VIEJO		CA		03/29/2019		276,087		(86)			(86)		1,272	1,272				
100031945	MODESTO		CA		03/29/2019		170,312		(119)			(119)		1,030	1,030				
100031946	CARSON		CA		03/29/2019		299,948		(213)			(213)		1,621	1,621				
100031949	WEST COVINA		CA		03/29/2019		292,370		(251)			(251)		1,946	1,946				
100031950	SAN JOSE		CA		03/29/2019		421,616		(205)			(205)		1,460	1,460				
100031951	SAN DIEGO		CA		03/29/2019		209,744		(360)			(360)		845	845				
100031952	SOUTH OZONE PARK		NY		03/29/2019		226,399		(262)			(262)		1,313	1,313				
100031954	WINTON		CA		03/29/2019		118,086		(83)			(83)		673	673				
100031956	SAN DIEGO		CA		03/29/2019		269,791		(67)			(67)		1,135	1,135				
100031958	BELLFLOWER		CA		03/29/2019		227,156		(125)			(125)		1,437	1,437				
100031959	NAPLES		FL		03/29/2019		170,606		253			253		955	955				
100031963	EL CAJON		CA		03/29/2019		363,672		(354)			(354)		3,092	3,092				
100031964	GRANDMA HILLS		CA		03/29/2019		231,467		(219)			(219)		1,056	1,056				
100031965	CHULA VISTA		CA		03/29/2019		283,872		(262)			(262)		1,612	1,612				
100031967	FAIRFIELD		CA		03/29/2019		150,920		(137)			(137)		2,067	2,067				
100031968	RANCHO SANTA MARGARIT		CA		03/29/2019		250,761		(59)			(59)		1,006	1,006				
100031970	SAN DIEGO		CA		03/29/2019		299,697		(232)			(232)		1,429	1,429				
100031971	NEVADA CITY		CA		03/29/2019		128,758		(229)			(229)		1,446	1,446				
100031972	MIRAMAR		FL		03/29/2019		171,161		(301)			(301)		2,982	2,982				
100031973	SYLMAR		CA		03/29/2019		275,985		(22)			(22)		394	394				
100031974	SAN BERNARDINO		CA		03/29/2019		140,871		(251)			(251)		1,885	1,885				
100031975	CATHEDRAL CITY		CA		03/29/2019		108,966		(128)			(128)		730	730				
100031976	RIALTO		CA		03/29/2019		160,327		(3)			(3)		1,165	1,165				
100031977	FALLBROOK		CA		03/29/2019		295,911		(74)			(74)		1,335	1,335				
100031978	BEAUMONT		CA		03/29/2019		119,914		(13)			(13)		591	591				
100031981	YOLO		CA		03/29/2019		255,269		(121)			(121)		1,504	1,504				
100031983	WEST PALM BEACH		FL		03/29/2019		43,493		(25)			(25)		319	319				
100031984	CICERO		IL		03/29/2019		70,530		(130)			(130)		917	917				
100031986	OAKLEY		CA		03/29/2019		164,219		(163)			(163)		856	856				
100031987	BAKERSFIELD		CA		03/29/2019		101,195		(34)			(34)		464	464				
100031988	LA PUENTE		CA		03/29/2019		181,040		150			150		641	641				
100031990	WATSONVILLE		CA		03/29/2019		248,779		115			115		1,060	1,060				
100031991	CAPE CORAL		FL		03/29/2019		121,737		(110)			(110)		630	630				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031993	ARTESIA	CA		03/29/2019		249,135		(30)			(30)		1,181				
100031995	CHULA VISTA	CA		03/29/2019		137,353		33			33		628				
100031997	LAS VEGAS	NV		03/29/2019		58,505		(125)			(125)		838				
100031998	NIPOMO	CA		03/29/2019		400,832		(310)			(310)		2,332				
100032000	LA PUENTE	CA		03/29/2019		202,512		(107)			(107)		1,103				
100032001	VISTA	CA		03/29/2019		145,921		(309)			(309)		2,023				
100032002	ALBURN	CA		03/29/2019		236,234		(542)			(542)		4,733				
100032004	SAN DIEGO	CA		03/29/2019		180,526		123			123		656				
100032006	SAN JOSE	CA		03/29/2019		414,450		(635)			(635)		1,240				
100032007	SAN JOSE	CA		03/29/2019		451,260		(226)			(226)		1,937				
100032008	RIVERVIEW	FL		03/29/2019		58,865		(124)			(124)		1,022				
100032011	TAMPA	FL		03/29/2019		61,667		(102)			(102)		530				
100032013	PORT SAINT LUCIE	FL		03/29/2019		76,325		(128)			(128)		603				
100032016	HIGHLAND	CA		03/29/2019		148,384		(139)			(139)		1,086				
100032018	MIAMI	FL		03/29/2019		67,968		(186)			(186)		1,543				
100032019	WASHINGTON	DC		03/29/2019		196,579		66			66		574				
100032022	FAIRFIELD	CA		03/29/2019		123,235		(21)			(21)		707				
100032024	RENO	NV		03/29/2019		88,638		127			127		5,451				
100032025	WEST COVINA	CA		03/29/2019		226,946		(409)			(409)		2,809				
100032027	ST. PETERSBURG	FL		03/29/2019		92,632		(174)			(174)		1,121				
100032031	COCOA	FL		03/29/2019		100,356		(223)			(223)		1,560				
100032033	SPARKS	NV		03/29/2019		104,302		(389)			(389)		5,428				
100032034	NAPLES	FL		03/29/2019		307,369		133			133		1,463				
100032035	COLTON	CA		03/29/2019		132,936		(126)			(126)		575				
100032036	PENNGROVE	CA		03/29/2019		344,908		(550)			(550)		4,253				
100032038	DALY CITY	CA		03/29/2019		401,073		(526)			(526)		7,819				
100032039	ARVADA	CO		03/29/2019		166,831		(176)			(176)		985				
100032040	DEERFIELD BEACH	FL		03/29/2019		63,064		(46)			(46)		274				
100032041	SACRAMENTO	CA		03/29/2019		84,651		(146)			(146)		1,170				
100032042	FRESNO	CA		03/29/2019		49,620		23			23		359				
100032043	MADERA	CA		03/29/2019		65,801		(105)			(105)		286				
100032044	SUNRISE	FL		03/29/2019		99,921		(199)			(199)		1,738				
100032045	OAKLAND	CA		03/29/2019		470,982		(401)			(401)		1,583				
100032046	LAKEWOOD	CO		03/29/2019		143,494		(36)			(36)		764				
100032047	FONTANA	CA		03/29/2019		249,654		(176)			(176)		951				
100032048	INGLEWOOD	CA		03/29/2019		203,045		(51)			(51)		985				
100032050	SANTA ANA	CA		03/29/2019		195,452		(197)			(197)		1,114				
100032052	SAN FRANCISCO	CA		03/29/2019		373,879		46			46		2,181				
100032054	LAS VEGAS	NV		03/29/2019		84,066		(59)			(59)		1,092				
100032055	INGLEWOOD	CA		03/29/2019		208,740		(260)			(260)		686				
100032056	HAYWARD	CA		03/29/2019		272,767		(155)			(155)		1,449				
100032057	LOS BANOS	CA		03/29/2019		218,352		(96)			(96)		6,039				
100032058	OAKLAND	CA		03/29/2019		237,570		(343)			(343)		1,332				
100032059	HAYWARD	CA		03/29/2019		385,630		116			116		733				
100032060	SAN DIEGO	CA		03/29/2019		126,329		(124)			(124)		1,649				
100032061	HAYWARD	CA		03/29/2019		219,462		66			66		771				
100032062	BOYTON BEACH	FL		03/29/2019		71,527		(374)			(374)		5,285				
100032063	MORAN HILL	CA		03/29/2019		346,162		(199)			(199)		2,281				
100032064	SANTA MARIA	CA		03/29/2019		129,570		(83)			(83)		592				
100032065	SAN JOSE	CA		03/29/2019		346,640		(254)			(254)		1,558				
100032068	LOS ANGELES	CA		03/29/2019		140,901		63			63		1,118				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3	State					Loan Type	8	9	10						11	12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-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
100032069	LA PUENTE		CA		03/29/2019		202,960		(227)			(227)		1,150		1,150		
100032071	LOS ANGELES		CA		03/29/2019		193,062		(216)			(216)		1,901		1,901		
100032073	LA PUENTE		CA		03/29/2019		172,963		(256)			(256)		2,856		2,856		
100032074	ROSEVILLE		CA		03/29/2019		209,857		(932)			(932)		2,669		2,669		
100032076	MESA		AZ		03/29/2019		83,901		(88)			(88)		386		386		
100032077	SAN BRUNO		CA		03/29/2019		336,884		(424)			(424)		6,357		6,357		
100032078	UNION CITY		CA		03/29/2019		255,347		(312)			(312)		1,855		1,855		
100032079	WHITTIER		CA		03/29/2019		183,226		(215)			(215)		2,533		2,533		
100032082	SALINAS		CA		03/29/2019		274,833		(259)			(259)		1,688		1,688		
100032083	HAYWARD		CA		03/29/2019		347,525		(21)			(21)		1,278		1,278		
100032084	SAN JOSE		CA		03/29/2019		259,882		(356)			(356)		1,073		1,073		
100032085	PHOENIX		AZ		03/29/2019		58,605		(149)			(149)		1,014		1,014		
100032086	FREMONT		CA		03/29/2019		252,058		(161)			(161)		1,501		1,501		
100032087	DUARTE		CA		03/29/2019		203,080		(257)			(257)		1,553		1,553		
100032088	OCEANSIDE		CA		03/29/2019		112,061		(84)			(84)		581		581		
100032089	NAPLES		FL		03/29/2019		67,719		(106)			(106)		675		675		
100032090	FREMONT		CA		03/29/2019		356,388		(389)			(389)		4,101		4,101		
100032091	GLENDALE HEIGHTS		IL		03/29/2019		66,038		19			19		1,440		1,440		
100032093	IRVING		TX		03/29/2019		124,224		(73)			(73)		501		501		
100032094	SAN JOSE		CA		03/29/2019		307,552		(600)			(600)		4,651		4,651		
100032095	SALINAS		CA		03/29/2019		122,570		171			171		667		667		
100032096	CHICAGO		IL		03/29/2019		57,377		(115)			(115)		1,246		1,246		
100032100	OCALA		FL		03/29/2019		39,481		(81)			(81)		501		501		
100032101	OAKLAND		CA		03/29/2019		221,076		101			101		702		702		
100032101	MESA		AZ		03/29/2019		156,688		(145)			(145)		5,736		5,736		
100032102	MERED		CA		03/29/2019		69,487		(47)			(47)		409		409		
100032103	LOS ANGELES		CA		03/29/2019		165,353		(159)			(159)		876		876		
100032104	EL MIRAGE		AZ		03/29/2019		22,326		(136)			(136)		1,437		1,437		
100032105	STOCKTON		CA		03/29/2019		79,017		(161)			(161)		977		977		
100032106	LOS ANGELES		CA		03/29/2019		189,505		(117)			(117)		1,418		1,418		
100032107	LAS VEGAS		NV		03/29/2019		75,888		(177)			(177)		1,282		1,282		
100032108	GILROY		CA		03/29/2019		353,377		(172)			(172)		1,334		1,334		
100032109	HAYWARD		CA		03/29/2019		187,017		(282)			(282)		1,788		1,788		
100032111	SEASIDE		CA		03/29/2019		196,785		(95)			(95)		1,017		1,017		
100032113	SAN JOSE		CA		03/29/2019		371,113		86			86		1,050		1,050		
100032114	PACIFICA		CA		03/29/2019		359,171		(467)			(467)		937		937		
100032116	ANTIOCH		CA		03/29/2019		208,810		(197)			(197)		2,785		2,785		
100032117	FENO		NV		03/29/2019		143,211		(194)			(194)		875		875		
100032118	RIVERSIDE		CA		03/29/2019		102,565		(115)			(115)		513		513		
100032120	ANTIOCH		CA		03/29/2019		148,505		(210)			(210)		1,926		1,926		
100032121	FREMONT		CA		03/29/2019		273,062		(374)			(374)		2,503		2,503		
100032122	OWHED		CA		03/29/2019		154,017		(314)			(314)		2,510		2,510		
100032123	STOCKTON		CA		03/29/2019		126,344		128			128		655		655		
100032126	SUNOMA		CA		03/29/2019		180,993		(110)			(110)		849		849		
100032127	SACRAMENTO		CA		03/29/2019		72,540		(22)			(22)		393		393		
100032129	ANTIOCH		CA		03/29/2019		119,424		36			36		695		695		
100032130	OWHED		CA		03/29/2019		161,484		(201)			(201)		1,367		1,367		
100032131	TRACY		CA		03/29/2019		237,244		(148)			(148)		1,428		1,428		
100032133	HOLLYWOOD		FL		03/29/2019		62,310		(87)			(87)		838		838		
100032134	CORONA		CA		03/29/2019		121,405		(132)			(132)		545		545		
100032135	INGLEWOOD		CA		03/29/2019		230,233		(231)			(231)		3,751		3,751		

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100032136	PITTSBURG	CA	03/29/2019		114,524		77					744			
	100032137	OPA LOCKA	FL	03/29/2019		44,571		(58)			(58)		294			
	100032138	LOS ANGELES	CA	03/29/2019		112,778		(71)			(71)		502			
	100032139	AURORA	CO	03/29/2019		86,344		(91)			(91)		330			
	100032140	SAN JOSE	CA	03/29/2019		314,983		111			111		1,489			
	100032141	DENVER	CO	03/29/2019		97,934		(218)			(218)		1,447			
	100032144	SALINAS	CA	03/29/2019		156,377		(27)			(27)		1,063			
	100032145	LOS ANGELES	CA	03/29/2019		125,084		(85)			(85)		1,165			
	100032146	LA PUENTE	CA	03/29/2019		167,608		(65)			(65)		972			
	100032147	HOLLISTER	CA	03/29/2019		159,404		(153)			(153)		829			
	100032148	OAKLAND	CA	03/29/2019		218,674		201			201		1,112			
	100032149	STOCKTON	CA	03/29/2019		104,277		(13)			(13)		285			
	100032152	SAN JOSE	CA	03/29/2019		294,617		(380)			(380)		2,822			
	100032154	PHOENIX	AZ	03/29/2019		58,916		(75)			(75)		391			
	100032158	NORTH MIAMI BEACH	FL	03/29/2019		76,949		(53)			(53)		361			
	100032159	MANTECA	CA	03/29/2019		114,445		(237)			(237)		1,707			
	100032160	LOS ANGELES	CA	03/29/2019		180,310		(201)			(201)		1,057			
	100032161	PORT SAINT LUCIE	FL	03/29/2019		45,149		(31)			(31)		896			
	100032162	ANAHEIM	CA	03/29/2019		137,978		323			323		1,130			
	100032165	STOCKTON	CA	03/29/2019		73,391		(62)			(62)		5,394			
	100032166	STOCKTON	CA	03/29/2019		77,078		(203)			(203)		1,357			
	100032167	LOS ANGELES	CA	03/29/2019		293,603		(506)			(506)		979			
	100032168	CHICAGO	IL	03/29/2019		72,062		(324)			(324)		3,050			
	100032169	PHOENIX	AZ	03/29/2019		61,999		(96)			(96)		502			
	100032170	CHINO	CA	03/29/2019		86,222		(13)			(13)		491			
	100032171	SACRAMENTO	CA	03/29/2019		25,817		(15)			(15)		242			
	100032173	SALINAS	CA	03/29/2019		135,071		(164)			(164)		765			
	100032177	OPAL SPRINGS	FL	03/29/2019		54,918		(24)			(24)		312			
	100032179	KISSIMEE	FL	03/29/2019		40,394		(23)			(23)		192			
	100032180	EAST PALO ALTO	CA	03/29/2019		270,377		(281)			(281)		1,571			
	100032181	LAKE WORTH	FL	03/29/2019		38,993		(45)			(45)		151			
	100032182	HUNSTEAD	FL	03/29/2019		39,864		(53)			(53)		312			
	100032183	LOS ANGELES	CA	03/29/2019		196,204		(52)			(52)		1,090			
	100032184	OAKLAND	CA	03/29/2019		86,854		(25)			(25)		448			
	100032186	SUNSHINE CITY	CA	03/29/2019		59,504		(2,221)			(2,221)		62,594			
	100032187	PHOENIX	AZ	03/29/2019		32,236		(147)			(147)		427			
	100032188	MODESTO	CA	03/29/2019		17,727		(86)			(86)		392			
	100032189	OAKLAND	CA	03/29/2019		111,739		10			10		212			
	100032190	SAN BERNARDINO	CA	03/29/2019		31,330		(104)			(104)		730			
	100032194	SAN MATEO	CA	03/29/2019		41,430		47			47		938			
	100032209	DUBLIN	IL	06/21/2019		77,421		(27)			(27)		1,865			
	100032260	DUBLIN	IL	06/21/2019		122,832		332			332		64			
	100032266	CLARE	IL	06/21/2019		47,918		(16)			(16)		(637)			
	100032271	LETRIM	IL	06/21/2019		136,219		(2)			(2)		819			
	100032288	DUBLIN	IL	06/21/2019		170,689		(2)			(2)		578			
	100032311	DUBLIN	IL	06/21/2019		199,393		295			295		203			
	100032312	DUBLIN	IL	06/21/2019		87,182		724			724		(478)			
	100032324	LOUTH	IL	06/21/2019		162,748		4			4		4,964			
	100032341	MORGAN	IL	06/21/2019		693,732		22,390			22,390		207,138			
	100032372	OFFALY	IL	06/21/2019		55,621		(55)			(55)		6,806			
	100032376	WEEFORD	IL	06/21/2019		158,212		288			288		(157)			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032402	DONEGAL	IRL		06/21/2019		86,367		418			418		5,670	5,670	(224)		(224)
100032408	KILDARE	IRL		06/21/2019		401,025		288			288		3,150	3,150	(124)		(124)
100032425	DUBLIN	IRL		06/21/2019		146,538		248			248		4,235	4,235	(167)		(167)
100032440	DUBLIN	IRL		06/21/2019		302,459		173			173		1,694	1,694	(67)		(67)
100032448	LIMERICK	IRL		06/21/2019		177,892		185			185		2,184	2,184	(86)		(86)
100032451	DUBLIN	IRL		06/21/2019		172,990		176			176		666	666	(26)		(26)
100032464	DUBLIN	IRL		06/21/2019		474,688		266			266		3,418	3,418	(135)		(135)
100032468	WESTMEATH	IRL		06/21/2019		334,059		(228)			(228)		(3,580)	(3,580)	141		141
100032478	DUBLIN	IRL		06/21/2019		428,367		876			876		820	820	(32)		(32)
100032480	LIMERICK	IRL		06/21/2019		220,688		489			489		702	702	(28)		(28)
100032498	KILDARE	IRL		06/21/2019		516,310		(36)			(36)		(7,795)	(7,795)	308		308
100032499	OFFALY	IRL		06/21/2019		157,701		441			441		1,322	1,322	(52)		(52)
100032513	CAVAN	IRL		06/21/2019		516,422		(2,172)			(2,172)		(4,740)	(4,740)	187		187
100032531	DUBLIN	IRL		06/21/2019		9,780		2			2		(369)	(369)	15		15
100032541	SLIGO	IRL		06/21/2019		204,775		223			223		2,966	2,966	(117)		(117)
100032542	SLIGO	IRL		06/21/2019		29,135		95			95		463	463	(18)		(18)
100032566	MEATH	IRL		06/21/2019		22,158		591			591		3,626	3,626	(143)		(143)
100032607	DONEGAL	IRL		06/21/2019		921,571		140,493			140,493		1,144,310	1,144,310	(45,219)		(45,219)
100032619	MEATH	IRL		06/21/2019		171,852		(189)			(189)		(2,587)	(2,587)	102		102
100032620	MEATH	IRL		06/21/2019		198,783		185			185		(1,710)	(1,710)	68		68
100032646	GALWAY	IRL		06/21/2019		121,645		(36)			(36)		2,227	2,227	(88)		(88)
100032661	DUBLIN	IRL		06/21/2019		379,064		875			875		3,538	3,538	(140)		(140)
100032727	DUBLIN	IRL		06/21/2019		106,413		(6)			(6)		3,199	3,199	(126)		(126)
100032755	DUBLIN	IRL		06/21/2019		34,881		758			758		36,290	36,290	(1,434)		(1,434)
100032776	CLARE	IRL		06/21/2019		92,142							(450)	(450)	18		18
100032799	DUBLIN	IRL		06/21/2019		283,999		2			2		(780)	(780)	31		31
100032800	DUBLIN	IRL		06/21/2019		24,472		5			5		311	311	(12)		(12)
100032805	DUBLIN	IRL		06/21/2019		33,261		(12)			(12)		253	253	(10)		(10)
100032814	DUBLIN	IRL		06/21/2019		126,336		248			248		1,900	1,900	(75)		(75)
100032815	DUBLIN	IRL		06/21/2019		37,552		97			97		533	533	(21)		(21)
100032816	DUBLIN	IRL		06/21/2019		51,857		6			6		401	401	(16)		(16)
100032819	LOUTH	IRL		06/21/2019		105,677		554			554		4,057	4,057	(160)		(160)
100032824	MEATH	IRL		06/21/2019		74,655		320			320		7,178	7,178	(284)		(284)
100032825	CORK	IRL		06/21/2019		23,555		114			114		1,933	1,933	(76)		(76)
100032835	LAOIS	IRL		06/21/2019		267,847		820			820		6,204	6,204	(245)		(245)
100032857	DUBLIN	IRL		06/21/2019		213,397		51			51		293	293	(12)		(12)
100032858	CORK	IRL		06/21/2019		37,612		82			82		401	401	(16)		(16)
100032898	DUBLIN	IRL		06/21/2019		203,385		108			108		(674)	(674)	27		27
100032917	CORK	IRL		06/21/2019		277,031		(175)			(175)		(3,697)	(3,697)	146		146
100032919	DUBLIN	IRL		06/21/2019		184,911		513			513		1,272	1,272	(50)		(50)
100032937	KILDARE	IRL		06/21/2019		82,955		2,069			2,069		(64)	(64)	3		3
100032957	CLARE	IRL		06/21/2019		139,836		327			327		2,326	2,326	(92)		(92)
100032957	DUBLIN	IRL		06/21/2019		133,443		152			152		4,412	4,412	(174)		(174)
100032958	DUBLIN	IRL		06/21/2019		198,206		31			31		241	241	(10)		(10)
100032965	WICKLOW	IRL		06/21/2019		944,903		(205)			(205)		(1,999)	(1,999)	79		79
100032968	DUBLIN	IRL		06/21/2019		329,823		523			523		3,479	3,479	(137)		(137)
100032982	SLIGO	IRL		06/21/2019		268,513		844			844		6,461	6,461	(255)		(255)
100032983	SLIGO	IRL		06/21/2019		67,336		22			22		2,366	2,366	(93)		(93)
100033000	MEATH	IRL		06/21/2019		152,792		(30)			(30)		6,327	6,327	(250)		(250)
100033003	CAVAN	IRL		06/21/2019		144,279		(35)			(35)		1,581	1,581	(62)		(62)
100033023	DUBLIN	IRL		06/21/2019		237,226		(46)			(46)		2,088	2,088	(82)		(82)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100033024	DUBLIN	IRL		06/21/2019		146,911		(33)					1,288	1,288	(51)		(51)
100033034	GALWAY	IRL		06/21/2019		155,219		55			55		163	163	(6)		(6)
100033048	CORK	IRL		06/21/2019		504,232		41			41		246	246	(10)		(10)
100033049	CORK	IRL		06/21/2019		235,629	(620)				(820)		(2,273)	(2,273)	90		90
100033087	GALWAY	IRL		06/21/2019		2,140,233		4,986			4,986		(5,237)	(5,237)	207		207
100033091	DUBLIN	IRL		06/21/2019		304,058		217			217		(2,959)	(2,959)	117		117
100033114	OFFALY	IRL		06/21/2019		140,057		322			322		1,777	1,777	(70)		(70)
100033130	DUBLIN	IRL		06/21/2019		186,315		779			779		4,681	4,681	(185)		(185)
100033135	DUBLIN	IRL		06/21/2019		24,062		(18)			(18)		7,111	7,111	(281)		(281)
100033138	WICKLOW	IRL		06/21/2019		82,283		135			135		1,119	1,119	(44)		(44)
100033139	WICKLOW	IRL		06/21/2019		51,679		85			85		703	703	(28)		(28)
100033161	DUBLIN	IRL		06/21/2019		45,218							1,785	1,785	(71)		(71)
100033162	DUBLIN	IRL		06/21/2019		51,844							2,047	2,047	(81)		(81)
100033163	GALWAY	IRL		06/21/2019		69,832							2,761	2,761	(109)		(109)
100033187	DUBLIN	IRL		06/21/2019		99,365		126			126		1,698	1,698	(67)		(67)
100033188	DUBLIN	IRL		06/21/2019		339,333		(46)			(46)		9,394	9,394	(371)		(371)
100033190	CORK	IRL		06/21/2019		77,669	(10)				(10)		2,429	2,429	(96)		(96)
100033192	TIPPERARY	IRL		06/21/2019		43,235		91			91		3,010	3,010	(119)		(119)
100033198	DUBLIN	IRL		06/21/2019		73,084		188			188		1,582	1,582	(63)		(63)
100033199	CORK	IRL		06/21/2019		40,187		159			159		871	871	(34)		(34)
100033227	MAYO	IRL		06/21/2019		212,495	(24)				(24)		6,897	6,897	(273)		(273)
100033228	DUBLIN	IRL		06/21/2019		39,145		29			29		1,188	1,188	(47)		(47)
100033229	MAYO	IRL		06/21/2019		374,516		4,859			4,859		2,117	2,117	(84)		(84)
100033230	CORK	IRL		06/21/2019		89,758		1,946			1,946		542	542	(21)		(21)
100033277	DUBLIN	IRL		06/21/2019		147,504		538			538		5,753	5,753	(227)		(227)
100033289	ROSCOMMON	IRL		06/21/2019		98,720	(33)				(33)		2,072	2,072	(82)		(82)
100033300	GALWAY	IRL		06/21/2019		246,622		(125)			(125)		(780)	(780)	31		31
100033306	WESTMEATH	IRL		06/21/2019		385,456		6			6		2,654	2,654	(105)		(105)
100033307	TIPPERARY	IRL		06/21/2019		37,040							164	164	(7)		(7)
100033308	LIMERICK	IRL		06/21/2019		47,396							146	146	(6)		(6)
100033325	DUBLIN	IRL		06/21/2019		758,739		4,402			4,402		(846)	(846)	33		33
100033335	DUBLIN	IRL		06/21/2019		16,664		18			18		172	172	(7)		(7)
100033349	GALWAY	IRL		06/21/2019		205,435		(9)			(9)		3,628	3,628	(143)		(143)
100033360	LIMERICK	IRL		06/21/2019		204,985		642			642		5,765	5,765	(228)		(228)
100033361	DUBLIN	IRL		06/21/2019		31,686		5			5		650	650	(26)		(26)
100033368	LIMERICK	IRL		06/21/2019		56,766		115			115		1,906	1,906	(75)		(75)
100033399	GALWAY	IRL		06/21/2019		54,605		(14)			(14)		(429)	(429)	17		17
100033411	MEATH	IRL		06/21/2019		230,892		1,406			1,406		5,519	5,519	(218)		(218)
100033414	MEATH	IRL		06/21/2019		284,218		(20)			(20)		(4,393)	(4,393)	174		174
100033445	DUBLIN	IRL		06/21/2019		188,095		509			509		5,883	5,883	(232)		(232)
100033450	LIMERICK	IRL		06/21/2019		167,751		336			336		1,990	1,990	(79)		(79)
100033460	GALWAY	IRL		06/21/2019		211,103		202			202		1,636	1,636	(65)		(65)
100033469	WATERFORD	IRL		06/21/2019		351,104		(50)			(50)		(5,446)	(5,446)	215		215
100033494	KILDARE	IRL		06/21/2019		157,771		390			390		3,376	3,376	(133)		(133)
100033496	OFFALY	IRL		06/21/2019		155,962	(13)				(13)		948	948	(37)		(37)
100033498	LAOIS	IRL		06/21/2019		537,143		(906)			(906)		(9,062)	(9,062)	358		358
100033519	DUBLIN	IRL		06/21/2019		124,295		442			442		1,575	1,575	(62)		(62)
100033530	LOUTH	IRL		06/21/2019		131,787		542			542		3,026	3,026	(120)		(120)
100033531	CAVAN	IRL		06/21/2019		2,618		1,092			1,092		(5)	(5)			
100033547	LONDON	IRL		06/21/2019		133,597		136			136		1,086	1,086	(43)		(43)
100033552	WESTMEATH	IRL		06/21/2019		350,857		1,935			1,935		17,373	17,373	(687)		(687)

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	3	Loan Type	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion							Current Year's Other-Tan- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10003361	KILDARE	IR		06/21/2019	253,083		190				190		312		(12)		(12)
10003364	SLIGO	IR		06/21/2019	333,363		(66)				(66)		(751)		30		30
10003360	KILDARE	IR		06/21/2019	249,978		50,256				50,256		146,592		(5,793)		(5,793)
10003360	DUBLIN	IR		06/21/2019	99,852	3					3		(1,504)		(59)		(59)
10003360	DUBLIN	IR		06/21/2019	9,176	(3)					(3)		1,887		(75)		(75)
10003362	MAYO	IR		06/21/2019	101,631								295		(12)		(12)
10003363	GALWAY	IR		06/21/2019	240,341		1,119				1,119		7,048		(279)		(279)
10003370	DUBLIN	IR		06/21/2019	49,246		151				151		1,676		(66)		(66)
10003374	KILDARE	IR		06/21/2019	107,558		247				247		4,254		(188)		(188)
10003373	LEITRIM	IR		06/21/2019	311,450	(471)							(3,482)		138		138
10003379	MONGHAN	IR		06/21/2019	636,940	(1,853)					(1,853)		(7,495)		296		296
10003374	DUBLIN	IR		06/21/2019	210,324		799				799		3,302		(130)		(130)
10003374	GALWAY	IR		06/21/2019	136,711		487				487		2,649		(105)		(105)
10003375	DONEGAL	IR		06/21/2019	149,145	1					1		608		(24)		(24)
10003375	DUBLIN	IR		06/21/2019	37,853	4					4		155		(6)		(6)
10003374	DUBLIN	IR		06/21/2019	231,448		484				484		2,848		(113)		(113)
10003376	DUBLIN	IR		06/21/2019	221,985	(47)					(47)		1,487		(59)		(59)
10003376	DUBLIN	IR		06/21/2019	54,984	(7)					(7)		369		(15)		(15)
10003387	KILDARE	IR		06/21/2019	208,424	(26)					(26)		(3,137)		124		124
10003387	MONGHAN	IR		06/21/2019	761,486	(117)					(117)		(3,608)		143		143
10003382	CORK	IR		06/21/2019	326,209		55				55		2,105		(83)		(83)
10003382	DUBLIN	IR		06/21/2019	619,675		2,767				2,767		17,425		(689)		(689)
10003383	DONEGAL	IR		06/21/2019	209,745	486					486		1,671		(66)		(66)
10003388	DUBLIN	IR		06/21/2019	60,665		125				125		1,546		(61)		(61)
10003390	CORK	IR		06/21/2019	44,346		165				165		1,224		(48)		(48)
10003385	DUBLIN	IR		06/21/2019	128,899		100				100		1,969		(78)		(78)
10003387	DUBLIN	IR		06/21/2019	13,171		54				54		616		(24)		(24)
10003390	CORK	IR		06/21/2019	78,319		379				379		6,006		(237)		(237)
10003392	DUBLIN	IR		06/21/2019	228,633	(60)					(60)		3,653		(144)		(144)
10003397	GALWAY	IR		06/21/2019	123,074	(21)					(21)		1,274		(50)		(50)
10003398	DUBLIN	IR		06/21/2019	264,236	(2)					(2)		572		(23)		(23)
100033916	CORK	IR		06/21/2019	158,082	175					175		3,848		(152)		(152)
10003381	DUBLIN	IR		06/21/2019	159,284		670				670		4,125		(163)		(163)
10003384	DUBLIN	IR		06/21/2019	74,187		279				279		1,886		(75)		(75)
10003394	MEATH	IR		06/21/2019	624,394	(123)					(123)		(965)		38		38
10003363	DUBLIN	IR		06/21/2019	221,042	(4)					(4)		1,739		(69)		(69)
10003367	DUBLIN	IR		06/21/2019	600,569		129				129		(1,909)		75		75
10003391	DUBLIN	IR		06/21/2019	449,033		1,609				1,609		(662)		26		26
10003395	GALWAY	IR		06/21/2019	215,767	891					891		5,351		(211)		(211)
10003401	WICKLOW	IR		06/21/2019	87,541		460				460		5,154		(204)		(204)
100034012	WICKLOW	IR		06/21/2019	49,336	(85)					(85)		35,788		(1,413)		(1,413)
100034015	WICKLOW	IR		06/21/2019	300,065	54					54		1,745		(69)		(69)
100034019	DUBLIN	IR		06/21/2019	29,286		494				494		(356)		14		14
100034044	LOUTH	IR		06/21/2019	235,772		440				440		3,484		(138)		(138)
100034057	DUBLIN	IR		06/21/2019	276,201		571				571		3,218		(127)		(127)
100034059	CORK	IR		06/21/2019	248,670	(8)					(8)		(42)		2		2
100034063	CORK	IR		06/21/2019	231,774		345				345		1,466		(98)		(98)
100034124	OFFALY	IR		06/21/2019	206,424	(29)					(29)		384		(15)		(15)
100034128	KERRY	IR		06/21/2019	109,540		276				276		1,716		(68)		(68)
100034134	ROSCOMON	IR		06/21/2019	130,338	(46)					(46)		6,759		(267)		(267)
100034159	LEITRIM	IR		06/21/2019	120,285	(56)					(56)		(529)		21		21

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100034177	DUBLIN		IRL		06/21/2019		226,130							4,376	4,376	(173)		(173)
100034187	DUBLIN		IRL		06/21/2019		97,804		303					2,988	2,988	(118)		(118)
100034188	LOUTH		IRL		06/21/2019		74,426		201					2,120	2,120	(84)		(84)
100034190	CORK		IRL		06/21/2019		220,680		10					1,350	1,350	(53)		(53)
100034230	OFFALY		IRL		06/21/2019		163,871		(26)					2,771	2,771	(110)		(110)
100034254	LIMERICK		IRL		06/21/2019		185,085		855					5,103	5,103	(202)		(202)
100034256	DUBLIN		IRL		06/21/2019		240,049		106					(1,978)	(1,978)	78		78
100034286	WEXFORD		IRL		06/21/2019		264,700		(1,238)					(4,282)	(4,282)	169		169
100034301	GALWAY		IRL		06/21/2019		174,376		817					7,646	7,646	(302)		(302)
100034304	WEXFORD		IRL		06/21/2019		170,829		(446)					100	100	(2,541)		(2,541)
100034329	CORK		IRL		06/21/2019		229,163		765					10,320	10,320	(408)		(408)
100034342	GALWAY		IRL		06/21/2019		277,054		682					3,906	3,906	(154)		(154)
100034346	LIMERICK		IRL		06/21/2019		544,003		1,691					8,001	8,001	(316)		(316)
100034352	DUBLIN		IRL		06/21/2019		276,742		(45)					485	485	(19)		(19)
100034371	DUBLIN		IRL		06/21/2019		605,746		995					7,487	7,487	(286)		(286)
100034381	DUBLIN		IRL		06/21/2019		330,500		15					1,984	1,984	(78)		(78)
100034429	DUBLIN		IRL		06/21/2019		260,871		(340)					(3,005)	(3,005)	119		119
100034433	DUBLIN		IRL		06/21/2019		408,392		155					1,772	1,772	(70)		(70)
100034443	SLIGO		IRL		06/21/2019		228,621		446					2,433	2,433	(96)		(96)
100034452	MEATH		IRL		06/21/2019		178,091		(101)					2,882	2,882	(114)		(114)
100034464	CORK		IRL		06/21/2019		43,754		1,369					9,626	9,626	(380)		(380)
100034506	KILDARE		IRL		06/21/2019		224,413		(1)					890	890	(35)		(35)
100034507	OFFALY		IRL		06/21/2019		26,014		191					(11)	(11)			
100034554	LIMERICK		IRL		06/21/2019		18,688		(5)					120	120	(15)		(15)
100034561	DUBLIN		IRL		06/21/2019		181,216		478					4,102	4,102	(162)		(162)
100034563	DUBLIN		IRL		06/21/2019		605,142		1,096					(921)	(921)	36		36
100034571	DUBLIN		IRL		06/21/2019		408,209		5,996					330,056	330,056	(13,043)		(13,043)
100034578	LOUTH		IRL		06/21/2019		407,418		960					5,135	5,135	(203)		(203)
100034584	SLIGO		IRL		06/21/2019		146,437		591					3,163	3,163	(125)		(125)
100034589	CORK		IRL		06/21/2019		197,373		1,866					6,438	6,438	(254)		(254)
100034590	KILDARE		IRL		06/21/2019		550,197		19,632					375,720	375,720	(14,847)		(14,847)
100034591	KILDARE		IRL		06/21/2019		168,216		448					2,375	2,375	(94)		(94)
100034599	DUBLIN		IRL		06/21/2019		484,090		(73)					5,587	5,587	(221)		(221)
100034613	CORK		IRL		06/21/2019		197,414		663					2,380	2,380	(94)		(94)
100034615	DUBLIN		IRL		06/21/2019		298,800		706					5,677	5,677	(224)		(224)
100034619	DUBLIN		IRL		06/21/2019		1,531,418		204,976					957,159	957,159	(37,824)		(37,824)
100034624	KILDARE		IRL		06/21/2019		119,310		346					1,401	1,401	(55)		(55)
100034627	GALWAY		IRL		06/21/2019		182,259		26,039					237,802	237,802	(9,397)		(9,397)
100034635	DUBLIN		IRL		06/21/2019		382,291		4,087					33,260	33,260	(1,314)		(1,314)
100034638	KILDARE		IRL		06/21/2019		145,217		(138)					(1,555)	(1,555)	61		61
100034673	DUBLIN		IRL		06/21/2019		623,526		640					(7,774)	(7,774)	307		307
100034687	DUBLIN		IRL		06/21/2019		1,216		7					608	608	(24)		(24)
100034688	MEATH		IRL		06/21/2019		6,101		45					5,114	5,114	(202)		(202)
100034689	DUBLIN		IRL		06/21/2019		986		5					364	364	(14)		(14)
100034690	DUBLIN		IRL		06/21/2019		2,833		9					930	930	(37)		(37)
100034691	DUBLIN		IRL		06/21/2019		3,669		13					1,215	1,215	(48)		(48)
100034698	MEATH		IRL		06/21/2019		159,233		15					1,462	1,462	(58)		(58)
100034699	DUBLIN		IRL		06/21/2019		73,686		13					393	393	(16)		(16)
100034708	CORK		IRL		06/21/2019		283,573		604					4,262	4,262	(168)		(168)
100034709	DUBLIN		IRL		06/21/2019		81,363		164					1,180	1,180	(47)		(47)
100034716	GALWAY		IRL		06/21/2019		172,397		699					4,895	4,895	(193)		(193)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100034727	WICKLOU	IR		06/21/2019		156,011		68			68		2,494	2,494	(99)		(99)
100034728	MEATH	IR		06/21/2019		12,471		11			11		202	202	(8)		(8)
100034745	KILDARE	IR		06/21/2019		513,923		(635)					(5,716)	(5,716)	28		28
100034760	LIMERICK	IR		06/21/2019		58,956		285			285		2,618	2,618	(103)		(103)
100034774	CORK	IR		06/21/2019		174,550		(15)			(15)		(2,894)	(2,894)	114		114
100034775	LIMERICK	IR		06/21/2019		37,822		(3)			(3)		(623)	(623)	25		25
100034800	SLIGO	IR		06/21/2019		42,626		(3)			(3)		1,305	1,305	(52)		(52)
100034801	SLIGO	IR		06/21/2019		11,632		(1)			(1)		357	357	(14)		(14)
100034881	DUBLIN	IR		06/21/2019		303,672		138			138		727	727	(29)		(29)
100034891	LIMERICK	IR		06/21/2019		170,620		(51)			(51)		5,241	5,241	(207)		(207)
100034934	DUBLIN	IR		06/21/2019		49,912		(21)			(21)		2,584	2,584	(102)		(102)
100034940	DUBLIN	IR		06/21/2019		173,327		876			876		5,300	5,300	(209)		(209)
100034942	WEXFORD	IR		06/21/2019		224,026		344			344		5,636	5,636	(223)		(223)
100038440	DUBLIN	IR		09/27/2019		387,956		3,291			3,291		6,774	6,774	(268)		(268)
100038442	MEATH	IR		09/27/2019		193,483		1,343			1,343		2,413	2,413	(95)		(95)
100038446	KILDARE	IR		09/27/2019		219,908		2,092			2,092		1,631	1,631	(64)		(64)
100038452	DUBLIN	IR		09/27/2019		603,592		(968)			(968)		(4,539)	(4,539)	179		179
100038466	DUBLIN	IR		09/27/2019		185,280		1,221			1,221		44	44	(2)		(2)
100038467	DUBLIN	IR		09/27/2019		176,158		227			227		(1,738)	(1,738)	69		69
100038471	DUBLIN	IR		09/27/2019		377,711		1,215			1,215		111	111	(4)		(4)
100038476	DUBLIN	IR		09/27/2019		188,586		1,204			1,204		3,397	3,397	(134)		(134)
100038478	MEATH	IR		09/27/2019		27,726		329			329		3,644	3,644	(144)		(144)
100038480	CORK	IR		09/27/2019		545,236		3,629			3,629		116	116	(5)		(5)
100038484	DUBLIN	IR		09/27/2019		203,957		853			853		(1,122)	(1,122)	44		44
100038488	KILDARE	IR		09/27/2019		57,268		519			519		2,307	2,307	(91)		(91)
100038495	DUBLIN	IR		09/27/2019		256,512		1,728			1,728		98	98	(4)		(4)
100038496	DUBLIN	IR		09/27/2019		215,471		1,255			1,255		(705)	(705)	28		28
100038504	KILDARE	IR		09/27/2019		98,029		(450)			(450)		(1,016)	(1,016)	40		40
100038507	DUBLIN	IR		09/27/2019		165,535		(690)			(690)		(1,778)	(1,778)	70		70
100038508	KILDARE	IR		09/27/2019		320,387		1,241			1,241		89	89	(4)		(4)
100038509	DUBLIN	IR		09/27/2019		289,341		(3)			(3)		(6)	(6)			
100038514	DUBLIN	IR		09/27/2019		88,423		359			359		25	25	(1)		(1)
100038516	DUBLIN	IR		09/27/2019		366,083		1,487			1,487		101	101	(4)		(4)
100038520	MEATH	IR		09/27/2019		231,895		1,398			1,398		2,654	2,654	(105)		(105)
100038533	WICKLOU	IR		09/27/2019		135,302		594			594		2,114	2,114	(84)		(84)
100038544	DUBLIN	IR		09/27/2019		1,218,170		(4,753)			(4,753)		(10,914)	(10,914)	431		431
100038547	DUBLIN	IR		09/27/2019		763,172		(3,274)			(3,274)		(7,112)	(7,112)	281		281
100038551	CORK	IR		09/27/2019		878,945		6,365			6,365		230	230	(9)		(9)
100038554	DUBLIN	IR		09/27/2019		199,795		1,200			1,200		2,433	2,433	(96)		(96)
100038564	MEATH	IR		09/27/2019		138,382		1,244			1,244		5,196	5,196	(205)		(205)
100038571	GALWAY	IR		09/27/2019		334,012		2,191			2,191		75	75	(3)		(3)
100038573	DUBLIN	IR		09/27/2019		25,526		555			555		5,898	5,898	(233)		(233)
100038581	MEATH	IR		09/27/2019		127,635		1,189			1,189		4,167	4,167	(165)		(165)
100038586	TIPPERARY	IR		09/27/2019		96,686		649			649		1,721	1,721	(88)		(88)
100038589	MEATH	IR		09/27/2019		425,950		2,709			2,709		106	106	(4)		(4)
100038593	DUBLIN	IR		09/27/2019		159,554		798			798		1,355	1,355	(54)		(54)
100038597	DUBLIN	IR		09/27/2019		1,294,656		12,111			12,111		322	322	(13)		(13)
100038619	DUBLIN	IR		09/27/2019		182,913		1,747			1,747		2,890	2,890	(114)		(114)
100038622	DUBLIN	IR		09/27/2019		36,137		151			151		10	10			
100038623	DUBLIN	IR		09/27/2019		150,247		1,227			1,227		4,076	4,076	(161)		(161)
100038624	DUBLIN	IR		09/27/2019		148,532		653			653		40	40	(2)		(2)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10003825	DUBLIN	IRL		09/21/2019		172,117	1,267				1,267		3,128	3,128	(124)		(124)	
10003826	DUBLIN	IRL		09/27/2019		160,891		1,425			1,425		3,448	3,448	(136)		(136)	
10003827	DUBLIN	IRL		09/27/2019		177,734	1,544				1,544		2,623	2,623	(104)		(104)	
10003829	DUBLIN	IRL		09/21/2019		95,906	821				821		1,980	1,980	(78)		(78)	
10003850	DUBLIN	IRL		09/21/2019		194,963		1,304			1,304		(32)	(32)	1		1	
10003852	DUBLIN	IRL		09/27/2019		144,323		638			638		(405)	(405)	16		16	
10003866	DUBLIN	IRL		09/21/2019		1,050,384		5,305			5,305		75	75	(3)		(3)	
10003867	KILDARE	IRL		09/21/2019		183,321		1,143			1,143		38	38	(1)		(1)	
10003868	KILDARE	IRL		09/27/2019		85,529		659			659		17	17	(1)		(1)	
10003869	KILDARE	IRL		09/21/2019		94,519		832			832		7	7				
10003873	CLARE	IRL		09/21/2019		66,255		465			465		890	890	(35)		(35)	
10003881	DUBLIN	IRL		09/27/2019		1,382,670							4,271	4,271	(169)		(169)	
10003882	DUBLIN	IRL		09/21/2019		231,946							716	716	(28)		(28)	
10003892	DUBLIN	IRL		09/27/2019		289,145		1,318			1,318		(1,303)	(1,303)	51		51	
10003893	KILKENNY	IRL		09/27/2019		129,772		704			704		(143)	(143)	6		6	
10003894	KILKENNY	IRL		09/21/2019		5,256	(34)				(34)		(630)	(630)	25		25	
10003896	WESTMEATH	IRL		09/21/2019		78,476		740			740		2,982	2,982	(118)		(118)	
100038708	CLARE	IRL		09/27/2019		38,832		390			390		2,131	2,131	(84)		(84)	
100038709	CLARE	IRL		09/21/2019		38,572		393			393		2,115	2,115	(84)		(84)	
100038710	WESTMEATH	IRL		09/21/2019		136,488		1,029			1,029		1,641	1,641	(65)		(65)	
100038712	CLARE	IRL		09/27/2019		38,987		392			392		2,137	2,137	(84)		(84)	
100038724	DUBLIN	IRL		09/27/2019		432,638		3,288			3,288		99	99	(4)		(4)	
100038729	DUBLIN	IRL		09/21/2019		937,389		4,937			4,937		264	264	(10)		(10)	
100038731	DUBLIN	IRL		09/27/2019		58,246		495			495		1,039	1,039	(41)		(41)	
100038735	CAVAN	IRL		09/27/2019		22,458		(62)			(62)		(210)	(210)	8		8	
100038736	CAVAN	IRL		09/21/2019		13,325	(43)				(43)		(124)	(124)	5		5	
100038737	DUBLIN	IRL		09/21/2019		167,621		1,138			1,138		4,072	4,072	(161)		(161)	
100038739	GALWAY	IRL		09/27/2019		167,981		607			607		48	48	(2)		(2)	
100038740	MEATH	IRL		09/21/2019		153,285		1,169			1,169		1,715	1,715	(88)		(88)	
100038744	MEATH	IRL		09/27/2019		147,222		1,375			1,375		2,230	2,230	(90)		(90)	
100038745	MEATH	IRL		09/27/2019		334,559		3,159			3,159		(237)	(237)	12		12	
100038747	DUBLIN	IRL		09/21/2019		331,466		1,962			1,962		(955)	(955)	38		38	
100038748	DUBLIN	IRL		09/21/2019		326,986		1,672			1,672		74	74	(3)		(3)	
100038751	DUBLIN	IRL		09/27/2019		327,060		1,674			1,674		74	74	(3)		(3)	
100038753	KILDARE	IRL		09/21/2019		570,565							(70)	(70)	3		3	
100038755	DUBLIN	IRL		09/21/2019		326,983		1,641			1,641		74	74	(3)		(3)	
100038756	KILDARE	IRL		09/27/2019		105,096							(13)	(13)	1		1	
100038757	KILDARE	IRL		09/27/2019		138,494							(5)	(5)				
100038777	MEATH	IRL		09/21/2019		138,682		1,056			1,056		3,446	3,446	(136)		(136)	
100038779	CARLOW	IRL		09/27/2019		129,191		793			793		1,385	1,385	(55)		(55)	
100038785	LAOIS	IRL		09/27/2019		127,634		1,096			1,096		29	29	(1)		(1)	
100038786	DUBLIN	IRL		09/21/2019		228,949		2,232			2,232		(704)	(704)	28		28	
100038788	DUBLIN	IRL		09/27/2019		412,266		3,144			3,144		(1,282)	(1,282)	51		51	
100038789	DUBLIN	IRL		09/27/2019		416,943		3,188			3,188		(1,334)	(1,334)	53		53	
100038795	DUBLIN	IRL		09/21/2019		175,288		1,506			1,506		2,110	2,110	(83)		(83)	
100038797	DUBLIN	IRL		09/27/2019		251,576		1,814			1,814		4,246	4,246	(188)		(188)	
100038803	CLARE	IRL		09/27/2019		76,948		863			863		2,349	2,349	(93)		(93)	
100038810	CLARE	IRL		09/21/2019		37,993		468			468		1,485	1,485	(59)		(59)	
100038815	WICKLOW	IRL		09/27/2019		260,191		(418)			(418)		(2,465)	(2,465)	97		97	
100038818	WICKLOW	IRL		09/27/2019		212,914					(330)		(2,017)	(2,017)	80		80	
100038820	WICKLOW	IRL		09/27/2019		216,169		(332)			(332)		(2,041)	(2,041)	81		81	

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003821	DUBLIN	IRL		09/21/2019		150,862		(251)				(251)	(1,429)	(1,429)	56		56
10003823	DUBLIN	IRL		09/27/2019		183,404		(323)				(323)	(1,737)	(1,737)	69		69
10003824	DUBLIN	IRL		09/27/2019		183,035		(322)				(322)	(1,734)	(1,734)	69		69
10003830	DUBLIN	IRL		09/21/2019		218,807		(263)				(263)	(2,062)	(2,062)	81		81
10003833	WICKLOW	IRL		09/27/2019		336,961		(523)				(523)	(3,197)	(3,197)	126		126
10003835	DUBLIN	IRL		09/27/2019		199,877		(357)				(357)	(1,893)	(1,893)	75		75
10003836	DUBLIN	IRL		09/21/2019		355,358		2,681				2,681	(1,101)	(1,101)	44		44
10003838	DUBLIN	IRL		09/27/2019		336,885		1,618				1,618	(1,130)	(1,130)	45		45
10003887	WICKLOW	IRL		09/27/2019		267,535		1,832				1,832	(988)	(988)	39		39
10003892	DUBLIN	IRL		09/21/2019		347,940		2,971				2,971	5,227	5,227	(207)		(207)
10003893	DUBLIN	IRL		09/27/2019		849,902		2,992				2,992	(2,300)	(2,300)	91		91
10003899	DUBLIN	IRL		09/27/2019		254,639		1,125				1,125	385	385	(15)		(15)
10003904	DUBLIN	IRL		09/27/2019		252,021		(1,264)				(1,264)	(2,364)	(2,364)	93		93
10003905	MEATH	IRL		09/27/2019		227,995		1,236				1,236	(457)	(457)	18		18
10003907	DUBLIN	IRL		09/27/2019		171,909		1,146				1,146	2,244	2,244	(89)		(89)
10003908	GALWAY	IRL		09/27/2019		184,551		1,562				1,562	41	41	(2)		(2)
10003910	DUBLIN	IRL		09/27/2019		181,213		1,267				1,267	2,163	2,163	(85)		(85)
10003916	OFFALY	IRL		09/27/2019		26,530		251				251	1,516	1,516	(60)		(60)
10003924	KILKENNY	IRL		09/27/2019		216,118		953				953	59	59	(2)		(2)
10003935	DUBLIN	IRL		09/27/2019		217,720		2,234				2,234	5,232	5,232	(207)		(207)
10003937	WEXFORD	IRL		09/27/2019		128,388		931				931	1,612	1,612	(64)		(64)
10003956	DUBLIN	IRL		09/27/2019		223,307		1,609				1,609	(225)	(225)	9		9
10003961	KILDARE	IRL		09/27/2019		447,002		2,819				2,819	118	118	(5)		(5)
10003963	KILDARE	IRL		09/27/2019		73,567		902				902	2,900	2,900	(115)		(115)
10003966	DUBLIN	IRL		09/27/2019		514,285		3,207				3,207	(859)	(859)	34		34
10003971	WEXFORD	IRL		09/27/2019		50,803		691				691	1,764	1,764	(70)		(70)
10003976	DUBLIN	IRL		09/27/2019		200,160		1,388				1,388	3,005	3,005	(119)		(119)
10003987	MEATH	IRL		09/27/2019		360,883		1,512				1,512	(1,053)	(1,053)	42		42
10003996	MEATH	IRL		09/27/2019		162,950		790				790	1,468	1,468	(38)		(38)
10003998	KILDARE	IRL		09/27/2019		147,905		1,362				1,362	3,053	3,053	(121)		(121)
10003900	DUBLIN	IRL		09/27/2019		117,799		1,010				1,010	3,051	3,051	(121)		(121)
10003906	DUBLIN	IRL		09/27/2019		51,454		256				256	433	433	(17)		(17)
10003907	DUBLIN	IRL		09/27/2019		136,112		823				823	1,729	1,729	(68)		(68)
10003908	DUBLIN	IRL		09/27/2019		340,639		1,665				1,665	2,898	2,898	(115)		(115)
10003913	KILKENNY	IRL		09/27/2019		143,006		1,125				1,125	1,999	1,999	(79)		(79)
10003914	DUBLIN	IRL		09/27/2019		373,065		2,445				2,445	4,899	4,899	(194)		(194)
10003915	DUBLIN	IRL		09/27/2019		599,217		2,640				2,640	(4,301)	(4,301)	170		170
10003916	DUBLIN	IRL		09/27/2019		118,970		537				537	(960)	(960)	38		38
10003923	DUBLIN	IRL		09/27/2019		26,850		2,763				2,763	32,669	32,669	(1,291)		(1,291)
10003924	DUBLIN	IRL		09/27/2019		22,446		158				158	21	21	(1)		(1)
10003925	DUBLIN	IRL		09/27/2019		40,513		5,126				5,126	49,271	49,271	(1,947)		(1,947)
10003926	DUBLIN	IRL		09/27/2019		207,303		1,556				1,556	83	83	(3)		(3)
10003941	KILDARE	IRL		09/27/2019		105,765		1,354				1,354	(18)	(18)	1		1
10003943	DUBLIN	IRL		09/27/2019		100,744		1,099				1,099	2,706	2,706	(107)		(107)
10003959	DUBLIN	IRL		09/27/2019		147,492		518				518	735	735	(29)		(29)
10003961	DUBLIN	IRL		09/27/2019		132,895		997				997	2,604	2,604	(103)		(103)
10003965	WICKLOW	IRL		09/27/2019		4,082		36				36	99	99	(4)		(4)
10003966	WICKLOW	IRL		09/27/2019		234,230		1,856				1,856	6,246	6,246	(247)		(247)
10003977	DUBLIN	IRL		09/27/2019		28,988		306				306	3,116	3,116	(123)		(123)
10003985	CARLOW	IRL		09/27/2019		31,630		242				242	1,497	1,497	(59)		(59)
10003994	CLARE	IRL		09/27/2019		11,314		117				117	1,392	1,392	(55)		(55)

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100039109	CORP		IL		09/21/2019		137,464		932			592		1,553	1,553	(61)		(61)
100039112	DUBLIN		IL		09/27/2019		93,053		1,127			1,127		5,351	5,351	(211)		(211)
100039113	WHECFRD		IL		09/27/2019		12,955	6				6		814	814	(32)		(32)
100039116	DUBLIN		IL		09/21/2019		71,048		724			724		3,763	3,763	(149)		(149)
100039119	WESTMEATH		IL		09/27/2019		20,264		37			37		1,402	1,402	(55)		(55)
100039123	DUBLIN		IL		09/27/2019		136							(1)				
100039129	DONEGAL		IL		09/21/2019		130,159		698			888		3,595	3,595	(142)		(142)
100039150	DUBLIN		IL		09/27/2019		375,965		2,975			2,975		7,047	7,047	(278)		(278)
100039157	DUBLIN		IL		09/27/2019		374,960		2,383			2,383		9,761	9,761	(386)		(386)
100039162	DUBLIN		IL		09/21/2019		964,054		4,900			4,900		(2,698)	(2,698)	107		107
100039169	WICKLOW		IL		09/27/2019		91,497		806			806		2,974	2,974	(118)		(118)
100039173	DUBLIN		IL		09/27/2019		551,732		4,954			4,954		16,077	16,077	(635)		(635)
100039177	DUBLIN		IL		09/21/2019		65,449		616			616		2,933	2,933	(116)		(116)
100039180	DUBLIN		IL		09/27/2019		131,975		1,131			1,131		3,948	3,948	(156)		(156)
100039183	CORP		IL		09/27/2019		117,234		1,202			1,202		6,388	6,388	(253)		(253)
100039186	LIMERICK		IL		09/21/2019		137,824		335			335		3,462	3,462	(137)		(137)
100039193	DUBLIN		IL		09/21/2019		14,632		123			123		751	751	(30)		(30)
100039195	DUBLIN		IL		09/27/2019		76,013		940			940		3,434	3,434	(136)		(136)
100039197	DUBLIN		IL		09/27/2019		147,965		1,549			1,549		6,553	6,553	(259)		(259)
100039198	DUBLIN		IL		09/21/2019		226,249		1,815			1,815		12,531	12,531	(485)		(485)
100039200	DUBLIN		IL		09/27/2019		87,630		735			735		2,402	2,402	(95)		(95)
100039209	DUBLIN		IL		09/27/2019		64,116		590			590		2,602	2,602	(103)		(103)
100039214	WESTMEATH		IL		09/27/2019		51,314		658			658		5,735	5,735	(227)		(227)
100039225	DUBLIN		IL		09/21/2019		19,245		136			136		628	628	(25)		(25)
100039226	DUBLIN		IL		09/27/2019		75,528		805			805		2,254	2,254	(89)		(89)
100039228	CORP		IL		09/21/2019		49,052		(315)			(315)		(2,923)	(2,923)	115		115
100039233	WICKLOW		IL		09/27/2019		18,342		152			152		1,387	1,387	(55)		(55)
100039236	LONGFORD		IL		09/27/2019		32,886		(2)			(2)		4,299	4,299	(170)		(170)
100039240	DUBLIN		IL		09/21/2019		18,281		34			34		3,319	3,319	(131)		(131)
100039244	CLARE		IL		09/27/2019		67,661		(230)			(230)		(1,109)	(1,109)	44		44
100039251	DUBLIN		IL		09/27/2019		44,489		405			405		2,550	2,550	(101)		(101)
100039273	CORP		IL		09/27/2019		29,894		145			145		1,291	1,291	(51)		(51)
100039277	GALWAY		IL		09/21/2019		27,514		115			115		320	320	(13)		(13)
100039280	DUBLIN		IL		09/27/2019		287,682		3,130			3,130		2,828	2,828	(112)		(112)
100039281	DUBLIN		IL		09/27/2019		645,252		2,525			2,525		830	830	(33)		(33)
100039282	DUBLIN		IL		09/21/2019		318,929		2,732			2,732		3,223	3,223	(127)		(127)
100039296	DUBLIN		IL		09/27/2019		572,205		4,247			4,247		8,421	8,421	(333)		(333)
100039298	DUBLIN		IL		09/27/2019		45,057		546			546		4,344	4,344	(172)		(172)
100039299	CLARE		IL		09/21/2019		4,491		8			8		2,285	2,285	(90)		(90)
100039316	DUBLIN		IL		09/27/2019		20,894							(244)	(244)	10		10
100039320	DUBLIN		IL		09/27/2019		15,839		123			123		1,942	1,942	(73)		(73)
100039323	DUBLIN		IL		09/27/2019		87,963		819			819		2,693	2,693	(106)		(106)
100039324	DUBLIN		IL		09/27/2019		250,749		2,565			2,565		6,701	6,701	(265)		(265)
100042941	EAGLE MOUNTAIN		UT		05/28/2020		144,530		(1,027)			(1,027)		4,736	4,736			
100042946	MORENO VALLEY		CA		05/28/2020		195,011		(5)			(5)		1,962	1,962			
100042951	FRONT ROYAL		VA		05/28/2020		77,093		(193)			(193)		2,107	2,107			
100042954	AUSTIN		TX		05/28/2020		76,443		20			20		2,325	2,325			
100042956	ZOLFO SPRINGS		FL		05/28/2020		167,368		(366)			(366)		763	763			
100042967	STREAMWOOD		IL		05/28/2020		41,097		(48)			(48)		2,144	2,144			
100042991	HILLSBORO		OR		05/28/2020		27,250		(53)			(53)		941	941			
100043003	ARRIVO GRANDE		CA		05/28/2020		144,647		(282)			(282)		1,797	1,797			(12)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043023	HICKSVILLE	NY		05/28/2020		279,832		(353)				(353)	2,071				
100043036	GALLOWAY	OH		05/28/2020		34,574		(201)			(201)		2,865				
100043046	WAHPETON	ND		05/28/2020		21,009		10	21,009		10		910				
100043065	DOVER TOWNSHIP	NJ		05/28/2020		163,940							570				
100043079	ROCKLIN	CA		05/28/2020		21,491		26			26		2,262				
100043098	BRENTWOOD	CA		05/28/2020		477,168		(44)			(44)		1,074				
100043125	ENGLEWOOD	CO		05/28/2020		149,430		(197)			(197)		1,270				
100043126	RIALTO	CA		05/28/2020		95,931		(81)			(81)		1,450				
100043131	ALAMOSA	CO		05/28/2020		28,382		(146)			(146)		1,318				
100043176	TEBICOLA	CA		05/28/2020		276,100		373			373		2,085				
100043206	BROOKLYN	NY		06/13/2020		129,665		(681)			(681)		1,376				
100043223	TARZANA	CA		06/13/2020		858,879		94			94		3,017				
100043226	SILVA	NC		06/13/2020		118,533		(417)			(417)		7,642				
100043227	DREXEL	NC		06/13/2020		47,214		(102)			(102)		792				
100043253	QUEENS VILLAGE	NY		06/13/2020		135,030		939			939		502				
100043259	OHESHIRE	CT		06/13/2020		31,900		(232)			(232)		4,209				
100043262	FORT LAUDERDALE	FL		06/13/2020		77,700		(128)			(128)		702				
100043268	FAIRFAX	VA		06/13/2020		79,621		(423)			(423)		1,487				
100043270	PALMIRA	NE		06/13/2020		114,300		(182)			(182)		951				
100043282	DISTRICT HEIGHTS	MD		06/13/2020		250,182		(118)			(118)		913				
100043293	MARENGO	OH		06/13/2020		63,962		(95)			(95)		108				
100043299	NORTH WALES	PA		06/13/2020		236,939		(339)			(339)		471				
100043301	SOUTH ORANGE	NJ		06/13/2020		220,191		(297)			(297)		572				
100043333	PESTON	VA		06/13/2020		74,848		(419)			(419)		873				
100043349	MANCHESTER	NH		06/13/2020		59,124		(245)			(245)		758				
100043364	LOS ANGELES	CA		06/13/2020		59,154		(823)			(823)		2,594				
100043368	PHILADELPHIA	PA		06/13/2020		106,700		(707)			(707)		1,078				
100043372	PROVIDENCE	RI		06/13/2020		144,531		(256)			(256)		2,136				
100043374	HAINES CITY	FL		06/13/2020		145,397		(78)			(78)		1,988				
100043379	WALNUT	CA		06/13/2020		535,091		103			103		2,022				
100043384	RANDALLSTOWN	MD		06/13/2020		232,571		(334)			(334)		787				
100043387	SUMNERVILLE	SC		06/13/2020		225,384		(50)			(50)		753				
100043405	FAIRVIEW HEIGHTS	IL		06/13/2020		70,894		(45)			(45)		691				
100043406	WAPERVILLE	IL		06/13/2020		44,424		(310)			(310)		4,002				
100043408	MILWAUKEE	WI		06/13/2020		106,320		(82)			(82)		488				
100043411	ROCK SPRINGS	WY		06/13/2020		219,424		(485)			(485)		1,005				
100043415	CAIMEN	NJ		06/13/2020		31,940		(11)			(11)		96				
100043446	NEW IBERIA	LA		06/13/2020		67,993		(11)			(11)		78				
100043449	BROOKLYN	NY		06/13/2020		687,774		7,852			7,852		2,907				
100043450	PATTERSON	NY		06/13/2020		95,184		(61)			(61)		654				
100043452	PEMBROKE PINES	FL		06/13/2020		168,995		(39)			(39)		669				
100043462	CLYDE A	IA		06/13/2020		57,454		(115)			(115)		1,062				
100043463	GALWAY	NY		06/13/2020		277,281		3,129			3,129		1,349				
100043473	PUTNAM VALLEY	NY		06/13/2020		275,529		2,001			2,001		1,512				
100043477	SANT CHARLES	IL		06/13/2020		139,837		(99)			(99)		401				
100043480	TALLAHASSEE	FL		06/13/2020		242,746		2,203			2,203		928				
100043481	TAMPA	FL		06/13/2020		205,125		228			228		1,432				
100043505	PEARLAND	TX		06/13/2020		56,638		(269)			(269)		1,144				
100043506	GILBERT	AZ		06/13/2020		59,712		(269)			(269)		2,498				
100043510	EAST BRUNSWICK	NJ		06/13/2020		71,993		(47)			(47)		174				
100043514	CLAREMONT	CA		06/13/2020		169,413		(564)			(564)		3,295				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18		
	2	3	State					8	9	10	11							12	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- 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	
100043523	TORRANCE		CA		06/13/2020		85,448		(561)			(561)		1,966	1,966				
100043530	PITTSBURGH		PA		06/13/2020		51,477		(192)			(192)		462	462				
100043533	CHINO		CA		06/13/2020		143,431		(90)			(90)		1,687	1,687				
100043537	LAS VEGAS		NV		06/13/2020		203,775		(70)			(70)		843	843				
100043538	WEST VALLEY CITY		UT		06/13/2020		81,676		(193)			(193)		1,447	1,447				
100043543	CRESHIRE		CT		06/13/2020		72,919		(150)			(150)		1,058	1,058				
100043544	NORTH BERGEN		NJ		06/13/2020		95,787		(101)			(101)		212	212				
100043552	RAVENNA		OH		06/13/2020		206,160		(193)			(193)		752	752				
100043560	WEST PALM BEACH		FL		06/13/2020		58,901		(76)			(76)		170	170				
100043564	MIAMI		FL		06/13/2020		71,114		(322)			(322)		1,207	1,207				
100043565	PALMDALE		CA		06/13/2020		98,630		(67)			(67)		195	195				
100043583	LOS ANGELES		CA		06/13/2020		253,721		(310)			(310)		713	713				
100043604	STATEN ISLAND		NY		06/13/2020		142,857		(107)			(107)		371	371				
100043621	MASTIC BEACH		NY		06/13/2020		18,655		(147)			(147)		3,859	3,859				
100043627	PHILADELPHIA		PA		06/13/2020		78,613		(210)			(210)		869	869				
100043633	WIXOM		MI		06/13/2020		219,680		(49)			(49)		1,924	1,924				
100043646	LANSING		MI		06/13/2020		49,073		(32)			(32)		721	721				
100043671	SAN BERNARDINO		CA		06/13/2020		68,919		(45)			(45)		195	195				
100043690	BROOKLYN		NY		06/13/2020		61,562		(922)			(922)		6,011	6,011				
100043705	ROANKE		IL		06/13/2020		65,630		(55)			(55)		217	217				
100043711	HESPERIA		CA		06/13/2020		107,371		(23)			(23)		381	381				
100043718	LAKE GROVE		NY		06/13/2020		396,007		2,663			2,663		1,026	1,026				
100043720	ATLANTA		GA		06/13/2020		64,022		40			40		379	379				
100043726	LEVI TOWN		NY		06/13/2020		412,914		(254)			(254)		1,534	1,534				
100043728	SARASOTA		FL		06/13/2020		172,970		(187)			(187)		299	299				
100043730	CLIFTON PARK		NY		06/13/2020		219,883		(152)			(152)		546	546				
100043734	MIAMI		FL		06/13/2020		71,028		(82)			(82)		313	313				
100043752	GARDNERVILLE		NV		06/13/2020		299,661		(251)			(251)		1,104	1,104				
100043755	SUJANEE		GA		06/13/2020		204,390		(19)			(19)		582	582				
100043760	BRAZIL		IN		06/13/2020		48,300		(150)			(150)		1,189	1,189				
100043774	RICHMOND		CA		06/13/2020		67,073		(206)			(206)		1,281	1,281				
100043778	TURLOCK		CA		06/13/2020		104,611		379			379		187	187				
100043779	VALLEJO		CA		06/13/2020		104,328		(382)			(382)		950	950				
100043785	PITTSBURGH		PA		06/13/2020		27,689		(46)			(46)		1,182	1,182				
100043791	FREEMPORT		NY		06/13/2020		329,316		(433)			(433)		1,083	1,083				
100043801	VALLEY STREAM		NY		06/13/2020		378,855		(588)			(588)		2,369	2,369				
100043804	HAIWEN		CT		06/13/2020		204,061		(313)			(313)		768	768				
100043807	CHICAGO		IL		06/13/2020		64,656		(63)			(63)		290	290				
100043816	HAYWARD		CA		06/13/2020		88,797		(180)			(180)		1,200	1,200				
100043824	ORADELL		NJ		06/13/2020		218,433		(754)			(754)		3,832	3,832				
100043829	EL PASO		TX		06/19/2020		9,924		(136)			(136)		1,111	1,111				
100043844	MENLO PARK		CA		06/19/2020		383,707		(513)			(513)		4,490	4,490				
100043849	STATEN ISLAND		NY		06/19/2020		361,466		(663)			(663)		1,853	1,853				
100043851	E PALO ALTO		CA		06/19/2020		305,436		(261)			(261)		1,351	1,351				
100043852	NORCO		CA		06/19/2020		63,796		26			26		2,449	2,449				
100043853	RICHMOND		CA		06/19/2020		133,437		(279)			(279)		1,924	1,924				
100043874	MISSION		TX		06/19/2020		18,510		(5)			(5)		86	86				
100043876	GALESBURG		IL		06/19/2020		38,161		237			237		151	151				
100043878	WOODRIDGE		IL		06/19/2020		150,501		64			64		293	293				
100043890	WESTON		FL		06/19/2020		493,971		(514)			(514)		1,349	1,349				
100043891	ST. LOUIS		MO		06/19/2020		69,464		(331)			(331)		5,611	5,611				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					8	9	10	11							12
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-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
10004392	PALM HARBOR		FL		06/19/2020		283,149		(248)			(248)		579		579		
10004395	MESA		AZ		06/19/2020		85,519		(116)			(116)		1,275		1,275		
10004390	DALY CITY		CA		06/19/2020		424,607		(446)			(446)		1,760		1,760		
10004393	GARDENA		CA		06/19/2020		191,560		(902)			(902)		2,326		2,326		
100043904	MARION STATION		ND		06/19/2020		69,551		(376)			(376)		1,000		1,000		
100043913	BIRMINGHAM		AL		06/19/2020		63,609		(202)			(202)		588		588		
100043914	WYOMING		IL		06/19/2020		90,638		67			67		(858)		(858)		
100043916	ELLENWOOD		GA		06/19/2020		80,808		(277)			(277)		1,105		1,105		
100043921	TEMPLE CITY		CA		06/19/2020		35,983		(205)			(205)		795		795		
100043930	BRICK TOWNSHIP		NJ		06/19/2020		83,529		(121)			(121)		292		292		
100043932	SAN DIEGO		CA		06/19/2020		145,041		(146)			(146)		600		600		
100043934	BETHLEHEM		PA		06/19/2020		154,277		(538)			(538)		1,659		1,659		
100043941	DYKE		VA		06/19/2020		85,918		(181)			(181)		525		525		
100043942	PLANTATION		FL		06/19/2020		43,763		(130)			(130)		401		401		
100043955	BRONX		NY		06/19/2020		126,177		(603)			(603)		5,994		5,994		
100043956	NEWMAN		CA		06/19/2020		145,660		(157)			(157)		525		525		
100043962	HASTINGS		NE		06/19/2020		17,894		(92)			(92)		1,179		1,179		
100043963	COLUMBUS		OH		06/19/2020		55,223		(199)			(199)		949		949		
100043967	SAN RAFAEL		CA		06/19/2020		410,148		(468)			(468)		1,473		1,473		
100043968	INDIANAPOLIS		IN		06/19/2020		25,895		(125)			(125)		544		544		
100043975	ELLIWOOD CITY		PA		06/19/2020		135,768		(460)			(460)		1,437		1,437		
100043983	OWAHA		NE		06/19/2020		20,628		(101)			(101)		1,550		1,550		
100043986	IMPERIAL BEACH		CA		06/19/2020		134,393		(284)			(284)		1,844		1,844		
100043988	RANCHO CUCAMONGA		CA		06/19/2020		218,796		(348)			(348)		3,863		3,863		
100044004	LOS ANGELES		CA		06/19/2020		221,402		(134)			(134)		808		808		
100044018	CUMPTON		CA		06/19/2020		236,673		(283)			(283)		1,384		1,384		
100044026	SEVERN		ND		06/19/2020		127,155		(200)			(200)		1,357		1,357		
100044028	SHILLINGTON		PA		06/19/2020		46,163		(36)			(36)		189		189		
100044032	ONTARIO		CA		06/19/2020		51,751		(107)			(107)		642		642		
100044038	DANVILLE		CA		06/19/2020		184,323		(135)			(135)		1,316		1,316		
100044041	OSPREY		FL		06/19/2020		430,620		(632)			(632)		7,110		7,110		
100044047	ROBERTS		WJ		06/19/2020		272,602		(285)			(285)		1,102		1,102		
100044050	HOUA		LA		06/19/2020		111,135		(61)			(61)		344		344		
100044091	CLARK TOWNSHIP		NJ		06/19/2020		222,253		(141)			(141)		770		770		
100044096	MEIRHIS		TN		06/19/2020		178,102		124			124		1,470		1,470		
100044100	GREENVILLE		GA		06/19/2020		40,869		(41)			(41)		116		116		
100044101	BEAVER DAM		WI		06/19/2020		37,984		(40)			(40)		646		646		
100044104	LAS VEGAS		NV		06/19/2020		45,590		(56)			(56)		360		360		
100044109	LOS ANGELES		CA		06/19/2020		119,303		(130)			(130)		1,471		1,471		
100044132	INDIO		CA		06/19/2020		92,563		(29)			(29)		1,605		1,605		
100044135	LOS ANGELES		CA		06/19/2020		268,621		(228)			(228)		2,340		2,340		
100044157	GREENVILLE		SC		06/19/2020		31,332		(34)			(34)		203		203		
100044159	CHATTANOOGA		TN		06/19/2020		12,490		(12)			(12)		305		305		
100044169	VICTORYVILLE		CA		06/19/2020		90,986		(15)			(15)		495		495		
100044181	UKIAH		CA		06/19/2020		145,857		(17)			(17)		2,438		2,438		
100044209	PLAINFIELD		NJ		06/19/2020		315,403		(497)			(497)		885		885		
100044210	STERLING HEIGHTS		MI		06/19/2020		19,073		(36)			(36)		2,526		2,526		
100044219	CHICAGO		IL		06/19/2020		172,580		(140)			(140)		1,013		1,013		
100044220	SAN FRANCISCO		CA		06/19/2020		222,126		167			167		875		875		
100044230	BOCA RATON		FL		06/19/2020		53,272		(20)			(20)		1,176		1,176		
100044235	CALEXICO		CA		06/19/2020		75,439		(96)			(96)		202		202		

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12	13					
	10004245	MADERA	CA	06/19/2020		248,628		51				51	1,833				
	10004246	LITHONIA	GA	06/19/2020		39,271		(50)				(50)	566				
	10004265	ROANOKE	VA	06/19/2020		137,695		699				699	602				
	10004268	RICHMOND	VA	06/19/2020		197,518		1,227				1,227	802				
	10004273	CORRAL SPRINGS	FL	06/19/2020		308,981		54				54	1,302				
	10004282	MIRAMAR	FL	06/19/2020		46,117		263				263	248				
	10004292	VENICE	FL	06/19/2020		171,312		(265)				(265)	627				
	10004295	SAINTE LOUIS	MO	06/19/2020		196,320		(165)				(165)	677				
	10004297	EAST WINDSOR	NJ	06/19/2020		33,215		(17)				(17)	199				
	10004353	ST LOUIS	MO	11/19/2020		3,269		(16)				(16)	641				
	10004354	FAYETTEVILLE	AR	11/19/2020		13,954		2				2	688				
	10004356	GATES	NC	11/19/2020		67,989		(127)				(127)	1,009				
	10004359	CLINTON	AR	11/19/2020		24,508		(42)				(42)	342				
	10004367	BOSTON	MA	11/19/2020		264,026		551				551	4,181				
	10004370	LONGMONT	CO	11/19/2020		134,751		(46)				(46)	2,403				
	10004377	FLINT	MI	11/19/2020		4,207		(103)				(103)	832				
	10004379	LAKE WORTH	FL	11/19/2020		70,956		(169)				(169)	996				
	10004385	SAN DIEGO	CA	11/19/2020		426,262		35				35	982				
	10004400	KINGSTON	PA	11/19/2020		132,766		696				696	423				
	10004401	VALDICO	FL	11/19/2020		254,026		(265)				(265)	509				
	10004402	GREENWOOD	DE	11/19/2020		45,620		(30)				(30)	87				
	10004407	CHICAGO	IL	11/19/2020		215,641		971				971	982				
	10004408	COZNE PARK	NY	11/19/2020		611,396		3,185				3,185	1,855				
	10004409	BALTIMORE	MD	11/19/2020		106,108		(231)				(231)	422				
	10004415	NORTH CHARLESTON	SC	11/19/2020		45,203		26				26	683				
	10004418	OAKLAND	CA	11/19/2020		160,094		(177)				(177)	937				
	10004426	NEWTOWN	CT	11/19/2020		94,035		(109)				(109)	1,494				
	10004433	VALERICO	FL	11/19/2020		249,623		(130)				(130)	709				
	10004448	CARSON	WA	11/19/2020		67,773		(86)				(86)	718				
	10004454	MIAMI	FL	11/19/2020		84,145		(163)				(163)	748				
	10004461	ATLANTA	GA	11/19/2020		23,227		(54)				(54)	306				
	10004464	CHICAGO	IL	11/19/2020		29,229		43				43	549				
	10004467	MIAMI	FL	11/19/2020		137,150		25				25	679				
	10004469	LIVERMORE	CA	11/19/2020		157,303		4				4	998				
	10004472	BRIDGEPORT	CT	11/19/2020		116,243		(6)				(6)	224				
	10004481	NEWARK	CA	11/19/2020		246,266		(4)				(4)	2,706				
	10004483	BAYVINE	NJ	11/19/2020		89,212		239				239	1,020				
	10004484	WILLIAMS	CA	11/19/2020		30,877		(184)				(184)	3,013				
	10004490	SAN JOSE	CA	11/19/2020		222,084		(79)				(79)	677				
	10004496	MOBILE	AL	11/19/2020		7,956		(15)				(15)	317				
	10004503	UNION CITY	CA	11/19/2020		147,954		2				2	1,942				
	10004508	SAN DIEGO	CA	11/19/2020		90,675		52				52	537				
	10004511	MONTEBELLO	CA	11/19/2020		1,645		(5)				(5)	254				
	10004515	LOS ANGELES	CA	11/19/2020		338,646		(285)				(285)	1,400				
	10004520	SAN DIEGO	CA	11/19/2020		8,162		(45)				(45)	699				
	10004527	TRAPEE	PA	11/19/2020		64,910		(150)				(150)	4,271				
	10004533	CHICAGO	IL	11/19/2020		3,259		(4)				(4)	596				
	10004534	COLORADO SPRINGS	CO	11/19/2020		23,871		(238)				(238)	1,002				
	10004543	OREM	UT	11/19/2020		217,932		(653)				(653)	3,970				
	10004544	LAS VEGAS	NV	11/19/2020		44,170		23				23	1,219				
	10004545	AURORA	CO	11/19/2020		30,192		(38)				(38)	602				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044558	TAMARAC	FL		11/19/2020		77,090		(69)			(69)		778	778			
100044582	LEWINSTER	MA		11/19/2020		12,355		(49)			(49)		471	471			
100044576	HOUSTON	TX		11/19/2020		26,372		(62)			(62)		739	739			
100044592	HOUSTON	TX		11/19/2020		19,662		9			9		94	94			
100044583	FOREST GROVE	OR		11/19/2020		63,014		(46)			(46)		497	497			
100044590	LOS ANGELES	CA		11/19/2020		170,110		(272)			(272)		1,655	1,655			
100044591	MIDDLE ISLAND	NY		11/19/2020		69,764		(475)			(475)		4,735	4,735			
100044596	NEW YORK	NY		11/19/2020		3,472,601		(4,959)			(4,959)		17,223	17,223			
100044604	HAYWARD	CA		11/19/2020		182,348		(28)			(28)		974	974			
100044623	SAN DIEGO	CA		11/19/2020		280,623		(84)			(84)		1,202	1,202			
100044628	TULLINGA	CA		11/19/2020		104,766		(33)			(33)		308	308			
100044639	WAPREVILLE	IL		11/19/2020		290,248		(335)			(335)		5,909	5,909			
100044641	VAN NUYS	CA		11/19/2020		326,746		(239)			(239)		1,388	1,388			
100044648	MONTCLAIR	CA		11/19/2020		131,137		(18)			(18)		1,333	1,333			
100044649	BOTHELL	WA		11/19/2020		136,318		(7)			(7)		(2,267)	(2,267)			3,651
100044653	FREMONT	CA		11/19/2020		389,825		(94)			(94)		6,855	6,855			6,855
100044660	MILPITAS	CA		11/19/2020		251,226		249			249		4,874	4,874			4,874
100044662	SPRINGVILLE	UT		11/19/2020		77,228		(144)			(144)		1,394	1,394			
100044675	SCHUMBERG	IL		11/19/2020		149,721		43			43		211	211			
100044684	MAPLE SHADE	NJ		11/19/2020		177,144		(161)			(161)		308	308			
100044685	GLOUCESTER TWP	NJ		11/19/2020		128,028		896			896		977	977			
100044696	WOODCLIFF LAKE	NJ		11/19/2020		578,673							(631)	(631)			
100044698	LOS ANGELES	CA		11/19/2020		288,540		(78)			(78)		191	191			
100044701	FRANKLIN	MA		11/19/2020		698,776		(732)			(732)		1,592	1,592			
100044706	SCOTCH PLAINS	NJ		11/19/2020		454,534		(446)			(446)		691	691			
100044712	PLAINFIELD	IL		11/19/2020		144,508		(126)			(126)		356	356			
100044716	WEST PARK	FL		11/19/2020		114,579		404			404		1,884	1,884			
100044719	ELVIRA	OH		11/19/2020		197,929		(105)			(105)		339	339			
100044733	BROOKLYN	NY		11/19/2020		227,286		(59)			(59)		573	573			
100044752	PHILADELPHIA	PA		11/19/2020		34,248		(59)			(59)		577	577			
100044765	BROOKSVILLE	FL		11/19/2020		222,007		(684)			(684)		567	567			
100044768	KAPALEI	HI		11/19/2020		33,899		(167)			(167)		559	559			
100044782	APRPA	FL		11/19/2020		163,713		(36,873)			(36,873)		46,608	46,608			(46,035)
100044783	MIAMI	FL		11/19/2020		399,581		(204)			(204)		812	812			
100044794	FAIRFIELD	OH		11/19/2020		179,483		(163)			(163)		353	353			
100044810	MIAMI	FL		11/19/2020		167,900		217			217		1,106	1,106			
100044816	MIAMI	FL		11/19/2020		94,677		(133)			(133)		324	324			
100044820	PHOENIX	AZ		11/19/2020		23,870		(132)			(132)		1,070	1,070			
100044822	BAKERSFIELD	CA		11/19/2020		336,363		110			110		(2,713)	(2,713)			
100044827	BROOKLYN	NY		11/19/2020		220,728		(334)			(334)		801	801			
100044830	LEESBURG	TX		11/19/2020		64,231		(265)			(265)		789	789			
100044838	FAVETTEVILLE	GA		11/19/2020		75,240		151			151		1,138	1,138			
100044842	NEWMAN	GA		11/19/2020		54,946		35			35		399	399			
100044851	SEBRING	FL		11/19/2020		80,944		(165)			(165)		715	715			
100044861	AMITE	LA		11/19/2020		56,364		(156)			(156)		984	984			
100044863	CASSELBERRY	FL		11/19/2020		72,035		46			46		550	550			
100044892	SAVANNAH	GA		11/19/2020		88,369		(83)			(83)		320	320			
100044896	EFFORT	PA		11/19/2020		98,938		(7)			(7)		630	630			
100044901	LEHIGH ACRES	FL		11/19/2020		49,157		(157)			(157)		783	783			
100044906	STATEN ISLAND	NY		11/19/2020		323,978		(426)			(426)		5,212	5,212			
100044907	SAN LORENZO	CA		11/19/2020		238,150		(423)			(423)		3,240	3,240			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004826	KATY	TX		11/19/2020		82,703		18			18		613		613		
10004845	FORT WORTH	TX		11/19/2020		125,512		19			19		944		944		
10004848	PORTER	TX		11/19/2020		50,321		(110)			(110)		889		889		
10004854	HONOLULU	HI		11/19/2020		166,024		474			474		888		888		
10004859	GROSSE POINTE	MI		11/19/2020		85,379		(140)			(140)		1,491		1,491		
10004864	FORT LAUDERDALE	FL		11/19/2020		59,152		(67)			(67)		588		588		
10004868	MARIETTA	GA		11/19/2020		78,790		(90)			(90)		1,485		1,485		
10004866	BEAVER	PA		11/19/2020		44,377		(23)			(23)		250		250		
10004887	LUDINGTON	MI		11/19/2020		289,976		(480)			(480)		4,102		4,102		
10004508	MACOMB	MI		11/19/2020		54,125		(49)			(49)		656		656		
100045015	CROWLEY	TX		11/19/2020		79,978		20			20		947		947		
100045017	WASHINGTON	DC		11/19/2020		60,385		(39)			(39)		1,362		1,362		
100045019	MERIDIAN	ID		11/19/2020		117,208		(152)			(152)		1,061		1,061		
100045050	SWIRNA	DE		11/19/2020		65,154		107			107		2,839		2,839		
100045055	POINCIAN BEACH	FL		11/19/2020		142,512		165			165		405		405		
100045063	VALDOSTA	GA		11/19/2020		53,140		(89)			(89)		1,330		1,330		
100045065	EDGEWOOD	MI		11/19/2020		47,893		(60)			(60)		1,077		1,077		
100045069	AURORA	CO		11/19/2020		105,295		(249)			(249)		2,124		2,124		
100045076	SAINT CLOUD	FL		11/19/2020		64,239		73			73		1,246		1,246		
100045082	KELSO	WA		11/19/2020		149,841		(222)			(222)		999		999		
100045088	PERRIS	CA		11/19/2020		110,854		(197)			(197)		3,810		3,810		
100045111	LAUDERHILL	FL		11/19/2020		52,064		62			62		1,577		1,577		
100045112	BURLINGTON	MA		11/19/2020		140,086		89			89		1,164		1,164		
100045116	EL PASO	TX		11/19/2020		45,337		(18)			(18)		256		256		
100045123	RICHMOND	VA		11/25/2020		85,940		(83)			(83)		1,097		1,097		
100045126	GAINESVILLE	FL		11/25/2020		184,919		(93)			(93)		375		375		
100045132	BLOOMFIELD	NJ		11/25/2020		41,718		(60)			(60)		556		556		
100045137	EVERVILLE	CA		11/25/2020		1,662		(6)			(6)		219		219		
100045138	HENDERSON	NV		11/25/2020		222,242		(171)			(171)		1,820		1,820		
100045181	TORRILLO	TX		11/25/2020		8,560		5			5		842		842		
100045205	CRYSTAL LAKE	IL		11/25/2020		7,229		(17)			(17)		373		373		
100045206	ORLANDO	FL		11/25/2020		147,523		(75)			(75)		503		503		
100045208	ELIA BEACH	HI		11/25/2020		85,858		(162)			(162)		331		331		
100045209	SAGINAW	MI		11/25/2020		51,387		(129)			(129)		621		621		
100045236	SKILLMAN	NJ		11/25/2020		200,702		(139)			(139)		1,315		1,315		
100045237	ILION	NY		11/25/2020		30,541		16			16		373		373		
100045245	ORLANDO	FL		11/25/2020		104,845		(5)			(5)		405		405		
100045249	WEST CHESTER	PA		11/25/2020		274,027		(104)			(104)		796		796		
100045264	FOREST HILL	MO		11/25/2020		106,239		(207)			(207)		622		622		
100045265	PARKER	AZ		11/25/2020		200,635		(170)			(170)		(1,255)		(1,255)	1,815	
100045275	SAN BRUNO	CA		11/25/2020		357,800		(125)			(125)		4,695		4,695		
100045283	ROCKLEDGE	GA		11/25/2020		17,456		(65)			(65)		916		916		
100045284	ELK CITY	OK		11/25/2020		84,910		11			11		230		230		
100045289	CAIDEN	SC		11/25/2020		68,889		743			743		142		142		
100045292	BALTIMORE	MD		11/25/2020		25,152		(56)			(56)		120		120		
100045296	GRANT	AL		11/25/2020		72,538		22			22		288		288		
100045300	WEST HILLS	CA		11/25/2020		434,930		(471)			(471)		1,086		1,086		
100045302	CLIFTON	NJ		11/25/2020		229,176		110			110		1,182		1,182		
100045303	NAPLES	FL		11/25/2020		302,167		(110)			(110)		761		761		
100045307	GREENOVIN	PA		11/25/2020		60,232		(138)			(138)		808		808		
100045308	SUMMITVILLE	NY		11/25/2020		127,959		(390)			(390)		1,785		1,785		

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	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
100045316	CHICAGO	IL		11/25/2020		84,035		(36)			(36)		247	247			
100045319	VIRGINIA BEACH	VA		11/25/2020		260,881		(157)			(157)		796	796			
100045324	BURLINGTON	NC		11/25/2020		94,876		(351)			(351)		537	537			
100045330	TOLEDO	OH		11/25/2020		17,099		(225)			(225)		511	511			
100045336	FRIANT	CA		11/25/2020		242,071		(115)			(115)		567	567			
100045338	SALVO	NC		11/25/2020		190,741		(475)			(475)		1,924	1,924			
100045339	ANTELOPE	CA		11/25/2020		225,230		(179)			(179)		861	861			
100045350	MINNEAPOLIS	MINN		11/25/2020		189,402		(115)			(115)		818	818			
100045356	MINNEAPOLIS	MINN		11/25/2020		122,283		(56)			(56)		367	367			
100045360	KELLYTON	AL		11/25/2020		25,611		(234)			(234)		490	490			
100045365	ST LOUIS	MO		11/25/2020		36,919		(51)			(51)		623	623			
100045383	MILLEDGEVILLE	GA		11/25/2020		118,961		613			613		12,135	12,135			
100045381	EASTON	PA		11/25/2020		51,556		(128)			(128)		3,233	3,233			
100045392	PIKESVILLE	MD		11/25/2020		14,093		(22)			(22)		955	955			
100045402	WILLISTON	SD		11/25/2020		39,932		(20)			(20)		738	738			
100045404	HUNTINGTON BEACH	CA		11/25/2020		571,160		(618)			(618)		3,674	3,674			
100045412	AUSTIN	TX		11/25/2020		19,458		(83)			(83)		1,337	1,337			
100045421	GERBETOWN	SC		11/25/2020		76,021		(39)			(39)		424	424			
100045424	MURRIETA	CA		11/25/2020		279,995		(266)			(266)		1,186	1,186			
100045438	OCALA	FL		11/25/2020		190,494		(198)			(198)		554	554			
100045452	DANIELSON	CT		11/25/2020		169,641		(193)			(193)		606	606			
100045456	WEST HARTFORD	CT		11/25/2020		179,143		(71)			(71)		224	224			
100045461	SACRAMENTO	CA		11/25/2020		137,201		(234)			(234)		1,294	1,294			
100045464	WONDER LAKE	IL		11/25/2020		140,798		225			225		247	247			
100045466	CINCINNATI	OH		11/25/2020		113,276		82			82		540	540			
100045470	AMHERST	OH		11/25/2020		356,613		38			38		1,600	1,600			
100045493	EAST ORANGE	NJ		11/25/2020		229,465		(738)			(738)		1,449	1,449			
100045497	MORRISTOWN	PA		11/25/2020		189,428		24			24		196	196			
100045498	BAY CITY	MI		11/25/2020		46,814		(92)			(92)		396	396			
100045504	BALTIMORE	MD		11/25/2020		16,123		(39)			(39)		531	531			
100045506	SAN ANTONIO	TX		11/25/2020		4,172		(96)			(96)		1,335	1,335			
100045512	SUNLAND	CA		11/25/2020		298,538		(41)			(41)		1,587	1,587			
100045517	STOCKTON	CA		11/25/2020		126,343		(217)			(217)		1,721	1,721			
100045521	HAUPTON	VA		11/25/2020		142,813		1,528			1,528		305	305			
100045522	CARNEYS POINT	NJ		11/25/2020		42,811		(142)			(142)		106	106			
100045536	EASTON	PA		11/25/2020		107,143		(16)			(16)		256	256			
100045541	WAYCROSS	GA		11/25/2020		17,639		(207)			(207)		648	648			
100045559	PHILADELPHIA	PA		11/25/2020		219,297		(1,113)			(1,113)		1,646	1,646			
100045563	STOCKTON	CA		11/25/2020		103,344		(119)			(119)		1,210	1,210			
100045566	STUTTGART	AR		11/25/2020		34,235		(120)			(120)		312	312			
100045588	PITTSFIELD	MA		11/25/2020		34,673		(94)			(94)		862	862			
100045572	MILFORD	CT		11/25/2020		134,957		308			308		871	871			
100045582	PITTSFORD	NY		11/25/2020		269,301		(170)			(170)		844	844			
100045587	EASLEY	SC		11/25/2020		39,491		(72)			(72)		657	657			
100045593	LINTHICUM HEIGHTS	MO		11/25/2020		284,677		3			3		1,366	1,366			
100045595	PAHIA	HI		11/25/2020		84,486		(103)			(103)		112	112			
100045612	CHUGIAK	AK		11/25/2020		312,001		61			61		1,317	1,317			
100045616	FRIERSON	LA		11/25/2020		49,016		(37)			(37)		177	177			
100045617	QUAKERTOWN	PA		11/25/2020		150,149		(122)			(122)		478	478			
100045619	POUGHKEEPSIE	NY		11/25/2020		162,773		(134)			(134)		1,005	1,005			
100045631	RIVERDALE	GA		11/25/2020		81,502		(97)			(97)		124	124			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045637	MIDDLE ISLAND		NY		11/25/2020		45,385		(29)			(29)		138		138		
100045648	WEST PALM BEACH		FL		11/25/2020		193,557		(60)			(60)		669		669		
100045649	BIRMINGHAM		AL		11/25/2020		39,489		(41)			(41)		266		266		
100045655	WHITEHALL		PA		11/25/2020		151,010		(824)			(824)		689		689		
100045659	BALTIMORE		MD		11/25/2020		41,931		(284)			(284)		987		987		
100045661	FORT MYERS		IN		11/25/2020		89,138		82			82		89		89		
100045668	EVERGREEN		CO		11/25/2020		143,944		(131)			(131)		1,236		1,236		
100045671	PICO RIVERA		CA		11/25/2020		245,529		62			62		1,800		1,800		
100045676	WILMINGTON		DE		11/25/2020		198,628		(300)			(300)		1,003		1,003		
100045678	CEDAR HILL		TX		11/25/2020		138,914		(55)			(55)		168		168		
100045683	HAMILTON		OH		11/25/2020		65,560		(85)			(85)		150		150		
100045692	SAINT CLOUD		FL		11/25/2020		113,043		(73)			(73)		233		233		
100045696	BEACH HAVEN		NJ		11/25/2020		135,626		(151)			(151)		154		154		
100045703	MIAMI		FL		11/25/2020		32,493		(19)			(19)		175		175		
100045720	DETROIT		MI		11/25/2020		52,118		(142)			(142)		992		992		
100045729	COLUMBIA		SC		11/25/2020		130,678		(106)			(106)		484		484		
100045732	PLEASANTVILLE		NY		11/25/2020		104,702		(230)			(230)		4,952		4,952		
100045733	PLAINFIELD		IL		11/25/2020		188,798		(150)			(150)		1,452		1,452		
100045742	INDIANAPOLIS		IN		11/25/2020		100,651		(230)			(230)		947		947		
100045746	SALEM		MA		11/25/2020		55,234		(152)			(152)		2,106		2,106		
100045750	ORANGE		CA		11/25/2020		118,303		(640)			(640)		2,494		2,494		
100045751	HAZELWOOD		MO		11/25/2020		88,151		(67)			(67)		283		283		
100045756	BROOKLYN		NY		11/25/2020		137,662		(127)			(127)		1,988		1,988		
100045762	PHILADELPHIA		PA		11/25/2020		44,566		(26)			(26)		126		126		
100045775	LIVERMORE		CA		11/25/2020		467,057		(66)			(66)		2,039		2,039		
100045779	SYRACUSA		AL		11/25/2020		82,803		(22)			(22)		388		388		
100045788	SHERIDAN		CA		11/25/2020		301,633		(150)			(150)		716		716		
100045792	MOUNT PLEASANT		SC		11/25/2020		76,973		(59)			(59)		298		298		
100045797	ATLANTA		GA		11/25/2020		366,401		(245)			(245)		1,126		1,126		
100045801	ELKTON		MD		11/25/2020		160,855		(53)			(53)		608		608		
100045808	BENTON HARBOR		MI		11/25/2020		34,756		(214)			(214)		205		205		
100045818	BALTIMORE		MD		11/25/2020		34,486		(34)			(34)		119		119		
100045822	ST. LOUIS		MO		11/25/2020		10,814		(31)			(31)		723		723		
100045830	ROLLING MEADOWS		IL		11/25/2020		62,799		61			61		424		424		
100045832	MAHWAH		NJ		11/25/2020		167,100		29			29		914		914		
100045835	WOODLAND		CA		11/25/2020		282,018		(159)			(159)		411		411		
100045838	WARENTON		VA		11/25/2020		134,754		(99)			(99)		377		377		
100045841	DALLAS		TX		11/25/2020		377,678		(359)			(359)		908		908		
100045846	ARRON		OH		11/25/2020		42,731		(45)			(45)		220		220		
100045850	KEENEY		KY		11/25/2020		93,430		(46)			(46)		81		81		
100045857	HOUGHTON LAKE		MI		11/25/2020		53,441		(183)			(183)		865		865		
100045859	BLUFF FELD		WV		11/25/2020		13,413		(55)			(55)		1,251		1,251		
100045865	LAKELAND		FL		11/25/2020		141,301		(122)			(122)		474		474		
100045869	FEDWOOD CITY		CA		11/25/2020		407,571		(400)			(400)		1,154		1,154		
100045872	PALATINE		IL		11/25/2020		181,908		(100)			(100)		685		685		
100045874	FRESH MEADOWS		NY		11/25/2020		165,644		(457)			(457)		2,913		2,913		
100045880	WILMINGTON		DE		11/25/2020		42,018		(92)			(92)		1,626		1,626		
100045882	HOULDEL		NJ		11/25/2020		125,824		(362)			(362)		1,836		1,836		
100045885	TEBICOLA		CA		11/25/2020		650,310		(552)			(552)		10,427		10,427		
100045889	MOGADORE		OH		11/25/2020		80,602		(44)			(44)		272		272		
100045893	DANVILLE		VA		11/25/2020		12,894		(251)			(251)		1,919		1,919		

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	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
10004596	CHICAGO	IL		11/25/2020		89,144		(93)				(93)	437				
10004594	CERRITOS	CA		11/25/2020		508,557		514			514		3,374				
100045913	WESTMINSTER	MO		11/25/2020		298,591		(213)			(213)		869				
100045915	ORLANDO	FL		11/25/2020		184,899		(202)			(202)		2,062				
100045906	MINIS	FL		11/25/2020		188,117		(269)			(269)		272				
100045937	FENTON	MO		11/25/2020		172,581		32			32		371				
100045942	HILLSBORO	OR		11/25/2020		72,288		(350)			(350)		413				
100045947	SHAKOPEE	MN		11/25/2020		221,982		(174)			(174)		1,085				
100045948	PHILADELPHIA	PA		11/25/2020		134,742		(66)			(66)		507				
100045973	WOODRUFF	SC		11/25/2020		52,596		(753)			(753)		1,732				
100045987	BROOKHAVEN	PA		11/25/2020		115,776		(656)			(656)		1,677				
100045980	KANSAS CITY	MO		11/25/2020		53,881		(164)			(164)		38				
100045984	ROCKY MOUNT	VA		11/25/2020		60,032		(145)			(145)		95				
100045988	BRISTOL	CT		11/25/2020		106,007		213			213		1,288				
100045989	ARKANSAS PASS	TX		11/25/2020		17,814		(96)			(96)		156				
100046000	CLAREMONT	NC		11/25/2020		77,005		(63)			(63)		375				
100046001	SANFORD	FL		11/25/2020		169,922		93			93		913				
100046025	PHILADELPHIA	PA		11/25/2020		87,805		(94)			(94)		545				
100046026	CHICAGO HEIGHTS	IL		11/25/2020		62,273		(32)			(32)		255				
100046044	ANDALUSIA	AL		11/25/2020		32,650		(6)			(6)		14				
100046057	TOPOCK	AZ		11/25/2020		45,166		(18)			(18)		155				
100046072	SHARPSVILLE	IN		11/25/2020		62,431		(21)			(21)		210				
100046074	CLINTON	MO		11/25/2020		198,246		175			175		1,082				
100046077	CHICAGO	IL		11/25/2020		154,771		(728)			(728)		1,201				
100046079	HOLLISTER	NC		11/25/2020		2,595		(17)			(17)		162				
100046081	STEEBENVILLE	OH		11/25/2020		40,113		(50)			(50)		190				
100046082	CRYSTAL	MI		11/25/2020		264,086		33			33		639				
100046088	CLARKSVILLE	PA		11/25/2020		2,001		(39)			(39)		1,161				
100046095	SAN DIEGO	CA		11/25/2020		182,686		11			11		1,258				
100046096	MAPLE VALLEY	WA		11/25/2020		79,034		(269)			(269)		1,851				
100046098	ROUND ROCK	TX		11/25/2020		108,678		10			10		352				
100046101	WASHINGTON CROSSING	PA		11/25/2020		356,802		(44)			(44)		888				
100046105	SAN DIEGO	CA		11/25/2020		135,371		(367)			(367)		2,146				
100046106	TOPEKA	KS		11/25/2020		27,497		128			128		37				
100046108	AMISSVILLE	VA		11/25/2020		349,800		(147)			(147)		1,064				
100046133	PORTLAND	OR		11/25/2020		220,695		(198)			(198)		602				
100046138	LOUISVILLE	KY		11/25/2020		44,387		(32)			(32)		146				
100046142	CAROL STREAM	IL		11/25/2020		139,354		(182)			(182)		2,128				
100046145	CLEVELAND	OH		11/25/2020		131,732		(99)			(99)		997				
100046147	HUNTINGTON STATION	NY		11/25/2020		248,005		(573)			(573)		1,067				
100046153	OAKLAND PARK	FL		11/25/2020		177,011		(141)			(141)		(405)			405	405
100046158	STREET	MD		11/25/2020		235,163		(345)			(345)		588				
100046169	SWIRNA	GA		11/25/2020		65,811		(199)			(199)		1,425				
100046171	BRIDGEPORT	CT		11/25/2020		3,264		(16)			(16)		2,069				
100046174	LARKSVILLE	PA		11/25/2020		49,561					104		271				
100046179	RANDLEMAN	NC		11/25/2020		37,506		(47)			(47)		271				
100046184	WILLINGBORO	NJ		11/25/2020		146,487		399			399		404				
100046190	GREENVILLE	RI		11/25/2020		241,024		(109)			(109)		726				
100046194	HENDERSON	NV		11/25/2020		190,684		(143)			(143)		185				
100046205	TINLEY PARK	IL		11/25/2020		27,678		24			24		903				
100046208	OMAHA	NE		11/25/2020		23,191		(35)			(35)		144				

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100046219	SENECA	PA	11/25/2020		178,488					(14)		243			
	100046221	INGLEWOOD	CA	11/25/2020		217,328					(78)		980			
	100046225	NEW BOSTON	OH	11/25/2020		28,945					140		281			
	100046236	SAINT LOUIS	MO	11/25/2020		42,284					(7)		343			
	100046254	GEORGETOWN	KY	11/25/2020		50,887					(36)		156			
	100046270	EL PASO	TX	11/25/2020		85,522					(143)		195			
	100046283	LOS ANGELES	CA	11/25/2020		311,671					(148)		2,708			
	100046288	ROTHER GLEN	VA	11/25/2020		205,191					(91)		1,111			
	100046298	FEDONDO	OR	11/25/2020		175,732					(57)		689			
	100046303	SALT LAKE CITY	UT	11/25/2020		113,650					(128)		1,068			
	100046304	PORT SAINT LOUIE	FL	11/25/2020		252,233					(151)		801			
	100046312	BROOKLYN	NY	11/25/2020		149,579					(87)		314			
	100046313	INDIAN ORCHARD	MA	11/25/2020		106,076					27		403			
	100046318	SELMA	VA	11/25/2020		110,753					(182)		169			
	100046334	PHILADELPHIA	PA	11/25/2020		9,572					(27)		826			
	100046337	VENTURA	CA	11/25/2020		221,708					(9)		2,433			
	100046340	ALBION	PA	11/25/2020		94,874					(74)		260			
	100046343	ROANOKE	VA	11/25/2020		42,766					81		676			
	100046346	HAGERSTOWN	MD	11/25/2020		256,752					(502)		2,781			
	100046359	BLOOMING PRAIRIE	IL	11/25/2020		78,985					(72)		180			
	100046361	HARPSVILLE	NY	11/25/2020		85,628					(108)		171			
	100046362	GREENVILLE	NC	11/25/2020		129,520					4		515			
	100046363	SAINT LOUIS	MO	11/25/2020		37,834					(98)		556			
	100046365	PINNACLE	NC	11/25/2020		123,236					(139)		432			
	100046367	BEDFORD	KY	11/25/2020		77,121					920		(4,633)		4,872	
	100046369	MARSHEN	MI	11/25/2020		61,174					(20)		218			
	100046377	SHARON HILL	PA	11/25/2020		131,877					(199)		227			
	100046382	MINERVA	OH	11/25/2020		51,469					(59)		71			
	100046408	GROVETOWN	GA	11/25/2020		122,824					(177)		300			
	100046412	CHICAGO	IL	11/25/2020		96,608					119		545			
	100046425	ANNEHIM	CA	11/25/2020		168,148					(376)		2,666			
	100046440	HOSHTON	GA	11/25/2020		313,700					(370)		2,714			
	100046453	WOODWARD	OK	11/25/2020		67,592					(107)		154			
	100046468	NATCHITOCHE	LA	11/25/2020		39,559					(36)		241			
	100046477	PALATKA	FL	11/25/2020		39,781					(56)		185			
	100046479	DANBURY	CT	11/25/2020		176,785					111		888			
	100046491	MARION	IN	11/25/2020		31,004					46		250			
	100046497	DORCHESTER	MA	11/25/2020		169,892					(253)		1,995			
	100046507	CHESTERFIELD	VA	11/25/2020		459,429					(559)		454			
	100046509	TALEQUAH	OK	11/25/2020		27,673					(360)		1,375			
	100046515	FORT WORTH	TX	11/25/2020		77,273					(481)		583			
	100046523	LIMA	OH	11/25/2020		61,478					6		74			
	100046524	SAN JOSE	CA	11/25/2020		341,821					(590)		2,882			
	100046527	DEERFIELD BEACH	FL	11/25/2020		192,429					1,025		453			
	100046532	HAMILTON	OH	11/25/2020		48,365					(347)		192			
	100046533	HOUSTON	TX	11/25/2020		202,283					(627)		2,190			
	100046535	WILMINGTON	DE	11/25/2020		150,771					13		482			
	100046537	NEWBURG	NY	11/25/2020		332,534					(500)		726			
	100046538	JEFFERSONVILLE	IN	11/25/2020		50,528					(66)		165			
	100046540	ROCHELLE	IL	11/25/2020		105,080					(167)		804			
	100046549	HOUSTON	TX	11/25/2020		112,303					(104)		381			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					8	9	10	11							12
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-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
10004672	EL CAJON	CA			11/25/2020		101,904		(206)			(206)		617	617			
10004673	PHILA	PA			11/25/2020		11,852		(158)			(158)		450	450			
10004677	PHILADELPHIA	PA			11/25/2020		76,393		(24)			(24)		701	701			
10004681	ARLINGTON	TX			11/25/2020		8,198		(41)			(41)		812	812			
10004685	BLOOMFIELD	CT			11/25/2020		144,637		547			547		488	488			
10004696	GLOUCESTER CITY	NJ			11/25/2020		122,611		417			417		381	381			
10004698	CHERRYVILLE	MO			11/25/2020		40,717		(18)			(18)		117	117			
10004699	STATEN ISLAND	NY			11/25/2020		271,244		(361)			(361)		1,498	1,498			
10004699	LONG BEACH	NY			11/25/2020		104,949		(955)			(955)		3,110	3,110			
10004695	BETHLEHEM	PA			11/25/2020		320,145		(80)			(80)		1,160	1,160			
10004691	MINNEAPOLIS	MIN			11/25/2020		122,996		(78)			(78)		347	347			
10004693	HARDYVILLE	SC			11/25/2020		289,377		(102)			(102)		1,217	1,217			
10004690	GAITHERSBURG	MD			11/25/2020		334,701		71			71		1,041	1,041			
10004697	SAINT LOUIS	MO			11/25/2020		51,028		(70)			(70)		742	742			
10004698	MARFA	TX			11/25/2020		13,157		52			52		2,030	2,030			
10004642	ROSEVILLE	MI			11/25/2020		126,739		(927)			(927)		860	860			
10004656	BAYSHORE	NY			11/25/2020		298,897		(4,888)			(4,888)		(28,363)	(28,363)			29,208
10004667	WORCESTER	MA			11/25/2020		80,504		(54)			(54)		847	847			
10004661	QUAKERTOWN	PA			11/25/2020		144,844		716			716		457	457			
10004668	NORTH MIAMI	FL			11/25/2020		125,046		(188)			(188)		854	854			
10004674	CHARDON	OH			11/25/2020		109,841		(280)			(280)		1,143	1,143			
10004679	DALLAS	TX			11/25/2020		6,561		(85)			(85)		732	732			
10004685	WENNAH	NJ			11/25/2020		131,853		(30)			(30)		494	494			
10004686	HEINICO	VA			11/25/2020		181,919		(39)			(39)		360	360			
100046703	TAMPA	FL			11/20/2020		3,798		(41)			(41)		1,026	1,026			
100046710	KEYPORT	NJ			11/20/2020		2,119		(17)			(17)		732	732			
100046713	PERRYSBURG	OH			11/20/2020		2,245		(23)			(23)		850	850			
100046714	BRONX	NY			11/20/2020		15,236		(223)			(223)		2,667	2,667			
100046717	CAMDEN	OH			11/20/2020		8,276		(106)			(106)		1,114	1,114			
100046720	PLANO	TX			11/20/2020		8,649		(159)			(159)		1,937	1,937			
100046721	CANTON	TX			11/20/2020		7,257		(100)			(100)		907	907			
100046722	SAN JOSE	CA			11/20/2020		12,041		(136)			(136)		1,866	1,866			
100046723	REEDLEY	CA			11/20/2020		5,077		(91)			(91)		1,381	1,381			
100046724	METAIRIE	LA			11/20/2020		20,588		(282)			(282)		334	334			
100046731	AMITYVILLE	NY			11/20/2020		24,423		(289)			(289)		745	745			
100046732	LANHAM	MD			11/20/2020		11,640		(55)			(55)		2,425	2,425			
100046733	MANFIELD	TX			11/20/2020		75,616		(372)			(372)		1,352	1,352			
100046740	COLLEGEVILLE	PA			11/20/2020		97,551		(37)			(37)		452	452			
100046746	FLOHAM PARK	NJ			11/20/2020		67,016		(80)			(80)		768	768			
100046749	DULUTH	GA			11/20/2020		38,456		(117)			(117)		127	127			
100046750	SAN JOSE	CA			11/20/2020		99,802		(310)			(310)		371	371			
100046752	CARLTON	WA			11/20/2020		111,732		(494)			(494)		2,548	2,548			
100046753	NEW CITY	NY			11/20/2020		34,924		(39)			(39)		18	18			
100046754	MONTGOMERY	PA			11/20/2020		34,008		(48)			(48)		340	340			
100046757	INDIANAPOLIS	IN			11/20/2020		61,600		(81)			(81)		122	122			
100046759	GRENA	LA			11/20/2020		26,404		(211)			(211)		486	486			
100046761	WARRFIELD	VA			11/20/2020		35,764		(136)			(136)		252	252			
100046762	BAKERSFIELD	CA			11/20/2020		113,103		(121)			(121)		233	233			
100046763	COMPTON	CA			11/20/2020		40,195		(397)			(397)		2,030	2,030			
100046764	MONROSE	CO			11/20/2020		18,286		(1)			(1)		86	86			
100046765	BRIDGETON	NJ			11/20/2020		2,012		(18)			(18)		993	993			

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046768	KEWPORT	NJ		11/20/2020		23,286		(244)				(244)	2,726	2,726			
100046770	NORTH HILLS	CA		11/20/2020		29,107		(93)				(93)	1,593	1,593			
100046772	APEX	NC		11/20/2020		8,992		(107)				(107)	2,666	2,666			
100046773	WILMINGTON	DE		11/20/2020		6,262		(71)				(71)	2,668	2,668			
100046778	JOHNSTON	RI		11/20/2020		70,957		(116)				(116)	97	97			
100046779	NORTH PORT	FL		11/20/2020		28,446		(62)				(62)	228	228			
100046781	WEBSTER	NY		11/20/2020		7,317		(85)				(85)	1,321	1,321			
100046782	BROWNS MILLS	NJ		11/20/2020		64,869		(85)				(85)	67	67			
100046783	CHESAPEAKE	VA		11/20/2020		37,006		(53)				(53)	51	51			
100046784	BUFFALO	NY		11/20/2020		3,073		(5)				(5)	832	832			
100046788	LOS ANGELES	CA		11/20/2020		1,265		(1)				(1)	1,063	1,063			
100046789	WEST PALM BEACH	FL		11/20/2020		7,466		(99)				(99)	1,518	1,518			
100046791	SYRACUSE	NY		11/20/2020		3,864		(12)				(12)	820	820			
100046793	LAGUNA NIGUEL	CA		11/20/2020		14,207		(47)				(47)	2,803	2,803			
100046794	HAUCONDA	IL		11/20/2020		11,218		(148)				(148)	1,971	1,971			
100046795	SPARKS	NV		11/20/2020		28,116		(117)				(117)	280	280			
100046796	DALLAS	TX		11/20/2020		3,049		(38)				(38)	815	815			
100046797	MOBILE	AL		11/20/2020		16,167		(177)				(177)	2,651	2,651			
100046798	CLAYTON	NJ		11/20/2020		5,303		(75)				(75)	837	837			
100046799	GAINESVILLE	TX		11/20/2020		1,707		(15)				(15)	593	593			
100048000	LEVITTOWN	NY		11/20/2020		93,515		(152)				(152)	225	225			
100048002	HOUSTON	TX		11/20/2020		4,289		(53)				(53)	862	862			
100048003	AMESBURY	MA		11/20/2020		92,646		(608)				(608)	874	874			
100048004	LEXINGTON	KY		11/20/2020		10,165		(37)				(37)	1,395	1,395			
100048005	PISCATAWAY	NJ		11/20/2020		11,023		(147)				(147)	2,248	2,248			
100048011	OKLAHOMA CITY	OK		11/20/2020		3,994		(72)				(72)	605	605			
100048012	MOORE	LA		11/20/2020		16,466		(42)				(42)	392	392			
100048013	EL PASO	TX		11/20/2020		11,757		(178)				(178)	1,686	1,686			
100048015	MARIETTA	GA		11/20/2020		116,200		(617)				(617)	1,298	1,298			
100048016	CONCORD	CA		11/20/2020		3,332		(6)				(6)	402	402			
100048018	UTICA	OH		11/20/2020		4,794		(81)				(81)	631	631			
100048019	OAKLAWN	NJ		11/20/2020		69,036		(74)				(74)	95	95			
100048021	DAYTON	OH		11/20/2020		15,078		(229)				(229)	1,746	1,746			
100048024	BROOKLYN	NY		11/20/2020		38,803		(606)				(606)	3,827	3,827			
100048025	HAVERLY	IA		11/20/2020		21,312		(86)				(86)	882	882			
100048026	CHICAGO	IL		11/20/2020		8,321		(172)				(172)	1,592	1,592			
100048027	TULSON	AZ		11/20/2020		5,660		(18)				(18)	663	663			
100048028	HILTON HEAD ISLAND	SC		11/20/2020		104,091		(224)				(224)	232	232			
100048029	KINSTON	GA		11/20/2020		7,735		(124)				(124)	980	980			
100048031	COLUMBUS	OH		11/20/2020		5,712		(132)				(132)	1,622	1,622			
100048032	GARLAND	TX		11/20/2020		4,990		(55)				(55)	1,667	1,667			
100048033	SWARTZ CREEK	MI		11/20/2020		32,135		(373)				(373)	1,340	1,340			
100048034	NEWTOWN	NC		11/20/2020		7,947		(96)				(96)	754	754			
100048037	PULASKI	NY		11/20/2020		74,958		(370)				(370)	1,284	1,284			
100048040	YORKERS	NY		11/20/2020		189,847		(436)				(436)	362	362			
100048041	REDWOOD CITY	CA		11/20/2020		63,126		(316)				(316)	846	846			
100048042	SHOW LOW	AZ		11/20/2020		10,861		(160)				(160)	1,130	1,130			
100048044	ORLANDO	FL		11/20/2020		17,574		(186)				(186)	1,410	1,410			
100048047	EL PASO	TX		11/20/2020		24,415		(264)				(264)	626	626			
100048050	SANDY	UT		11/20/2020		29,577		(331)				(331)	2,153	2,153			
100048051	PLANTATION	FL		11/20/2020		56,170		(205)				(205)	549	549			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004652	ALBUQUERQUE	NM		11/20/2020		19,656		(632)			(632)		2,114				
10004654	LEXINGTON	SC		11/20/2020		13,553		(255)			(255)		3,252				
10004655	BAKERSVILLE	NC		11/20/2020		7,216					(118)		992				
10004656	ELLETTSVILLE	IN		11/20/2020		18,128		(220)			(220)		1,127				
10004657	GRAND ISLAND	NY		11/20/2020		73,024		(501)			(501)		2,317				
10004660	MOUNT UPTON	NY		11/20/2020		25,003		(387)			(387)		1,186				
10004661	DECATUR	GA		11/20/2020		16,521		(176)			(176)		1,514				
10004663	MORTON GROVE	IL		11/20/2020		17,511		(446)			(446)		2,191				
10004664	HOUSTON	TX		11/20/2020		3,087		(85)			(85)		1,177				
10004665	AUSTIN	TX		11/20/2020		95,012		(105)			(105)		247				
10004666	BIRMINGHAM	AL		11/20/2020		20,483		(252)			(252)		1,060				
10004668	MILFORD	PA		11/20/2020		2,342		(65)			(65)		842				
10004669	CEDARTOWN	GA		11/20/2020		35,280		(30)			(30)		130				
10004670	SHEPHERD	LA		11/20/2020		25,127		(229)			(229)		1,309				
10004673	HOUSTON	TX		11/20/2020		127,804		(161)			(161)		216				
10004676	EAST WINDSOR	NJ		11/20/2020		134,689		(136)			(136)		145				
10004677	FORT WORTH	TX		11/20/2020		2,491		(53)			(53)		654				
10004678	INDLE VILLAGE	NY		11/20/2020		40,180		(250)			(250)		1,311				
10004679	ELKHART	IN		11/20/2020		6,679		(141)			(141)		1,101				
10004680	LOUIST GROVE	GA		11/20/2020		21,235		(247)			(247)		1,176				
10004681	HARRISVILLE	MO		11/20/2020		25,181		(272)			(272)		1,343				
10004682	COLUMBUS	OH		11/20/2020		54,076		(213)			(213)		474				
10004684	NEW CASTLE	DE		11/20/2020		45,645		(409)			(409)		2,288				
10004685	INDIANAPOLIS	IN		11/20/2020		53,321		(121)			(121)		323				
10004686	NASHVILLE	TN		11/20/2020		101,196		(538)			(538)		1,200				
10004687	HOUSTON	TX		11/20/2020		24,074		(271)			(271)		1,288				
10004688	CORAPOLIS	PA		11/20/2020		41,092		(111)			(111)		1,949				
10004689	YORK	PA		11/20/2020		31,128		(107)			(107)		1,399				
10004691	PALM BAY	FL		11/20/2020		38,137		(32)			(32)		458				
10004692	INDIANAPOLIS	IN		11/20/2020		10,279		(168)			(168)		663				
10004693	KANSAS CITY	KS		11/20/2020		2,223		(70)			(70)		689				
10004694	LINEN	TN		11/20/2020		27,654		(301)			(301)		1,378				
10004695	PHOENIX	AZ		11/20/2020		63,845		(617)			(617)		2,646				
10004696	DECATUR	GA		11/20/2020		15,977		(307)			(307)		1,744				
10004692	TAMPA	FL		11/20/2020		66,301		(349)			(349)		893				
10004694	MISSOURI CITY	TX		11/20/2020		11,334		(100)			(100)		514				
10004697	WINSTON SALEM	NC		11/20/2020		45,716		(410)			(410)		1,910				
10004699	ROCKY MOUNT	NC		11/20/2020		6,332		(143)			(143)		1,659				
100046910	HOUSTON	TX		11/20/2020		19,179		(161)			(161)		525				
100046911	REDFORD	MI		11/20/2020		27,398		(231)			(231)		1,222				
100046912	BRADENTON	FL		11/20/2020		31,011		(270)			(270)		550				
100046913	TAMPA	FL		11/20/2020		48,069		(552)			(552)		2,774				
100046916	ALBUQUERQUE	NM		11/20/2020		28,149		(267)			(267)		1,181				
100046918	SAN DIEGO	CA		11/20/2020		19,602		(41)			(41)		2,198				
100046919	PAYSON	AZ		11/20/2020		42,887		(123)			(123)		115				
100046920	NEWMAN	GA		11/20/2020		30,045		(259)			(259)		1,259				
100046923	LEVITTOWN	NY		11/20/2020		132,853		(205)			(205)		272				
100046924	CRANBERRY TWP	PA		11/20/2020		73,948		(570)			(570)		2,595				
100046926	BOCA RATON	FL		11/20/2020		22,451		(194)			(194)		830				
100046928	FEEDLEY	CA		11/20/2020		33,096		(229)			(229)		795				
100046931	ALBUQUERQUE	NM		11/20/2020		24,434		(83)			(83)		964				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004632	BROOKLYN	NY		11/20/2020		132,147		(98)				(98)	564		564		
10004633	PATERSON	NJ		11/20/2020		108,387		(138)			(138)		131		131		
10004634	ERRATA	PA		11/20/2020		12,944		(45)			(45)	114			114		
10004635	LAPER	MI		11/20/2020		31,703		(314)			(314)	1,454			1,454		
10004636	FRUITLAND	ID		11/20/2020		55,741		(156)			(156)	285			285		
10004637	GRAND RAPIDS	MI		11/20/2020		71,193		(93)			(93)	118			118		
10004638	CHARLOTTE	NC		11/20/2020		63,293		(133)			(133)	2,047			2,047		
10004639	PALO ALTO	CA		11/20/2020		68,465		(99)			(99)	86			86		
10004640	MIAMI	FL		11/20/2020		25,319		(514)			(514)	3,388			3,388		
10004643	NEW PARK	PA		11/20/2020		76,941		(134)			(134)	269			269		
10004644	CLEARWATER	FL		11/20/2020		27,313		(250)			(250)	973			973		
10004647	DEER PARK	NY		11/20/2020		92,509		(98)			(98)	153			153		
10004648	OAK PARK	MI		11/20/2020		57,003		(89)			(89)	219			219		
10004649	DETROIT	MI		11/20/2020		26,804		(33)			(33)	1,123			1,123		
10004651	EL PASO	TX		11/20/2020		25,740		(179)			(179)	839			839		
10004652	NASHVILLE	TN		11/20/2020		48,426		(104)			(104)	126			126		
10004653	WEST MILFORD	NJ		11/20/2020		55,873		(549)			(549)	2,195			2,195		
10004654	SAN GABRIEL	CA		11/20/2020		19,688		(299)			(299)	2,465			2,465		
10004661	EDEN	NY		11/20/2020		49,857		(69)			(69)	68			68		
10004665	OPA LOCKA	FL		11/20/2020		53,503		(105)			(105)	137			137		
10004670	ROJAN	IN		11/20/2020		9,535		(196)			(196)	740			740		
10004673	BROOKLYN	NY		11/20/2020		183,283		(750)			(750)	2,531			2,531		
10004675	TUXGADE	NY		11/20/2020		111,281		(140)			(140)	251			251		
10004676	SANT PAUL	MI		11/20/2020		56,787		(123)			(123)	239			239		
10004677	MILNER	GA		11/20/2020		53,320		(432)			(432)	1,140			1,140		
10004680	SEAL BEACH	CA		11/20/2020		3,353		(14)			(14)	1,332			1,332		
10004681	AVENEL	NJ		11/20/2020		68,335		(177)			(177)	380			380		
10004682	PARKMAN	OH		11/20/2020		66,984		(533)			(533)	1,688			1,688		
10004684	BOUNTIFUL	UT		11/20/2020		131,997		(150)			(150)	2,002			2,002		
10004685	SAN ANTONIO	TX		11/20/2020		35,386		(206)			(206)	930			930		
10004687	BETHLEHEM	GA		11/20/2020		72,030		(589)			(589)	3,242			3,242		
10004688	NEIPIORT NEWS	VA		11/20/2020		83,614		(98)			(98)	101			101		
10004691	CHICAGO	IL		11/20/2020		34,184		(60)			(60)	1,346			1,346		
10004693	YUMA	AZ		11/20/2020		19,413		(238)			(238)	913			913		
10004694	SAN FRANCISCO	CA		11/20/2020		63,078		(36)			(36)	1,194			1,194		
10004695	MARIETTA	GA		11/20/2020		57,380		(384)			(384)	1,265			1,265		
10004699	WICHITA FALLS	TX		11/20/2020		17,333		(209)			(209)	921			921		
100047001	CULVER CITY	CA		11/20/2020		72,031		(599)			(599)	1,530			1,530		
100047003	FELTON	CA		11/20/2020		50,201		(74)			(74)	906			906		
100047006	HOUSTON	TX		11/20/2020		11,677		(166)			(166)	985			985		
100047010	JACKSONVILLE	FL		11/20/2020		30,441		(229)			(229)	1,068			1,068		
100047012	DERBY	KS		11/20/2020		27,645		(276)			(276)	1,648			1,648		
100047013	NAPLES	FL		11/20/2020		57,841		(69)			(69)	909			909		
100047014	LODI	CA		11/20/2020		80,254		(133)			(133)	166			166		
100047020	YUMA	AZ		11/20/2020		63,505		(82)			(82)	73			73		
100047022	LAWRENCEVILLE	GA		11/20/2020		67,143		(185)			(185)	1,518			1,518		
100047024	PLAINFIELD	IL		11/20/2020		73,225		(492)			(492)	1,777			1,777		
100047025	WYVNE	MI		11/20/2020		57,574		(304)			(304)	1,315			1,315		
100047030	PHOENIX	AZ		11/20/2020		56,420		(202)			(202)	802			802		
100047031	LIBERTYVILLE	IL		11/20/2020		51,981		(529)			(529)	2,180			2,180		
100047034	FRANKLIN	MI		11/20/2020		180,832		(203)			(203)	685			685		

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047039	CLEAR LAKE	MI		11/20/2020		116,709		(213)				(213)	490		490		
100047046	OAKLAND	CA		11/20/2020		123,733		(171)				(171)	250		250		
100047048	EDINBURGH	IN		11/20/2020		40,855		(235)				(235)	873		873		
100047049	RICHMOND	MI		11/20/2020		116,931		(720)				(720)	2,344		2,344		
100047053	FORT WORTH	TX		11/20/2020		47,419		(355)				(355)	1,282		1,282		
100047054	PITTSBURGH	PA		11/20/2020		26,966		(218)				(218)	638		638		
100047055	GRAND RAPIDS	MI		11/20/2020		14,460		(258)				(258)	1,043		1,043		
100047058	GREENVILLE	SC		11/20/2020		20,027		(118)				(118)	664		664		
100047059	NORTH ANDOVER	MA		11/20/2020		48,267		(361)				(361)	901		901		
100047061	KNOXVILLE	TN		11/20/2020		83,580		(111)				(111)	164		164		
100047062	HOUSTON	TX		11/20/2020		22,462		(433)				(433)	1,675		1,675		
100047063	CENTER CITY	MI		11/20/2020		59,683		(70)				(70)	84		84		
100047066	CELINA	OH		11/20/2020		16,594		(64)				(64)	1,161		1,161		
100047068	BARTLETT	IL		11/20/2020		96,439		(163)				(163)	2,394		2,394		
100047071	SPOKANE	WA		11/20/2020		52,729		(291)				(291)	1,035		1,035		
100047072	STREAMWOOD	IL		11/20/2020		27,936		(189)				(189)	820		820		
100047074	MADISON	TN		11/20/2020		39,388		(52)				(52)	66		66		
100047075	STATEN ISLAND	NY		11/20/2020		60,495		(200)				(200)	1,139		1,139		
100047079	PARLOW	VA		11/20/2020		113,978		(180)				(180)	340		340		
100047086	AZTEC	NM		11/20/2020		103,163		(149)				(149)	140		140		
100047090	FULTON	NY		11/20/2020		37,583		(239)				(239)	727		727		
100047095	CITRUS HEIGHTS	CA		11/20/2020		11,189		9				9	1,718		1,718		
100047105	CHICAGO	IL		11/20/2020		97,650		169				169	587		587		
100047106	CHATHAM	VA		11/20/2020		11,186		(141)				(141)	626		626		
100047110	MARION	IN		11/20/2020		24,199		(94)				(94)	237		237		
100047111	QUINCY FALLS	OH		11/20/2020		19,487		(129)				(129)	327		327		
100047115	EATON RAPIDS	MI		11/20/2020		70,922		(361)				(361)	1,304		1,304		
100047116	CONVERS	GA		11/20/2020		45,726		(384)				(384)	2,170		2,170		
100047120	SOUTH BEND	IN		11/20/2020		17,300		(43)				(43)	88		88		
100047125	HIALEAH	FL		11/20/2020		103,275		(102)				(102)	377		377		
100047127	BROOKLYN	NY		11/20/2020		122,493		(406)				(406)	1,807		1,807		
100047130	SIVONA	DE		11/20/2020		54,376		(309)				(309)	953		953		
100047131	RIVERDALE	GA		11/20/2020		65,223		52				52	227		227		
100047137	MARENGO	IL		11/20/2020		94,062		14				14	252		252		
100047138	BIG LAKE	AK		11/20/2020		70,713		(83)				(83)	588		588		
100047140	WAVARUS	NC		11/20/2020		241,717		470				470	886		886		
100047155	SKOKIE	IL		11/20/2020		48,604		(38)				(38)	179		179		
100047157	TEKARKANA	AR		11/20/2020		45,332		(288)				(288)	807		807		
100047160	BROOKLYN	NY		11/20/2020		217,474		(1,466)				(1,466)	7,252		7,252		
100047164	ARCADIA	FL		11/20/2020		154,675		(77)				(77)	685		685		
100047167	RADDLIFF	KY		11/20/2020		132,140		(101)				(101)	503		503		
100047171	KALASKA	MI		11/20/2020		27,253		(47)				(47)	492		492		
100047173	MIAMI BEACH	FL		11/20/2020		29,451		(177)				(177)	567		567		
100047174	ARROYO SECO	NM		11/20/2020		94,526		(664)				(664)	2,325		2,325		
100047176	ALLEN	TX		11/20/2020		91,279		(431)				(431)	5,466		5,466		
100047180	NORTH SALT LAKE	UT		11/20/2020		13,947		(78)				(78)	924		924		
100047184	MINT HILL	NC		11/20/2020		44,765		(161)				(161)	1,339		1,339		
100047188	MIAMI	FL		11/20/2020		87,401		(237)				(237)	705		705		
100047190	LOVELAND	CO		11/20/2020		111,385		(145)				(145)	251		251		
100047194	EUGENE	OR		11/20/2020		128,931		(4)				(4)	2,391		2,391		
100047195	BROOKLYN	NY		11/20/2020		128,877		(546)				(546)	1,369		1,369		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047197	DISPUTANTA	VA		11/20/2020		62,396		(65)				(65)	128		128		
100047198	MIAMI	FL		11/20/2020		83,354		(107)				(107)	2,180		2,180		
100047201	CONVERS	GA		11/20/2020		135,913		(73)				(73)	494				
100047203	METAIRIE	LA		11/20/2020		99,449		(540)				(540)	2,046		2,046		
100047206	CONWAY	AR		11/20/2020		35,710		(176)				(176)	1,134				
100047208	LA GRANGE PARK	IL		11/20/2020		129,086		(247)				(247)	587				
100047210	ACWORTH	GA		11/20/2020		116,242		(108)				(108)	1,058				
100047211	NEWTOWN	PA		11/20/2020		42,415		(75)				(75)	1,156				
100047212	CHICAGO	IL		11/20/2020		77,357		(62)				(62)	254				
100047219	CLINTON TOWNSHIP	MI		11/20/2020		58,688		(56)				(56)	291				
100047221	WESLEY CAPEL	FL		11/20/2020		67,626		(166)				(166)	1,130				
100047222	AUSTIN	TX		11/20/2020		35,029		(38)				(38)	61				
100047230	SANTA CLARITA	CA		11/20/2020		230,762		(99)				(99)	956				
100047231	PERRIS	CA		11/20/2020		117,700		(100)				(100)	1,110				
100047232	FENO	WV		11/20/2020		94,886		(50)				(50)	473				
100047234	WOODRUFF	WV		11/20/2020		100,883		(112)				(112)	241				
100047236	COLUMBIA	SC		11/20/2020		66,177		(91)				(91)	356				
100047237	OKLAHOMA CITY	OK		11/20/2020		52,445		(75)				(75)	87				
100047239	BRIGHTON	MI		11/20/2020		223,627		(415)				(415)	1,047				
100047240	MADERA	CA		11/20/2020		97,721		(166)				(166)	1,317				
100047246	NE'WALL	CA		11/20/2020		28,102		(179)				(179)	1,185				
100047250	BIRMINGHAM	AL		11/20/2020		136,340		(185)				(185)	1,665				
100047257	AURORA	CO		11/20/2020		164,137		(222)				(222)	364				
100047260	MIAMI	FL		11/20/2020		34,287		(342)				(342)	1,372				
100047261	FOREST PARK	IL		11/20/2020		35,027		(101)				(101)	351				
100047262	LAKE WORTH	FL		11/20/2020		257,553		(61)				(61)	928				
100047267	DOVER	NH		11/20/2020		58,050		(73)				(73)	290				
100047268	LYNN	MA		11/20/2020		62,079		(76)				(76)	128				
100047269	CAMPO	CA		11/20/2020		211,116		(261)				(261)	933				
100047270	PORTLAND	OR		11/20/2020		56,172		(508)				(508)	1,838				
100047271	DOLBES	CO		11/20/2020		167,423		(174)				(174)	296				
100047275	LA PINE	OR		11/20/2020		101,916		(415)				(415)	1,633				
100047277	SANTA ROSA	CA		11/20/2020		69,817		(227)				(227)	1,237				
100047278	PLANO	TX		11/20/2020		69,751		(169)				(169)	1,219				
100047279	FAR ROCKAWAY	NY		11/20/2020		76,211		(161)				(161)	488				
100047283	HOUSTON	TX		11/20/2020		59,323		(97)				(97)	1,026				
100047287	BROOKHAVEN	GA		11/20/2020		136,355		(127)				(127)	294				
100047288	NORTH LAS VEGAS	NV		11/20/2020		78,896		(133)				(133)	536				
100047295	LEAVENWORTH	KS		11/20/2020		101,783		(107)				(107)	224				
100047298	CYPRESS	TX		11/20/2020		119,245		(81)				(81)	290				
100047305	RICHMOND	CA		11/20/2020		120,786		(34)				(34)	2,279				
100047306	HUNTSVILLE	AL		11/20/2020		38,417		(211)				(211)	1,028				
100047308	WORCESTER	MA		11/20/2020		152,364		(116)				(116)	381				
100047309	CARSON	CA		11/20/2020		121,777		(559)				(559)	2,078				
100047310	MOORE	MI		11/20/2020		73,973		(201)				(201)	870				
100047312	SAINT LOUIS	MO		11/20/2020		144,681		(89)				(89)	504				
100047314	BALDWIN	NY		11/20/2020		183,561		(11)				(11)	684				
100047319	COLORADO SPRINGS	CO		11/20/2020		152,113		(230)				(230)	620				
100047322	YONKERS	NY		11/20/2020		77,970		(78)				(78)	174				
100047323	WINGATE	NC		11/20/2020		61,497		(137)				(137)	1,188				
100047324	ARVADA	CO		11/20/2020		76,492		(3,040)				(3,040)	32,600				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004726	MUNSTER	IN		11/20/2020		59,446		(245)			(245)		987	987			
10004728	LOS ANGELES	CA		11/20/2020		48,418		(151)			(151)		1,178	1,178			
10004732	LODI	CA		11/20/2020		77,982		(91)			(91)		1,805	1,805			
10004734	HOUSTON	TX		11/20/2020		42,925		(193)			(193)		882	882			
10004735	WACO	TX		11/20/2020		68,668		(26)			(26)		1,026	1,026			
10004737	CLEARWATER	FL		11/20/2020		89,982		(31)			(31)		3,401	3,401			
10004740	FAR ROCKAWAY	NY		11/20/2020		218,613		(226)			(226)		463	463			
10004747	HEMANTOWN	IN		11/20/2020		64,435		(482)			(482)		2,842	2,842			
10004748	JACKSONVILLE	FL		11/20/2020		18,438		(65)			(65)		255	255			
10004750	MARIETTA	GA		11/20/2020		68,833		(33)			(33)		148	148			
10004751	INDIANAPOLIS	IN		11/20/2020		62,256		(72)			(72)		84	84			
10004752	SAINT CLOUD	FL		11/20/2020		86,905		(132)			(132)		387	387			
10004756	ALBUQUERQUE	NM		11/20/2020		49,816		(212)			(212)		847	847			
10004759	HAZLET	MI		11/20/2020		62,946		(241)			(241)		1,006	1,006			
10004760	LINCOLN CITY	OR		11/20/2020		104,702		(167)			(167)		233	233			
10004761	ARLINGTON	VA		11/20/2020		63,220		(76)			(76)		154	154			
10004763	PHILLIPS	IL		11/20/2020		60,471		(230)			(230)		811	811			
10004770	HARLOR	MA		11/20/2020		187,763		(137)			(137)		782	782			
10004771	MARYVILLE	TN		11/20/2020		94,485		(94)			(94)		1,027	1,027			
10004773	TAYLOR	MI		11/20/2020		73,240		(103)			(103)		779	779			
10004779	DURHAM	NC		11/20/2020		61,321		(113)			(113)		517	517			
10004781	SOUTHFIELD	MI		11/20/2020		88,032		(438)			(438)		2,494	2,494			
10004782	MIPLE HEIGHTS	OH		11/20/2020		50,137		(24)			(24)		187	187			
10004783	XENIA	OH		11/20/2020		6,739		(33)			(33)		2,987	2,987			
10004798	SAN DIEGO	CA		11/20/2020		95,058		(64)			(64)		301	301			
10004703	SPRINGFIELD GARDENS	NY		11/20/2020		22,646		(509)			(509)		2,571	2,571			
10004704	NORTH HILLS	CA		11/20/2020		166,558		40			40		3,114	3,114			
10004708	ROSDALE	NY		11/20/2020		41,021		(40)			(40)		121	121			
10004711	WINDSORCKET	RI		11/20/2020		69,520		(57)			(57)		574	574			
10004718	JAMAICA	NY		11/20/2020		247,184		(248)			(248)		471	471			
10004725	NASHVILLE	TN		11/20/2020		92,875		(88)			(88)		187	187			
10004726	PHILADELPHIA	PA		11/20/2020		29,344		(59)			(59)		180	180			
10004728	JACKSONVILLE	FL		11/20/2020		33,744		(149)			(149)		961	961			
10004729	AVONDALE	AZ		11/20/2020		144,428		(139)			(139)		319	319			
10004730	ROSELLE	IL		11/20/2020		137,737		(67)			(67)		449	449			
10004734	DUVAL	VA		11/20/2020		200,293		(230)			(230)		638	638			
10004735	NEW HUDSON	MI		11/20/2020		227,014		(168)			(168)		1,087	1,087			
10004736	TAYLOR	MI		11/20/2020		11,586		(28)			(28)		356	356			
10004738	AURORA	CO		11/20/2020		52,037		(174)			(174)		3,206	3,206			
10004741	MIAMI	FL		11/20/2020		135,720		(138)			(138)		419	419			
10004748	SAN FRANCISCO	CA		11/20/2020		250,702		(386)			(386)		818	818			
10004753	BRISTOL	NH		11/20/2020		133,670		(144)			(144)		679	679			
10004754	HUNTSVILLE	TX		11/20/2020		89,100		(338)			(338)		1,392	1,392			
10004756	LA MIRADA	CA		11/20/2020		153,940		(92)			(92)		378	378			
10004763	PEACHTREE CITY	GA		11/20/2020		98,394		(74)			(74)		1,255	1,255			
10004768	LESAGE	WV		11/20/2020		43,160		(153)			(153)		683	683			
10004772	SACRAMENTO	CA		11/20/2020		127,950		(251)			(251)		788	788			
10004773	SUNNYSIDE	WA		11/20/2020		84,213		(116)			(116)		347	347			
10004774	PLATTSBURGH	NY		11/20/2020		195,071		(174)			(174)		562	562			
10004775	SPOKANE	WA		11/20/2020		82,117		(434)			(434)		1,545	1,545			
10004779	SHIRLEY	MA		11/20/2020		208,953		(163)			(163)		748	748			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047480	RIVERDALE	GA		11/20/2020		109,666	(125)	(125)			(125)		294	294			
100047488	LAS VEGAS	NV		11/20/2020		124,317	(87)	(87)			(87)		414	414			
100047502	PACIFICA	CA		11/20/2020		3,865	(10)	(10)			(10)		2,775	2,775			
100047505	BROOKSVILLE	FL		11/20/2020		51,070	(38)	(38)			(38)		262	262			
100047509	NAPLES	FL		11/20/2020		153,135	(155)	(155)			(155)		389	389			
100047510	HAYWARD	CA		11/20/2020		115,905	(132)	(132)			(132)		2,718	2,718			
100047519	DAILY CITY	CA		11/20/2020		153,786	(344)	(344)			(344)		1,057	1,057			
100047523	NEWBURPORT	MA		11/20/2020		250,255	(199)	(199)			(199)		1,034	1,034			
100047529	LOS ANGELES	CA		11/20/2020		288,076	(112)	(112)			(112)		1,875	1,875			
100047535	CAMPBELL	CA		11/20/2020		144,178	(124)	(124)			(124)		2,575	2,575			
100047538	BROOKLYN	NY		11/20/2020		328,215	(111)	(111)			(111)		1,473	1,473			
100047541	STONE MOUNTAIN	GA		11/20/2020		122,670	(137)	(137)			(137)		333	333			
100047545	VIELELSEY	MA		11/20/2020		129,987	(182)	(182)			(182)		535	535			
100047549	SHINGLE SPRINGS	CA		11/20/2020		170,286	(184)	(184)			(184)		873	873			
100047551	SEL INSGROVE	PA		11/20/2020		81,214	(79)	(79)			(79)		240	240			
100047556	HESPERIA	CA		11/20/2020		35,854	(47)	(47)			(47)		638	638			
100047560	SPRING VALLEY	CA		11/20/2020		189,988	(774)	(774)			(774)		3,041	3,041			
100047561	PLAINVIEW	NY		11/20/2020		182,025	(757)	(757)			(757)		2,744	2,744			
100047563	ASTORIA	NY		11/20/2020		57,668	(161)	(161)			(161)		3,444	3,444			
100047565	WEST PARK	FL		11/20/2020		61,367	(15)	(15)			(15)		1,075	1,075			
100047567	JONESBOROUGH	TN		11/20/2020		19,829	(38)	(38)			(38)		225	225			
100047571	SEYMOUR	IN		11/20/2020		56,535	(264)	(264)			(264)		873	873			
100047573	JACKSONVILLE	FL		11/20/2020		43,276	(63)	(63)			(63)		788	788			
100047579	MIAMI	FL		11/20/2020		120,090	(79)	(79)			(79)		2,315	2,315			
100047582	RIVERSIDE	CA		11/20/2020		135,444	(132)	(132)			(132)		671	671			
100047583	BRIDGEPORT	CT		11/20/2020		92,941	(135)	(135)			(135)		476	476			
100047584	NORTH BRANSM/OX	NJ		11/20/2020		72,051	(200)	(200)			(200)		981	981			
100047588	SEATTLE	WA		11/20/2020		142,577	(159)	(159)			(159)		595	595			
100047591	ANAHEIM	CA		11/20/2020		163,679	(143)	(143)			(143)		2,700	2,700			
100047593	SANFORD	FL		11/20/2020		92,405	(145)	(145)			(145)		410	410			
100047596	PORT ORANGE	FL		11/20/2020		152,380	(223)	(223)			(223)		547	547			
100047602	ATLANTIC CITY	NJ		11/20/2020		140,071	(72)	(72)			(72)		537	537			
100047610	GREENVILLE	SC		11/20/2020		38,648	(202)	(202)			(202)		744	744			
100047612	PLAINMOUTH	MI		11/20/2020		165,594	(375)	(375)			(375)		2,815	2,815			
100047615	CLEARWATER	FL		11/20/2020		132,414	(90)	(90)			(90)		375	375			
100047616	NORTH LAS VEGAS	NV		11/20/2020		106,088	(128)	(128)			(128)		313	313			
100047624	SAN TAN VALLEY	AZ		11/20/2020		35,386	(179)	(179)			(179)		1,340	1,340			
100047625	STOCKTON	CA		11/20/2020		118,311	(23)	(23)			(23)		661	661			
100047634	IMKSTER	MI		11/20/2020		52,605	(50)	(50)			(50)		183	183			
100047636	DENVER	CO		11/20/2020		82,340	(191)	(191)			(191)		908	908			
100047640	SANIT PAUL	MIN		11/20/2020		93,089	(332)	(332)			(332)		1,403	1,403			
100047647	TOMKINS COVE	NY		11/20/2020		202,565	(2,479)	(2,479)			(2,479)		41,253	41,253			
100047652	ELGIN	IL		11/20/2020		132,518	(18)	(18)			(18)		434	434			
100047654	NORWALK	CT		11/20/2020		178,025	(1,071)	(1,071)			(1,071)		4,911	4,911			
100047655	SALINAS	CA		11/20/2020		204,444	(594)	(594)			(594)		2,734	2,734			
100047666	PHILADELPHIA	PA		11/20/2020		114,374	(225)	(225)			(225)		779	779			
100047667	CLINTON TOWNSHIP	MI		11/20/2020		80,386	(60)	(60)			(60)		383	383			
100047676	LA VERGNE	TN		11/20/2020		37,451	(138)	(138)			(138)		391	391			
100047678	BAYVILLE	NY		11/20/2020		233,545	(285)	(285)			(285)		844	844			
100047679	RIVERSIDE	CA		11/20/2020		28,125	(1,952)	(1,952)			(1,952)		22,000	22,000			
100047680	GRAND RAPIDS	MI		11/20/2020		76,831	(149)	(149)			(149)		3,154	3,154			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047692	WESTMINSTER	CO		11/20/2020		89,410		(300)			(300)		1,455	1,455			
100047698	SODDY DAVIS	TN		11/20/2020		24,380		(34)			(34)		216	216			
100047699	AURORA	CO		11/20/2020		97,175		(55)			(55)		207	207			
100047694	CHICAGO	IL		11/20/2020		220,697		(244)			(244)		530	530			
100047706	SPRINGFIELD	OH		11/20/2020		40,348		(40)			(40)		408	408			
100047707	GRAND RAPIDS	MI		11/20/2020		201,664		(149)			(149)		774	774			
100047715	CLAREMONT	NC		11/20/2020		108,731		(129)			(129)		298	298			
100047716	LAS VEGAS	NV		11/20/2020		48,371		(196)			(196)		1,038	1,038			
100047717	EUGENE	OR		11/20/2020		123,122		(79)			(79)		520	520			
100047719	ORANGE	CA		11/20/2020		199,222		(720)			(720)		3,106	3,106			
100047723	DENVER	CO		11/20/2020		84,304		(324)			(324)		1,346	1,346			
100047729	NAIMPA	ID		11/20/2020		5,682		(46)			(46)		977	977			
100047733	WINNER	GA		11/20/2020		51,620		(68)			(68)		907	907			
100047734	HICKORY	NC		11/20/2020		136,077		(112)			(112)		431	431			
100047739	TOWER HILL	IL		11/20/2020		64,162		(78)			(78)		711	711			
100047746	SAN LEANDRO	CA		11/20/2020		151,260		(460)			(460)		2,431	2,431			
100047757	FARMINGTON	MN		11/20/2020		91,849		(286)			(286)		1,315	1,315			
100047760	KAILUA	HI		11/20/2020		48,320		(230)			(230)		861	861			
100047763	ABERDEEN	MD		11/20/2020		45,137		(115)			(115)		635	635			
100047766	AURORA	CO		11/20/2020		137,594		(106)			(106)		471	471			
100047771	EVERETT	WA		11/20/2020		180,725		(101)			(101)		707	707			
100047773	ROUND LAKE	IL		11/20/2020		54,581		(107)			(107)		2,694	2,694			
100047774	ROUND ROCK	TX		11/20/2020		72,696		(144)			(144)		979	979			
100047781	PORT SAINT LUCIE	FL		11/20/2020		121,909		(102)			(102)		746	746			
100047786	SACRAMENTO	CA		11/20/2020		76,410		(63)			(63)		288	288			
100047790	SANDY HOOK	CT		11/20/2020		151,946		1,006			1,006		13,610	13,610			
100047794	ALPHARETTA	GA		11/20/2020		91,092		(74)			(74)		623	623			
100047796	PHILADELPHIA	PA		11/20/2020		9,999		(163)			(163)		984	984			
100047800	LEWISVILLE	TX		11/20/2020		33,683		(74)			(74)		233	233			
100047806	BELLAIRE	OH		11/20/2020		4,604		(30)			(30)		1,686	1,686			
100047811	GLENDALE	AZ		11/20/2020		61,849		(206)			(206)		1,166	1,166			
100047817	ALBERTSON	NY		11/20/2020		244,774		(83)			(83)		889	889			
100047818	NORTH PROVIDENCE	RI		11/20/2020		232,157		(11)			(11)		765	765			
100047821	RANCHO CUCAMONGA	CA		11/20/2020		94,461		(129)			(129)		513	513			
100047830	BROXN	NY		11/20/2020		214,116		(170)			(170)		747	747			
100047831	CAMARILLO	CA		11/20/2020		98,801		6			6		510	510			
100047832	ASHEBORO	NC		11/20/2020		14,395		(447)			(447)		2,124	2,124			
100047833	SAN DIEGO	CA		11/20/2020		180,397		(171)			(171)		616	616			
100047836	OCALA	FL		11/20/2020		75,563		(431)			(431)		3,906	3,906			
100047840	DENVER	CO		11/20/2020		90,902		(129)			(129)		1,560	1,560			
100047841	YPSILANTI	MI		11/20/2020		3,257		(36)			(36)		791	791			
100047847	FERRDALE	MI		11/20/2020		36,897		(102)			(102)		777	777			
100047849	EAST STROUDSBURG	PA		11/20/2020		119,179		(503)			(503)		1,518	1,518			
100047850	IRVING	TX		11/20/2020		49,121		(81)			(81)		80	80			
100047853	SHERILLIS FORD	NC		11/20/2020		160,773		(134)			(134)		440	440			
100047859	MALDEN	MA		11/20/2020		98,744		(208)			(208)		2,603	2,603			
100047866	BYRON CENTER	MI		11/20/2020		96,478		(82)			(82)		131	131			
100047868	HOLT	MI		11/20/2020		141,477		(97)			(97)		457	457			
100047869	FRESNO	CA		11/20/2020		216,793		(131)			(131)		654	654			
100047870	MISTIC BEACH	NY		11/20/2020		354,369		(403)			(403)		1,119	1,119			
100047874	LIVON	MI		11/20/2020		101,036		(434)			(434)		1,180	1,180			

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											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
100047876	NEIBURH	NY		11/20/2020		162,945		(74)				(74)		479				
100047879	HYATTSVILLE	MD		11/20/2020		64,282		(246)				(246)		822				
100047883	RANDOLPH	MA		11/20/2020		267,419		(250)				(250)		2,134				
100047899	SALINT PALL	IN		11/20/2020		82,421		(166)				(166)		1,462				
100047902	DELRAY BEACH	FL		11/20/2020		196,360		(430)				(430)		2,960				
100047903	SACRAMENTO	CA		11/20/2020		1,939		(5)				(5)		1,344				
100047904	PRESGOTT	WI		11/20/2020		112,706		(74)				(74)		279				
100047907	SOUTH GATE	CA		11/20/2020		61,955		(255)				(255)		995				
100047911	PORT ORANGE	FL		11/20/2020		68,686		(35)				(35)		195				
100047918	LAS VEGAS	NV		11/20/2020		179,300		(164)				(164)		537				
100047922	ORLANDO	FL		11/20/2020		221,269		(85)				(85)		1,478				
100047928	POCONO	CA		11/20/2020		106,651		(113)				(113)		1,791				
100047936	DAQUILA	GA		11/20/2020		168,770		(384)				(384)		2,738				
100047940	BOLINGBROOK	IL		11/20/2020		54,997		(64)				(64)		862				
100047943	LEON GROVE	CA		11/20/2020		132,358		(14)				(14)		(978)				
100047945	TULSA	OK		11/20/2020		439,609		(318)				(318)		1,158				
100047957	LOXAHATCHEE	FL		11/20/2020		145,802		(315)				(315)		2,577				
100047958	SALIDA	CA		11/20/2020		126,792		(99)				(99)		493				
100047960	MUNDELEIN	IL		11/20/2020		172,469		(51)				(51)		1,808				
100047962	LUENBURG	MA		11/20/2020		174,242		(134)				(134)		2,379				
100047964	MIAMI	FL		11/20/2020		29,204		(436)				(436)		11,323				
100047968	DES PLAINES	IL		11/20/2020		157,958		190				190		992				
100047971	ORLANDO	FL		11/20/2020		63,134		(146)				(146)		2,388				
100047973	CIGERO	IL		11/20/2020		57,181		(269)				(269)		4,717				
100047975	INDIO	CA		11/20/2020		81,676		(243)				(243)		2,970				
100047982	NAPLES	FL		11/20/2020		53,222		(185)				(185)		666				
100047983	MERRITT ISLAND	FL		11/20/2020		119,686		(69)				(69)		384				
100047984	LOS ANGELES	CA		11/20/2020		180,486		(102)				(102)		756				
100047993	SALT LAKE CITY	UT		11/20/2020		37,513		(25)				(25)		(94)				
100047996	RIVERHEAD	NY		11/20/2020		126,405		(91)				(91)		382				
100048000	LAS VEGAS	NV		11/20/2020		157,292		(96)				(96)		538				
100048002	PORTLAND	OR		11/20/2020		116,627		(158)				(158)		511				
100048006	RIVERSIDE	CA		11/20/2020		176,227		(634)				(634)		1,344				
100048008	HICKORY HILLS	IL		11/20/2020		254,232		262				262		1,227				
100048010	STILMAR	CA		11/20/2020		286,789		(164)				(164)		1,241				
100048014	CHICAGO	IL		11/20/2020		261,491		(260)				(260)		954				
100048019	RIVERSIDE	CA		11/20/2020		180,433		10				10		2,915				
100048036	CANTON	NC		11/20/2020		103,065		(45)				(45)		674				
100048040	RICHMOND	CA		11/20/2020		238,551		(167)				(167)		2,087				
100048041	OXNARD	CA		11/20/2020		243,446		(275)				(275)		1,089				
100048045	HAJUEGAN	IL		11/20/2020		38,917		(132)				(132)		1,967				
100048047	STATEN ISLAND	NY		11/20/2020		217,333		(313)				(313)		678				
100048048	NIXA	MO		11/20/2020		45,463		(246)				(246)		1,753				
100048052	WEST BLOOMFIELD	MI		11/20/2020		136,047		(79)				(79)		629				
100048055	VALLAND	TN		11/20/2020		36,066		(608)				(608)		2,646				
100048058	LAS VEGAS	NV		11/20/2020		121,256		(137)				(137)		295				
100048065	CHINO HILLS	CA		11/20/2020		137,089		(116)				(116)		1,525				
100048067	LAS VEGAS	NV		11/20/2020		143,629		(226)				(226)		1,612				
100048076	PHOENIX	AZ		11/20/2020		187,038		(82)				(82)		473				
100048082	TALLAHASSEE	FL		11/20/2020		319,648		(179)				(179)		1,117				
100048087	SAN FRANCISCO	CA		11/20/2020		78,942		(83)				(83)		1,319				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
10004809		SAN DIEGO	CA	11/20/2020		18,938							2,618			
100048103		HUNTERSVILLE	NC	11/20/2020		255,211		(321)				(321)	862			
100048108		GREENSBORO	NC	11/20/2020		19,969		(59)				(59)	1,237			
100048131		SEMINOLE	FL	11/20/2020		121,901		(313)				(313)	1,413			
100048135		OREGON CITY	OR	11/20/2020		156,094		(518)				(518)	2,820			
100048144		TRENTON	NC	11/20/2020		10,515		(90)				(90)	913			
100048149		MEDFORD	NY	11/20/2020		166,817		(177)				(177)	521			
100048162		IMPERIAL	MO	11/20/2020		81,165		(159)				(159)	1,283			
100048166		WAREHILVILLE	IL	11/20/2020		84,341		(124)				(124)	929			
100048193		MIAMI	FL	11/20/2020		201,490		(223)				(223)	737			
100048195		WISCONSIN RAPIDS	WI	11/20/2020		95,085		(74)				(74)	305			
100048197		GLENDALE	AZ	11/20/2020		71,797		(45)				(45)	296			
100048201		BOCA RATON	FL	11/20/2020		209,266		(151)				(151)	713			
100048205		ELIZABETHPORT	NJ	11/20/2020		271,043		(238)				(238)	705			
100048213		SODDY DAISY	TN	11/20/2020		111,397		(154)				(154)	183			
100048218		BROOKLYN	NY	11/20/2020		569,154		(440)				(440)	1,965			
100048221		SPRINGFIELD	MA	11/20/2020		99,227		(177)				(177)	536			
100048228		HIJALEAH	FL	11/20/2020		76,329		(114)				(114)	1,272			
100048229		TAMPA	FL	11/20/2020		289,839		2				2	854			
100048234		WEST COVINA	CA	11/20/2020		263,866		(207)				(207)	1,107			
100048235		ANCHORAGE	AK	11/20/2020		38,489		(91)				(91)	464			
100048248		COLUMBIA	MO	11/20/2020		248,103		(366)				(366)	1,395			
100048258		TRUTH OR CONSEQUENCE	MI	11/20/2020		49,174		(124)				(124)	743			
100048263		DALLAS	TX	11/20/2020		87,628		(267)				(267)	1,120			
100048276		BEAVERTON	OR	11/20/2020		243,644		(223)				(223)	1,028			
100048277		UNION CITY	NJ	11/20/2020		234,295		(304)				(304)	793			
100048278		MODESTO	CA	11/20/2020		97,819		(121)				(121)	950			
100048283		HOLMA	LA	11/20/2020		80,654		(253)				(253)	1,124			
100048285		HEWITT	NJ	11/20/2020		87,711		(216)				(216)	2,442			
100048290		CLEVELAND	OH	11/20/2020		153,307		(39)				(39)	699			
100048298		EUGENE	OR	11/20/2020		125,807		(77)				(77)	442			
100048303		DOUGLASVILLE	GA	11/20/2020		85,095		(59)				(59)	248			
100048304		LOOT	CA	11/20/2020		194,142		(262)				(262)	674			
100048305		LPLAND	CA	11/20/2020		275,124		(259)				(259)	2,126			
100048309		SAINT LOUIS	MO	11/20/2020		56,691		(12)				(12)	214			
100048312		ORLANDO	FL	11/20/2020		217,877		(250)				(250)	971			
100048316		JACKSONVILLE	FL	11/20/2020		83,757		(74)				(74)	850			
100048326		PATCHOGUE	NY	11/20/2020		365,876		(319)				(319)	839			
100048331		CHELSEA	MA	11/20/2020		155,983		(116)				(116)	1,487			
100048334		FLUSHING	NY	11/20/2020		380,641		(682)				(682)	4,873			
100048337		CLEORO	IL	11/20/2020		110,421		(274)				(274)	2,715			
100048343		TRENTON	NJ	11/20/2020		89,267		43				43	365			
100048348		SECAUCUS	NJ	11/20/2020		382,407		(389)				(389)	1,187			
100048349		PHOENIX	AZ	11/20/2020		104,732		(131)				(131)	1,119			
100048355		NORTH LAS VEGAS	NV	11/20/2020		242,712		(182)				(182)	1,148			
100048360		LOS ANGELES	CA	11/20/2020		305,339		(221)				(221)	980			
100048366		SMERTON	AZ	11/20/2020		274,791		(386)				(386)	760			
100048367		MIAMI	FL	11/20/2020		74,187		(65)				(65)	249			
100048369		PALM COAST	FL	11/20/2020		160,403		(146)				(146)	330			
100048371		FREEDHOLD	NJ	11/20/2020		317,719		(234)				(234)	1,265			
100048374		GLENWOOD	NJ	11/20/2020		228,740		(267)				(267)	749			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048381	BAKERSFIELD	CA		11/20/2020		302,654	(129)				(129)		904				
100048383	WHITESBORO	NY		11/20/2020		35,088	(64)				(64)		399				
100048390	LAKE OSIEGO	OR		11/20/2020		134,994	(71)				(71)		394				
100048401	NAPA	CA		11/20/2020		280,765	(104)				(104)		1,142				
100048409	FAIRBURN	GA		11/20/2020		122,624	(164)				(164)		706				
100048410	BREKNEWFIELD	NJ		11/20/2020		280,312	(140)				(140)		908				
100048415	ANTIOCH	CA		11/20/2020		359,272	(430)				(430)		1,086				
100048424	LOS LUNAS	NM		11/20/2020		202,542	(204)				(204)		383				
100048426	LIBERAL	KS		11/20/2020		79,100	(238)				(238)		870				
100048431	VIRGINIA BEACH	VA		11/20/2020		257,060	(239)				(239)		3,005				
100048432	MANCHESTER	LA		11/20/2020		27,423	(196)				(196)		2,346				
100048433	DELTONA	FL		11/20/2020		122,024	(123)				(123)		920				
100048439	SANTA ROSA	CA		11/20/2020		266,996	(361)				(361)		1,025				
100048440	NEW BALTIMORE	MI		11/20/2020		97,332	(94)				(94)		1,003				
100048441	ATLANTA	GA		11/20/2020		45,016	(39)				(39)		116				
100048442	RENO	NV		11/20/2020		274,600	(231)				(231)		2,771				
100048450	CLOVER	SC		11/20/2020		147,059	(216)				(216)		828				
100048451	JONESBORO	GA		11/20/2020		131,426	(140)				(140)		323				
100048458	LODI	CA		11/20/2020		150,293	(138)				(138)		2,355				
100048460	SANTA ANA	CA		11/20/2020		356,560	(121)				(121)		770				
100048467	MODESTO	CA		11/20/2020		165,041	(178)				(178)		2,532				
100048470	PEKIN	IN		11/20/2020		85,763	(247)				(247)		851				
100048472	BALTIMORE	MD		11/20/2020		145,869	(109)				(109)		474				
100048476	DETROIT	MI		11/20/2020		142,529	(185)				(185)		448				
100048479	LAKE VILLA	IL		11/20/2020		152,175	251				251		567				
100048481	NORTH BERGEN	NJ		11/20/2020		383,227	(403)				(403)		1,578				
100048483	RANCHO CORDOVA	CA		11/20/2020		193,965	(148)				(148)		1,322				
100048487	INGLEWOOD	CA		11/20/2020		157,429	(72)				(72)		769				
100048494	TAMPA	FL		11/20/2020		110,831	(96)				(96)		342				
100048495	WOODBRIDGE	VA		11/20/2020		325,181	(232)				(232)		922				
100048496	TUCSON	AZ		11/20/2020		117,261	(150)				(150)		339				
100048497	LOS ANGELES	CA		11/20/2020		593,324	(183)				(183)		2,140				
100048516	MODESTO	CA		11/20/2020		322,551	(259)				(259)		1,198				
100048520	TUCSON	AZ		11/20/2020		165,623	(89)				(89)		2,481				
100048523	BANNING	CA		11/20/2020		223,864	(246)				(246)		989				
100048527	DEARBORN HEIGHTS	MI		11/20/2020		23,063	(75)				(75)		413				
100048530	SUPRISE	AZ		11/20/2020		59,788	(49)				(49)		1,591				
100048531	CARLEIL	NY		11/20/2020		327,086	(276)				(276)		3,399				
100048551	LEWISTON	IL		11/20/2020		259,918	(154)				(154)		874				
100048559	JACKSONVILLE	FL		11/20/2020		268,768	(319)				(319)		748				
100048560	DES PLAINES	IL		11/20/2020		164,263	(166)				(166)		791				
100048566	HUNTINGTON	IN		11/20/2020		56,626	(117)				(117)		246				
100048572	MEDFORD	OR		11/20/2020		115,589	(160)				(160)		482				
100048573	FONTANA	CA		11/20/2020		113,508	(122)				(122)		562				
100048584	JACKSONVILLE	FL		11/20/2020		155,276	(236)				(236)		501				
100048586	BETHEL	IN		11/20/2020		189,980	(88)				(88)		705				
100048589	BROOKLYN	NY		11/20/2020		290,503	(272)				(272)		422				
100048594	PORT SAINT LUCIE	FL		11/20/2020		51,515	(6)				(6)		173				
100048599	CHICAGO	IL		11/20/2020		115,864	(47)				(47)		304				
100048608	OAK PARK	MI		11/20/2020		101,052	(137)				(137)		128				
100048622	LOWELL	MA		11/20/2020		499,170	(191)				(191)		1,532				

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								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					
10004827	UPPER WALBORO	MA	MA		11/20/2020		393,367		(288)			(288)		2,647	2,647			
10004830	CRETE	IL	IL		11/20/2020		85,551		(759)			(759)		2,018	2,018			
10004834	HOLL YWOOD	FL	FL		11/20/2020		337,155		(589)			(589)		1,905	1,905			
10004836	SAN PABLO	CA	CA		11/20/2020		203,134		(601)			(601)		13,106	13,106			
10004843	DAILY CITY	CA	CA		11/20/2020		262,483		(26)			(26)		3,689	3,689			
10004847	COBBS CREEK	VA	VA		11/20/2020		163,313		(193)			(193)		704	704			
10004849	WINTERVILLE	GA	GA		11/20/2020		80,851		(62)			(62)		285	285			
10004850	MASSILLON	OH	OH		11/20/2020		20,627		(186)			(186)		1,580	1,580			
10004854	MARGATE	FL	FL		11/20/2020		348,553		(276)			(276)		618	618			
10004861	FORT LAUDERDALE	FL	FL		11/20/2020		157,670		(167)			(167)		612	612			
10004863	SAN BRUNO	CA	CA		11/20/2020		217,536		(345)			(345)		2,904	2,904			
10004865	ELK GROVE	CA	CA		11/20/2020		222,665		(256)			(256)		2,794	2,794			
10004867	POMONA	CA	CA		11/20/2020		325,783		(251)			(251)		1,355	1,355			
10004875	CHICAGO	IL	IL		11/20/2020		400,596		(544)			(544)		1,076	1,076			
10004876	LA HABRA	CA	CA		11/20/2020		323,701		(228)			(228)		1,287	1,287			
10004880	SAN BERNARDINO	CA	CA		11/20/2020		249,710		16			16		984	984			
10004886	OPA LOCKA	FL	FL		11/20/2020		56,484		(85)			(85)		1,322	1,322			
10004887	CORAL SPRINGS	FL	FL		11/20/2020		219,467		(135)			(135)		505	505			
10004890	LAKELAND	FL	FL		11/20/2020		83,530		17			17		337	337			
10004891	ELK GROVE	CA	CA		11/20/2020		335,906		(262)			(262)		1,806	1,806			
10004893	TRENTON	NJ	NJ		11/20/2020		86,501		(206)			(206)		2,488	2,488			
10004897	MIAMI	FL	FL		11/20/2020		314,000		(366)			(366)		1,308	1,308			
10004900	WEST END	NC	NC		11/20/2020		78,510		(268)			(268)		811	811			
10004904	GHEENT	NY	NY		11/20/2020		131,108		(397)			(397)		1,291	1,291			
10004905	COMPTON	CA	CA		11/20/2020		237,124		(149)			(149)		791	791			
10004908	KISSIMEE	FL	FL		11/20/2020		189,079		(109)			(109)		759	759			
10004912	DOVER GROVE	IL	IL		11/20/2020		129,642		(233)			(233)		5,021	5,021			
10004915	MIAMI	FL	FL		11/20/2020		394,833		(299)			(299)		1,286	1,286			
10004920	MIAMI	FL	FL		11/20/2020		342,615		(136)			(136)		1,511	1,511			
10004921	ELIZABETH	NJ	NJ		11/20/2020		405,055		(159)			(159)		1,330	1,330			
10004924	PATCHOGUE	NY	NY		11/20/2020		258,297		(365)			(365)		2,420	2,420			
10004926	SOUTH ELGIN	IL	IL		11/20/2020		58,276		(382)			(382)		6,554	6,554			
10004928	PHOENIX	AZ	AZ		11/20/2020		71,551		(86)			(86)		975	975			
10004933	MIAMI	FL	FL		11/20/2020		319,148		(240)			(240)		964	964			
10004936	WEST PALM BEACH	FL	FL		11/20/2020		227,761		(170)			(170)		848	848			
10004937	STATEN ISLAND	NY	NY		11/20/2020		407,428		(325)			(325)		1,477	1,477			
10004960	OAK CREEK	WI	WI		11/20/2020		141,206		(82)			(82)		1,141	1,141			
10004961	HENDERSON	NV	NV		11/20/2020		203,463		(242)			(242)		565	565			
10004964	TUSCON	AZ	AZ		11/20/2020		202,671		(273)			(273)		779	779			
10004969	MOBILE	AL	AL		11/20/2020		247,024		(222)			(222)		1,111	1,111			
10004971	BETHLEHEM	PA	PA		11/20/2020		88,405		(1,137)			(1,137)		40,678	40,678			
10004976	JERSEY CITY	NJ	NJ		11/20/2020		305,893		(125)			(125)		1,076	1,076			
10004977	SOUTH LYON	MI	MI		11/20/2020		94,166		(170)			(170)		1,965	1,965			
10004994	CARLEIL	NY	NY		11/20/2020		241,876		(291)			(291)		2,060	2,060			
10004997	JOLIET	IL	IL		11/20/2020		182,592		(236)			(236)		365	365			
10004998	HOMESTEAD	FL	FL		11/20/2020		434,193		(312)			(312)		1,160	1,160			
10004990	GERMANTOWN	MD	MD		11/20/2020		203,909		(263)			(263)		686	686			
10004991	CORONA	CA	CA		11/20/2020		378,039		(288)			(288)		1,022	1,022			
10004992	TAMPA	FL	FL		11/20/2020		169,296		(253)			(253)		336	336			
10004997	PLAINFIELD	NJ	NJ		11/20/2020		179,780		(111)			(111)		1,917	1,917			
10004999	WHITTIER	CA	CA		11/20/2020		434,947		(406)			(406)		2,898	2,898			

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048814	WESTERVILLE	OH		11/20/2020		50,723		(317)			(317)		4,178	4,178			
100048819	BENJAMINSTER	NJ		11/20/2020		276,056		24			24		1,016	1,016			
100048824	RENO	NV		11/20/2020		171,791		(93)			(93)		872	872			
100048828	MIAMI	FL		11/20/2020		174,199		(251)			(251)		518	518			
100048830	LAWHAM	MD		11/20/2020		249,627		127			127		795	795			
100048841	PANDORA CITY	CA		11/20/2020		343,620		(182)			(182)		1,621	1,621			
100048844	DOUGLASVILLE	GA		11/20/2020		304,445		(197)			(197)		607	607			
100048847	MACHESNEY PARK	IL		11/20/2020		253,584		(292)			(292)		890	890			
100048852	FORT LAUDERDALE	FL		11/20/2020		134,133		(108)			(108)		448	448			
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		81,222		(130)			(130)		521	521			
100048858	FREDERICKSBURG	VA		11/20/2020		332,842		(324)			(324)		1,349	1,349			
100048860	CHICAGO	IL		11/20/2020		400,223		(361)			(361)		1,104	1,104			
100048861	GARFIELD	NJ		11/20/2020		266,632		(270)			(270)		1,122	1,122			
100048863	KISSIMEE	FL		11/20/2020		178,021		(209)			(209)		722	722			
100048864	EAST NORTHPORT	NY		11/20/2020		447,335		(272)			(272)		1,467	1,467			
100048868	COVINGTON	GA		11/20/2020		141,678		(167)			(167)		1,641	1,641			
100048877	CAYCE	SC		11/20/2020		146,579		(249)			(249)		271	271			
100048879	LAS VEGAS	NV		11/20/2020		225,483		(181)			(181)		552	552			
100048881	TAMPA	FL		11/20/2020		31,673		(75)			(75)		727	727			
100048883	LAS VEGAS	NV		11/20/2020		241,006		(160)			(160)		2,002	2,002			
100048884	RANCHO CUCAMONGA	CA		11/20/2020		277,025		(102)			(102)		906	906			
100048887	MIAMI	FL		11/20/2020		307,614		(15)			(15)		1,347	1,347			
100048889	CHICAGO	IL		11/20/2020		321,094		(182)			(182)		565	565			
100048890	NEWARK	NJ		11/20/2020		224,339		(110)			(110)		1,285	1,285			
100048892	MESA	AZ		11/20/2020		91,000		(139)			(139)		741	741			
100048893	LAKELAND	FL		11/20/2020		217,805		(518)			(518)		2,631	2,631			
100048895	CALEXICO	CA		11/20/2020		29,208		(205)			(205)		1,967	1,967			
100048899	SAINT PETERSBURG	FL		11/20/2020		240,587		(1,065)			(1,065)		13,216	13,216			
100048906	WEST NEW YORK	NJ		11/20/2020		305,416		(526)			(526)		5,739	5,739			
100048907	BROOKLYN	NY		11/20/2020		363,202		(193)			(193)		628	628			
100048916	BAYVILLE	NJ		11/20/2020		166,349		(96)			(96)		479	479			
100048917	BALTIMORE	MD		11/20/2020		92,697		(187)			(187)		1,243	1,243			
100048927	TRUMBULL	CT		11/20/2020		388,999		(213)			(213)		662	662			
100048930	HOLLYWOOD	FL		11/20/2020		203,307		(597)			(597)		1,205	1,205			
100048939	LAND O LAKES	FL		11/20/2020		173,257		(55)			(55)		2,150	2,150			
100048940	BOGOTA	NJ		11/20/2020		394,515		(216)			(216)		949	949			
100048944	NOGALES	AZ		11/20/2020		127,628		(167)			(167)		1,565	1,565			
100048947	ORLANDO	FL		11/20/2020		263,168		(95)			(95)		1,498	1,498			
100048955	PATTERSON	CA		11/20/2020		306,640		(439)			(439)		1,103	1,103			
100048957	WATERFORD	MI		11/20/2020		89,053		(157)			(157)		660	660			
100048958	MIAMI	FL		11/20/2020		418,252		(318)			(318)		1,587	1,587			
100048961	MIAMI	FL		11/20/2020		240,025		(527)			(527)		2,245	2,245			
100048962	FORT WASHINGTON	MD		11/20/2020		207,556		(946)			(946)		1,061	1,061			
100048966	LONG BEACH	CA		11/20/2020		224,962		(427)			(427)		3,925	3,925			
100048968	OCEANSIDE	CA		11/20/2020		207,295		32			32		878	878			
100048972	PATCHOGE	NY		11/20/2020		262,353		(8)			(8)		297	297			
100048973	SOUTH OZONE PARK	NY		11/20/2020		254,256		(171)			(171)		900	900			
100048980	NEWARK	NJ		11/20/2020		314,562		(147)			(147)		1,822	1,822			
100048984	SAINT LOUIS	MO		11/20/2020		29,882											
100048991	BRONX	NY		11/20/2020		337,845											
100049000	MIAMI	FL		11/20/2020		163,908											

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12					
							Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Book Value Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049001	LAKE FOREST	CA	CA	11/20/2020		337,350	(443)	(443)			(443)	4,363				
100049004	HASKELL	NY	NY	11/20/2020		196,042	(161)	(161)			(161)	1,716				
100049010	SPARKS	NV	NV	11/20/2020		276,050	(123)	(123)			(123)	2,127				
100049012	CREVE COEUR	IL	IL	11/20/2020		70,218	(60)	(60)			(60)	118				
100049017	HOMESTEAD	FL	FL	11/20/2020		240,542	(150)	(150)			(150)	701				
100049018	TAMPA	FL	FL	11/20/2020		185,824	(157)	(157)			(157)	1,313				
100049022	LINDEN	NJ	NJ	11/20/2020		358,460	(429)	(429)			(429)	1,136				
100049026	MIAMI	FL	FL	11/20/2020		228,546	(196)	(196)			(196)	888				
100049029	MIAMI	FL	FL	11/20/2020		336,798	(382)	(382)			(382)	1,389				
100049032	KISS IMEE	FL	FL	11/20/2020		249,652	(243)	(243)			(243)	903				
100049044	SAINT CHARLES	IL	IL	11/20/2020		250,467	(320)	(320)			(320)	799				
100049048	DETROIT	MI	MI	11/20/2020		48,149	50				50	708				
100049053	HEBR CITY	UT	UT	11/20/2020		178,018	(257)	(257)			(257)	1,782				
100049056	WEST COVINA	CA	CA	11/20/2020		149,188	(325)	(325)			(325)	3,300				
100049061	MIAMI	FL	FL	11/20/2020		232,954	(234)	(234)			(234)	607				
100049070	BOWTON BEACH	FL	FL	11/20/2020		92,680	(247)	(247)			(247)	1,011				
100049075	MORROW	GA	GA	11/20/2020		109,780	(107)	(107)			(107)	1,085				
100049076	MIAMI	FL	FL	11/20/2020		426,491	(470)	(470)			(470)	1,575				
100049079	NAPERVILLE	IL	IL	11/20/2020		138,475	(138)	(138)			(138)	647				
100049085	SEATTLE	WA	WA	11/20/2020		404,441	(408)	(408)			(408)	1,391				
100049086	MELROSE PARK	IL	IL	11/20/2020		211,426	193				193	1,036				
100049098	SHEVEPORT	LA	LA	11/20/2020		48,005	(107)	(107)			(107)	228				
100049107	HIALEAH	FL	FL	11/20/2020		207,213	(148)	(148)			(148)	1,062				
100049108	GLENDALE	CA	CA	11/20/2020		398,338	(124)	(124)			(124)	1,833				
100049110	CARRLTON	TX	TX	11/20/2020		77,790	(29)	(29)			(29)	324				
100049111	STOCKTON	CA	CA	11/20/2020		132,726	(243)	(243)			(243)	1,075				
100049114	BOL INGBROOK	IL	IL	11/20/2020		344,819	(269)	(269)			(269)	1,186				
100049118	SANTA MARIA	CA	CA	11/20/2020		246,462	(200)	(200)			(200)	701				
100049120	NORTH LAUDERDALE	FL	FL	11/20/2020		254,313	(116)	(116)			(116)	714				
100049124	VIENELL	NC	NC	11/20/2020		176,558	(214)	(214)			(214)	317				
100049128	SUTTLAND	ND	ND	11/20/2020		245,586	(197)	(197)			(197)	841				
100049134	WOODSTOCK	GA	GA	11/20/2020		114,092	(136)	(136)			(136)	1,367				
100049151	IRVINGTON	NJ	NJ	11/20/2020		149,913	(114)	(114)			(114)	470				
100049154	HIALEAH	FL	FL	11/20/2020		193,443	(230)	(230)			(230)	671				
100049158	AUSTIN	TX	TX	11/20/2020		74,519	(77)	(77)			(77)	1,277				
100049159	VAUJEGAN	IL	IL	11/20/2020		124,732	(235)	(235)			(235)	448				
100049161	EGG HARBOR TOWNSHIP	NJ	NJ	11/20/2020		189,297	(25)	(25)			(25)	1,329				
100049171	SPRINGFIELD	CT	CT	11/20/2020		338,904	(297)	(297)			(297)	1,234				
100049175	CANTERBURY	NC	NC	11/20/2020		162,470	(221)	(221)			(221)	542				
100049180	CHARLOTTE	NC	NC	11/20/2020		58,406	(278)	(278)			(278)	421				
100049183	DECATUR	GA	GA	11/20/2020		129,832	(191)	(191)			(191)	786				
100049187	HILLO	HI	HI	11/20/2020		262,190	(190)	(190)			(190)	1,104				
100049188	ALLENTOWN	PA	PA	11/20/2020		243,646	(296)	(296)			(296)	883				
100049192	CRYSTAL LAKE	IL	IL	11/20/2020		170,445	(10)	(10)			(10)	575				
100049193	MOBILE	AL	AL	11/20/2020		81,653	(56)	(56)			(56)	329				
100049196	DESTIN	FL	FL	11/20/2020		152,530	(158)	(158)			(158)	1,552				
100049203	CHARLESTON	SC	SC	11/20/2020		123,462	(174)	(174)			(174)	505				
100049206	PERFIS	CA	CA	11/20/2020		150,410	(642)	(642)			(642)	1,969				
100049210	NEWARK	NJ	NJ	11/20/2020		174,652	(171)	(171)			(171)	793				
100049211	NORTH ADAMS	MA	MA	11/20/2020		113,132	(134)	(134)			(134)	256				
100049214	MESA	AZ	AZ	11/20/2020		107,156	(122)	(122)			(122)	1,589				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049252	WHITTIER	CA		11/20/2020		404,164		(304)			(304)		1,579		1,579		
100049259	FORT LAUDERDALE	FL		11/20/2020		123,213		(34)			(34)		221		221		
100049270	ORLANDO	FL		11/20/2020		162,592		(157)			(157)		430		430		
100049278	OAK PARK	MI		11/20/2020		89,281		(131)			(131)		311		311		
100049279	TRENTON	NJ		11/20/2020		200,216		(283)			(283)		2,642		2,642		
100049282	RIVERSIDE	CA		11/20/2020		163,139		(135)			(135)		1,425		1,425		
100049291	LOGANVILLE	GA		11/20/2020		169,761		(183)			(183)		582		582		
100049313	LAKE WORTH	FL		11/20/2020		35,063		(306)			(306)		2,593		2,593		
100049320	DOUGLASSVILLE	PA		11/20/2020		169,479		(226)			(226)		913		913		
100049324	MIAMI	FL		11/20/2020		400,309		(434)			(434)		1,009		1,009		
100049329	TACOMA	WA		11/20/2020		212,475		(123)			(123)		876		876		
100049335	ATLANTA	GA		11/20/2020		149,947		(200)			(200)		1,681		1,681		
100049336	ELKINS	AR		11/20/2020		56,019		(150)			(150)		971		971		
100049341	CARPENTERSVILLE	IL		11/20/2020		110,082		(198)			(198)		1,211		1,211		
100049347	HIALEAH	FL		11/20/2020		299,307		(327)			(327)		863		863		
100049349	RIVERSIDE	CA		11/20/2020		183,978		(293)			(293)		694		694		
100049350	MIRLE BEACH	SC		11/20/2020		93,933		(39)			(39)		697		697		
100049357	BROOKLYN	NY		11/20/2020		340,698		(244)			(244)		1,858		1,858		
100049359	CORONA	CA		11/20/2020		170,190		(107)			(107)		1,602		1,602		
100049360	DELEY	AZ		11/20/2020		373,017		(344)			(344)		371		371		
100049363	SAINT GEORGE	UT		11/20/2020		297,400		(205)			(205)		1,206		1,206		
100049367	FORT PIERRE	FL		11/20/2020		15,136		(11)			(11)		106		106		
100049369	BRAILEY	CA		11/20/2020		195,187		(222)			(222)		820		820		
100049370	READING	PA		11/20/2020		161,560		(111)			(111)		931		931		
100049372	WASHINGTON	DC		11/20/2020		212,062		(166)			(166)		854		854		
100049376	LOS ANGELES	CA		11/20/2020		399,253		(443)			(443)		1,479		1,479		
100049382	NEPTUNE	NJ		11/20/2020		366,463		(370)			(370)		1,241		1,241		
100049387	MIAMI	FL		11/20/2020		360,170		(346)			(346)		1,009		1,009		
100049392	MIAMI	FL		11/20/2020		143,291		(114)			(114)		1,125		1,125		
100049397	LARGO	FL		11/20/2020		17,337		(70)			(70)		3,058		3,058		
100049407	LOS ANGELES	CA		11/20/2020		365,668		(230)			(230)		1,175		1,175		
100049410	RUNNING SPRINGS	CA		11/20/2020		251,354		(181)			(181)		744		744		
100049411	MIDDLEBURG	FL		11/20/2020		217,388		(113)			(113)		698		698		
100049417	RANDALLSTOWN	MD		11/20/2020		199,787		(232)			(232)		2,234		2,234		
100049424	LAS VEGAS	NV		11/20/2020		170,030		(96)			(96)		2,091		2,091		
100049429	MIAMI	FL		11/20/2020		366,506		(365)			(365)		1,248		1,248		
100049430	RAHWAY	NJ		11/20/2020		225,328		(199)			(199)		708		708		
100049433	WINDERMEER	FL		11/20/2020		320,673		(465)			(465)		875		875		
100049434	NEWARK	NJ		11/20/2020		303,951		(114)			(114)		1,111		1,111		
100049435	BROOKLYN	NY		11/20/2020		316,039		(180)			(180)		1,239		1,239		
100049438	STOXTON	CA		11/20/2020		83,923		(269)			(269)		761		761		
100049443	CHICAGO	IL		11/20/2020		173,803		120			120		545		545		
100049461	OAK PARK	IL		11/20/2020		105,503		(47)			(47)		305		305		
100049468	HEMPSTEAD	NY		11/20/2020		159,379		(207)			(207)		606		606		
100049473	TANEYTON	MO		11/20/2020		246,154		(192)			(192)		808		808		
100049479	WANTAH	IN		11/20/2020		63,481		(229)			(229)		535		535		
100049484	MARNE	MI		11/20/2020		59,461		(96)			(96)		924		924		
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		315,919		(70)			(70)		1,151		1,151		
100049496	FORT LAUDERDALE	FL		11/20/2020		247,765		119			119		906		906		
100049499	LOS ANGELES	CA		11/20/2020		210,613		21			21		870		870		
100049500	HIALEAH	FL		11/20/2020		196,859		(134)			(134)		898		898		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004901	PLEASANTVILLE	NJ		11/20/2020		100,391		(193)			(193)		1,056				
10004903	MIAMI	FL		11/20/2020		154,755		(258)			(258)		502				
10004905	JACKSON	AL		11/20/2020		39,681		(65)			(65)		725				
10004907	CHICAGO	IL		11/20/2020		189,193		(171)			(171)		795				
10004917	MONTGOMERY	IL		11/20/2020		145,449		(221)			(221)		572				
10004925	PLAINFIELD	IL		11/20/2020		212,644		(241)			(241)		575				
10004927	JACKSONVILLE	FL		11/20/2020		88,008		42			42		265				
10004931	CORONA	TN		11/20/2020		148,397		(190)			(190)		253				
10004936	EDMONDS	WA		11/20/2020		305,005		(154)			(154)		1,187				
10004943	INGLEWOOD	CA		11/20/2020		266,917		(271)			(271)		981				
10004946	REDMOND	WA		11/20/2020		318,195		(245)			(245)		1,514				
10004948	CHARLOTTE	NC		11/20/2020		90,500		(72)			(72)		2,727				
10004951	POINCIPE BEACH	FL		11/20/2020		145,608		(439)			(439)		1,212				
10004952	DES PLAINES	IL		11/20/2020		255,433		(215)			(215)		829				
10004953	JACKSONVILLE	FL		11/20/2020		188,520							663				
10004956	EAST ORANGE	NJ		11/20/2020		153,849		(174)			(174)		719				
10004962	PHOENIX	AZ		11/20/2020		172,101		(94)			(94)		805				
10004966	NEWARK	NJ		11/20/2020		256,541		(212)			(212)		680				
10004971	EASTON	MD		11/20/2020		258,845		(196)			(196)		1,604				
10004974	STAFFORD	VA		11/20/2020		300,629		(417)			(417)		1,302				
10004981	UMATILLA	FL		11/20/2020		188,153		(259)			(259)		508				
10004983	MIAMI	FL		11/20/2020		151,469		(143)			(143)		381				
10004984	WEST YARMOUTH	MA		11/20/2020		117,805		(110)			(110)		584				
10004986	LONG BEACH	CA		11/20/2020		327,230		(359)			(359)		1,098				
10004988	DOINEY	CA		11/20/2020		427,445		(81)			(81)		1,084				
10004995	CHICAGO	IL		11/20/2020		71,220		(140)			(140)		461				
10004999	WEST BABYLON	NY		11/20/2020		230,208		(276)			(276)		3,690				
10004901	UPPER MERLBORO	MD		11/20/2020		252,273		(115)			(115)		998				
10004903	DENVER	CO		11/20/2020		138,073		(174)			(174)		1,748				
10004905	MIAMI	FL		11/20/2020		271,947		(360)			(360)		953				
10004906	WHITTIER	CA		11/20/2020		234,636		(52)			(52)		1,727				
10004907	SANTA FE	NM		11/20/2020		226,260		(263)			(263)		623				
10004909	JACKSON	NJ		11/20/2020		72,824		(340)			(340)		832				
10004916	MIAMI	FL		11/20/2020		223,256		(174)			(174)		865				
10004925	JACKSONVILLE	FL		11/20/2020		138,231		(181)			(181)		449				
10004930	AURORA	CO		11/20/2020		120,650		(150)			(150)		472				
10004932	LOS ANGELES	CA		11/20/2020		177,735		(147)			(147)		683				
10004941	MIAMI	FL		11/20/2020		251,120		16			16		939				
10004955	HUNTINGTON STATION	NY		11/20/2020		412,538		40			40		1,335				
10004963	HARWOOD HEIGHTS	IL		11/20/2020		205,372		(113)			(113)		596				
10004979	PORT JEFFERSON STATI	NY		11/20/2020		460,038		(609)			(609)		4,824				
10004983	BROOKLYN	NY		11/20/2020		209,575		(254)			(254)		830				
10004984	SAN BRUNO	CA		11/20/2020		408,737		(376)			(376)		2,158				
10004986	CHICAGO	IL		11/20/2020		78,785		77			77		364				
10004985	MIRAMAR	FL		11/20/2020		276,707		(209)			(209)		775				
100049702	YAKIMA	WA		11/20/2020		89,159		(66)			(66)		190				
100049707	LAKE VILLA	IL		11/20/2020		254,808		(101)			(101)		1,148				
100049708	STOCKTON	CA		11/20/2020		115,712		(166)			(166)		1,850				
100049713	TEMPLE HILLS	MD		11/20/2020		177,997		(232)			(232)		741				
100049714	AURORA	IL		11/20/2020		147,976		(52)			(52)		439				
100049720	PLAINFIELD	NJ		11/20/2020		261,660		(202)			(202)		1,093				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049722	ELKO NEW MARKET	IN		11/20/2020		260,761		(237)			(237)		333				
100049724	WEST COVINA	CA		11/20/2020		174,015		(109)			(109)		1,884				
100049727	ADAPPA	FL		11/20/2020		143,090		(236)			(236)		765				
100049730	FRASER	MI		11/20/2020		97,028		(151)			(151)		454				
100049731	SAN DIEGO	CA		11/20/2020		333,605		(300)			(300)		1,276				
100049732	PARK RIDGE	IL		11/20/2020		86,962		(166)			(166)		488				
100049734	OAK LAWN	IL		11/20/2020		101,780		(201)			(201)		475				
100049737	OAKLAND	CA		11/20/2020		172,662		(268)			(268)		661				
100049738	NILES	IL		11/20/2020		347,845		(279)			(279)		1,108				
100049742	MIAMI	FL		11/20/2020		281,469		(421)			(421)		820				
100049743	PITTSBURGH	PA		11/20/2020		38,689		(74)			(74)		278				
100049758	MASSAPEQUA	NY		11/20/2020		394,067		(221)			(221)		2,091				
100049761	PATERSON	NJ		11/20/2020		457,321		(481)			(481)		1,613				
100049767	UPPER MERLBORO	MD		11/20/2020		249,275		(210)			(210)		907				
100049772	BRECKENRIDGE	CO		11/20/2020		201,600		(319)			(319)		771				
100049776	GILROY	CA		11/20/2020		361,280		(254)			(254)		1,488				
100049782	GLOUCESTER CITY	NJ		11/20/2020		248,362		(269)			(269)		1,065				
100049784	STAFFORD	CT		11/20/2020		373,495		(331)			(331)		2,228				
100049785	VICTORVILLE	CA		11/20/2020		242,187		(138)			(138)		843				
100049787	BROOKLYN	NY		11/20/2020		230,670		(612)			(612)		9,323				
100049790	PHOENIX	AZ		11/20/2020		108,320		(154)			(154)		509				
100049791	LANCASTER	CA		11/20/2020		123,981		(124)			(124)		641				
100049794	BROXV	NY		11/20/2020		47,933		(156)			(156)		1,420				
100049796	EL MONTE	CA		11/20/2020		174,107		(108)			(108)		710				
100049797	POINT HARBOR	NC		11/20/2020		319,651		(327)			(327)		1,063				
100049804	CHARLESTON	SC		11/20/2020		5,427		(24)			(24)		2,761				
100049810	COMPTON	CA		11/20/2020		160,962		(82)			(82)		545				
100049811	COMPTON	CA		11/20/2020		243,817		(231)			(231)		953				
100049814	SANTA ANA	CA		11/20/2020		243,317		(276)			(276)		1,797				
100049816	SALINAS	CA		11/20/2020		378,401		(323)			(323)		1,441				
100049822	MOFFOK	VA		11/20/2020		108,009		(129)			(129)		1,143				
100049825	HIALEAH	FL		11/20/2020		424,701		(131)			(131)		1,142				
100049831	NEWTON	NJ		11/20/2020		149,845		(35)			(35)		485				
100049833	EL PASO	TX		11/20/2020		92,340		(84)			(84)		471				
100049842	VISALIA	CA		11/20/2020		84,977		(124)			(124)		1,476				
100049849	NORTH RIDGE	CA		11/20/2020		72,485		(86)			(86)		1,188				
100049853	CHARLOTESVILLE	VA		11/20/2020		163,620		(181)			(181)		2,620				
100049856	DOVER	VA		11/20/2020		176,193		(223)			(223)		286				
100049858	MADISON	TN		11/20/2020		70,038		(101)			(101)		268				
100049862	CARY	IL		11/20/2020		177,845		(360)			(360)		1,017				
100049868	MECHANICSVILLE	VA		11/20/2020		95,696		(183)			(183)		1,671				
100049880	NORTH HOLLWOOD	CA		11/20/2020		300,932		(266)			(266)		839				
100049893	LINDEN	UT		11/20/2020		4,095		(25)			(25)		1,580				
100049903	TENNECK	NJ		11/20/2020		97,969		(142)			(142)		464				
100049907	VILLIAMSBURG	VA		11/20/2020		107,801		(167)			(167)		242				
100049922	LAS VEGAS	NV		11/20/2020		94,630		(179)			(179)		2,990				
100049824	ALPHARETTA	GA		11/20/2020		154,986		(159)			(159)		531				
100049825	PORT WASHINGTON	NY		11/20/2020		684,854		(629)			(629)		2,091				
100049828	OZONE PARK	NY		11/20/2020		155,804		(162)			(162)		1,519				
100049831	CLARK FORK	ID		11/20/2020		87,969		(97)			(97)		490				
100049835	PACIFICA	CA		11/20/2020		401,638		(545)			(545)		1,051				

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				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	
							8	9	10	11							12
10004941	ANTIOCH	CA		11/20/2020		196,522					(241)		3,243				
10004946	CAPE CORAL	FL		11/20/2020		187,254					(244)		460				
10004947	AMITYVILLE	NY		11/20/2020		299,789					(277)		1,223				
10004950	LOS ANGELES	CA		11/20/2020		131,203					(244)		524				
10004951	JACKSONVILLE	FL		11/20/2020		27,713					(169)		1,351				
10004956	FAVETTEVILLE	GA		11/20/2020		249,426					(247)		1,922				
10004959	ALBUQUERQUE	NM		11/20/2020		412,541					43		1,376				
10004963	EVERETT	WA		11/20/2020		304,594					(345)		1,042				
10004967	BOLTON	MA		11/20/2020		272,217					(169)		955				
10004976	BEAVERTON	OR		11/20/2020		125,699					(74)		345				
10004978	LAKE HOPATCONG	NJ		11/20/2020		365,342					(422)		872				
10004987	MADISON	TN		11/20/2020		88,086					12		566				
10004992	SAN JOSE	CA		11/20/2020		398,895					(197)		744				
10004994	EPHING	IN		11/20/2020		20,606					(116)		2,264				
10004995	WASHINGTON	DC		11/20/2020		174,591					(205)		371				
10004997	SIMI VALLEY	CA		11/20/2020		134,754					15		1,220				
10005000	EAST ISLIP	NY		11/20/2020		263,824					26		924				
10005009	PORT CHESTER	NY		11/20/2020		443,061					75		1,280				
10005014	SAINT LOUIS	MO		11/20/2020		87,250					(122)		747				
10005029	MIAMI	FL		11/20/2020		142,485					(212)		785				
10005038	DUNDALK	MD		11/20/2020		165,859					(127)		742				
10005040	NELSON	GA		11/20/2020		90,055					(113)		525				
10005044	FLINT	MI		11/20/2020		92,550					(147)		724				
10005046	MIAMI	FL		11/20/2020		65,782					(243)		1,277				
10005048	BROOKLYN	NY		11/20/2020		44,881					(195)		(13,299)		14,465	14,465	
10005051	SAINT AUGUSTINE	FL		11/20/2020		252,590					(128)		931				
10005053	JESSUP	MD		11/20/2020		282,124					(152)		1,005				
10005055	DANBURY	CT		11/20/2020		275,180					(268)		692				
10005061	WEST JORDAN	UT		11/20/2020		55,042					(23)		881				
10005065	WACO	TX		11/20/2020		25,227					(1)		784				
10005073	PHILADELPHIA	PA		11/20/2020		8,635					(109)		691				
10005074	BRUNSWICK	OH		11/20/2020		161,931					(67)		615				
10005075	LIVERPOOL	NY		11/20/2020		18,805					(234)		1,400				
10005077	PHILADELPHIA	PA		11/20/2020		23,317					(267)		641				
10005078	PHOENIX	AZ		11/20/2020		6,162					(106)		2,292				
10005079	LONG BEACH	CA		11/20/2020		39,493					(462)		2,300				
10005080	SHELBY	MI		11/20/2020		2,208					(61)		1,182				
10005081	CORPUS CHRISTI	TX		11/20/2020		43,102					(95)		915				
10005085	WOODBRIDGE	VA		11/20/2020		223,965					(57)		605				
10005087	LULLING	LA		11/20/2020		18,266					(201)		1,015				
10005088	INTERLOCHEN	MI		11/20/2020		33,884					(177)		1,130				
10005089	NORTH BENTON	OH		11/20/2020		35,712					(287)		1,163				
10005090	COPLAQUE	NY		11/20/2020		40,596					(364)		1,864				
10005091	LODI	CA		11/20/2020		96,338					(156)		172				
10005096	CANOGA PARK	CA		11/20/2020		136,077					(116)		391				
10005099	SHERMAN	TX		11/20/2020		46,225					(39)		47				
10005100	DALLAS	TX		11/20/2020		18,570					(424)		1,135				
10005101	CHATSWORTH	CA		11/20/2020		7,039					(9)		429				
10005103	FRESNO	CA		11/20/2020		9,286					(19)		509				
10005105	PALO ALTO	CA		11/20/2020		37,014					(11)		1,692				
10005107	MISSOURI CITY	TX		11/20/2020		32,393					(366)		1,056				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050108	MIAMI	FL		11/20/2020		86,676		(46)			(46)		312		312		
100050110	BROOK	NY		11/20/2020		134,080		(547)			(547)		1,174		1,174		
100050111	BRENTWOOD	CA		11/20/2020		40,373		32			32		606		606		
100050114	ORLANDO	FL		11/20/2020		47,263		(339)			(339)		1,483		1,483		
100050115	RICHMOND	VA		11/20/2020		87,082		(182)			(182)		314		314		
100050117	BOJIE	AZ		11/20/2020		31,469		(90)			(90)		790		790		
100050118	DENMARK	SC		11/20/2020		12,676		(349)			(349)		1,231		1,231		
100050120	CHATTANOOGA	TN		11/20/2020		45,315		(286)			(286)		791		791		
100050121	DASSEL	IN		11/20/2020		100,738		(142)			(142)		196		196		
100050122	PLANT CITY	FL		11/20/2020		49,212		(131)			(131)		394		394		
100050123	HOUSTON	TX		11/20/2020		54,546		(286)			(286)		862		862		
100050127	KELLER	TX		11/20/2020		104,488		(545)			(545)		2,066		2,066		
100050129	TUCSON	AZ		11/20/2020		57,645		(409)			(409)		1,172		1,172		
100050130	DETROIT	MI		11/20/2020		12,222		(242)			(242)		839		839		
100050135	LUSBY	MD		11/20/2020		61,278		(168)			(168)		2,014		2,014		
100050137	SHELBYVILLE	IN		11/20/2020		11,859		(77)			(77)		832		832		
100050138	PINEY FLATS	TN		11/20/2020		60,824		(294)			(294)		855		855		
100050142	CHARLOTTE	NC		11/20/2020		62,879		(187)			(187)		1,165		1,165		
100050148	MINNEAPOLIS	IN		11/20/2020		72,986		(216)			(216)		1,144		1,144		
100050151	MORFEE	LA		11/20/2020		47,560		(194)			(194)		711		711		
100050162	CINCINNATI	OH		11/20/2020		101,103		(74)			(74)		323		323		
100050163	SONOMA	CA		11/20/2020		76,925		(382)			(382)		1,534		1,534		
100050160	LOUISVILLE	KY		11/20/2020		22,327		(61)			(61)		290		290		
100050166	DAVENPORT	IA		11/20/2020		24,568		(119)			(119)		357		357		
100050175	DURVEA	PA		11/20/2020		77,881		(48)			(48)		265		265		
100050186	BELLMIR	NJ		11/20/2020		83,262		(46)			(46)		298		298		
100050188	PROVO	UT		11/20/2020		67,727		(224)			(224)		868		868		
100050190	LITTLE ROCK	AR		11/20/2020		37,314		(299)			(299)		969		969		
100050194	PORT SAINT LUCIE	FL		11/20/2020		203,530		(94)			(94)		839		839		
100050200	IRVING	SC		11/20/2020		96,683		(95)			(95)		176		176		
100050204	EDINBURG	TX		11/20/2020		39,038		(77)			(77)		280		280		
100050207	STANFORD	CT		11/20/2020		212,513		(166)			(166)		845		845		
100050216	HANVILLE	LA		11/20/2020		37,717		(325)			(325)		2,329		2,329		
100050227	CORONA	TN		11/20/2020		101,134		(130)			(130)		335		335		
100050229	NALIPA	ID		11/20/2020		122,779		(144)			(144)		231		231		
100050230	INDIANAPOLIS	IN		11/20/2020		132,770		(1,604)			(1,604)		5,481		5,481		
100050237	SEASIDE	OR		11/20/2020		10,696		(296)			(296)		1,865		1,865		
100050239	FORT LAUDERDALE	FL		11/20/2020		239,080		(192)			(192)		793		793		
100050240	BEDFORD	OH		11/20/2020		69,611		57			57		279		279		
100050242	MIAMI	FL		11/20/2020		167,269		(168)			(168)		637		637		
100050246	YOUNGSTOWN	OH		11/20/2020		3,881		(66)			(66)		602		602		
100050251	PHILADELPHIA	PA		11/20/2020		14,133		(56)			(56)		187		187		
100050255	EAST ORANGE	NJ		11/20/2020		194,965		(130)			(130)		696		696		
100050256	SOMERSET	MA		11/20/2020		339,171		(282)			(282)		1,119		1,119		
100050261	ATLANTA	GA		11/20/2020		132,923		(93)			(93)		528		528		
100050266	PALM COAST	FL		11/20/2020		78,844		(65)			(65)		164		164		
100050270	BATON ROUGE	LA		11/20/2020		109,086		(199)			(199)		2,008		2,008		
100050271	WINDSOR MILL	MD		11/20/2020		194,151		(154)			(154)		767		767		
100050273	GAITHERSBURG	MD		11/20/2020		303,686		(156)			(156)		1,734		1,734		
100050277	HAIALEAH	FL		11/20/2020		105,241		(183)			(183)		538		538		
100050280	OAK RUN	CA		11/20/2020		234,675		(215)			(215)		1,868		1,868		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050282	CHICAGO	IL		11/20/2020		178,434		(143)			(143)		1,272				
100050288	FAIRFIELD	CA		11/20/2020		264,827		(300)			(300)		1,104				
100050292	AMITYVILLE	NY		11/20/2020		227,153		(297)			(297)		785				
100050309	HILTON HEAD ISLAND	SC		11/20/2020		239,168		(117)			(117)		723				
100050312	OHIO HILLS	CA		11/20/2020		221,220		(129)			(129)		1,523				
100050314	GLendale	AZ		11/20/2020		110,804		(104)			(104)		1,500				
100050344	SILVER SPRING	MD		11/20/2020		346,203		(237)			(237)		1,329				
100050358	ELKHART	IN		11/20/2020		84,022		(393)			(393)		516				
100050361	PHOENIX	AZ		11/20/2020		43,303		(56)			(56)		950				
100050365	HOPKINELL JUNCTION	NY		11/20/2020		166,873		(190)			(190)		642				
100050366	UPPER MERLBORO	MD		11/20/2020		161,482		(569)			(569)		2,294				
100050371	VALLEY STREAM	NY		11/20/2020		124,985		(164)			(164)		1,886				
100050378	WHITESBURG	GA		11/20/2020		64,493		(85)			(85)		625				
100050380	HOPKINELL JUNCTION	NY		11/20/2020		289,280		(352)			(352)		959				
100053345	LAKEVIEW	TX		03/23/2021		1,363,419		8,887			8,887		7,372				
100053363	HOLLISTER	CA		03/23/2021		649,560		31			31		2,440				
100053367	LOS ANGELES	CA		03/23/2021		326,960		(166)			(166)		4,120				
100053369	LOS ANGELES	CA		03/23/2021		87,752		(53)			(53)		1,034				
100053367	ORLANDO	CA		03/23/2021		5,166,629		(1,478)			(1,478)		41,990				
100053368	REDFORD	MI		03/23/2021		19,640		(10)			(10)		280				
100053371	NAPLES	FL		03/23/2021		253,627		(579)			(579)		5,360				
100053373	UNION BEACH	NJ		03/23/2021		56,460		(38)			(38)		910				
100053375	BALTIMORE	MD		03/23/2021		179,219		(117)			(117)		374				
100053380	WINTHAM	WA		03/23/2021		102,204		(30)			(30)		1,012				
100053387	SAN LEANRO	CA		03/23/2021		296,913		(178)			(178)		2,914				
100053391	SAN LEANRO	CA		03/23/2021		190,842		(395)			(395)		5,000				
100053392	FONTANA	CA		03/23/2021		115,606		(45)			(45)		450				
100053393	GALESBURG	MI		03/23/2021		95,630		(187)			(187)		1,635				
100053394	MOBILE	AL		03/23/2021		105,955		(316)			(316)		793				
100053395	WOODSTOCK	VA		03/23/2021		164,101		(571)			(571)		1,301				
100053402	OSSEO	MI		03/23/2021		114,628		(463)			(463)		1,380				
100053403	GLEN ALLEN	VA		03/23/2021		106,472		(72)			(72)		159				
100053409	OAKLAND	CA		03/23/2021		26,213		12			12		1,649				
100053410	MCALLEN	TX		03/23/2021		18,780		7			7		691				
100053415	EMPIRIA	VA		03/23/2021		2,638		(37)			(37)		1,360				
100053418	WYOMING	MI		03/23/2021		62,108		(52)			(52)		1,063				
100053423	AVONDALE ESTATES	GA		03/23/2021		55,583		(14)			(14)		852				
100053436	MISSION VIEJO	CA		03/23/2021		131,289		157			157		2,778				
100053437	BECKLEY	WV		03/23/2021		55,579		(6)			(6)		352				
100053438	BROOKLYN	NY		03/23/2021		250,324		(333)			(333)		3,331				
100053443	AMARILLO	TX		03/23/2021		18,323		(11)			(11)		319				
100053446	SANTA ANA	CA		03/23/2021		223,040		(630)			(630)		2,649				
100053450	DELTONA	FL		03/23/2021		175,591		(121)			(121)		147				
100053452	COBTON	MD		03/23/2021		361,370		177			177		(1,973)			2,465	
100053454	HUNTSVILLE	AL		03/23/2021		36,825		(138)			(138)		426				
100053455	DECATUR	GA		03/23/2021		103,965		81			81		176				
100053460	WILKES BARRE	PA		03/23/2021		50,642		(343)			(343)		326				
100053466	PLAINFIELD	NJ		03/23/2021		252,211		(7)			(7)		625				
100053468	WEST NEW YORK	NJ		03/23/2021		399,970		(231)			(231)		1,054				
100053470	TRENTON	NJ		03/23/2021		116,003		393			393		197				
100053471	TOMBS RIVER	NJ		03/23/2021		317,598		(77)			(77)		1,413				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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
100053472	MINT HILL	NC		03/23/2021		176,170		(45)			(45)		544	544			
100053476	PHILADELPHIA	PA		03/23/2021		33,364		(154)			(154)		541	541			
100053481	SOUTH HOLLAND	IL		03/23/2021		141,651		(41)			(41)		579	579			
100053482	CRAIG	CO		03/23/2021		76,757		(144)			(144)		560	560			
100053483	PHILADELPHIA	PA		03/23/2021		52,010		(33)			(33)		146	146			
100053488	EDINA	MINN		03/23/2021		277,746		(209)			(209)		500	500			
100053489	BROOKLYN	NY		03/23/2021		164,660		(106)			(106)		432	432			
100053492	LEHIGH ACRES	FL		03/23/2021		88,420		(40)			(40)		1,308	1,308			
100053493	NEWINGTON	CT		03/23/2021		216,755		(15)			(15)		637	637			
100053496	MIAMI	FL		03/23/2021		335,704		(132)			(132)		1,925	1,925			
100053507	KANSAS CITY	MO		03/23/2021		55,048		(234)			(234)		945	945			
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		24,918		(32)			(32)		325	325			
100053510	QUEENS VILLAGE	NY		03/23/2021		149,636		(118)			(118)		225	225			
100053517	WESTIEGO	LA		03/23/2021		57,995		(342)			(342)		2,029	2,029			
100053520	LOUISIANA	MO		03/23/2021		92,107		(215)			(215)		814	814			
100053522	LIBERAL	KS		03/23/2021		6,930		(16)			(16)		1,033	1,033			
100053528	PHILADELPHIA	PA		03/23/2021		2,720		(64)			(64)		652	652			
100053530	CHESAPEAKE	VA		03/23/2021		413,239		(2,163)			(2,163)		2,573	2,573			
100053539	DETROIT	MI		03/23/2021		84,576		(159)			(159)		490	490			
100053545	MIAMI	FL		03/23/2021		420,260		664			664		717	717			
100053547	FAVETTEVILLE	NC		03/23/2021		114,746		(282)			(282)		407	407			
100053554	ARLINGTON	VA		03/23/2021		183,042		82			82		1,380	1,380			
100053557	FRISCO	CO		03/23/2021		231,349		(17)			(17)		1,023	1,023			
100053562	YUBA CITY	CA		03/23/2021		294,841		(80)			(80)		875	875			
100053563	GLOVERSVILLE	NY		03/23/2021		55,652		(205)			(205)		724	724			
100053564	KALISPELL	MT		03/23/2021		99,667		(40)			(40)		320	320			
100053567	COLUMBUS	GA		03/23/2021		110,323		(55)			(55)		274	274			
100053572	SHICKSHINNY	PA		03/23/2021		22,161		(65)			(65)		382	382			
100053576	MOUNT SINAI	NY		03/23/2021		316,979		(275)			(275)		1,471	1,471			
100053578	MOUNT PLEASANT	MI		03/23/2021		96,930		(42)			(42)		260	260			
100053581	BROOMFIELD	CO		03/23/2021		126,709		(287)			(287)		1,465	1,465			
100053582	MARSHALLTOWN	IA		03/23/2021		2,424		(6)			(6)		1,523	1,523			
100053583	MELBOURNE	FL		03/23/2021		209,934		(115)			(115)		805	805			
100053591	MINNEAPOLIS	MINN		03/23/2021		93,920		(62)			(62)		390	390			
100053592	BLOOMINGTON	IL		03/23/2021		289,074		(242)			(242)		1,389	1,389			
100053600	INGLEWOOD	CA		03/23/2021		84,971		(46)			(46)		174	174			
100053602	BELTSVILLE	MD		03/23/2021		218,518		(44)			(44)		786	786			
100053613	JAMICA	NY		03/23/2021		533,349		232			232		1,932	1,932			
100053619	DYER	IN		03/23/2021		296,401		55			55		1,029	1,029			
100053621	STREATOR	IL		03/23/2021		64,428		(64)			(64)		80	80			
100053624	LUBBOCK	TX		03/23/2021		86,399		(573)			(573)		576	576			
100053625	FORT LAUDERDALE	FL		03/23/2021		162,616		889			889		501	501			
100053628	SAINT MARTINVILLE	LA		03/23/2021		71,920		(74)			(74)		204	204			
100053635	FORT WORTH	TX		03/23/2021		170,333		(286)			(286)		821	821			
100053636	TOLEDO	OH		03/23/2021		44,276		(170)			(170)		391	391			
100053641	SHIRLEY	NY		03/23/2021		35,455		(224)			(224)		1,120	1,120			
100053643	WOOD DALE	IL		03/23/2021		206,166		(84)			(84)		671	671			
100053648	SEWARD	AK		03/23/2021		27,499		(285)			(285)		1,850	1,850			
100053651	TUSTIN	CA		03/23/2021		30,009		(37)			(37)		102	102			
100053652	KALISPELL	MT		03/23/2021		137,633		(123)			(123)		1,261	1,261			
100053657	MOJAVE	CA		03/23/2021		19,881		(19)			(19)		351	351			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100036368	SOUTH DARTMOUTH	MA		03/23/2021		81,715		(233)			(233)		1,282				
100036372	LAKESIDE	CA		03/23/2021		177,780		(135)			(135)		282				
100036375	SILVIS	IL		03/23/2021		19,336		(103)			(103)		431				
100036377	MCHEERY	IL		03/23/2021		118,823		(72)			(72)		230				
100036383	LOS ANGELES	CA		03/23/2021		792,035		(113)			(113)		1,936				
100036387	HUHELL	NJ		03/23/2021		350,600		(193)			(193)		6,184				
100036700	ARLINGTON	TX		03/23/2021		68,395		(172)			(172)		936				
100036706	BESSEMER	AL		03/23/2021		15,255		(323)			(323)		5,077				
100036710	CHICAGO	IL		03/23/2021		188,243		633			633		373				
100036716	RICHMOND	CA		03/23/2021		267,450		486			486		3,819				
100036723	PHILADELPHIA	PA		03/23/2021		42,335		(17)			(17)		1,745				
100036724	SAINT PAUL	MIN		03/23/2021		41,195		(15)			(15)		1,738				
100036725	BOVO	IN		03/23/2021		61,762		95			95		2,736				
100036727	LORETO	PA		03/23/2021		123,206		(42)			(42)		347				
100036733	FRANCOVILLE	IL		03/23/2021		70,218		36			36		292				
100036734	SAN JOSE	CA		03/23/2021		200,915		(527)			(527)		2,039				
100036738	COLUMBUS	GA		03/23/2021		118,125		10			10		367				
100036740	SAINT ALBAIS	NY		03/23/2021		248,678		(284)			(284)		1,944				
100036750	BELLE GLADE	FL		03/23/2021		65,106		(177)			(177)		1,169				
100036751	POTTENVILLE	MI		03/23/2021		36,537		(48)			(48)		656				
100036754	SPARTA	NJ		03/23/2021		240,785		(209)			(209)		1,028				
100036756	LAKELAND	FL		03/23/2021		188,710		(152)			(152)		926				
100036758	BOLTON	CT		03/23/2021		190,952		(323)			(323)		2,507				
100036759	KEWAUK	MO		03/23/2021		401,036		91			91		1,683				
100036761	SHELTON	CT		03/23/2021		255,786		(150)			(150)		611				
100036767	HANDOVER PARK	IL		03/23/2021		238,442		(239)			(239)		453				
100036773	TUCSON	AZ		03/23/2021		17,639		12			12		281				
100036774	HIALEAH	FL		03/23/2021		506,766		(314)			(314)		1,200				
100036780	CLANTA	SC		03/23/2021		13,701		(61)			(61)		1,543				
100036787	QUEENSBURY	NY		03/23/2021		125,274		(88)			(88)		165				
100036797	GILROY	CA		03/23/2021		16,823		(42)			(42)		5,562				
100036798	BROOKLYN	NY		03/23/2021		243,109		(280)			(280)		1,198				
100036799	DEWEER	IN		03/23/2021		52,389		14			14		127				
100036800	LAKE WORTH	FL		03/23/2021		163,535		(79)			(79)		1,168				
100036803	BEVER	MO		03/23/2021		41,063		(66)			(66)		182				
100036804	PITTSBURGH	PA		03/23/2021		11,781		23			23		1,004				
100036805	ROCHESTER	NY		03/23/2021		22,716		(23)			(23)		108				
100036806	SAN DIEGO	CA		03/23/2021		159,311		(4)			(4)		602				
100036807	LEHIGH ACRES	FL		03/23/2021		79,732		6			6		285				
100036809	SAINT JAMES	NY		03/23/2021		214,678		(348)			(348)		1,193				
100036811	BRIDGEPORT	CT		03/23/2021		88,223		(14)			(14)		257				
100036812	HOOD RIVER	OR		03/23/2021		117,992		(202)			(202)		642				
100036819	BAYVILLE	NJ		03/23/2021		218,182		34			34		690				
100036823	TALLAHASSEE	FL		03/23/2021		109,461		(56)			(56)		354				
100036825	MAPLE GROVE	WI		03/23/2021		119,628		(50)			(50)		172				
100036827	BAINBRIDGE ISLAND	WA		03/23/2021		353,153		140			140		1,177				
100036833	LAS VEGAS	NV		03/23/2021		310,957		(163)			(163)		1,415				
100036845	HOLLYWOOD	FL		03/23/2021		13,381		(11)			(11)		239				
100036850	HARTWICK	NY		03/23/2021		191,010		(632)			(632)		(365)			1,981	
100036852	CHICAGO	IL		03/23/2021		288,532		(254)			(254)		814				
100036856	IRVINGTON	NJ		03/23/2021		93,309		(28)			(28)		1,218				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053862	BROWNSVILLE	TX		03/23/2021		17,655		(232)			(232)		1,193				
100053863	KINGSBURY	TX		03/23/2021		10,187		(153)			(153)		1,067				
100053865	SWEETWATER	TX		03/23/2021		20,929		(189)			(189)		315				
100053867	HARLINGEN	TX		03/23/2021		23,398		(230)			(230)		870				
100053870	MORRISVILLE	PA		03/23/2021		244,966		(40)			(40)		313				
100053875	WILLIAMSTOWN	NJ		03/23/2021		210,945		1,344			1,344		1,088				
100053879	STATEN ISLAND	NY		03/23/2021		216,132		(116)			(116)		475				
100053881	BIRMINGHAM	AL		03/23/2021		133,944		(21)			(21)		122				
100053886	CHICAGO	IL		03/23/2021		121,083		(14)			(14)		357				
100053888	MECHANICSVILLE	MO		03/23/2021		345,650		(195)			(195)		1,136				
100053893	FOREST LAKE	MN		03/23/2021		55,403		(222)			(222)		5,654				
100053894	ROCKAWAY	NJ		03/23/2021		119,481		(204)			(204)		886				
100053898	MADRID	IA		03/23/2021		74,488		(396)			(396)		1,632				
100053900	CHICAGO	IL		03/23/2021		121,210		(194)			(194)		1,885				
100053903	AURORA	IL		03/23/2021		147,146		(28)			(28)		148				
100053904	MIAMI	FL		03/23/2021		484,098		(63)			(63)		1,274				
100053911	COMPTON	CA		03/23/2021		299,263		(243)			(243)		1,440				
100053916	ALBANY	NY		03/23/2021		26,511		(289)			(289)		1,417				
100053920	PEPPERELL	MA		03/23/2021		139,104		(108)			(108)		1,337				
100053923	RIVERSIDE	CA		03/23/2021		91,849		38			38		(1,312)			1,508	1,508
100053924	ATTLEBORO	MA		03/23/2021		367,109		467			467		396				
100053925	ALTONA	PA		03/23/2021		70,129		(342)			(342)		430				
100053926	MARTINSVILLE	VA		03/23/2021		58,366		(64)			(64)		753				
100053931	MONROE	NY		03/23/2021		260,516		299			299		204				
100053932	MILLSTADT	IL		03/23/2021		118,905		(467)			(467)		506				
100053941	GLAUSTONE	MO		03/23/2021		24,904		(363)			(363)		2,263				
100053945	HANDOVER TOWNSHIP	PA		03/23/2021		53,031		(146)			(146)		116				
100053946	PALATKA	FL		03/23/2021		12,779		(3)			(3)		664				
100053959	STOUGHTON	MA		03/23/2021		123,415		(61)			(61)		447				
100053967	PHILADELPHIA	PA		03/23/2021		57,405		(260)			(260)		1,537				
100053965	BAKERSFIELD	CA		03/23/2021		45,693		(49)			(49)		55				
100053987	HOUSTON	TX		03/23/2021		49,801		(25)			(25)		144				
100053988	BELLE HARBOR	NY		03/23/2021		191,255		(604)			(604)		2,976				
100053984	HI HAT	KY		03/23/2021		105,664		100			100		53				
100054003	CINCINNATI	OH		03/23/2021		56,483		80			80		312				
100054008	BUFFALO	NY		03/23/2021		43,383		329			329		80				
100054009	AUBURN	NY		03/23/2021		104,684		37			37		425				
100054010	PROSPECT PARK	NJ		03/23/2021		332,657		783			783		547				
100054014	LACER'S SPRING	AL		03/23/2021		46,276		(235)			(235)		520				
100054015	LOS ANGELES	CA		03/23/2021		600,923		(138)			(138)		2,022				
100054016	MILL VALLEY	CA		03/23/2021		698,334		133			133		2,674				
100054018	HIGHLAND	IN		03/23/2021		50,981		(179)			(179)		689				
100054019	OAK HARBOR	WA		03/23/2021		251,150		(147)			(147)		667				
100054022	BRIDGEPORT	CT		03/23/2021		14,591		(137)			(137)		836				
100054026	VAIL	AZ		03/23/2021		224,666		(94)			(94)		598				
100054034	HILLSBOROUGH	NJ		03/23/2021		417,485		(127)			(127)		912				
100054035	LAKE ORION	MI		03/23/2021		148,915		(126)			(126)		269				
100054036	TUCKERTON	NJ		03/23/2021		50,635		(123)			(123)		1,992				
100054041	HOLDEN	MO		03/23/2021		42,988		(132)			(132)		616				
100054042	ORLANDO	FL		03/23/2021		80,659		(23)			(23)		903				
100054045	PENNSVILLE	NJ		03/23/2021		2,554		(22)			(22)		1,387				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	8					9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054046	SAN DIEGO	CA		03/23/2021		177,916		(181)	(181)			(181)		1,068	1,068			
100054047	OZONE PARK	NY		03/23/2021		130,813		45	45			45		474	474			
100054049	MONROE	LA		03/23/2021		37,255		(181)	(181)			(181)		834	834			
100054050	PARLIN	NJ		03/23/2021		310,109		40	40			40		722	722			
100054052	EWING	NJ		03/23/2021		116,702		(48)	(48)			(48)		310	310			
100054061	CLEARWATER	FL		03/23/2021		31,025		(256)	(256)			(256)		1,855	1,855			
100054062	HEMPSTEAD	NY		03/23/2021		568,604		(263)	(263)			(263)		1,690	1,690			
100054066	PARK HILLS	MO		03/23/2021		83,100		(196)	(196)			(196)		970	970			
100054070	WINDSOR MILL	MD		03/23/2021		186,738		(80)	(80)			(80)		388	388			
100054071	CHARLOTTE	NC		03/23/2021		99,881		(37)	(37)			(37)		466	466			
100054073	HOUSTON	TX		03/23/2021		55,331		524	524			524		148	148			
100054078	HAUPTON	VA		03/23/2021		157,410		(146)	(146)			(146)		608	608			
100054086	MADISONVILLE	KY		03/23/2021		12,999		(72)	(72)			(72)		257	257			
100054087	WHITTIER	CA		03/23/2021		404,977		234	234			234		830	830			
100054088	SUNSHINE	LA		03/23/2021		21,265		(40)	(40)			(40)		127	127			
100054091	IRVINE	CA		03/23/2021		316,169		265	265			265		1,425	1,425			
100054093	ATLANTA	GA		03/23/2021		65,037		16	16			16		251	251			
100054094	TERRE HAUTE	IN		03/23/2021		59,202		(30)	(30)			(30)		183	183			
100054097	GAITHERSBURG	TN		03/23/2021		114,021		(84)	(84)			(84)		900	900			
100054106	SLATERSBURG	NY		03/23/2021		285,237		(238)	(238)			(238)		889	889			
100054109	MINNEOLA	NY		03/23/2021		306,400		(229)	(229)			(229)		1,307	1,307			
100054113	RICHMOND HILL	GA		03/23/2021		359,292		(122)	(122)			(122)		1,237	1,237			
100054114	BURNS	OR		03/23/2021		25,353		(24)	(24)			(24)		88	88			
100054115	STRAITFORD	CT		03/23/2021		332,847		(146)	(146)			(146)		820	820			
100054119	BRANSON	MO		03/23/2021		199,944		(375)	(375)			(375)		2,912	2,912			
100054122	LITHONIA	GA		03/23/2021		104,056		(267)	(267)			(267)		1,678	1,678			
100054126	ORANGE	CT		03/23/2021		234,688		(42)	(42)			(42)		846	846			
100054129	CHARLOTTESVILLE	VA		03/23/2021		726,437		(468)	(468)			(468)		8,471	8,471			
100054130	STLMAR	CA		03/23/2021		255,927		(194)	(194)			(194)		588	588			
100054134	LEESBURG	VA		03/23/2021		485,962		(30)	(30)			(30)		2,811	2,811			
100054135	COLEVILLE	CA		03/23/2021		161,734		(206)	(206)			(206)		1,947	1,947			
100054136	OLYMPIC VALLEY	CA		03/23/2021		353,314		37	37			37		858	858			
100054137	LAS VEGAS	NV		03/23/2021		157,776		(89)	(89)			(89)		431	431			
100054138	OPA LOCKA	FL		03/23/2021		158,741		23	23			23		4,987	4,987			
100054142	PHILADELPHIA	PA		03/23/2021		116,056		7	7			7		964	964			
100054143	SAGINAW	MI		03/23/2021		19,482		(18)	(18)			(18)		67	67			
100054145	NORTH BERGEN	NJ		03/23/2021		494,742		(283)	(283)			(283)		1,660	1,660			
100054147	BALTIMORE	MD		03/23/2021		154,615		(693)	(693)			(693)		1,070	1,070			
100054148	MISSOURI CITY	TX		03/23/2021		95,166		(712)	(712)			(712)		1,120	1,120			
100054154	FREDERICKSBURG	VA		03/23/2021		267,340		(483)	(483)			(483)		1,553	1,553		348	348
100054155	LARGO	TX		03/23/2021		32,200		(356)	(356)			(356)		1,819	1,819			
100054157	NEW ORLEANS	LA		03/23/2021		53,572		(294)	(294)			(294)		891	891			
100054162	PELL CITY	AL		03/23/2021		101,595		(376)	(376)			(376)		394	394			
100054171	BRONX	NY		03/23/2021		65,259		(380)	(380)			(380)		2,853	2,853			
100054175	MONTGOMERY	AL		03/23/2021		50,793		(81)	(81)			(81)		744	744			
100054179	ATCO	NJ		03/23/2021		188,488		(14)	(14)			(14)		454	454			
100054181	PONCA CITY	OK		03/23/2021		95,754		265	265			265		373	373			
100054183	SAN FRANCISCO	CA		03/23/2021		285,153		(390)	(390)			(390)		2,527	2,527			
100054185	LAKEWOOD	CA		03/23/2021		323,783		(25)	(25)			(25)		2,621	2,621			
100054187	NEIGHBOR	NY		03/23/2021		144,278		90	90			90		429	429			
100054190	BLANDON	PA		03/23/2021		35,593		(39)	(39)			(39)		1,817	1,817			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					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
100054194	CONCORD	CA		03/23/2021		111,168	(71)				(71)		912				
100054196	LAVEN	AZ		03/23/2021		234,096	(418)				(418)		2,309				
100054205	LAS VEGAS	NV		03/23/2021		105,187	(115)				(115)		801				
100054206	PAXTON	IL		03/23/2021		110,080	(79)				(79)		420				
100054212	GEORGETOWN	CO		03/23/2021		155,254	(54)				(54)		524				
100054213	NEW CITY	NY		03/23/2021		279,953	(117)				(117)		1,726				
100054217	HIGHLAND MILLS	NY		03/23/2021		214,530	(94)				(94)		746				
100054219	NORWALK	CT		03/23/2021		139,461	(57)				(57)		843				
100054220	ALBEMARLE	NC		03/23/2021		17,250	(9)				(9)		1,770				
100054227	BOCA RATON	FL		03/23/2021		108,180	(139)				(139)		273				
100054229	BOGALUSA	LA		03/23/2021		35,694	(128)				(128)		740				
100054230	COLUMBUS	OH		03/23/2021		41,909	(42)				(42)		882				
100054235	QUINAN	TX		03/23/2021		48,568	(240)				(240)		947				
100054243	CHESAPEAKE	VA		03/23/2021		94,540	(140)				(140)		703				
100054251	GARY	IN		03/23/2021		18,990	(50)				(50)		1,231				
100054257	BALTIMORE	MD		03/23/2021		162,967	1				1		1,133				
100054259	PITTSBURGH	PA		03/23/2021		17,552	(141)				(141)		987				
100054262	COCONUT CREEK	FL		03/23/2021		150,839	(574)				(574)		2,151				
100054263	IRVINE	CA		03/23/2021		15,223	(97)				(97)		632				
100054264	SOUTHAMPTON	PA		03/23/2021		135,833	(107)				(107)		1,361				
100054268	WELCH	WV		03/23/2021		56,263	315				315		47				
100054269	ATHENS	MI		03/23/2021		22,774	(76)				(76)		1,793				
100054277	NORTH LIBERTY	IA		03/23/2021		125,290	(88)				(88)		478				
100054284	TUCSON	AZ		03/23/2021		92,719	(21)				(21)		248				
100054287	BALTIMORE	MD		03/23/2021		36,094	(7)				(7)		160				
100054289	MONTVIDEO	MN		03/23/2021		41,838	(43)				(43)		79				
100054290	TRUCKEE	CA		03/23/2021		32,889	(54)				(54)		142				
100054293	MILFORD	CT		03/23/2021		285,356	6				6		651				
100054300	SANFORD	FL		03/23/2021		157,627	(54)				(54)		728				
100054302	MIRLE BEACH	SC		03/23/2021		226,325	29				29		563			1,287	
100054303	DALLAS	TX		03/23/2021		63,113	(149)				(149)		639				
100054305	HICKORY HILLS	IL		03/23/2021		283,506	(389)				(389)		3,757				
100054317	SAGINAW	MI		03/23/2021		13,539	(122)				(122)		746				
100054318	GOODWATER	AL		03/23/2021		32,213	(318)				(318)		567				
100054326	EAST FREETOWN	MA		03/23/2021		233,904	(108)				(108)		902				
100054330	GASTONIA	NC		03/23/2021		26,731	(73)				(73)		80				
100054331	MANTONOC	WI		03/23/2021		157,819	(495)				(495)		885				
100054332	PAGELAND	SC		03/23/2021		82,124	(22)				(22)		195				
100054333	BERKENFIELD	NJ		03/23/2021		439,323	(70)				(70)		843				
100054336	MOORE	SC		03/23/2021		84,457	(127)				(127)		763				
100054343	LITHONIA	GA		03/23/2021		236,777	(417)				(417)		2,150				
100054346	FARMINGTON HILLS	MI		03/23/2021		227,875	11				11		405				
100054350	STOCKBRIDGE	GA		03/23/2021		34,648	(94)				(94)		266				
100054360	CHESAPEAKE	VA		03/23/2021		244,981	(144)				(144)		737				
100054364	HOGANSVILLE	GA		03/23/2021		32,617	(146)				(146)		1,129				
100054368	WEST NEW YORK	NJ		03/23/2021		193,469	(268)				(268)		2,077				
100054369	LONG BEACH	WA		03/23/2021		77,902	(196)				(196)		1,489				
100054372	NORWALK	IA		03/23/2021		178,657	(126)				(126)		497				
100054374	CYPRESS	TX		03/23/2021		308,034	(123)				(123)		1,976				
100054378	WOODBURY HEIGHTS	NJ		03/23/2021		69,606	(40)				(40)		113				
100054380	LAS VEGAS	NV		03/23/2021		182,232	(182)				(182)		1,200				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054385	LAWASTER	CA		03/23/2021		276,939		(274)			(274)		941				
100054387	NEW PALTZ	NY		03/23/2021		297,501		(1,147)			(1,147)		3,029				
100054403	SARANAC LAKE	NY		03/23/2021		139,271		37			37		85				
100054408	MIDDLETOWN	NY		03/23/2021		154,242		(55)			(55)		340				
100054412	LAREDO	TX		03/23/2021		8,075		(135)			(135)		2,076				
100054417	SAGINAW	MI		03/23/2021		23,933		(122)			(122)		508				
100054418	OAKLAND	CA		03/23/2021		208,778		(57)			(57)		1,245				
100054421	SANTA BARBARA	CA		03/23/2021		337,243		17			17		3,654				
100054438	BAKERSFIELD	CA		03/23/2021		199,515		(238)			(238)		1,537				
100054443	GREENVILLE	PA		03/23/2021		65,133		(63)			(63)		486				
100054445	BASEHOR	KS		03/23/2021		105,452		(104)			(104)		272				
100054446	MIC DONALD	PA		03/23/2021		227,300		(111)			(111)		754				
100054447	WOODSTOCK	MD		03/23/2021		41,605		(222)			(222)		980				
100054449	CADILLAC	MI		03/23/2021		19,742		(147)			(147)		728				
100054450	SOUTH BEND	IN		03/23/2021		67,824		(80)			(80)		165				
100054452	STATEN ISLAND	NY		03/23/2021		73,247		(90)			(90)		2,606				
100054454	CAMP MEERKE	CA		03/23/2021		74,100		(173)			(173)		433				
100054462	MAHIAH	NJ		03/23/2021		31,616		(122)			(122)		542				
100054463	NEWBERRY	SC		03/23/2021		13,875		(63)			(63)		1,333				
100054466	MIAMI	FL		03/23/2021		57,643		(52)			(52)		370				
100054476	DAYTON	OH		03/23/2021		55,084		(578)			(578)		889				
100054481	PENSACOLA	FL		03/23/2021		15,178		(51)			(51)		733				
100054487	PHILADELPHIA	PA		03/23/2021		50,706		98			98		79				
100054489	SAN ANTONIO	TX		03/23/2021		35,483		(162)			(162)		219				
100054491	DOWNINGTOWN	PA		03/23/2021		165,966		1,547			1,547		459				
100054493	YELLOW SPRINGS	OH		03/23/2021		27,931		(117)			(117)		1,838				
100054496	ALVIN	TX		03/23/2021		23,750		(25)			(25)		2,640				
100054497	CARTERET	NJ		03/23/2021		287,366		116			116		1,076				
100054502	NEIPIORT NEIS	VA		03/23/2021		134,138		(494)			(494)		1,065				
100054510	PHILADELPHIA	PA		03/23/2021		23,446		(20)			(20)		40				
100054513	CATAWBA	NC		03/23/2021		103,600		18			18		251				
100054518	STATEN ISLAND	NY		03/23/2021		313,445		126			126		872				
100054526	DETROIT	MI		03/23/2021		49,277		(15)			(15)		163				
100054529	GLENDALE	AZ		03/23/2021		63,182		267			267		2,141				
100054532	PETTERBOROUGH	NH		03/23/2021		89,367		(185)			(185)		1,546				
100054536	SARASOTA	FL		03/23/2021		14,851		(141)			(141)		981				
100054545	NORFOLK	VA		03/23/2021		83,432		(61)			(61)		108				
100054547	GREENWOOD	IN		03/23/2021		82,128		(143)			(143)		1,137				
100054549	ALEXANDRIA	VA		03/23/2021		219,640		26			26		309				
100054551	MOUNT AIRY	MO		03/23/2021		202,360		(39)			(39)		759				
100054554	CLEVELAND	OH		03/23/2021		124,611		28			28		322				
100054558	COLLEGE STATION	TX		03/23/2021		30,227		(231)			(231)		776				
100054560	SOUTH ORANGE	NJ		03/23/2021		174,882		337			337		2,520				
100054566	DOLTON	IL		03/23/2021		30,484		64			64		501				
100054570	BELMONT	NY		03/23/2021		514,715		(151)			(151)		1,423				
100054571	LITTLE FALLS	IN		03/23/2021		387,953		(153)			(153)		1,063				
100054578	YUBA CITY	CA		03/23/2021		181,049		(76)			(76)		494				
100054579	KINGS PARK	NY		03/23/2021		129,163		(111)			(111)		321				
100054583	ROCKFORD	MI		03/23/2021		62,119		(53)			(53)		123				
100054587	PINELLAS PARK	FL		03/23/2021		132,454		(244)			(244)		1,524				
100054588	CALUMET CITY	IL		03/23/2021		58,147		(64)			(64)		429				

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054593	ORLANDO	FL		03/23/2021		260,985		(80)			(80)		330				
100054598	UPPER DABY	PA		03/23/2021		50,141		(41)			(41)		142				
100054599	STATEN ISLAND	NY		03/23/2021		141,275		(149)			(149)		213				
100054601	ALGONQUIN	IL		03/23/2021		169,437		32			32		685				
100054609	LINCOLN	NE		03/23/2021		50,893		(5)			(5)		261				
100054610	KAWKAKEE	IL		03/23/2021		115,536		(43)			(43)		444				
100054614	PLA MINELL	IL		03/23/2021		305,055		(101)			(101)		794				
100054619	WESTHAMPTON BEACH	NY		03/23/2021		414,249		(514)			(514)		2,629				
100054622	SHELBY	NC		03/23/2021		55,261		(415)			(415)		742				
100054632	FLORENCE	SC		03/23/2021		73,277		(57)			(57)		1,061				
100054634	GRAND PRAIRIE	TX		03/23/2021		69,059		(228)			(228)		772				
100054635	LITHIA SPRINGS	GA		03/23/2021		39,145		(190)			(190)		411				
100054636	TUCSON	AZ		03/23/2021		170,750		(163)			(163)		1,241				
100054642	GREENVILLE	NC		03/23/2021		127,933		(207)			(207)		1,060				
100054645	BETHPAGE	NY		03/23/2021		311,221		63			63		579				
100054646	JURIPA VALLEY	CA		03/23/2021		67,044		(29)			(29)		3,451				
100054650	PEKINS	OK		03/23/2021		73,026		(80)			(80)		536				
100054651	TRACY	MI		03/23/2021		9,990		(11)			(11)		515				
100054657	MILWAUKEE	WI		03/23/2021		146,212		(53)			(53)		396				
100054658	WESTFIELD	NJ		03/23/2021		159,131		(36)			(36)		566				
100054663	LOS ANGELES	CA		03/23/2021		328,825		(158)			(158)		1,705				
100054672	UPPER DABY	PA		03/23/2021		70,825		(35)			(35)		232				
100054673	TRENTON	NJ		03/23/2021		113,966		(111)			(111)		973				
100054675	BLOOMFIELD	NJ		03/23/2021		282,540		(60)			(60)		1,094				
100054678	DURHAM	NC		03/23/2021		77,084		(69)			(69)		91				
100054685	OCALA	FL		03/23/2021		149,233		(294)			(294)		1,395				
100054688	DETROIT	MI		03/23/2021		70,791		(218)			(218)		661				
100054693	ST ALBANS	VT		03/23/2021		163,610		(277)			(277)		453				
100054696	EAST SAINT LOUIS	IL		03/23/2021		33,654		(43)			(43)		843				
100054697	MIDDLETOWN	DE		03/23/2021		224,236		(300)			(300)		238				
100054704	MARION	OH		03/23/2021		34,813		143			143		66				
100054709	GENEVA	GA		03/23/2021		108,129		59			59		115				
100054711	BROOKLYN	NY		03/23/2021		403,981		(295)			(295)		2,424				
100054716	VILLA PARK	IL		03/23/2021		100,284		(166)			(166)		1,305				
100054720	TORRINGTON	CT		03/23/2021		119,975		(169)			(169)		610				
100054724	PHILADELPHIA	PA		03/23/2021		18,143		(83)			(83)		331				
100054725	WAVESBORO	VA		03/23/2021		18,502		(67)			(67)		384				
100054727	WINNE	AR		03/23/2021		65,434		(50)			(50)		1,121				
100054731	WIER	KS		03/23/2021		64,211		21			21		585				
100054732	FAIRFIELD	CT		03/23/2021		496,965		100			100		1,810				
100054734	INDIANAPOLIS	IN		03/23/2021		120,311		(71)			(71)		1,645				
100054735	CLOVIS	CA		03/23/2021		327,018		(34)			(34)		941				
100054740	PITTSBURGH	PA		03/23/2021		41,024		(19)			(19)		100				
100054747	KOKOMO	IN		03/23/2021		126,986		(36)			(36)		577				
100054749	VERNON HILLS	IL		03/23/2021		152,511		(88)			(88)		285				
100054750	LINCOLTON	NC		03/23/2021		57,711		11			11		1,611				
100054756	NORFOLK	MA		03/23/2021		174,930		(43)			(43)		388				
100054759	FISHKILL	NY		03/23/2021		156,643		(85)			(85)		388				
100054761	UPPER MERLBORO	MD		03/23/2021		166,681		10			10		437				
100054771	TORRINGTON	CT		03/23/2021		112,804		(6)			(6)		81				
100054775	CLEVELAND	OH		03/23/2021		102,671		188			188		145				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054782	CLEVELAND	OH		03/23/2021		33,025		(73)					280	280			
100054786	BAY SHORE	NY		03/23/2021		301,564		1,381			1,381		1,609	1,609			
100054792	SAN JOSE	CA		03/23/2021		590,224		(300)			(300)		2,053	2,053			
100054793	ORLANDO	FL		03/23/2021		39,112		(97)			(97)		748	748			
100054794	COMPTON	CA		03/23/2021		63,732		(33)			(33)		271	271			
100054804	PENSACOLA	FL		03/23/2021		141,042		(118)			(118)		516	516			
100054807	PATTOGUE	NY		03/23/2021		331,634		(258)			(258)		1,119	1,119			
100054821	ALTAMONTE SPRINGS	FL		03/23/2021		288,198		(47)			(47)		617	617			
100054833	WIMBERLEY	TX		03/23/2021		46,853		(14)			(14)		133	133			
100054835	RICHMOND	VA		03/23/2021		21,448		(50)			(50)		581	581			
100054837	YOUNGSTOWN	OH		03/23/2021		10,442		(19)			(19)		195	195			
100054839	BROOKLYN	NY		03/23/2021		31,251		(302)			(302)		671	671			
100054846	MIAMI	FL		03/23/2021		111,687		28			28		511	511			
100054849	READING	PA		03/23/2021		203,783		314			314		395	395			
100054851	STOCKTON	CA		03/23/2021		60,458		(12)			(12)		1,006	1,006			
100054855	RAINEY	IL		03/23/2021		337,251		116			116		889	889			
100054856	COLUMBUS	NE		03/23/2021		92,223		(177)			(177)		159	159			
100054863	MONTGOMERY	AL		03/23/2021		88,637		201			201		683	683			
100054879	CHICAGO	IL		03/23/2021		151,778		282			282		1,116	1,116			
100054880	STEGER	IL		03/23/2021		40,865		(29)			(29)		335	335			
100054881	CEDAR GROVE	NJ		03/23/2021		199,430		(105)			(105)		699	699			
100054884	WALDORF	MD		03/23/2021		229,771		(7)			(7)		825	825			
100054889	HAYDEN	ID		03/23/2021		126,823		(88)			(88)		979	979			
100054894	CHARLOTTE	NC		03/23/2021		26,383		(55)			(55)		962	962			
100054899	SALINAS	CA		03/23/2021		109,425		(27)			(27)		328	328			
100054900	ORLANDO	FL		03/23/2021		235,167		130			130		594	594			
100054905	HARVEST	AL		03/23/2021		79,825		(527)			(527)		2,919	2,919			
100054906	BRISTOL	PA		03/23/2021		53,709		(358)			(358)		1,197	1,197			
100054907	DEER ISLAND	OR		03/23/2021		56,418		(362)			(362)		1,249	1,249			
100054914	WEST HAVERSTRAW	NY		03/23/2021		266,435		(219)			(219)		753	753			
100054915	GLEBURNE	TX		03/23/2021		7,498		(64)			(64)		1,455	1,455			
100054916	CHANDLER	AZ		03/23/2021		104,681		(194)			(194)		5,279	5,279			
100054917	DOLTON	IL		03/23/2021		9,457		(80)			(80)		2,281	2,281			
100054918	HAYDEN	AL		03/23/2021		9,439		(70)			(70)		2,888	2,888			
100054924	LAGRANGE	GA		03/23/2021		129,015		(244)			(244)		741	741			
100054926	FRANKLINVILLE	NJ		03/23/2021		184,856		(79)			(79)		892	892			
100054927	O FALLON	IL		03/23/2021		357,596		(378)			(378)		356	356			
100054930	LINCOLNTON	NC		03/23/2021		27,306		(300)			(300)		780	780			
100054932	TYRONE	PA		03/23/2021		143,140		477			477		125	125			
100054934	MAYSVILLE	KY		03/23/2021		58,935		(365)			(365)		388	388			
100054940	INDIANAPOLIS	IN		03/23/2021		36,881		6			6		106	106			
100054942	LOS ANGELES	CA		03/23/2021		185,557		(314)			(314)		452	452			
100054950	SALEM	NJ		03/23/2021		120,474		600			600		503	503			
100054952	TAMPA	FL		03/23/2021		32,986		(12)			(12)		183	183			
100054957	MANASSA	NJ		03/23/2021		368,283		(37)			(37)		956	956			
100054962	FAIRBURN	GA		03/23/2021		118,374		(118)			(118)		635	635			
100054967	WASHINGTON	DC		03/23/2021		138,347		(199)			(199)		1,792	1,792			
100054977	YORBA LINDA	CA		03/23/2021		163,967		(373)			(373)		1,869	1,869			
100054979	LITTLE MOUNTAIN	SC		03/23/2021		96,016		(358)			(358)		1,941	1,941			
100054983	CHICAGO	IL		03/23/2021		388,394		(2,054)			(2,054)		(25,334)	(25,334)			26,112
100054985	NEWPORT	RI		03/23/2021		180,140		(393)			(393)		714	714			26,112

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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
10005487	WATAUGA	TX		03/23/2021		34,096		(92)				(92)	2,156				
10005504	ROUND ROCK	VA		03/23/2021		60,776		(181)				(181)	158				
10005507	VOLUNTOWN	CT		03/23/2021		161,099		(166)				(166)	435				
10005508	WILLOWBROOK	IL		03/23/2021		33,486		(131)				(131)	1,296				
10005509	RIDGEBLVD PARK	NJ		03/23/2021		919,600		3,986				3,986	1,386				
10005511	MONTICELLO	KY		03/23/2021		11,015		(119)				(119)	904				
10005512	HIALEAH	FL		03/23/2021		336,058		(140)				(140)	1,357				
10005514	PITTSFIELD	IL		03/23/2021		15,683		(178)				(178)	688				
10005516	NORFOLK	VA		03/23/2021		28,777		(63)				(63)	3,328				
10005518	COLUMBIA	MO		03/23/2021		282,236		(263)				(263)	925				
10005522	MANSFIELD	TX		03/23/2021		49,944		(12)				(12)	2,372				
10005526	DADE CITY	FL		03/23/2021		50,527		(34)				(34)	288				
10005527	SANTA ANA	CA		03/23/2021		285,980		(97)				(97)	762				
10005528	INGLESIDE	IL		03/23/2021		211,861		(48)				(48)	588				
10005529	YORBA LINDA	CA		03/23/2021		166,728		(62)				(62)	554				
10005530	LENOIR	NC		03/23/2021		17,923		(11)				(11)	1,035				
10005537	WILKES BARRE	PA		03/23/2021		23,136		(19)				(19)	34				
10005538	PHILADELPHIA	PA		03/23/2021		85,155		(74)				(74)	117				
10005549	DAVIE	FL		03/23/2021		133,424		(192)				(192)	557				
10005562	SAYREVILLE	NJ		03/23/2021		60,092		(114)				(114)	830				
10005566	BAYPORT	NY		03/23/2021		195,031		(286)				(286)	1,405				
10005569	ELMONT	NY		03/23/2021		133,974		(40)				(40)	450				
10005580	MORRISTOWN	TN		03/23/2021		63,133		(27)				(27)	224				
10005583	SALISBURY	MD		03/23/2021		17,608		(12)				(12)	9,023				
10005570	UNION	SC		03/23/2021		39,024		(72)				(72)	15				
10005574	LORAIN	OH		03/23/2021		90,992		(276)				(276)	279				
10005576	ROCHESTER	NY		03/23/2021		120,006		22				22	128				
10005584	JANUL	CA		03/23/2021		209,845		25				25	1,078				
10005586	RIVERSIDE	CT		03/23/2021		518,395		(231)				(231)	24,447				
10005591	BROOKLYN	NY		03/23/2021		55,906		(337)				(337)	1,759				
10005592	ORIENT	OH		03/23/2021		8,342		(151)				(151)	660				
10005593	STATESBORO	GA		03/23/2021		109,785		(81)				(81)	243				
10005595	SAWFORD	FL		03/23/2021		37,461		(109)				(109)	1,208				
100055106	ORLAND BEACH	FL		03/23/2021		83,985		19				19	444				
100055111	GONZALES	TX		03/23/2021		77,880		(345)				(345)	1,086				
100055112	KENMORE	VA		03/23/2021		383,253		(109)				(109)	402				
100055122	LANSOWIE	PA		03/23/2021		154,068		(109)				(109)	402				
100055126	HICKORY HILLS	IL		03/23/2021		22,986		(140)				(140)	2,432				
100055128	HOKSETT	WI		03/23/2021		64,016		(123)				(123)	979				
100055129	PERFIELD	NY		03/23/2021		38,530		(340)				(340)	2,503				
100055133	VICTORVILLE	CA		03/23/2021		145,764		(84)				(84)	493				
100055134	GREENVILLE	SC		03/23/2021		64,655		(10)				(10)	157				
100055135	BROOKLYN	NY		03/23/2021		58,710		(624)				(624)	3,888				
100055138	NEW BRITAIN	CT		03/23/2021		55,254		(20)				(20)	184				
100055140	GLENDALE	AZ		03/23/2021		108,662		(273)				(273)	976				
100055146	NEWARK	OH		03/23/2021		39,219		(345)				(345)	882				
100055147	GREENSBORO	NC		03/23/2021		313,981		(718)				(718)	1,091				
100055148	MOORE	GA		03/23/2021		78,283		(67)				(67)	105				
100055150	JACKSONVILLE	FL		03/23/2021		173,286		(136)				(136)	873				
100055153	DIXONS MILLS	AL		03/23/2021		6,660		(36)				(36)	1,638				
100055164	MILWAUKEE	WI		03/23/2021		129,660		(206)				(206)	351				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055165	ROBERTS	IL		03/23/2021		25,814		62			62		61		61		
100055168	OMAHA	NE		03/23/2021		45,428		(59)			(59)		261		261		
100055182	NOGALES	AZ		03/23/2021		26,843		(42)			(42)		616		616		
100055183	COLUMBIA	TN		03/23/2021		53,829		(139)			(139)		509		509		
100055186	NORTH BALDWIN	NY		03/23/2021		383,870		(119)			(119)		612		612		
100055188	AUGUSTA	GA		03/23/2021		80,143		(8)			(8)		161		161		
100055193	SHEVEPORT	LA		03/23/2021		20,530		(111)			(111)		1,662		1,662		
100055196	NORTH BALDWIN	NY		03/23/2021		60,570		(376)			(376)		1,281		1,281		
100055197	LAKE OSIEGO	OR		03/23/2021		128,273		(83)			(83)		1,113		1,113		
100055200	GARLAND	UT		03/23/2021		66,133		(25)			(25)		2,218		2,218		
100055201	ALLEN PARK	MI		03/23/2021		56,090		(24)			(24)		258		258		
100055207	MINNEAPOLIS	MIN		03/23/2021		182,243		(1,246)			(1,246)		16,436		16,436		
100055213	ORLAND PARK	IL		03/23/2021		114,525		509			509		5,083		5,083		
100055215	CHATTANOOGA	TN		03/23/2021		39,264		(99)			(99)		296		296		
100055217	DETROIT	MI		03/23/2021		24,543		(106)			(106)		816		816		
100055218	HIGH RIDGE	MO		03/23/2021		272,098		2,354			2,354		3,204		3,204		
100055228	BALTIMORE	MD		03/23/2021		42,674		(205)			(205)		241		241		
100055230	LOUISVILLE	KY		03/23/2021		68,632		(279)			(279)		281		281		
100055231	LANCASTER	CA		03/23/2021		213,870		169			169		474		474		
100055235	TOLELAND	WA		03/23/2021		49,386		(266)			(266)		261		261		
100055237	ORLANDO	FL		03/23/2021		8,032		(57)			(57)		710		710		
100055245	CONCORD	CA		03/23/2021		212,411		(146)			(146)		793		793		
100055247	CHESTERTON	IN		03/23/2021		28,111		(47)			(47)		1,708		1,708		
100055255	BOYNTON BEACH	FL		03/23/2021		95,380		(24)			(24)		301		301		
100055260	MACON	GA		03/23/2021		12,215		(132)			(132)		1,308		1,308		
100055268	TAYLORS	SC		03/23/2021		23,347		(183)			(183)		911		911		
100055269	PEORIA	IL		03/23/2021		13,382		(118)			(118)		564		564		
100055272	NEKOWIN	OR		03/23/2021		188,865		(89)			(89)		1,226		1,226		
100055279	KENSBURG	NJ		03/23/2021		55,254		(149)			(149)		1,555		1,555		
100055281	SPARTA	NJ		03/23/2021		204,304		(73)			(73)		361		361		
100055287	MURFREESBORO	TN		03/23/2021		86,594		96			96		(2,640)		(2,640)	2,969	2,969
100055290	SUNNYSIDE	WA		03/23/2021		112,854		137			137		62		62		
100055292	CINCINNATI	OH		03/23/2021		48,722		(236)			(236)		323		323		
100055298	MORENO VALLEY	CA		03/23/2021		207,831		(220)			(220)		543		543		
100055299	CALUMET PARK	IL		03/23/2021		77,646		(61)			(61)		388		388		
100055300	VENICE	FL		03/23/2021		95,464		(273)			(273)		468		468		
100055301	STUDIO CITY	CA		03/23/2021		576,619		146			146		2,368		2,368		
100055302	DETROIT	MI		03/23/2021		106,191		272			272		188		188		
100055310	RANCHO CUCAMONGA	CA		03/23/2021		174,198		84			84		996		996		
100055311	AZUSA	CA		03/23/2021		165,678		23			23		713		713		
100055315	MONMOUTH	OR		03/23/2021		94,255		(43)			(43)		265		265		
100055318	MOUNT PLEASANT	TN		03/23/2021		55,334		(175)			(175)		480		480		
100055323	PLEASANTVILLE	NJ		03/23/2021		121,682		(45)			(45)		203		203		
100055333	WIELINGTON	FL		03/23/2021		138,287		(5)			(5)		662		662		
100055337	SEATTLE	WA		03/23/2021		192,999		(999)			(999)		3,137		3,137		
100055339	MARIETTA	GA		03/23/2021		158,930		(69)			(69)		822		822		
100055340	HELENA	MT		03/23/2021		33,232		(82)			(82)		369		369		
100055342	WEST FRANKFORT	IL		03/23/2021		10,631		(51)			(51)		929		929		
100055343	HAIKU	HI		03/23/2021		148,944		(2)			(2)		493		493		
100055344	MOONACHE	NJ		03/23/2021		164,751		(313)			(313)		2,672		2,672		
100055345	ELDORADO	IL		03/23/2021		6,735		(37)			(37)		822		822		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /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
100055348	DAVIE	FL		03/23/2021		228,035		(233)			(233)		1,401	1,401			
100055350	WRIGHT	IN		03/23/2021		86,309		(58)			(58)		147	147			
100055351	OAK LAWN	IL		03/23/2021		86,364		(35)			(35)		278	278			
100055353	CLEVELAND	TX		03/23/2021		67,205		(66)			(66)		538	538			
100055357	MEBANK	TX		03/23/2021		23,486		(192)			(192)		818	818			
100055361	MUNFORD	AL		03/23/2021		18,671		(210)			(210)		1,770	1,770			
100055370	EAST HARTFORD	CT		03/23/2021		180,201		(60)			(60)		295	295			
100055371	MISSION	TX		03/23/2021		12,005		(155)			(155)		1,303	1,303			
100055374	SAN DIEGO	CA		03/23/2021		567,081		128			128		2,223	2,223			
100055380	MIDDLEBURG	FL		03/23/2021		351,529		(62)			(62)		138	138			
100055381	BAY SHORE	NY		03/23/2021		95,100		(185)			(185)		755	755			
100055382	BATTLE GROUND	IA		03/23/2021		222,412		(146)			(146)		824	824			
100055383	WINE-APOLIS	IN		03/23/2021		88,473		(50)			(50)		217	217			
100055387	WESTMINSTER	CA		03/23/2021		443,393		(42)			(42)		1,186	1,186			
100055393	O FALLON	IL		03/23/2021		58,003		(187)			(187)		393	393			
100055396	DALLAS	NC		03/23/2021		4,514		(32)			(32)		2,411	2,411			
100055397	SPARTANBURG	SC		03/23/2021		92,919		(30)			(30)		277	277			
100055403	ATLANTA	GA		03/23/2021		77,261		(56)			(56)		404	404			
100055409	SAVAGE	MT		03/23/2021		92,905		(317)			(317)		544	544			
100055414	SPRINGFIELD	MA		03/23/2021		160,695		(108)			(108)		482	482			
100055415	PATERSON	NJ		03/23/2021		255,282		(1,031)			(1,031)		1,387	1,387			
100055417	QUINCY	FL		03/23/2021		41,931		(45)			(45)		(592)	(592)		1,481	1,481
100055418	HALIFAX	MA		03/23/2021		30,321		(170)			(170)		930	930			
100055423	CONROE	TX		03/23/2021		11,395		(32)			(32)		389	389			
100055431	NEW CUMBERLAND	IV		03/23/2021		23,658		(50)			(50)		254	254			
100055436	HAZEL CREST	IL		03/23/2021		153,859		(83)			(83)		962	962			
100055437	AUGUSTA	GA		03/23/2021		6,064		(107)			(107)		1,422	1,422			
100055438	VICTORIA	TX		03/23/2021		9,975		(90)			(90)		147	147			
100055439	BROOKLYN	NY		03/23/2021		150,999		(726)			(726)		4,665	4,665			
100055441	WATERTOWN	MA		03/23/2021		171,973		(605)			(605)		2,689	2,689			
100055442	NEW ROCHELLE	NY		03/23/2021		605,862		21			21		2,233	2,233			
100055443	SIANEKA	SC		03/23/2021		54,997		(365)			(365)		1,379	1,379			
100055447	EAST ORANGE	NJ		03/23/2021		357,722		(109)			(109)		963	963			
100055448	CHULA VISTA	CA		03/23/2021		69,786		(439)			(439)		2,033	2,033			
100055449	ISLE	IN		03/23/2021		22,797		(81)			(81)		1,691	1,691			
100055454	RACINE	WI		03/23/2021		101,327		(52)			(52)		149	149			
100055456	MEDINA	OH		03/23/2021		128,315		(72)			(72)		327	327			
100055457	CHICAGO	IL		03/23/2021		337,149		(86)			(86)		1,131	1,131			
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		216,240		(638)			(638)		1,921	1,921			
100055466	BELLE GLADE	FL		03/23/2021		112,039		(57)			(57)		436	436			
100055469	JUPITER	FL		03/23/2021		155,051		43			43		889	889			
100055471	CONVERS	GA		03/23/2021		84,439		2			2		1,314	1,314			
100055473	KENOSHA	WI		03/23/2021		27,519		(88)			(88)		395	395			
100055476	LA MIRADA	CA		03/23/2021		3,891		(48)			(48)		1,739	1,739			
100055479	MONTEBELLO	CA		03/23/2021		116,504		(40)			(40)		358	358			
100055480	FRANKLIN SQUARE	NY		03/23/2021		144,684		(52)			(52)		407	407			
100055481	EL PASO	TX		03/23/2021		3,956		(21)			(21)		936	936			
100055485	HUNTSVILLE	AL		03/23/2021		44,456		(18)			(18)		119	119			
100055487	PLEASANT HILL	OH		03/23/2021		37,857		(43)			(43)		55	55			
100055495	TUSCON	AZ		03/23/2021		42,236		(76)			(76)		169	169			
100055498	ELLENWOOD	GA		03/23/2021		164,079		(189)			(189)		597	597			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005503	FREDERICKSBURG	VA		03/23/2021		207,324		(209)			(209)		1,228				
10005506	DALLAS	TX		03/23/2021		50,685		(178)			(178)		317				
10005507	DEVILLE	LA		03/23/2021		19,630		(285)			(285)		1,486				
10005509	MISSION VIEJO	CA		03/23/2021		485,986		(264)			(264)		2,246				
10005511	COLUMBUS	GA		03/23/2021		119,204		(229)			(229)		159				
10005513	PAINTER	VA		03/23/2021		74,962		(222)			(222)		288				
10005515	LAWTON	OK		03/23/2021		19,794		(125)			(125)		180				
10005518	CHICAGO	IL		03/23/2021		139,281		(246)			(246)		1,776				
10005519	PAHUMP	NV		03/23/2021		143,264		(197)			(197)		988				
10005521	BALTIMORE	MD		03/23/2021		175,937		(28)			(28)		643				
10005522	PISCATAWAY	NJ		03/23/2021		200,590		(206)			(206)		368				
10005532	BLUE POINT	NY		03/23/2021		303,620		(267)			(267)		3,127				
10005533	BIRMINGHAM	AL		03/23/2021		61,050		(24)			(24)		236				
10005557	FRANKLIN	VA		03/23/2021		57,622		(485)			(485)		454				
10005558	NEWBERRY	SC		03/23/2021		17,703		(75)			(75)		487				
10005559	GLENWOOD	IL		03/23/2021		167,686		(49)			(49)		471				
10005561	VINELAND	NJ		03/23/2021		200,120		(76)			(76)		382				
10005567	ALLENJOHN	PA		03/23/2021		96,525		(734)			(734)		1,308				
10005569	FOREST HILL	TX		03/23/2021		19,081		84			84		906				
10005572	DEL RIO	TX		03/23/2021		148,574		(25)			(25)		954				
10005573	PALMDALE	CA		03/23/2021		460,282		(118)			(118)		1,125				
10005574	READING	PA		03/23/2021		48,412		(312)			(312)		538				
10005575	HAUPTON	VA		03/23/2021		138,100		905			905		461				
10005577	OWAHA	NE		03/23/2021		78,076		(243)			(243)		1,303				
10005578	MONROVIA	CA		03/23/2021		146,136		(132)			(132)		713				
10005579	MASSILLON	OH		03/23/2021		58,430		(285)			(285)		478				
10005582	DALLAS	OR		03/23/2021		43,217		(75)			(75)		760				
10005584	ENGLISH	IN		03/23/2021		69,115		626			626		213				
10005588	QUARRYVILLE	PA		03/23/2021		96,801		(76)			(76)		81				
10005591	VIDALIA	GA		03/23/2021		41,288		(6)			(6)		127				
10005593	RIO RICO	AZ		03/23/2021		19,458							64				
10005594	MIAMI	FL		03/23/2021		193,825		(245)			(245)		1,465				
10005595	CARPENTERSVILLE	IL		03/23/2021		213,302		(53)			(53)		401				
10005596	SNOQUALMIE	WA		03/23/2021		228,968		4			4		2,815				
10005598	UPPER DARY	PA		03/23/2021		60,684		(56)			(56)		125				
10005599	WEST COVINA	CA		03/23/2021		225,928		(213)			(213)		1,268				
10005599	MASON	OH		03/23/2021		86,795		(333)			(333)		1,515				
10005599	HASKELL	OK		03/23/2021		19,259		(18)			(18)		908				
10005599	WEST DECATUR	PA		03/23/2021		53,518		(119)			(119)		399				
10005599	MEADOW BRIDGE	IV		03/23/2021		22,992		(45)			(45)		335				
10005599	CHARLESTON	IV		03/23/2021		144,919		(102)			(102)		424				
10005597	ANHEIM	CA		03/23/2021		498,439		(257)			(257)		1,485				
10005568	BALTIMORE	MD		03/23/2021		112,707		(191)			(191)		1,635				
10005562	COLORADO SPRINGS	CO		03/23/2021		166,886		(29)			(29)		424				
10005566	NEW ORLEANS	LA		03/23/2021		79,780		22			22		271				
10005567	SAN DIEGO	CA		03/23/2021		181,988		(138)			(138)		1,515				
10005576	HALIFAX	PA		03/23/2021		128,990		(74)			(74)		354				
10005585	WOODBURY	NJ		03/23/2021		163,282		(66)			(66)		553				
10005588	LAKEHORE	FL		03/23/2021		12,382		(94)			(94)		379				
10005589	COLLEGE POINT	NY		03/23/2021		338,900		(147)			(147)		860				
10005595	METAMORA	IL		03/23/2021		122,727		(38)			(38)		369				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055706	EVERGREEN PARK	IL		03/23/2021		154,100		(157)			(157)		1,395	1,395			
100055713	SAINT LOUIS	MO		03/23/2021		35,215		(517)			(517)		1,234	1,234			
100055716	COLUMBUS	GA		03/23/2021		42,944		(235)			(235)		162	162			
100055717	SAINT LOUIS	MO		03/23/2021		54,894		(9)			(9)		(39)	(39)		194	
100055719	OAKDALE	LA		03/23/2021		19,564		(6)			(6)		166	166			
100055720	BRADLEY	IL		03/23/2021		90,424		30			30		166	166			
100055721	STATEN ISLAND	NY		03/23/2021		487,623		2,237			2,237		(10,946)	(10,946)			
100055728	NORTH BARRINGTON	IL		03/23/2021		975,468		(1,835)			(1,835)		7,030	7,030		11,593	
100055733	GLADSTONE	OR		03/23/2021		102,534		108			108		1,578	1,578			
100055743	KANSAS CITY	MO		03/23/2021		71,494		6			6		3,047	3,047			
100055744	PITMAN	NJ		03/23/2021		7,042		1			1		3,037	3,037			
100055749	BEAVER CITY	NE		03/23/2021		19,966		904			904		2,135	2,135			
100055750	LIVERMORE	CA		03/23/2021		225,210		(410)			(410)		2,217	2,217			
100055767	FLINT	TX		03/23/2021		169,092		(209)			(209)		2,260	2,260			
100055768	MONEY	NY		03/23/2021		149,212		(443)			(443)		1,935	1,935			
100055773	FAIR LAWN	NJ		03/23/2021		35,638		(156)			(156)		2,636	2,636			
100055780	KANSAS CITY	MO		03/23/2021		271,137		(26)			(26)		949	949			
100055781	HAMILTON	AL		03/23/2021		96,105		(210)			(210)		939	939			
100055782	FORT EDWARD	NY		03/23/2021		120,704		43			43		395	395			
100055783	BROOKLYN	NY		03/23/2021		266,554		(182)			(182)		2,550	2,550			
100055787	ALBRIGHTSVILLE	PA		03/23/2021		173,189		6			6		497	497			
100055788	LIVINGSTON	AL		03/23/2021		25,882		(416)			(416)		1,548	1,548			
100055796	HARRISVILLE	WV		03/23/2021		19,086		(189)			(189)		445	445			
100055800	SAINT LOUIS	MO		03/23/2021		22,912		(31)			(31)		32	32			
100055805	HOSFORD	FL		03/23/2021		37,863		(250)			(250)		1,990	1,990			
100055807	YPSILANTI	MI		03/23/2021		19,719		(278)			(278)		1,047	1,047			
100055811	ENGLEWOOD	FL		03/23/2021		56,737		(174)			(174)		886	886			
100055818	RIVERBANK	CA		03/23/2021		93,743		(23)			(23)		420	420			
100055819	ESCONDIDO	CA		03/23/2021		166,860		8			8		348	348			
100055821	WOODFORD	VA		03/23/2021		265,951		21			21		1,956	1,956			
100055822	PALO ALTO	CA		03/23/2021		493,162		(184)			(184)		4,145	4,145			
100055827	KNOXVILLE	TN		03/23/2021		58,028		(5)			(5)		178	178			
100055830	NEWARK	NJ		03/23/2021		93,938		(11)			(11)		288	288			
100055839	DOVER	PA		03/23/2021		17,227		(169)			(169)		964	964			
100055841	TUCSON	AZ		03/23/2021		97,592		(68)			(68)		236	236			
100055847	SAINT PETERSBURG	FL		03/23/2021		35,798		(64)			(64)		112	112			
100055850	ELKHART	IN		03/23/2021		71,998		(87)			(87)		75	75			
100055852	SPRINGFIELD	VA		03/23/2021		626,529		(132)			(132)		2,426	2,426			
100055860	OWAHA	NE		03/23/2021		173,688		(101)			(101)		913	913			
100055904	HOUSTON	TX		03/26/2021		319,881		(203)			(203)		1,584	1,584			
100055905	JERSEY CITY	NJ		03/26/2021		645,029		(403)			(403)		3,232	3,232			
100057503	CLINTON	NJ		06/30/2021		363,381		(152)			(152)		1,307	1,307			
100057507	PORTLAND	OR		06/30/2021		351,533		(182)			(182)		1,778	1,778			
100057509	MESA	AZ		06/30/2021		482,277		(240)			(240)		2,426	2,426			
100057510	HAGERSTOWN	MD		06/30/2021		72,283		(33)			(33)		351	351			
100057511	GARFIELD	NJ		06/30/2021		312,665		(169)			(169)		1,883	1,883			
100057513	CONCORD	CA		06/30/2021		605,006		(275)			(275)		3,050	3,050			
100057514	SUNNYVALE	CA		06/30/2021		793,411		(378)			(378)		4,081	4,081			
100057517	WOODBURY	MINN		06/30/2021		168,064		(112)			(112)		950	950			
100057519	DENVER	CO		06/30/2021		311,001		(150)			(150)		1,586	1,586			
100057520	MIAMI	FL		06/30/2021		428,642		(242)			(242)		2,227	2,227			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100057521	PERU	VT		06/30/2021		219,186		(117)			(117)		1,105		1,105			
100057525	SIMI VALLEY	CA		06/30/2021		306,140		(115)			(115)		1,428		1,428			
100057528	NEWTON	MA		06/30/2021		367,864		(178)			(178)		1,872		1,872			
100057531	DECATUR	AL		06/30/2021		89,775		(35)			(35)		388		388			
100057532	WINSTON SALEM	NC		06/30/2021		116,859		(73)			(73)		627		627			
100057534	INDIO	CA		06/30/2021		179,517		(70)			(70)		799		799			
100057537	PEMBROKE PINES	FL		06/30/2021		207,162		(103)			(103)		1,048		1,048			
100057539	BURLESON	TX		06/30/2021		174,345		(87)			(87)		881		881			
100057540	AUGUSTA	GA		06/30/2021		129,867		(65)			(65)		644		644			
100057541	MISSOURI CITY	TX		06/30/2021		123,494		(53)			(53)		579		579			
100057542	ALBUQUERQUE	NM		06/30/2021		93,318		(33)			(33)		300		300			
100057543	POTTSTOWN	PA		06/30/2021		110,005		(43)			(43)		483		483			
100057546	INDEPENDENCE	MO		06/30/2021		142,650		(74)			(74)		711		711			
100057547	DALLAS	TX		06/30/2021		151,992		(68)			(68)		766		766			
100057548	HIGHLAND	IL		06/30/2021		49,755		(33)			(33)		360		360			
100057550	CIBOLA	TX		06/30/2021		174,834		(97)			(97)		934		934			
100057554	RIDGECREST	CA		06/30/2021		275,243		(134)			(134)		1,473		1,473			
100057555	EVANS	CO		06/30/2021		203,810		(97)			(97)		1,026		1,026			
100057557	HOLIDAY	FL		06/30/2021		147,461		(64)			(64)		524		524			
100057560	MADISONVILLE	TN		06/30/2021		104,364		(41)			(41)		489		489			
100057564	LEI/SHVILLE	TX		06/30/2021		201,697		(104)			(104)		1,053		1,053			
100057567	FT LAUDERDALE	FL		06/30/2021		293,286		(123)			(123)		1,370		1,370			
100057572	PORTLAND	OR		06/30/2021		523,637		(229)			(229)		2,575		2,575			
100057576	CHAMBERSBURG	PA		06/30/2021		110,252		(38)			(38)		460		460			
100057580	LINWOOD	PA		06/30/2021		90,689		(32)			(32)		380		380			
100057581	SEVIERVILLE	TN		06/30/2021		213,658		(106)			(106)		1,057		1,057			
100057583	TAMPA	FL		06/30/2021		189,779		(80)			(80)		1,237		1,237			
100057592	W/IA/ANE	HI		06/30/2021		357,771		(178)			(178)		1,721		1,721			
100057593	KANSAS CITY	KS		06/30/2021		118,897		(57)			(57)		777		777			
100057594	GROVETOWN	GA		06/30/2021		153,088		(76)			(76)		792		792			
100057595	SAINT PETERSBURG	FL		06/30/2021		236,412		(65)			(65)		1,069		1,069			
100057596	PUYALLUP	WA		06/30/2021		287,635		(128)			(128)		1,380		1,380			
100057600	HAGERSTOWN	MD		06/30/2021		149,036		(56)			(56)		681		681			
100057601	FILER	ID		06/30/2021		105,999		(41)			(41)		512		512			
100057605	NASHVILLE	TN		06/30/2021		210,811		(70)			(70)		884		884			
100057610	RODANHE	NC		06/30/2021		500,041		(215)			(215)		2,295		2,295			
100057612	NEW BRAUNFELS	TX		06/30/2021		206,029		(70)			(70)		899		899			
100057617	KANSAS CITY	MO		06/30/2021		169,882		(59)			(59)		755		755			
100057619	PORT SAINT LUCIE	FL		06/30/2021		170,400		(56)			(56)		721		721			
100057620	KANSAS CITY	MO		06/30/2021		124,130		(43)			(43)		550		550			
100057622	PLEASANTVILLE	NJ		06/30/2021		78,022		(46)			(46)		950		950			
100057624	ELIZABETH	NJ		06/30/2021		253,978		(131)			(131)		1,641		1,641			
100057630	BEAVERTON	OR		06/30/2021		300,103		(126)			(126)		1,384		1,384			
100057631	KIRKLAND	WA		06/30/2021		513,697		(207)			(207)		2,355		2,355			
100057633	PHILADELPHIA	PA		06/30/2021		94,571		(36)			(36)		415		415			
100057637	MODESTO	CA		06/30/2021		351,002		(151)			(151)		1,640		1,640			
100057642	QUINCY	MA		06/30/2021		416,060		(201)			(201)		2,048		2,048			
100057643	CHULA VISTA	CA		06/30/2021		557,718		(236)			(236)		2,746		2,746			
100057651	LAS VEGAS	NV		06/30/2021		230,586		(93)			(93)		1,105		1,105			
100057652	S SAN FRAN	CA		06/30/2021		386,493		(388)			(388)		5,509		5,509			
100057654	COMMERCE CITY	CO		06/30/2021		313,131		(159)			(159)		1,536		1,536			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057655	HOLLY SPRINGS	NC		06/30/2021		260,334		(137)			(137)		1,313				
100057656	MIRAMAR	FL		06/30/2021		260,727		(102)			(102)		1,188				
100057657	RALEIGH	NC		06/30/2021		186,319		(96)			(96)		940				
100057660	PROVIDENCE	RI		06/30/2021		236,086		(91)			(91)		1,082				
100057664	ROSEVILLE	CA		06/30/2021		342,938		(127)			(127)		1,572				
100057667	PACIFIC GROVE	CA		06/30/2021		765,706		(406)			(406)		3,964				
100057668	ALBURN	VA		06/30/2021		260,280		(103)			(103)		1,199				
100057670	FORT WORTH	TX		06/30/2021		156,606		(82)			(82)		841				
100057671	MANVEL	TX		06/30/2021		242,194		(109)			(109)		1,192				
100057673	RIVERVIEW	FL		06/30/2021		217,602		(103)			(103)		1,071				
100057674	HASTINGS	NE		06/30/2021		89,156		(34)			(34)		389				
100057677	FORT COLLINS	CO		06/30/2021		259,859		(119)			(119)		1,306				
100057680	PHILADELPHIA	PA		06/30/2021		123,124		(45)			(45)		539				
100057681	KANSAS CITY	MO		06/30/2021		169,882		(59)			(59)		755				
100057683	HOLLYWOOD	FL		06/30/2021		211,819		(283)			(283)		7,738				
100057685	NEW PORT RICHEY	FL		06/30/2021		115,404		(41)			(41)		490				
100057686	PARKER	CO		06/30/2021		217,219		(82)			(82)		992				
100057690	SIMI VALLEY	CA		06/30/2021		368,892		(173)			(173)		1,769				
100057692	VICTORVILLE	CA		06/30/2021		215,224		(82)			(82)		926				
100057694	PHOENIX	AZ		06/30/2021		117,821		(40)			(40)		353				
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		203,641		(68)			(68)		866				
100057700	SUITE	SC		06/30/2021		124,278		(47)			(47)		625				
100057702	ENDERSON	WV		06/30/2021		214,740		(81)			(81)		1,018				
100057709	DANA POINT	CA		06/30/2021		648,628		(287)			(287)		3,182				
100057713	BOISE	ID		06/30/2021		469,257		(204)			(204)		2,203				
100057716	SIKESBORO	NC		06/30/2021		93,655		(39)			(39)		552				
100057722	SARASOTA	OK		06/30/2021		163,558		(59)			(59)		728				
100057724	OCALA	FL		06/30/2021		174,342		(65)			(65)		796				
100057725	POINCIPE BEACH	FL		06/30/2021		158,158		(53)			(53)		654				
100057727	ATHENS	GA		06/30/2021		137,645		(45)			(45)		555				
100057730	KALISPELL	MT		06/30/2021		292,212		(105)			(105)		1,306				
100057731	MEIRHIS	TN		06/30/2021		313,086		(125)			(125)		1,463				
100057732	HERITMAN	UT		06/30/2021		223,937		(99)			(99)		1,097				
100057738	WASHINGTON	DC		06/30/2021		944,097		(371)			(371)		4,230				
100057740	SEVIERVILLE	TN		06/30/2021		296,887		(126)			(126)		1,388				
100057741	AUSTIN	TX		06/30/2021		349,432		(117)			(117)		1,569				
100057743	OCALA	FL		06/30/2021		172,064		(56)			(56)		710				
100057744	LAS VEGAS	NV		06/30/2021		420,710		(154)			(154)		1,917				
100057747	EDINBURG	TX		06/30/2021		67,005		(23)			(23)		288				
100057757	ALBUQUERQUE	NM		06/30/2021		234,262		(77)			(77)		991				
100057759	MOXINEY	TX		06/30/2021		193,678		(266)			(266)		7,069				
100057761	PASO ROBLES	CA		06/30/2021		455,076		(201)			(201)		2,191				
100057762	PEINACOLA	FL		06/30/2021		98,529		(34)			(34)		423				
100057763	SAN ANTONIO	TX		06/30/2021		101,108		(33)			(33)		428				
100057764	TULSA	OK		06/30/2021		106,579		(36)			(36)		460				
100057765	CHANDLER	AZ		06/30/2021		141,422		(56)			(56)		677				
100057766	LUBBOCK	TX		06/30/2021		131,020		(45)			(45)		544				
100057767	KATY	TX		06/30/2021		96,569		(100)			(100)		1,384				
100057768	KATY	TX		06/30/2021		197,628		(73)			(73)		884				
100057770	FREDERICKSBURG	VA		06/30/2021		171,538		(62)			(62)		731				
100057772	HASTINGS	NE		06/30/2021		122,611		(49)			(49)		655				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057776	BATON ROUGE	LA		06/30/2021		146,542		(59)			(59)		717				717
100057777	GRANTS PASS	OR		06/30/2021		267,154		(119)			(119)		1,252				1,252
100057778	MIDLAND	TX		06/30/2021		85,460		(70)			(70)		1,400				1,400
100057780	NEWPORT	RI		06/30/2021		288,995		(113)			(113)		1,232				1,232
100057782	MOORESVILLE	NC		06/30/2021		107,421		(35)			(35)		441				441
100057784	ROCKLEDGE	FL		06/30/2021		298,076		(91)			(91)		1,088				1,088
100057785	AVENUE	MD		06/30/2021		127,381		(62)			(62)		760				760
100057795	BELLFLOWER	CA		06/30/2021		330,079		(144)			(144)		1,704				1,704
100057798	AURORA	CO		06/30/2021		270,123		(110)			(110)		1,299				1,299
100057799	MOORE	SC		06/30/2021		128,998		(49)			(49)		562				562
100057800	NOFOLK	VA		06/30/2021		348,515		(53)			(53)		1,769				1,769
100057801	PALO ALTO	CA		06/30/2021		590,927		(328)			(328)		3,248				3,248
100057802	AUSTIN	TX		06/30/2021		284,217		(107)			(107)		1,296				1,296
100057806	FORT WIMERS	FL		06/30/2021		127,918		(70)			(70)		858				858
100057807	VANCOUVER	WA		06/30/2021		282,977		(136)			(136)		1,413				1,413
100057808	SUNFISIDE BEACH	TX		06/30/2021		253,769		(108)			(108)		1,178				1,178
100057811	WINCHESTER	VA		06/30/2021		287,215		(131)			(131)		1,424				1,424
100057815	CEDAR CITY	UT		06/30/2021		173,566		(66)			(66)		754				754
100057816	SAN DIEGO	CA		06/30/2021		660,162		(328)			(328)		3,732				3,732
100057817	WASHINGTON	DC		06/30/2021		199,895		(103)			(103)		1,015				1,015
100057820	BALDWIN PARK	CA		06/30/2021		437,922		(193)			(193)		2,146				2,146
100057822	PORTLAND	OR		06/30/2021		447,516		(203)			(203)		2,147				2,147
100057823	DURHAM	NC		06/30/2021		277,285		(126)			(126)		1,393				1,393
100057824	SACRAMENTO	CA		06/30/2021		355,819		(145)			(145)		1,658				1,658
100057828	LONG BEACH	CA		06/30/2021		332,934		(153)			(153)		1,599				1,599
100057833	BALCH SPRINGS	TX		06/30/2021		234,050		(117)			(117)		1,151				1,151
100057837	PHILADELPHIA	PA		06/30/2021		343,815		(125)			(125)		1,570				1,570
100057840	N MIDDLETOWN	NJ		06/30/2021		205,191		(102)			(102)		1,035				1,035
100057844	BALTIMORE	MD		06/30/2021		147,647		(76)			(76)		734				734
100057845	JACKSONVILLE BEACH	FL		06/30/2021		514,196		(243)			(243)		2,531				2,531
100057846	ELIZABETH	NJ		06/30/2021		199,639		(183)			(183)		3,118				3,118
100057852	BELLEVUE	WA		06/30/2021		427,641		(201)			(201)		2,052				2,052
100057853	VANCOUVER	WA		06/30/2021		276,937		(134)			(134)		1,350				1,350
100057856	RAPID CITY	SD		06/30/2021		127,760		(73)			(73)		688				688
100057857	PENSACOLA	FL		06/30/2021		261,828		(114)			(114)		1,301				1,301
100057859	LEICANTO	FL		06/30/2021		293,766		(146)			(146)		1,582				1,582
100057862	CHARLOTTE	NC		06/30/2021		151,696		(76)			(76)		752				752
100057863	MEDFORD	OR		06/30/2021		293,976		(113)			(113)		1,255				1,255
100057878	PORT SAINT LUCIE	FL		06/30/2021		189,997		(72)			(72)		972				972
100057880	AUSTIN	TX		06/30/2021		401,996		(171)			(171)		1,856				1,856
100057884	FORT WORTH	TX		06/30/2021		181,245		(77)			(77)		884				884
100057888	CHANDLER	AZ		06/30/2021		228,825		(87)			(87)		991				991
100057889	LA QUINTA	CA		06/30/2021		419,376		(175)			(175)		1,934				1,934
100057890	LA JUNITA	CA		06/30/2021		460,965		(192)			(192)		2,124				2,124
100057891	RICHMOND	TX		06/30/2021		224,617		(79)			(79)		996				996
100057893	CHATTANOOGA	TN		06/30/2021		219,857		(73)			(73)		897				897
100057894	NEWTON	NJ		06/30/2021		204,938		(70)			(70)		895				895
100057895	OLD HICKORY	TN		06/30/2021		210,970		(80)			(80)		969				969
100057898	HUDSON	FL		06/30/2021		271,549		(118)			(118)		1,342				1,342
100057899	CLEARWATER	FL		06/30/2021		89,129		(29)			(29)		369				369
100057903	CHESTNUT HILL	MA		06/30/2021		210,444		(112)			(112)		1,064				1,064

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057904	ST AUGUSTINE	FL		06/30/2021		143,848		(85)			(85)		788	788			
100057906	LITTLE ROCK	AR		06/30/2021		151,143		(57)			(57)		688	688			
100057911	FORT WORTH	TX		06/30/2021		204,079		(112)			(112)		1,096	1,096			
100057914	PHOENIX	AZ		06/30/2021		294,408		(109)			(109)		1,343	1,343			
100057919	PHOENIX	AZ		06/30/2021		317,953		(218)			(218)		2,877	2,877			
100057920	PITTSBURG	CA		06/30/2021		416,026		(153)			(153)		1,903	1,903			
100057923	LONG BEACH	CA		06/30/2021		610,984		(314)			(314)		3,573	3,573			
100057925	PATERSON	NJ		06/30/2021		238,636		(77)			(77)		736	736			
100057926	DUBLIN	OH		06/30/2021		252,906		(90)			(90)		1,183	1,183			
100057930	SPRING LAKE	NC		06/30/2021		231,321		(86)			(86)		1,011	1,011			
100057942	NEWPORT	RI		06/30/2021		300,823		(149)			(149)		1,522	1,522			
100057943	SANTA BARBARA	CA		06/30/2021		417,876		(179)			(179)		2,362	2,362			
100057944	HUNTINGTON BEACH	CA		06/30/2021		484,088		(360)			(360)		4,798	4,798			
100057946	PHILADELPHIA	PA		06/30/2021		160,542		(60)			(60)		730	730			
100057948	MURRELLS INLET	SC		06/30/2021		170,873		(57)			(57)		725	725			
100057955	PASSAIC	NJ		06/30/2021		278,486		(117)			(117)		1,321	1,321			
100057957	RICHMOND	VA		06/30/2021		495,042		(242)			(242)		3,131	3,131			
100057959	CHARLESTON	SC		06/30/2021		136,992		(45)			(45)		578	578			
100057962	CLEVELAND	OH		06/30/2021		108,670		(35)			(35)		463	463			
100057963	SAN FRANCISCO	CA		06/30/2021		252,719		(91)			(91)		1,261	1,261			
100057965	Mt JULIET	TN		06/30/2021		316,238		(109)			(109)		1,010	1,010			
100057966	SAVANNAH	GA		06/30/2021		228,009		(77)			(77)		988	988			
100057968	SHELTON	WA		06/30/2021		249,042		(100)			(100)		1,159	1,159			
100057971	CYPRESS	TX		06/30/2021		149,638		(49)			(49)		633	633			
100057974	MCALLEN	TX		06/30/2021		196,959		(70)			(70)		834	834			
100057976	NORTHPORT	AL		06/30/2021		186,286		(68)			(68)		812	812			
100057978	ALBUQUERQUE	NM		06/30/2021		153,479		(50)			(50)		610	610			
100057980	VAN NUYS	CA		06/30/2021		544,815		(228)			(228)		2,575	2,575			
100057983	VANCOUVER	WA		06/30/2021		391,063		(164)			(164)		1,884	1,884			
100057985	HARVEST	AL		06/30/2021		128,890		(43)			(43)		547	547			
100057986	MEMPHIS	TN		06/30/2021		96,917		(49)			(49)		738	738			
100057990	TULSAE	CA		06/30/2021		120,250		(67)			(67)		614	614			
100057993	PASO ROBLES	CA		06/30/2021		329,220		(138)			(138)		1,551	1,551			
100057994	OCALA	FL		06/30/2021		144,816		(77)			(77)		751	751			
100057997	SALT LAKE CITY	UT		06/30/2021		403,927		(209)			(209)		2,091	2,091			
100058001	TUXTER	GA		06/30/2021		306,389		(121)			(121)		1,366	1,366			
100058002	BOLSE	ID		06/30/2021		432,677		(168)			(168)		2,023	2,023			
100060060	QUEEN CREEK	AZ		06/25/2021		223,571		(91)			(91)		1,042	1,042			
100060062	PHOENIX	AZ		06/25/2021		220,131		(92)			(92)		1,018	1,018			
100060065	TUSCON	AZ		06/25/2021		204,587		(84)			(84)		935	935			
100060072	PHOENIX	AZ		06/25/2021		226,467		(92)			(92)		1,096	1,096			
100060087	OCEANSIDE	CA		06/25/2021		704,475		(277)			(277)		3,169	3,169			
100060089	LONG BEACH	CA		06/25/2021		533,043		(182)			(182)		2,245	2,245			
100060090	CARLSBAD	CA		06/25/2021		671,294		(266)			(266)		3,119	3,119			
100060092	GLENORA	CA		06/25/2021		522,662		(224)			(224)		2,717	2,717			
100060093	COMPTON	CA		06/25/2021		438,349		(171)			(171)		2,072	2,072			
100060095	SANTA ANA	CA		06/25/2021		974,101		(424)			(424)		4,605	4,605			
100060096	FRESNO	CA		06/25/2021		151,925		(58)			(58)		663	663			
100060097	PLAYA DEL REY	CA		06/25/2021		589,988		(331)			(331)		3,054	3,054			
100060098	SACRAMENTO	CA		06/25/2021		276,793		(121)			(121)		1,275	1,275			
100060099	SANTA ANA	CA		06/25/2021		974,109		(424)			(424)		4,605	4,605			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060100	RIVERSIDE	CA		06/25/2021		256,988	(94)	(94)			(94)		1,174	1,174			
100060101	LOS ANGELES	CA		06/25/2021		544,034	(210)	(210)			(210)		2,573	2,573			
100060102	LAKESIDE	CA		06/25/2021		496,359	(211)	(211)			(211)		2,216	2,216			
100060103	NORTH HIGHLANDS	CA		06/25/2021		299,550	(112)	(112)			(112)		1,381	1,381			
100060106	DAVIS	CA		06/25/2021		413,078	(169)	(169)			(169)		1,985	1,985			
100060108	WILMINGTON	CA		06/25/2021		301,440	(124)	(124)			(124)		1,424	1,424			
100060111	LONG BEACH	CA		06/25/2021		167,209	(62)	(62)			(62)		755	755			
100060112	MERCED	CA		06/25/2021		158,231	(55)	(55)			(55)		706	706			
100060130	SAN LEANDRO	CA		06/25/2021		272,553	(132)	(132)			(132)		2,023	2,023			
100060153	HOLMES BEACH	FL		06/25/2021		501,918	(209)	(209)			(209)		2,474	2,474			
100060156	LAKE WORTH	FL		06/25/2021		264,029	(101)	(101)			(101)		1,153	1,153			
100060158	LAKE WORTH	FL		06/25/2021		190,812	(66)	(66)			(66)		818	818			
100060159	HOLMES BEACH	FL		06/25/2021		452,486	(185)	(185)			(185)		2,195	2,195			
100060160	HOLMES BEACH	FL		06/25/2021		452,486	(185)	(185)			(185)		2,195	2,195			
100060174	DAQUILA	GA		06/25/2021		214,366	(89)	(89)			(89)		1,046	1,046			
100060178	ATLANTA	GA		06/25/2021		373,418	(170)	(170)			(170)		1,834	1,834			
100060188	BROCKTON	MA		06/25/2021		369,276	(139)	(139)			(139)		1,720	1,720			
100060198	FALL RIVER	MA		06/25/2021		224,050	(104)	(104)			(104)		1,067	1,067			
100060200	MINNEAPOLIS	MIN		06/25/2021		267,459	(92)	(92)			(92)		1,171	1,171			
100060206	HELENA	MT		06/25/2021		267,686	(106)	(106)			(106)		1,235	1,235			
100060208	DEXTER	MO		06/25/2021		195,889	(89)	(89)			(89)		970	970			
100060210	SAINT LOUIS	MO		06/25/2021		183,686	(76)	(76)			(76)		889	889			
100060221	CHARLOTTE	NC		06/25/2021		239,128	(127)	(127)			(127)		1,271	1,271			
100060223	JAMESTOWN	NC		06/25/2021		190,606	(107)	(107)			(107)		973	973			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		203,924	(74)	(74)			(74)		1,068	1,068			
100060226	HAUPTON BEACH	NH		06/25/2021		191,473	(107)	(107)			(107)		976	976			
100060228	OWAHA	NE		06/25/2021		130,310	(45)	(45)			(45)		383	383			
100060232	BRIOX	NJ		06/25/2021		204,171	(77)	(77)			(77)		896	896			
100060235	SANTA FE	NM		06/25/2021		286,993	(105)	(105)			(105)		1,316	1,316			
100060238	ANDOVER	NJ		06/25/2021		242,238	(112)	(112)			(112)		1,147	1,147			
100060240	FLORENCE	NJ		06/25/2021		167,642	(77)	(77)			(77)		798	798			
100060249	EUGENE	OR		06/25/2021		353,619	(138)	(138)			(138)		1,662	1,662			
100060252	ALBANY	OR		06/25/2021		186,816	(75)	(75)			(75)		853	853			
100060253	MEDFORD	OR		06/25/2021		186,761	(72)	(72)			(72)		886	886			
100060258	HORSHAM	PA		06/25/2021		305,377	(20)	(20)			20		754	754			
100060260	PAITUCKET	RI		06/25/2021		194,283	(181)	(181)			(181)		2,691	2,691			
100060261	SEVICKLEY	PA		06/25/2021		203,168	(79)	(79)			(79)		952	952			
100060263	GLENSIDE	PA		06/25/2021		217,716	(85)	(85)			(85)		1,020	1,020			
100060268	GREENVILLE	SC		06/25/2021		283,312	(138)	(138)			(138)		1,802	1,802			
100060271	NASHVILLE	TN		06/25/2021		373,716	(168)	(168)			(168)		1,834	1,834			
100060273	FRANKLIN	TN		06/25/2021		260,876	(119)	(119)			(119)		1,632	1,632			
100060285	MIDLOTHIAN	TX		06/25/2021		239,461	(100)	(100)			(100)		1,151	1,151			
100060286	MIDLOTHIAN	TX		06/25/2021		209,528	(87)	(87)			(87)		1,007	1,007			
100060297	SALT LAKE CITY	UT		06/25/2021		448,822	(187)	(187)			(187)		2,100	2,100			
100060299	LEHI	UT		06/25/2021		229,908	(101)	(101)			(101)		1,093	1,093			
100060308	SPRINGFIELD	VA		06/25/2021		239,374	(149)	(149)			(149)		2,655	2,655			
100060309	RICHMOND	VA		06/25/2021		315,256	(147)	(147)			(147)		1,633	1,633			
100060313	RICHMOND	VA		06/25/2021		237,465	(96)	(96)			(96)		1,141	1,141			
100060317	SPOKANE	WA		06/25/2021		302,749	(114)	(114)			(114)		1,384	1,384			
100060318	SEATTLE	WA		06/25/2021		270,465	(105)	(105)			(105)		1,273	1,273			
100060320	DUMFRIES	VA		06/25/2021		261,952	(122)	(122)			(122)		1,236	1,236			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060321	TACOMA	WA		06/25/2021		277,213		(111)					1,288	1,288			
100060323	ARIEL	WA		06/25/2021		290,221		(131)			(131)		1,528	1,528			
100060324	MADISON	WI		06/25/2021		285,834		(106)			(106)		1,200	1,200			
100060325	CUDAHY	WI		06/25/2021		126,506		(46)			(46)		578	578			
100060326	SPOKANE	WA		06/25/2021		201,032		(73)			(73)		922	922			
100061549	Amsterdam	NLD		06/30/2021		2,787		48			48		55	55	(2)		(2)
100061551	Amsterdam	NLD		06/30/2021		3,649		57			57		88	88	(3)		(3)
100061555	Amsterdam	NLD		06/30/2021		3,206		11			11		63	63	(2)		(2)
100065270	CHANDLER	AZ		07/28/2021		228,943		(100)			(100)		1,103	1,103			
100065272	ST SIMONS ISLAND	GA		07/28/2021		272,605		(106)			(106)		1,265	1,265			
100065281	THE WOODLANDS	TX		07/28/2021		354,043		(132)			(132)		1,610	1,610			
100065282	BUFFORD	GA		07/28/2021		189,684		(177)			(177)		2,676	2,676			
100065285	LOS ANGELES	CA		07/28/2021		626,155		(250)			(250)		2,880	2,880			
100065290	SALINAS	CA		07/28/2021		298,094		(144)			(144)		1,540	1,540			
100065293	THOUSAND OAKS	CA		07/28/2021		245,627		(122)			(122)		1,226	1,226			
100065298	WALDORF	MD		07/28/2021		289,778		(94)			(94)		1,204	1,204			
100065301	SAINT LOUIS	MO		07/28/2021		252,091		(139)			(139)		1,340	1,340			
100065308	VANCOUVER	WA		07/28/2021		288,758		(142)			(142)		1,960	1,960			
100065313	WINTER GARDEN	FL		07/28/2021		382,935		(185)			(185)		2,026	2,026			
100065320	LINCOLN	CA		07/28/2021		415,638		(158)			(158)		1,853	1,853			
100065321	HALEAH	FL		07/28/2021		133,089		(42)			(42)		525	525			
100065326	SACRAMENTO	CA		07/28/2021		290,407		(106)			(106)		1,322	1,322			
100065329	WATSONVILLE	CA		07/28/2021		318,942		(123)			(123)		1,388	1,388			
100065332	GAITHERSBURG	TN		07/28/2021		314,742		(135)			(135)		1,475	1,475			
100065347	HILLSBORO	OR		07/28/2021		414,017		(155)			(155)		1,893	1,893			
100065353	SILVERTHORNE	CO		07/28/2021		501,832		(157)			(157)		1,388	1,388			
100065358	LOS ANGELES	CA		07/28/2021		346,029		(149)			(149)		1,609	1,609			
100065365	TIGARD	OR		07/28/2021		366,771		(130)			(130)		1,637	1,637			
100065381	ELK GROVE	CA		07/28/2021		262,120		(219)			(219)		2,431	2,431			
100065383	NATICK	MA		07/28/2021		592,337		(193)			(193)		2,465	2,465			
100065403	EVANS	GA		07/28/2021		313,517		(155)			(155)		1,465	1,465			
100065406	LOS ANGELES	CA		07/28/2021		543,876		(217)			(217)		2,502	2,502			
100065407	LOS ANGELES	CA		07/28/2021		651,954		(260)			(260)		2,999	2,999			
100065408	LOS ANGELES	CA		07/28/2021		641,495		(256)			(256)		2,951	2,951			
100065417	UNION CITY	CA		07/28/2021		410,362		(177)			(177)		2,006	2,006			
100065420	GILBERT	AZ		07/28/2021		296,899		(146)			(146)		1,491	1,491			
100065426	HENDERSON	NV		07/28/2021		385,864		(161)			(161)		1,761	1,761			
100065427	CHULA VISTA	CA		07/28/2021		335,796		(286)			(286)		5,574	5,574			
100065430	LOS ANGELES	CA		07/28/2021		814,968		(317)			(317)		3,897	3,897			
100065431	SAN DIEGO	CA		07/28/2021		401,351		(194)			(194)		2,012	2,012			
100065437	OAKLAND	CA		07/28/2021		494,700		(232)			(232)		2,480	2,480			
100065438	CHULA VISTA	CA		07/28/2021		223,209		(178)			(178)		2,090	2,090			
100065453	WASHINGTON	DC		07/28/2021		605,662		(396)			(396)		4,205	4,205			
100065457	BRIDGEPORT	CT		07/28/2021		298,998		(168)			(168)		1,594	1,594			
100065466	SACRAMENTO	CA		07/28/2021		479,369		(150)			(150)		1,861	1,861			
100065471	INDIO	CA		07/28/2021		485,240		(224)			(224)		2,955	2,955			
100065475	MOUNT HOLLY	NC		07/28/2021		118,286		(43)			(43)		612	612			
100065477	LONG BEACH	CA		07/28/2021		643,853		(252)			(252)		2,886	2,886			
100065488	LANCASTER	CA		07/28/2021		214,626		(61)			(61)		564	564			
100065491	PORTLAND	OR		07/28/2021		317,098		(137)			(137)		1,550	1,550			
100065515	FULLERTON	CA		07/28/2021		763,488		(763)			(763)		10,967	10,967			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065621	TRECOLA	CA		07/28/2021		349,295		(176)				(176)	1,798	1,798			
100065626	LAS VEGAS	NV		07/28/2021		290,204		(127)				(127)	1,327	1,327			
100065628	HAVERFORD	PA		07/28/2021		291,541		(101)				(101)	1,295	1,295			
100065631	FLOIR MOUND	TX		07/28/2021		282,929		(193)				(193)	2,344	2,344			
100065638	RICHMOND	CA		07/28/2021		332,648		(185)				(185)	2,145	2,145			
100065645	VIRGINIA BEACH	VA		07/28/2021		239,433		(78)				(78)	1,009	1,009			
100065647	HOLBROOK	MA		07/28/2021		324,502		(106)				(106)	1,415	1,415			
100065649	PANAMA CITY BEACH	FL		07/28/2021		405,398		(148)				(148)	1,758	1,758			
100065651	RIO RANCHO	NM		07/28/2021		187,344		(98)				(98)	725	725			
100065653	DANIA BEACH	FL		07/28/2021		335,500		(122)				(122)	1,455	1,455			
100065655	PELUEVILLE	TX		07/28/2021		360,957		(151)				(151)	1,726	1,726			
100065666	KISSIMEE	FL		07/28/2021		296,871		(123)				(123)	1,384	1,384			
100065668	PICO RIVERA	CA		07/28/2021		369,932		(112)				(112)	1,099	1,099			
100065670	PHILADELPHIA	PA		07/28/2021		212,547		(159)				(159)	2,054	2,054			
100065672	KYLE	TX		07/28/2021		218,559		(95)				(95)	1,170	1,170			
100065673	PASSAIC	NJ		07/28/2021		346,059		(137)				(137)	1,566	1,566			
100065674	BELLEVILLE	NJ		07/28/2021		318,484		(161)				(161)	1,669	1,669			
100065677	CARROLLHILL	CA		07/28/2021		248,250		(100)				(100)	1,123	1,123			
100065680	AURORA	CO		07/28/2021		304,508		(126)				(126)	1,419	1,419			
100065686	FONTANA	CA		07/28/2021		339,927		(145)				(145)	1,588	1,588			
100065694	BRADENTON	FL		07/28/2021		250,013		(83)				(83)	1,075	1,075			
100065693	BELGRADE	MT		07/28/2021		295,707		(110)				(110)	1,345	1,345			
100065612	BETHLEHEM	PA		07/28/2021		61,547		(19)				(19)	288	288			
100065614	LAKEWOOD	CO		07/28/2021		237,207		(77)				(77)	1,000	1,000			
100065621	INDIAN HARBOR BEACH	FL		07/28/2021		289,554		(105)				(105)	1,306	1,306			
100065622	BELLFLOWER	CA		07/28/2021		376,998		(148)				(148)	1,715	1,715			
100065624	WINTER GARDEN	FL		07/28/2021		275,902		(107)				(107)	1,280	1,280			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		364,846		(176)				(176)	2,206	2,206			
100065629	SACRAMENTO	CA		07/28/2021		235,801		(102)				(102)	1,105	1,105			
100065632	TOAS RIVER	NJ		07/28/2021		263,711		(133)				(133)	2,000	2,000			
100065636	MODESTO	CA		07/28/2021		290,225		(111)				(111)	1,354	1,354			
100065640	MODESTO	CA		07/28/2021		251,279		(85)				(85)	1,016	1,016			
100065665	ORLANDO	FL		07/28/2021		441,520		(146)				(146)	1,900	1,900			
100065666	SADDLE BROOK	NJ		07/28/2021		503,151		(238)				(238)	2,495	2,495			
100065671	CHARLOTTE	NC		07/28/2021		964,334		(76)				(76)	1,783	1,783			
100065673	ALBANY	OR		07/28/2021		232,373		(95)				(95)	1,133	1,133			
100065676	CLINTON	MA		07/28/2021		292,426		(157)				(157)	1,836	1,836			
100065679	KINGSBURG	CA		07/28/2021		355,939		(126)				(126)	1,510	1,510			
100065683	LEXINGTON	SC		07/28/2021		263,417		(96)				(96)	1,188	1,188			
100065685	BEDFORD	TX		07/28/2021		217,759		(75)				(75)	942	942			
100065687	SALINAS	CA		07/28/2021		258,657		(96)				(96)	1,208	1,208			
100065689	EAST HANOVER	NJ		07/28/2021		330,055		(143)				(143)	1,667	1,667			
100065694	CLOWIS	CA		07/28/2021		341,732		(140)				(140)	1,552	1,552			
100065695	LAS VEGAS	NV		07/28/2021		304,670		(112)				(112)	1,380	1,380			
100065698	HACKENSACK	NJ		07/28/2021		325,030		(118)				(118)	1,386	1,386			
100065700	HENDERSON	NV		07/28/2021		265,505		(84)				(84)	804	804			
100065702	WEST PARK	FL		07/28/2021		208,475		(73)				(73)	883	883			
100065704	AUSTIN	TX		07/28/2021		276,059		(107)				(107)	1,282	1,282			
100065705	PRESOTT VALLEY	AZ		07/28/2021		237,464		(91)				(91)	1,216	1,216			
100065706	MANOR	TX		07/28/2021		242,024		(94)				(94)	1,124	1,124			
100065712	SARASOTA	FL		07/28/2021		269,660		(100)				(100)	1,224	1,224			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065713	CLERMONT		FL		07/28/2021		251,542		(129)			(129)		2,076	2,076			
100065718	MOUNT LAKE TERRACE		IA		07/28/2021		319,655		(109)			(109)		1,466	1,466			
100065719	SELBYVILLE		DE		07/28/2021		298,742		(119)			(119)		1,388	1,388			
100065721	POVALUP		IA		07/28/2021		332,170		(128)			(128)		1,484	1,484			
100065726	EVERETT		IA		07/28/2021		513,315		(256)			(256)		2,587	2,587			
100065728	FAIRVIEW		NJ		07/28/2021		363,501		(169)			(169)		1,823	1,823			
100065730	LAS VEGAS		NV		07/28/2021		383,337		(141)			(141)		1,747	1,747			
100065732	DENVER		CO		07/28/2021		338,486		(152)			(152)		1,690	1,690			
100065736	UNION CITY		NJ		07/28/2021		369,749		(179)			(179)		1,869	1,869			
100065737	STEAMBOAT SPRINGS		CO		07/28/2021		236,351		(94)			(94)		1,092	1,092			
100065740	LAINDALE		CA		07/28/2021		537,591		(429)			(429)		5,085	5,085			
100065745	BELGRADE		MT		07/28/2021		238,085		(93)			(93)		1,090	1,090			
100065748	WENATCHEE		WA		07/28/2021		215,903		(82)			(82)		940	940			
100065751	ALBANY		OR		07/28/2021		237,959		(75)			(75)		922	922			
100065752	RANDALLSTOWN		MD		07/28/2021		206,017		(169)			(169)		2,142	2,142			
100065758	WARRENTON		WA		07/28/2021		501,430		(221)			(221)		2,354	2,354			
100065759	WARRENTON		WA		07/28/2021		348,008		(153)			(153)		1,633	1,633			
100065763	SANTA ANA		CA		07/28/2021		719,657		(261)			(261)		3,294	3,294			
100065769	PORTLAND		OR		07/28/2021		329,084		(184)			(184)		1,706	1,706			
100065774	SOUTH LAKE TAHOE		CA		07/28/2021		349,353		(139)			(139)		1,793	1,793			
100065780	PELUGERVILLE		TX		07/28/2021		199,712		(96)			(96)		1,008	1,008			
100065787	POIMANO BEACH		FL		07/28/2021		294,781		(104)			(104)		1,315	1,315			
100065789	HAGERSTOWN		MD		07/28/2021		211,930		(120)			(120)		1,173	1,173			
100065791	PLAINFIELD		NJ		07/28/2021		134,155		(887)			(887)		25,546	25,546			(62)
100065796	SAN DIEGO		CA		07/28/2021		236,210		(86)			(86)		1,057	1,057			
100065796	FORT COLLINS		CO		07/28/2021		390,352		(124)			(124)		1,591	1,591			
100065800	FRESNO		CA		07/28/2021		238,757		(86)			(86)		1,010	1,010			
100065801	OAKDALE		CA		07/28/2021		273,782		(91)			(91)		1,107	1,107			
100065803	RESTON		VA		07/28/2021		248,663		(94)			(94)		1,090	1,090			
100065804	APPLE VALLEY		CA		07/28/2021		264,408		(130)			(130)		1,302	1,302			
100065805	LAS VEGAS		NV		07/28/2021		169,204		(52)			(52)		638	638			
100065876	Amsterdam		ND		07/30/2021		3,772		(6)			(6)		90	90	(4)		(4)
100065882	Amsterdam		ND		07/30/2021		24,471		(3)			(3)		216	216	(9)		(9)
100065888	Amsterdam		ND		07/30/2021		2,358		(5)			(5)		56	56	(2)		(2)
100065900	Amsterdam		ND		07/30/2021		1,792		2			2		43	43	(2)		(2)
100065903	Amsterdam		ND		07/30/2021		1,548		3			3		30	30	(1)		(1)
100065906	Amsterdam		ND		07/30/2021		3,193		6			6		62	62	(2)		(2)
100065924	Amsterdam		ND		07/30/2021		9,661		27			27		191	191	(8)		(8)
100065930	Amsterdam		ND		07/30/2021		9,780		29			29		191	191	(8)		(8)
100065933	Amsterdam		ND		07/30/2021		3,159		6			6		76	76	(3)		(3)
100065939	Amsterdam		ND		07/30/2021		13,987		26			26		332	332	(13)		(13)
100065942	Amsterdam		ND		07/30/2021		3,387		(1)			(1)		66	66	(3)		(3)
100065951	Amsterdam		ND		07/30/2021		34,517		(21)			(21)		4,417	4,417	(175)		(175)
100065960	Amsterdam		ND		07/30/2021		3,672		10			10		74	74	(3)		(3)
100067374	TODD SANTOS		MEX		06/13/2021		112,084		(74)			(74)		620	620			
100067376	CABO SAN LUCAS		MEX		06/13/2021		100,222		(132)			(132)		2,490	2,490			
100067377	PLAYAS DE ROSARIO		MEX		06/13/2021		92,118		(72)			(72)		952	952			
100067378	TODOS SANTOS		MEX		06/13/2021		173,310		(121)			(121)		1,762	1,762			
100067380	SAN JOSE DEL CABO		MEX		06/13/2021		1,024,550		(14,647)			(14,647)		490,963	490,963			
100067384	CABO SAN LUCAS		MEX		06/13/2021		128,171		(1,976)			(1,976)		65,578	65,578			
100067385	SAN MIGUEL DE ALLENDE		MEX		06/13/2021		255,212		(63)			(63)		720	720			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067388	CABO SAN LUCAS	MEX		06/13/2021		761,622	(711)	(59)			(59)		10,971	10,971			
100067393	PLAYAS DE ROSARIO	MEX		06/13/2021		138,366		(59)					637				
100067397	SAN JOSE DEL CABO	MEX		06/13/2021		306,508		(127)			(127)		1,733	1,733			
100067399	SAN JOSE	CA		09/23/2021		411,646	(343)	(343)					3,897	3,897			
100067400	WALNUT CREEK	CA		09/23/2021		601,376		(223)			(223)		2,700	2,700			
100067403	ENCINITAS	CA		09/23/2021		320,214	(249)	(249)			(249)		2,934	2,934			
100067407	LOVE TREE	CO		09/23/2021		307,207	(528)	(528)			(528)		6,392	6,392			
100067410	SAN FRANCISCO	CA		09/23/2021		802,580		(472)			(472)		4,233	4,233			
100067412	SAN FRANCISCO	CA		09/23/2021		763,884	(449)	(449)			(449)		4,011	4,011			
100067414	MIAMI	FL		09/23/2021		339,388	(145)	(145)			(145)		1,525	1,525			
100067415	CEDAR CITY	UT		09/23/2021		224,991	(105)	(105)			(105)		1,369	1,369			
100067430	FARMINGTON	MI		09/23/2021		56,728		(19)			(19)		230	230			
100067441	BROOKLYN PARK	IN		09/23/2021		189,562	(101)	(101)			(101)		1,005	1,005			
100067443	DUWALL	WA		09/23/2021		400,604	(156)	(156)			(156)		1,855	1,855			
100067445	WILMINGTON	NC		09/23/2021		215,970	(101)	(101)			(101)		1,055	1,055			
100067450	MASON	OH		09/23/2021		146,847	(55)	(55)			(55)		612	612			
100067451	NEW BEDFORD	MA		09/23/2021		171,019	(83)	(83)			(83)		1,370	1,370			
100067462	FORT WORTH	TX		09/23/2021		104,861	(336)	(336)			(336)		9,359	9,359			
100067466	HOLLYWOOD	FL		09/23/2021		417,204		(191)			(191)		1,912	1,912			
100067461	SACHS	TX		09/23/2021		132,362		(49)			(49)		560	560			
100067462	WAINESBORO	VA		09/23/2021		113,424		(88)			(88)		1,800	1,800			
100067467	LAS VEGAS	NV		09/23/2021		155,661		(51)			(51)		651	651			
100067475	PENISACOLA	FL		09/23/2021		194,493	(63)	(63)			(63)		804	804			
100067478	ALLENJOHN	PA		09/23/2021		114,551	(43)	(43)			(43)		512	512			
100067484	HAMILTON	OH		09/23/2021		159,786	(88)	(88)			(88)		1,365	1,365			
100067490	PENISACOLA	FL		09/23/2021		94,734	(348)	(348)			(348)		10,520	10,520			
100067494	SEVELL	NJ		09/23/2021		127,100	(48)	(48)			(48)		714	714			
100067500	ROCKPORT	TX		09/23/2021		60,125		(19)			(19)		240	240			
100067502	CAPE CORAL	FL		09/23/2021		177,987	(58)	(58)			(58)		743	743			
100067513	BARNEGAT	NJ		09/23/2021		201,679		(89)			(89)		1,297	1,297			
100067514	TULSA	OK		09/23/2021		117,713		(51)			(51)		552	552			
100067515	NEWPORT	MI		09/23/2021		163,325	(65)	(65)			(65)		778	778			
100067520	JUPITER	FL		09/23/2021		132,205	(45)	(45)			(45)		552	552			
100067527	HUBERT	NC		09/23/2021		118,270	(45)	(45)			(45)		534	534			
100067532	SILVER SPRINGS	AR		09/23/2021		162,959	(81)	(81)			(81)		809	809			
100067536	SAN ANTONIO	TX		09/23/2021		105,770	(36)	(36)			(36)		445	445			
100067540	ANGLETON	TX		09/23/2021		108,937		(52)			(52)		752	752			
100067542	KENT	WA		09/23/2021		488,880		(221)			(221)		2,236	2,236			
100067543	THE COLONY	TX		09/23/2021		208,319	(103)	(103)			(103)		1,013	1,013			
100067551	HUNTSVILLE	AL		09/23/2021		231,144		(83)			(83)		977	977			
100067552	MOUNT LAUREL	NJ		09/23/2021		131,053	(46)	(46)			(46)		562	562			
100067562	STERNEVILLE	TX		09/23/2021		129,381	(45)	(45)			(45)		526	526			
100067563	WESLEY CHAPEL	FL		09/23/2021		242,722		(80)			(80)		978	978			
100067567	HURLEY	MI		09/23/2021		86,532		(23)			(23)		275	275			
100067570	OCEAN CITY	MD		09/23/2021		118,603	(47)	(47)			(47)		588	588			
100067574	LAREDO	TX		09/23/2021		101,576		(114)			(114)		2,674	2,674			
100067575	TEKLE	TX		09/23/2021		120,862		(49)			(49)		540	540			
100067581	RIVERDALE	GA		09/23/2021		113,086	(41)	(41)			(41)		496	496			
100067588	JACKSONVILLE	NC		09/23/2021		91,654		(30)			(30)		366	366			
100067590	CHALMETTE	LA		09/23/2021		168,297		(64)			(64)		717	717			
100067594	SAN ANTONIO	TX		09/23/2021		228,381		(81)			(81)		946	946			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10067395	EL PASO	TX		09/23/2021		137,971		(103)			(103)		1,996	1,996			
10067397	GREENSBORO	NC		09/23/2021		225,097		(75)			(75)		654	654			
10067399	ODESSA	TX		09/23/2021		216,375		(79)			(79)		964	964			
10067604	VIRGINIA BEACH	VA		09/23/2021		145,935		(51)			(51)		591	591			
10067605	DIBOLL	TX		09/23/2021		64,312		(20)			(20)		258	258			
10067606	SARASOTA	FL		09/23/2021		263,512		(90)			(90)		1,115	1,115			
10067607	TODDCA	GA		09/23/2021		47,740		(72)			(72)		1,881	1,881			
10067608	MONROGHTSTOWN	PA		09/23/2021		156,587		(57)			(57)		660	660			
10067613	WHEENS	VA		09/23/2021		105,278		(41)			(41)		504	504			
10067617	JACKSONVILLE	FL		09/23/2021		121,633		(41)			(41)		492	492			
10067620	DENISON	TX		09/23/2021		162,677		(69)			(69)		730	730			
10067621	JACKSONVILLE	FL		09/23/2021		191,116		(89)			(89)		908	908			
10067627	LAKEWOOD	CO		09/23/2021		396,540		(151)			(151)		1,667	1,667			
10067639	SAN MATEO	CA		09/23/2021		363,412		(167)			(167)		1,810	1,810			
10067641	LAKE LURE	NC		09/23/2021		502,637		(250)			(250)		2,471	2,471			
10067643	SAN JOSE	CA		09/23/2021		541,350		(243)			(243)		2,696	2,696			
10067645	GREENWICH	CT		09/23/2021		343,559		(141)			(141)		1,668	1,668			
10067648	FREDRUIT	CA		09/23/2021		391,977		(203)			(203)		2,060	2,060			
10067649	SALINAS	CA		09/23/2021		209,689		(76)			(76)		937	937			
10067650	NEWARK	CA		09/23/2021		391,743		(203)			(203)		2,062	2,062			
10067656	PRINCETON	TX		09/23/2021		254,575		(134)			(134)		1,354	1,354			
10067667	RICHMOND	VA		09/23/2021		96,674		(39)			(39)		460	460			
10067672	SAN FRANCISCO	CA		09/23/2021		466,254		(223)			(223)		2,604	2,604			
10067673	NORRICH	CT		09/23/2021		74,202		(43)			(43)		385	385			
10067674	ALAMEDA	CA		09/23/2021		234,844		(115)			(115)		1,193	1,193			
10067685	SANDY SPRINGS	GA		09/23/2021		136,374		(68)			(68)		690	690			
10067687	ANNA	TX		09/23/2021		247,926		(132)			(132)		1,310	1,310			
10067690	CYPRESS	TX		09/23/2021		268,254		(145)			(145)		1,347	1,347			
10067696	LEHIGH ACRES	FL		09/23/2021		124,336		(54)			(54)		601	601			
10067701	STILLWATER	OK		09/23/2021		112,789		(126)			(126)		2,845	2,845			
10067702	MILPITAS	CA		09/23/2021		574,940		(263)			(263)		2,861	2,861			
10067704	GAINESVILLE	FL		09/23/2021		135,135		(55)			(55)		621	621			
10067706	OAKLAND	CA		09/23/2021		562,263		(269)			(269)		2,810	2,810			
10067709	SAN JOSE	CA		09/23/2021		550,387		(274)			(274)		2,683	2,683			
10067724	LA PRESENTIA	CA		09/23/2021		240,195		(100)			(100)		1,109	1,109			
10067729	KATY	TX		09/23/2021		153,294		(71)			(71)		742	742			
10067734	MEMPHIS	MI		09/23/2021		266,637		(162)			(162)		2,909	2,909			
10067735	LARHANA	HI		09/23/2021		318,684		(140)			(140)		1,451	1,451			
10067746	HALTOM CITY	TX		09/23/2021		151,036		(72)			(72)		750	750			
10067749	JACKSONVILLE	FL		09/23/2021		138,098		(50)			(50)		600	600			
10067753	VANCOUVER	WA		09/23/2021		155,536		(52)			(52)		651	651			
10067755	OCALA	FL		09/23/2021		61,807		(274)			(274)		8,403	8,403			
10067762	DALLAS	GA		09/23/2021		291,183		(111)			(111)		1,316	1,316			
10067775	VIRGINIA BEACH	VA		09/23/2021		214,042		(142)			(142)		3,015	3,015			
10067776	GEORGETOWN	KY		09/23/2021		128,512		(43)			(43)		509	509			
10067792	FLORENCE	AZ		09/23/2021		219,301		(95)			(95)		1,079	1,079			
10067796	FREDERICKSBURG	VA		09/23/2021		162,410		(62)			(62)		732	732			
10067801	IDALOU	TX		09/23/2021		137,962		(44)			(44)		557	557			
10067810	LAS VEGAS	NV		09/23/2021		152,803		(54)			(54)		647	647			
10067811	LANCASTER	SC		09/23/2021		189,246		(65)			(65)		821	821			
10067813	SEMINOLE	TX		09/23/2021		110,710		(36)			(36)		479	479			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10067824	HOUSTON	TX		09/23/2021		136,955		(66)			(66)		1,069	1,069			
10067829	REISTERSTOWN	MD		09/23/2021		92,114		(33)			(33)		386	386			
10067831	AMARILLO	TX		09/23/2021		123,461		(46)			(46)		569	569			
10067832	SAINT AUGUSTINE	FL		09/23/2021		207,044		(74)			(74)		874	874			
10067833	NORTH PORT	FL		09/23/2021		164,804		(58)			(58)		672	672			
10067834	TULSON	AZ		09/23/2021		209,102		(119)			(119)		1,131	1,131			
10067840	NORCROSS	GA		09/23/2021		197,993		(89)			(89)		959	959			
10067841	ODESSA	TX		09/23/2021		102,059		(35)			(35)		413	413			
10067842	BURLESON	TX		09/23/2021		86,074		(64)			(64)		824	824			
10067843	LUBBOCK	TX		09/23/2021		159,557		(62)			(62)		697	697			
10067848	GALVESTON	TX		09/23/2021		105,631		(38)			(38)		437	437			
10067852	BYRON	GA		09/23/2021		157,975		(82)			(82)		847	847			
10067854	OCALA	FL		09/23/2021		123,117		(48)			(48)		800	800			
10067856	CORDOVA	TN		09/23/2021		159,780		(78)			(78)		793	793			
10067861	CANYON	TX		09/23/2021		116,666		(40)			(40)		470	470			
10067862	NEW BRUNSWICK	NJ		09/23/2021		138,954		(50)			(50)		583	583			
10067867	KATY	TX		09/23/2021		201,080		(102)			(102)		984	984			
10067868	CHESAPEAKE	VA		09/23/2021		82,364		(30)			(30)		414	414			
10067873	KILLINGLY	CT		09/23/2021		247,073		(82)			(82)		995	995			
10067874	OCALA	FL		09/23/2021		123,117		(48)			(48)		800	800			
10067879	RICHMOND	TX		09/23/2021		289,052		(141)			(141)		2,600	2,600			
10067880	CORDOVA	TN		09/23/2021		191,970		(92)			(92)		955	955			
10067882	NORTH RICHLAND HILLS	TX		09/23/2021		178,049		(60)			(60)		709	709			
10067888	GREENWICH	CT		09/23/2021		267,157		(110)			(110)		1,297	1,297			
10067895	SYLMAR	CA		09/23/2021		202,821		(99)			(99)		1,219	1,219			
10067914	CHICO	CA		09/23/2021		405,040		(199)			(199)		2,033	2,033			
10067918	WEST MELBOURNE	FL		09/23/2021		210,924		(71)			(71)		884	884			
10067923	POJAY	CA		09/23/2021		544,256		(264)			(264)		2,648	2,648			
10067928	EAST POINT	GA		09/23/2021		164,175		(57)			(57)		667	667			
10067930	NORTH CHARLESTON	SC		09/23/2021		153,211		(49)			(49)		603	603			
10067932	VANCOUVER	WA		09/23/2021		250,909		(138)			(138)		2,015	2,015			
10067933	NORTH CHARLESTON	SC		09/23/2021		153,211		(49)			(49)		603	603			
10067937	NORIAN	OK		09/23/2021		115,832		(35)			(35)		435	435			
10067940	HEMICO	VA		09/23/2021		195,941		(91)			(91)		951	951			
10067946	HUNTSVILLE	AL		09/23/2021		94,417		(32)			(32)		375	375			
10067947	LAKEWOOD	NJ		09/23/2021		144,031		(88)			(88)		890	890			
10067954	LOS ANGELES	CA		09/23/2021		502,946		(257)			(257)		2,541	2,541			
10067957	FALLS CHURCH	VA		09/23/2021		304,040		(196)			(196)		2,453	2,453			
10067963	KATY	TX		09/23/2021		192,150		(88)			(88)		803	803			
10067965	QUINING	GA		09/23/2021		255,029		(138)			(138)		1,311	1,311			
10067975	BUREN	WA		09/23/2021		230,786		(84)			(84)		973	973			
10067984	ELL LAY	GA		09/23/2021		543,063		(276)			(276)		2,806	2,806			
10067988	INMAN	SC		09/23/2021		161,833		(64)			(64)		707	707			
10067990	LAS VEGAS	NV		09/23/2021		145,157		(57)			(57)		636	636			
10067991	INDIANAPOLIS	IN		09/23/2021		139,183		(57)			(57)		607	607			
10067995	GREENWICHES	FL		09/23/2021		176,617		(71)			(71)		803	803			
10067999	SAN ANTONIO	TX		09/23/2021		122,821		(63)			(63)		624	624			
10068010	WINTERVILLE	GA		09/23/2021		175,796		(88)			(88)		765	765			
10068015	MESA	AZ		09/23/2021		323,517		(129)			(129)		1,503	1,503			
10068020	RALEIGH	NC		09/23/2021		123,973		(62)			(62)		609	609			
10068022	RICHMOND	TX		09/23/2021		250,324		(124)			(124)		1,223	1,223			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
	100068023	HEMERSON	NV	09/23/2021		405,082		(196)					2,032		
	100068027	EL PASO	TX	09/23/2021		154,889		(77)					776		
	100068030	CHULA VISTA	CA	09/23/2021		207,074		(88)					1,011		
	100068051	SAN DIEGO	CA	09/23/2021		223,646		(107)					1,133		
	100068056	BOTHELL	WA	09/23/2021		331,196		(189)					1,860		
	100068058	LINCOLN CITY	OR	09/23/2021		168,404		(57)					513		
	100068063	BALTIMORE	MD	09/23/2021		131,740		(155)					1,972		
	100068079	QUINCY	MA	09/23/2021		317,494		(144)					1,603		
	100068093	RANCHO CORDOVA	CA	06/25/2021		493,395		(399)					4,599		
	100068094	RANCHO CORDOVA	CA	06/25/2021		254,136		(203)					2,363		
	100068095	MOXINEY	TX	06/25/2021		208,698		(82)					963		
	100068096	SAN JOSE	CA	06/25/2021		739,949		(354)					3,817		
	100068097	PETALUMA	CA	06/25/2021		324,447		(122)					1,503		
	100068098	SANFORD	FL	06/25/2021		219,510		(119)					1,291		
	100068099	ENCINITAS	CA	06/25/2021		539,459		(280)					2,784		
	100068100	MEDFORD	OR	06/25/2021		173,823		(79)					868		
	100068101	AURORA	IL	06/25/2021		249,346		(118)					1,247		
	100068102	APPLE VALLEY	CA	06/25/2021		261,213		(118)					1,222		
	100068104	UNION CITY	CA	06/25/2021		395,072		(190)					2,019		
	100068105	NEWARK	CA	06/25/2021		395,072		(190)					2,019		
	100068106	WEST PALM BCH	FL	06/25/2021		131,177		(66)					638		
	100068107	STUDIO CITY	CA	06/25/2021		946,318		(462)					4,859		
	100068108	WEST PALM BEACH	FL	06/25/2021		138,652		(70)					680		
	100068109	PHILADELPHIA	PA	06/25/2021		219,908		(82)					999		
	100068110	SAN JOSE	CA	06/25/2021		556,103		(248)					2,727		
	100068111	CATONSVILLE	MD	06/25/2021		186,570		(90)					947		
	100068112	PASADENA	CA	06/25/2021		533,528		(281)					2,736		
	100068114	LAKE HAWOY	PA	06/25/2021		275,356		(133)					1,443		
	100068115	FORT MYERS	FL	06/25/2021		129,897		(48)					550		
	100068116	IMPERIAL BCH	CA	06/25/2021		426,877		(155)					1,962		
	100068117	SAN DIEGO	CA	06/25/2021		525,932		(284)					3,213		
	100068118	VAN NUYS	CA	06/25/2021		553,326		(202)					2,524		
	100068119	TAMPA	FL	06/25/2021		844,239		(422)					4,197		
	100068120	MERIDEN	CT	06/25/2021		127,298		(52)					728		
	100068121	JOLIET	IL	06/25/2021		174,694		(75)					848		
	100068122	ALAMEDA	CA	06/25/2021		1,175,079		(681)					5,817		
	100068123	AURORA	CO	06/25/2021		312,608		(132)					1,413		
	100068124	HUNTINGTON BCH	CA	06/25/2021		478,472		(268)					2,422		
	100068125	SANTA CLARA	CA	06/25/2021		831,258		(345)					4,596		
	100068126	ELKINS	AR	06/25/2021		137,587		(79)					709		
	100068127	BARTLETT	TN	06/25/2021		262,739		(127)					1,320		
	100068128	JOLIET	IL	06/25/2021		174,694		(75)					848		
	100068129	LYNHURST	NJ	06/25/2021		426,608		(290)					3,753		
	100068130	BOLINGBROOK	IL	06/25/2021		180,623		(79)					823		
	100068131	DAILY CITY	CA	06/25/2021		589,749		(226)					2,802		
	100068132	PETALUMA	CA	06/25/2021		563,662		(236)					2,825		
	100068133	HAYWARD	CA	06/25/2021		967,828		(239)					2,662		
	100068134	WEST PALM BEACH	FL	06/25/2021		211,551		(91)					967		
	100068135	MEDFORD	OR	06/25/2021		206,546		(109)					1,039		
	100068136	SAN FRANCISCO	CA	06/25/2021		697,035		(381)					3,473		
	100068137	FAVETTEVILLE	NC	06/25/2021		218,768		(94)					1,019		

SCHEDULE B - PART 3

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

1	2			3	4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	City	State	Loan Type						Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	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
100068138	MINNEAPOLIS	MINN		06/25/2021		315,616	(132)	(132)				(132)	1,436	1,436			
100068139	LOS ANGELES	CA		06/25/2021		1,034,712	(402)	(402)				(402)	4,782	4,782			
100068140	DISTRICT HTS	MD		06/25/2021		293,945	(131)	(131)				(131)	1,489	1,489			
100068141	WARRICK	RI		06/25/2021		203,495	(103)	(103)				(103)	1,033	1,033			
100068142	EVERETT	WA		06/25/2021		324,611	(176)	(176)				(176)	1,628	1,628			
100068143	MINNEAPOLIS	MINN		06/25/2021		302,991	(126)	(126)				(126)	1,379	1,379			
100068145	NOVATO	CA		06/25/2021		651,212	(282)	(282)				(282)	3,095	3,095			
100068146	CORONA	TN		06/25/2021		241,539	(108)	(108)				(108)	1,107	1,107			
100068147	SAN DIEGO	CA		06/25/2021		967,900	(236)	(236)				(236)	2,918	2,918			
100068148	BAYVIEW	NJ		06/25/2021		498,927	(186)	(186)				(186)	2,069	2,069			
100068149	OMAHA	NE		06/25/2021		148,253	(76)	(76)				(76)	723	723			
100068150	BLUE RIDGE	GA		06/25/2021		163,675	(78)	(78)				(78)	790	790			
100068151	PERRIS	CA		06/25/2021		284,391	(124)	(124)				(124)	1,329	1,329			
100068152	SAINT LOUIS	MO		06/25/2021		321,563	(153)	(153)				(153)	1,610	1,610			
100068153	SAN RAFAEL	CA		06/25/2021		868,994	(403)	(403)				(403)	4,323	4,323			
100068154	FALLBROOK	CA		06/25/2021		632,639	(350)	(350)				(350)	3,265	3,265			
100068155	PORT RICHEY	FL		06/25/2021		163,448	(75)	(75)				(75)	753	753			
100068159	DAILY CITY	CA		06/25/2021		585,528	(313)	(313)				(313)	3,730	3,730			
100068160	SCOTTSDALE	AZ		06/25/2021		184,567	(77)	(77)				(77)	949	949			
100068161	JERSEY CITY	NJ		06/25/2021		808,620	(366)	(366)				(366)	3,926	3,926			
100068162	LOS ANGELES	CA		06/25/2021		1,472,373	(642)	(642)				(642)	7,271	7,271			
100068164	SHERMAN OAKS	CA		06/25/2021		804,932	(385)	(385)				(385)	3,998	3,998			
100068165	VAN NUYS	CA		06/25/2021		731,781	(330)	(330)				(330)	3,636	3,636			
100068166	FORT WORTH	TX		06/25/2021		219,701	(101)	(101)				(101)	1,070	1,070			
100068167	SAN JOSE	CA		06/25/2021		602,863	(301)	(301)				(301)	2,963	2,963			
100068168	NEW HAVEN	CT		06/25/2021		300,303	(156)	(156)				(156)	1,498	1,498			
100068169	CORONA	TN		06/25/2021		242,499	(113)	(113)				(113)	1,183	1,183			
100068170	APEX	NC		06/25/2021		203,606	(133)	(133)				(133)	2,088	2,088			
100068171	HAITHORNE	CA		06/25/2021		600,721	(267)	(267)				(267)	2,993	2,993			
100068172	LAFAVETTE	CA		06/25/2021		581,430	(259)	(259)				(259)	2,914	2,914			
100068173	OWINGS MILLS	MD		06/25/2021		165,376	(68)	(68)				(68)	767	767			
100068174	TALLAHASSEE	FL		06/25/2021		182,140	(77)	(77)				(77)	821	821			
100068175	LAS VEGAS	NV		06/25/2021		274,044	(133)	(133)				(133)	1,379	1,379			
100068176	SANTA ANA	CA		06/25/2021		915,914	(470)	(470)				(470)	4,601	4,601			
100068177	FLOWER MOUND	TX		06/25/2021		296,822	(148)	(148)				(148)	1,484	1,484			
100068178	HACKENSACK	NJ		06/25/2021		127,457	(66)	(66)				(66)	1,050	1,050			
100068179	CORONA	TN		06/25/2021		237,361	(115)	(115)				(115)	1,187	1,187			
100068180	LAKEWOOD	WA		06/25/2021		209,431	(87)	(87)				(87)	1,013	1,013			
100068181	LAKEWOOD	WA		06/25/2021		209,431	(86)	(86)				(86)	1,013	1,013			
100068182	CALHOUN	GA		06/25/2021		201,991	(101)	(101)				(101)	1,051	1,051			
100068183	CHICAGO	IL		06/25/2021		209,437	(88)	(88)				(88)	830	830			
100068184	ROSWELL	GA		06/25/2021		161,107	(72)	(72)				(72)	781	781			
100068185	GLENORA	CA		06/25/2021		418,579	(226)	(226)				(226)	2,656	2,656			
100068186	ARLINGTON	VA		06/25/2021		121,165	(41)	(41)				(41)	489	489			
100068187	LOS ANGELES	CA		06/25/2021		645,637	(313)	(313)				(313)	3,226	3,226			
100068188	RANCHO CUCAMONGA	CA		06/25/2021		262,281	(110)	(110)				(110)	1,214	1,214			
100068189	OAKLAND	CA		06/25/2021		351,986	(173)	(173)				(173)	1,703	1,703			
100068190	ROCKVILLE	MD		06/25/2021		332,020	(160)	(160)				(160)	1,638	1,638			
100068191	LOS ANGELES	CA		06/25/2021		1,110,871	(530)	(530)				(530)	5,792	5,792			
100068192	BAYVIEW	TX		06/25/2021		207,795	(88)	(88)				(88)	974	974			
100068193	HUNTINGTON PARK	CA		06/25/2021		402,851	(187)	(187)				(187)	1,891	1,891			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068194	CERES	CA		06/25/2021		257,320	(135)	(135)			(135)		1,230	1,230			
100068195	KENAI	AK		06/25/2021		150,143	(65)	(65)			(65)		673	673			
100068196	SUNNYSIDE	WA		06/25/2021		171,042	(50)	(50)			(50)		463	463			
100068197	GILROY	CA		06/25/2021		678,358	(407)	(407)			(407)		3,632	3,632			
100068198	WEST PARK	FL		06/25/2021		220,788	(93)	(93)			(93)		995	995			
100068199	SPRINGFIELD	VA		06/25/2021		414,091	(208)	(208)			(208)		2,200	2,200			
100068200	CAMARILLO	CA		06/25/2021		556,158	(295)	(295)			(295)		2,964	2,964			
100068201	ANSONIA	CT		06/25/2021		182,585	(96)	(96)			(96)		939	939			
100068202	ROSEMead	CA		06/25/2021		857,586	(378)	(378)			(378)		4,404	4,404			
100068203	MIAMI	FL		06/25/2021		318,946	(148)	(148)			(148)		1,574	1,574			
100068204	EDGEWOOD	WA		06/25/2021		547,805	(237)	(237)			(237)		2,558	2,558			
100068205	SHELTON	WA		06/25/2021		190,330	(61)	(61)			(61)		751	751			
100068206	CORNELIUS	NC		06/25/2021		227,642	(105)	(105)			(105)		1,100	1,100			
100068207	VENICE	CA		06/25/2021		786,861	(468)	(468)			(468)		4,416	4,416			
100068208	BALTIMORE	MD		06/25/2021		159,909	(87)	(87)			(87)		876	876			
100068209	WASHINGTON	DC		06/25/2021		456,423	(253)	(253)			(253)		2,307	2,307			
100068210	FENTON	WA		06/25/2021		224,341	(82)	(82)			(82)		1,011	1,011			
100068211	MARTINEZ	CA		06/25/2021		398,322	(130)	(130)			(130)		1,681	1,681			
100068212	CHESTER	VA		06/25/2021		197,041	(83)	(83)			(83)		891	891			
100068213	WASHINGTON	DC		06/25/2021		721,834	(442)	(442)			(442)		3,780	3,780			
100068214	CAPE CORAL	FL		06/25/2021		229,859	(100)	(100)			(100)		1,074	1,074			
100068215	ROCKLIN	CA		06/25/2021		392,684	(207)	(207)			(207)		1,968	1,968			
100068217	VICTORVILLE	CA		06/25/2021		209,039	(74)	(74)			(74)		878	878			
100068218	PHILADELPHIA	PA		06/25/2021		187,058	(86)	(86)			(86)		866	866			
100068219	LONGVIEW	TX		06/25/2021		94,581	(40)	(40)			(40)		438	438			
100068220	TEMPE	AZ		06/25/2021		599,164	(328)	(328)			(328)		3,147	3,147			
100068221	VANCOUVER	WA		06/25/2021		299,115	(153)	(153)			(153)		1,534	1,534			
100068222	BREA	CA		06/25/2021		349,211	(146)	(146)			(146)		1,691	1,691			
100068223	LARKSVILLE	PA		06/25/2021		72,619	(28)	(28)			(28)		311	311			
100068224	SALEM	NH		06/25/2021		244,797	(97)	(97)			(97)		1,072	1,072			
100068225	NEW HOPE	AL		06/25/2021		211,808	(80)	(80)			(80)		973	973			
100068226	GARY	IN		06/25/2021		270,650	(116)	(116)			(116)		1,256	1,256			
100068227	FALLS CHURCH	VA		06/25/2021		219,948	(74)	(74)			(74)		936	936			
100068228	BREA	CA		06/25/2021		856,036	(392)	(392)			(392)		4,372	4,372			
100068229	REVERIE	WA		06/25/2021		321,679	(137)	(137)			(137)		1,489	1,489			
100068230	WILLOWOOD	NJ		06/25/2021		322,349	(188)	(188)			(188)		1,979	1,979			
100068231	PHOENIX	AZ		06/25/2021		204,907	(103)	(103)			(103)		1,050	1,050			
100068232	VANCOUVER	WA		06/25/2021		947,600	(230)	(230)			(230)		2,890	2,890			
100068234	NORTH CHARLESTON	SC		06/25/2021		216,098	(70)	(70)			(70)		908	908			
100068235	HENOSA BEACH	CA		06/25/2021		524,598	(216)	(216)			(216)		2,553	2,553			
100068236	PEORIA	AZ		06/25/2021		170,633	(70)	(70)			(70)		760	760			
100068237	KINGWOOD	TX		06/25/2021		183,864	(75)	(75)			(75)		849	849			
100068238	WASHINGTON	DC		06/25/2021		571,314	(317)	(317)			(317)		2,956	2,956			
100068240	MILWAUKEE	WI		06/25/2021		157,159	(71)	(71)			(71)		765	765			
100068241	TORRANCE	CA		06/25/2021		414,368	(169)	(169)			(169)		2,007	2,007			
100068242	RICHMOND	VA		06/25/2021		337,629	(161)	(161)			(161)		2,252	2,252			
100068243	BAKERSFIELD	CA		06/25/2021		134,934	(54)	(54)			(54)		609	609			
100068244	RICHMOND	VA		06/25/2021		250,941	(133)	(133)			(133)		1,972	1,972			
100068245	BUTLER	PA		06/25/2021		77,792	(27)	(27)			(27)		386	386			
100068246	LOS ANGELES	CA		06/25/2021		702,857	(309)	(309)			(309)		3,268	3,268			
100068247	LOS ANGELES	CA		06/25/2021		391,993	(141)	(141)			(141)		1,789	1,789			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068248	OAKLAND	CA		06/25/2021		217,102		(89)			(89)		950		950		
100068249	NEWPORT NEWS	VA		06/25/2021		110,299		(43)			(43)		467		467		
100068250	BALTIMORE	MD		06/25/2021		136,318		(46)			(46)		566		566		
100068251	CASSELBERRY	FL		06/25/2021		152,271		(49)			(49)		632		632		
100068254	KANSAS CITY	KS		06/25/2021		91,760		(29)			(29)		366		366		
100068255	SAINT JOSEPH	MO		06/25/2021		161,805		(56)			(56)		677		677		
100068256	NORMAN	OK		06/25/2021		117,035		(43)			(43)		482		482		
100068257	BELLINGHAM	WA		06/25/2021		437,426		(268)			(268)		3,716		3,716		
100068258	ROCHESTER	NY		06/25/2021		88,072		(26)			(26)		361		361		
100068260	ARCADIA	CA		06/25/2021		716,154		(270)			(270)		3,294		3,294		
100068261	HANDLER	PA		06/25/2021		120,445		(42)			(42)		525		525		
100068262	HANDWER	PA		06/25/2021		120,445		(42)			(42)		525		525		
100068264	BAKERSFIELD	CA		06/25/2021		190,643		(81)			(81)		1,422		1,422		
100068266	YORK	ME		06/25/2021		266,019		(107)			(107)		1,225		1,225		
100068267	WHEATLAND	CA		06/25/2021		296,950		(96)			(96)		1,234		1,234		
100068268	ROCKAWAY BEACH	OR		06/25/2021		316,847		(115)			(115)		1,327		1,327		
100068271	DAVENPORT	FL		06/25/2021		297,951		(109)			(109)		1,273		1,273		
100068272	SEGUIN	TX		06/25/2021		154,318		(50)			(50)		659		659		
100068273	PORTLAND	OR		06/25/2021		280,999		(111)			(111)		1,307		1,307		
100068275	TRENTON	NJ		06/25/2021		108,166		(35)			(35)		445		445		
100068276	ASBURY PARK	NJ		06/25/2021		102,568		(33)			(33)		405		405		
100068277	MIDDLETOWN	RI		06/25/2021		496,642		(164)			(164)		1,391		1,391		
100068278	MARPERO	LA		06/25/2021		166,839		(59)			(59)		688		688		
100068279	JACKSONVILLE	FL		06/25/2021		260,786		(85)			(85)		1,099		1,099		
100068280	WILLOWOOD	NJ		06/25/2021		212,552		(85)			(85)		962		962		
100068281	CONROE	TX		06/25/2021		202,526		(133)			(133)		1,761		1,761		
100068282	DALLAS	TX		06/25/2021		142,206		(59)			(59)		651		651		
100068283	CENTER LINE	MI		06/25/2021		86,647		(26)			(26)		342		342		
100068284	BELLEVILLE	NJ		06/25/2021		320,747		(108)			(108)		1,299		1,299		
100068285	NORTH WATTLE BEACH	SC		06/25/2021		104,506		(32)			(32)		402		402		
100068286	SARASOTA	FL		06/25/2021		111,580		(36)			(36)		438		438		
100068287	WESTERLY	RI		06/25/2021		204,664		(73)			(73)		619		619		
100068288	INGLESIDE	IL		06/25/2021		101,755		(32)			(32)		395		395		
100068290	MACON	GA		06/25/2021		72,479		(22)			(22)		275		275		
100068292	ALPENA	MI		06/25/2021		65,553		(21)			(21)		257		257		
100068293	NORFOLK	VA		06/25/2021		148,277		(55)			(55)		635		635		
100068294	LAS VEGAS	NV		06/25/2021		269,042		(107)			(107)		1,201		1,201		
100068295	AUSTIN	TX		06/25/2021		206,151		(75)			(75)		898		898		
100068296	COVINGTON	KY		06/25/2021		128,368		(42)			(42)		509		509		
100068297	EVANS	CO		06/25/2021		127,245		(40)			(40)		500		500		
100068298	COPPERAS COVE	TX		06/25/2021		79,967		(26)			(26)		326		326		
100068299	PAITUCKET	RI		06/25/2021		241,325		(170)			(170)		2,737		2,737		
100068301	HESPERIA	CA		06/25/2021		232,594		(108)			(108)		1,130		1,130		
100068302	MOUNT LAUREL	NJ		06/25/2021		162,400		(60)			(60)		732		732		
100068303	HEMET	CA		06/25/2021		219,905		(79)			(79)		933		933		
100068304	PALLASORO	NJ		06/25/2021		161,709		(85)			(85)		1,066		1,066		
100068305	SOCORRO	NM		06/25/2021		96,125		(53)			(53)		1,022		1,022		
100068306	CINCINNATI	OH		06/25/2021		123,426		(40)			(40)		486		486		
100068307	COLORADO SPRINGS	CO		06/25/2021		237,294		(87)			(87)		1,003		1,003		
100068308	CHICAGO	IL		06/25/2021		135,399		(124)			(124)		1,791		1,791		
100068312	PORTALES	NM		06/25/2021		62,815		(64)			(64)		1,473		1,473		

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068313	LAFAYETTE	IN		06/25/2021		106,195		(37)			(37)		529				
100068314	LAFAYETTE	IN		06/25/2021		87,931		(32)			(32)		467				
100068315	FRANKLIN	TN		06/25/2021		246,987		(112)			(112)		1,161				
100068317	DULUTH	GA		06/25/2021		242,949		(85)			(85)		1,002				
100068318	CLENSON	SC		06/25/2021		73,265		(23)			(23)		285				
100068319	PHILADELPHIA	PA		06/25/2021		167,940		(54)			(54)		680				
100068321	SAINT LOUIS	MO		06/25/2021		62,528		(20)			(20)		244				
100068322	KINGWOOD	TX		06/25/2021		83,409		(29)			(29)		344				
100068323	CLEARWATER	FL		06/25/2021		141,083		(58)			(58)		684				
100068325	KANSASBURG	NJ		06/25/2021		282,259		(102)			(102)		1,314				
100068326	REMOND	OR		06/25/2021		270,662		(108)			(108)		1,182				
100068327	LEISTOWN	IL		06/25/2021		55,501		(18)			(18)		218				
100068329	CROSSROADS	TX		06/25/2021		202,416		(78)			(78)		912				
100068332	LEESBURG	VA		06/25/2021		262,892		(92)			(92)		1,141				
100068333	NAVARE	FL		06/25/2021		214,927		(74)			(74)		884				
100068335	CATONSVILLE	MD		06/25/2021		138,480		(43)			(43)		534				
100068336	LARGO	FL		06/25/2021		222,815		(68)			(68)		845				
100068337	FREDERICKSBURG	VA		06/25/2021		316,176		(117)			(117)		1,366				
100068338	MANASSAS	VA		06/25/2021		232,713		(90)			(90)		1,082				
100068339	PORT SAINT LOUIE	FL		06/25/2021		208,321		(67)			(67)		813				
100068340	MIAMI	FL		06/25/2021		298,833		(121)			(121)		1,624				
100068342	BRACENTON	FL		06/25/2021		272,094		(100)			(100)		1,161				
100068343	KANAWOLLS	NC		06/25/2021		146,917		(106)			(106)		1,761				
100068344	CHALMETTE	LA		06/25/2021		142,460		(53)			(53)		619				
100068345	HERMITAGE	TN		06/25/2021		173,184		(59)			(59)		722				
100068346	MIDLOTHIAN	VA		06/25/2021		203,234		(74)			(74)		913				
100068347	MORRISVILLE	NC		06/25/2021		177,998		(76)			(76)		1,017				
100068349	DALLAS	TX		06/25/2021		186,959		(68)			(68)		825				
100068350	FORT WASHINGTON	MD		06/25/2021		150,352		(72)			(72)		788				
100068351	GROVETOWN	GA		06/25/2021		109,555		(35)			(35)		451				
100068353	HONESTAD	FL		06/25/2021		120,712		(58)			(58)		705				
100068354	BARTON	FL		06/25/2021		294,841		(110)			(110)		1,336				
100068357	FORT WORTH	TX		06/25/2021		236,341		(102)			(102)		1,065				
100068358	ENGLEWOOD	FL		06/25/2021		218,016		(96)			(96)		1,012				
100068359	LIBERTY	MO		06/25/2021		150,858		(66)			(66)		700				
100068360	VISALIA	CA		06/25/2021		228,566		(85)			(85)		1,008				
100068361	OCEAN BREEZE	FL		06/25/2021		257,821		(121)			(121)		1,239				
100068362	CALDWELL	ID		06/25/2021		214,155		(91)			(91)		978				
100068363	NORTH CHARLESTON	SC		06/25/2021		142,330		(45)			(45)		566				
100068364	KISSIMEE	FL		06/25/2021		240,356		(82)			(82)		994				
100068365	NAMPA	ID		06/25/2021		193,656		(82)			(82)		882				
100068366	NAMPA	ID		06/25/2021		217,666		(92)			(92)		994				
100068367	ATLANTA	GA		06/25/2021		205,146		(75)			(75)		873				
100068368	CLIFTON	NJ		06/25/2021		298,850		(110)			(110)		1,521				
100068369	CALDWELL	ID		06/25/2021		200,698		(85)			(85)		914				
100068372	DALLAS	TX		06/25/2021		121,148		(39)			(39)		478				
100068373	BROWNSVILLE	TX		06/25/2021		124,459		(40)			(40)		504				
100068375	STOCKTON	CA		06/25/2021		343,118		(168)			(168)		1,677				
100068377	SEASIDE HEIGHTS	NJ		06/25/2021		235,431		(81)			(81)		955				
100068378	PHILADELPHIA	PA		06/25/2021		399,316		(136)			(136)		1,760				
100068380	LAS VEGAS	NV		06/25/2021		133,860		(42)			(42)		513				

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068381	ALBUQUERQUE	NM		06/25/2021		111,139		(47)			(47)		507		507		
100068382	LOS ANGELES	CA		06/25/2021		686,733		(369)			(369)		3,472		3,472		
100068385	HIXSON	TN		06/25/2021		214,933		(78)			(78)		917		917		
100068386	CENTENNIAL	CO		06/25/2021		383,730		(146)			(146)		1,644		1,644		
100068387	MARYSVILLE	CA		06/25/2021		168,580		(65)			(65)		756		756		
100068389	LAUDER	NY		06/25/2021		257,046		(230)			(230)		3,492		3,492		
100068390	CLEBURNE	TX		06/25/2021		141,487		(67)			(67)		688		688		
100068391	NORRISTOWN	PA		06/25/2021		250,902		(91)			(91)		1,042		1,042		
100068393	EASTON	PA		06/25/2021		105,208		(41)			(41)		493		493		
100068394	JACKSONVILLE	FL		06/25/2021		173,184		(56)			(56)		722		722		
100068395	IRVING	TX		06/25/2021		294,764		(121)			(121)		1,342		1,342		
100068396	CLOWIS	MI		06/25/2021		65,953		(22)			(22)		261		261		
100068397	BETHLEHEM	PA		06/25/2021		169,170		(74)			(74)		795		795		
100068399	EAST CHICAGO	IN		06/25/2021		229,058		(77)			(77)		932		932		
100068401	ASTORIA	OR		06/25/2021		204,220		(88)			(88)		1,430		1,430		
100068402	FAIRBANKS	AK		06/25/2021		153,110		(26)			(26)		801		801		
100068404	OCALA	FL		06/25/2021		373,257		(149)			(149)		1,650		1,650		
100068405	COLORADO SPRINGS	CO		06/25/2021		203,751		(66)			(66)		807		807		
100068406	WEST MIFFLIN	PA		06/25/2021		77,768		(26)			(26)		309		309		
100068407	TAMPA	FL		06/25/2021		244,430		(84)			(84)		1,010		1,010		
100068408	REXBURG	ID		06/25/2021		218,170		(76)			(76)		902		902		
100068409	REXBURG	ID		06/25/2021		219,225		(85)			(85)		951		951		
100068411	CHARLOTTE	NC		06/25/2021		161,716		(50)			(50)		613		613		
100068412	CHEEKTOWAGA	NY		06/25/2021		113,367		(38)			(38)		476		476		
100068413	BRANSTOCK	ME		06/25/2021		318,093		(110)			(110)		1,444		1,444		
100068414	BATON ROUGE	LA		06/25/2021		193,786		(62)			(62)		756		756		
100068415	ST AUGUSTINE	FL		06/25/2021		303,466		(94)			(94)		1,175		1,175		
100068416	FORT LAUDERDALE	FL		06/25/2021		150,619		(73)			(73)		729		729		
100068418	SUNRISE	FL		06/25/2021		214,300		(90)			(90)		961		961		
100068419	LOXPORT	NY		06/25/2021		98,853		(33)			(33)		415		415		
100068420	ALLEN	TX		06/25/2021		239,664		(118)			(118)		1,155		1,155		
100068421	BATON ROUGE	LA		06/25/2021		196,216		(63)			(63)		767		767		
100068422	MARIETTA	GA		06/25/2021		225,280		(96)			(96)		1,032		1,032		
100068423	TRUSSVILLE	AL		06/25/2021		248,406		(119)			(119)		1,254		1,254		
100068425	MATTHEWS	NC		06/25/2021		273,382		(117)			(117)		1,245		1,245		
100068426	JURPE VALLEY	CA		06/25/2021		409,786		(218)			(218)		2,064		2,064		
100068427	SAN PEDRO	CA		06/25/2021		705,076		(246)			(246)		2,921		2,921		
100068428	ARLINGTON	TX		06/25/2021		207,836		(89)			(89)		949		949		
100068429	FARMINGTON	MI		06/25/2021		79,668		(26)			(26)		313		313		
100068430	SAN PABLO	CA		06/25/2021		275,900		(123)			(123)		1,284		1,284		
100068431	WINTER HAVEN	FL		06/25/2021		213,871		(87)			(87)		952		952		
100068432	LAKELAND	FL		06/25/2021		205,908		(109)			(109)		1,108		1,108		
100068433	NEWARK	NJ		06/25/2021		230,322		(115)			(115)		1,356		1,356		
100068434	MUSCOGEE	ID		06/25/2021		245,258		(104)			(104)		1,189		1,189		
100068436	LAS VEGAS	NV		06/25/2021		264,536		(96)			(96)		1,205		1,205		
100068437	PRINOS	PA		06/25/2021		136,222		(46)			(46)		594		594		
100068438	PRINOS	PA		06/25/2021		136,014		(46)			(46)		596		596		
100068439	GROVETOWN	GA		06/25/2021		109,221		(36)			(36)		461		461		
100068441	LITHONIA	GA		06/25/2021		206,077		(92)			(92)		954		954		
100068442	THE WOODLANDS	TX		06/25/2021		221,277		(93)			(93)		1,324		1,324		
100068443	NEW ORLEANS	LA		06/25/2021		298,695		(97)			(97)		1,253		1,253		

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068444	LOS ANGELES	CA		06/25/2021		381,510		(246)			(246)		3,317	3,317			
100068445	PHOENIX	AZ		06/25/2021		277,871		(149)			(149)		1,745	1,745			
100068446	FAYETTEVILLE	NC		06/25/2021		84,044		(28)			(28)		335	335			
100068447	COLLEGE PARK	MD		06/25/2021		254,768		(81)			(81)		990	990			
100068448	MOUNT DORA	FL		06/25/2021		222,001		(94)			(94)		1,340	1,340			
100068449	BONHAI	TX		06/25/2021		153,202		(50)			(50)		629	629			
100068451	PUEBLO	CO		06/25/2021		207,348		(103)			(103)		1,358	1,358			
100068452	WOODBRIIDGE	VA		06/25/2021		137,455		(64)			(64)		1,009	1,009			
100068453	CASH GRADE	AZ		06/25/2021		227,052		(91)			(91)		1,011	1,011			
100068454	PATERSON	NJ		06/25/2021		145,966		(60)			(60)		636	636			
100068455	BROWNSVILLE	TX		06/25/2021		192,405		(68)			(68)		806	806			
100068456	BROWNSVILLE	TX		06/25/2021		192,405		(68)			(68)		806	806			
100068457	CLERMONT	FL		06/25/2021		283,338		(106)			(106)		1,284	1,284			
100068460	BATTLE GROUND	IA		06/25/2021		427,688		(136)			(136)		1,762	1,762			
100068461	WOODLAND HILLS	CA		06/25/2021		360,533		(143)			(143)		1,814	1,814			
100068462	SHELBY	NC		06/25/2021		70,916		(24)			(24)		285	285			
100068463	PALM HARBOR	FL		06/25/2021		267,092		(85)			(85)		1,039	1,039			
100068464	SEBRING	FL		06/25/2021		249,288		(80)			(80)		970	970			
100068465	EAST PROVIDENCE	RI		06/25/2021		190,280		(61)			(61)		755	755			
100068466	NORWICH	MA		06/25/2021		328,975		(162)			(162)		1,604	1,604			
100068467	WORCESTER	MA		06/25/2021		299,407		(101)			(101)		1,146	1,146			
100068468	EAST POINT	GA		06/25/2021		217,520		(82)			(82)		935	935			
100068470	ARLINGTON	TX		06/25/2021		215,946		(76)			(76)		888	888			
100068471	MANCHESTER	NH		06/25/2021		271,573		(116)			(116)		1,327	1,327			
100068472	SCOTTSDALE	AZ		06/25/2021		220,066		(115)			(115)		1,136	1,136			
100068473	ORLANDO	FL		06/25/2021		140,377		(83)			(83)		1,860	1,860			
100068474	CLELSON	SC		06/25/2021		243,510		(77)			(77)		958	958			
100068475	LENOIRE	CA		06/25/2021		180,646		(61)			(61)		738	738			
100068476	BANGOR	ME		06/25/2021		231,899		(81)			(81)		957	957			
100068478	FRISSO	TX		06/25/2021		333,539		(136)			(136)		1,519	1,519			
100068479	CHEYENNE	WY		06/25/2021		156,497		(49)			(49)		605	605			
100068481	HARLEYSVILLE	PA		06/25/2021		230,207		(108)			(108)		1,133	1,133			
100068482	RACINE	WI		06/25/2021		94,815		(29)			(29)		365	365			
100068483	CHEYENNE	WY		06/25/2021		204,223		(65)			(65)		807	807			
100068484	NEHALEM	OR		06/25/2021		314,725		(152)			(152)		1,574	1,574			
100068485	BIRMINGHAM	AL		06/25/2021		71,740		(22)			(22)		288	288			
100068486	NEW BRUNSWICK	NJ		06/25/2021		399,442		(157)			(157)		1,758	1,758			
100068487	DECATUR	TX		06/25/2021		134,923		(43)			(43)		373	373			
100068488	CAPE CORAL	FL		06/25/2021		166,831		(58)			(58)		685	685			
100068489	NASHUA	NH		06/25/2021		307,234		(102)			(102)		1,232	1,232			
100068490	STUART	FL		06/25/2021		211,877		(71)			(71)		865	865			
100068491	LEWIS	VA		06/25/2021		820,370		(254)			(254)		2,452	2,452			
100068492	CENTERTON	AR		06/25/2021		232,209		(76)			(76)		935	935			
100068493	STUART	FL		06/25/2021		211,877		(71)			(71)		865	865			
100068494	NEW ORLEANS	LA		06/25/2021		415,662		(149)			(149)		1,829	1,829			
100068495	CHULA VISTA	CA		06/25/2021		581,718		(203)			(203)		1,784	1,784			
100068496	FEDERATION SHORES	FL		06/25/2021		306,952		(106)			(106)		1,285	1,285			
100068497	MESQUITE	TX		06/25/2021		129,226		(42)			(42)		505	505			
100068498	MIAMI	FL		06/25/2021		280,327		(91)			(91)		1,114	1,114			
100068499	SILVER CITY	NM		06/25/2021		99,739		(33)			(33)		381	381			
100068500	ONTARIO	CA		06/25/2021		601,356		(288)			(288)		3,074	3,074			

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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	
100068302	LUBBOCK	TX		06/25/2021		171,823		(66)			(66)		762		762			
100068303	PITTSBURGH	PA		06/25/2021		22,568		(105)			(105)		1,136		1,136			
100068304	CANON CITY	CO		06/25/2021		110,228		(35)			(35)		450		450			
100068305	HEIDENSWILLE	TN		06/25/2021		248,908		(89)			(89)		1,049		1,049			
100068306	LOS ANGELES	CA		06/25/2021		208,448		(73)			(73)		878		878			
100068307	JACKSONVILLE	FL		06/25/2021		119,798		(46)			(46)		507		507			
100068308	HAZEL CREST	IL		06/25/2021		116,357		(121)			(121)		3,053		3,053			
100068309	BELLEVUE	FL		06/25/2021		57,234		(18)			(18)		223		223			
100068310	HOT SPRINGS	AR		06/25/2021		61,667		(23)			(23)		255		255			
100068311	FORT WORTH	TX		06/25/2021		235,155		(30)			(30)		1,032		1,032			
100068312	BOYNTON BEACH	FL		06/25/2021		155,774		(51)			(51)		640		640			
100068313	GARLAND	TX		06/25/2021		209,036		(77)			(77)		1,119		1,119			
100068314	CHATTANOOGA	TN		06/25/2021		80,161		(25)			(25)		310		310			
100068315	HEIDENSWILLE	TN		06/25/2021		296,556		(106)			(106)		1,250		1,250			
100068316	TOLLESON	AZ		06/25/2021		228,738		(75)			(75)		908		908			
100068317	LAS VEGAS	NV		06/25/2021		166,795		(64)			(64)		708		708			
100068318	FREDERICKSBURG	VA		06/25/2021		170,717		(59)			(59)		682		682			
100068319	HOLLY SPRINGS	NC		06/25/2021		243,488		(136)			(136)		1,474		1,474			
100068320	FLUJAY VARINA	NC		06/25/2021		198,664		(97)			(97)		992		992			
100068321	WESLACO	TX		06/25/2021		94,368		(37)			(37)		485		485			
100068322	ST. CLOUD	MI		06/25/2021		234,778		(117)			(117)		1,169		1,169			
100068323	Amsterdam	NL		06/30/2021		31,225		(91)			(91)		742		742		(29)	
100068341	Amsterdam	NL		06/30/2021		2,988		5			5		57		57		(2)	
100068344	Amsterdam	NL		06/30/2021		48,163		(10)			(10)		9,771		9,771		(386)	
100068347	Amsterdam	NL		06/30/2021		6,281		9			9		124		124		(5)	
100068353	Amsterdam	NL		06/30/2021		1,015			2		2		20		20		(1)	
100068355	Amsterdam	NL		06/30/2021		8,563		(19)			(19)		167		167		(7)	
100068358	Amsterdam	NL		06/30/2021		48,003		101			101		1,274		1,274		(50)	
100068392	Amsterdam	NL		06/30/2021		4,277		(2)			(2)		84		84		(3)	
100068396	Amsterdam	NL		06/30/2021		46,451		(47)			(47)		4,348		4,348		(172)	
100068601	Amsterdam	NL		06/30/2021		2,139		(2)			(2)		51		51		(2)	
100068610	Amsterdam	NL		06/30/2021		18,065		(64)			(64)		529		529		(21)	
100068616	Amsterdam	NL		06/30/2021		2,691		(7)			(7)		52		52		(2)	
100068619	Amsterdam	NL		06/30/2021		3,232		4			4		77		77		(3)	
100068634	Amsterdam	NL		06/30/2021		4,135		(25)			(25)		98		98		(4)	
100068646	Amsterdam	NL		06/30/2021		101,464		(517)			(517)		10,305		10,305		(407)	
100068655	Amsterdam	NL		06/30/2021		4,405		(2)			(2)		85		85		(3)	
100068661	Amsterdam	NL		06/30/2021		2,334		(7)			(7)		46		46		(2)	
100068670	Amsterdam	NL		06/30/2021		2,529							49		49		(2)	
100068673	Amsterdam	NL		06/30/2021		12,033		2			2		234		234		(9)	
100068682	Amsterdam	NL		06/30/2021		142,135		(1,599)			(1,599)		87,781		87,781		(3,469)	
100068686	Amsterdam	NL		06/30/2021		40,939		67			67		2,644		2,644		(104)	
100068691	Amsterdam	NL		06/30/2021		36,123		89			89		212		212		(8)	
100068709	Amsterdam	NL		06/30/2021		8,460		27			27		165		165		(7)	
100068737	Amsterdam	NL		06/30/2021		7,804		1			1		185		185		(7)	
100070218	Amsterdam	NL		06/31/2021		3,736		15			15		88		88		(3)	
100070221	Amsterdam	NL		06/31/2021		146,946		(27)			(27)		817		817		(32)	
100070230	Amsterdam	NL		06/31/2021		4,730		9			9		113		113		(4)	
100070257	Amsterdam	NL		06/31/2021		3,521		9					69		69		(3)	
100070266	Amsterdam	NL		06/31/2021		3,883		(1)			(1)		91		91		(4)	
100070278	Amsterdam	NL		06/31/2021		2,395		5			5		56		56		(2)	

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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
10007030	Amsterdam	ND		06/31/2021		2,153		6			6		42		(2)		(2)
10007026	Amsterdam	ND		06/31/2021		6,508		1			1		123		(5)		(5)
10007035	Amsterdam	ND		06/31/2021		3,402							64		(3)		(3)
10007038	Amsterdam	ND		06/31/2021		56,640		269			269		1,058		(42)		(42)
100070314	Amsterdam	ND		06/31/2021		1,725		7			7		41		(2)		(2)
100070326	Amsterdam	ND		06/31/2021		2,980		(6)			(6)		56		(2)		(2)
100070329	Amsterdam	ND		06/31/2021		2,255		(1)			(1)		53		(2)		(2)
100070338	Amsterdam	ND		06/31/2021		1,468		6			6		28		(1)		(1)
100070402	LOIREL	MA		09/23/2021		308,329		(129)			(129)		1,705				
100070409	KNOXVILLE	TN		09/23/2021		199,214		(78)			(78)		872				
100070411	N LAS VEGAS	NV		09/23/2021		185,338		(73)			(73)		854				
100070416	KNOXVILLE	TN		09/23/2021		134,034		(52)			(52)		600				
100070423	SAN JOSE	CA		09/23/2021		658,183		(348)			(348)		4,246				
100070433	EVANS	CO		09/23/2021		299,513		(217)			(217)		2,452				
100070434	BOSTON	MA		09/23/2021		341,601		(163)			(163)		1,737				
100070437	PITTSBURGH	PA		09/23/2021		133,196		(67)			(67)		784				
100070440	LAPER	MI		09/23/2021		117,224		(58)			(58)		566				
100070451	BANDON	OR		09/23/2021		259,656		(116)			(116)		1,303				
100070456	HALLANDALE BEACH	FL		09/23/2021		77,164		(133)			(133)		3,175				
100070467	COLUMBUS	GA		09/23/2021		166,200		(77)			(77)		1,205				
100070490	BURRILLVILLE	RI		09/23/2021		178,204		(74)			(74)		937				
100070493	COLUMBIA	SC		09/23/2021		123,079		(52)			(52)		546				
100070497	SAN ANTONIO	TX		09/23/2021		173,999		(58)			(58)		700				
100070498	KATY	TX		09/23/2021		180,343		(61)			(61)		730				
100070501	POLOUSON	VA		09/23/2021		162,701		(57)			(57)		788				
100070502	KEIP	TX		09/23/2021		121,083		(42)			(42)		486				
100070503	VIRGINIA BEACH	VA		09/23/2021		142,401		(51)			(51)		589				
100070509	CAPE CORAL	FL		09/23/2021		251,573		(101)			(101)		1,181				
100070512	VENNOR CITY	NJ		09/23/2021		488,888		(78)			(78)		2,120				
100070513	LANCASTER	CA		09/23/2021		494,775		(266)			(266)		2,541				
100070514	BOZEMAN	MT		09/23/2021		318,648		(152)			(152)		1,556				
100070515	MOSCOW	ID		09/23/2021		226,304		(96)			(96)		1,106				
100070516	COLORADO SPRINGS	CO		09/23/2021		290,259		(93)			(93)		1,126				
100071426	TILBURG	ND		09/30/2021		2,650		8			8		65		(3)		(3)
100071429	DELFT	ND		09/30/2021		62,882		(28)			(28)		21,963		(888)		(888)
100071430	HEERLEN	ND		09/30/2021		1,330		7			7		26		(1)		(1)
100071434	ROTTERDAM	ND		09/30/2021		5,317		25			25		102		(4)		(4)
100071437	TILBURG	ND		09/30/2021		2,503		(5)			(5)		72		(3)		(3)
100071441	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		2,800		8			8		65		(3)		(3)
100071444	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		3,621		8			8		85		(3)		(3)
100071446	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		6,606		20			20		125		(5)		(5)
100071448	DEN HAAG	ND		09/30/2021		9,907		14			14		176		(7)		(7)
100071453	VENLO	ND		09/30/2021		1,921		10			10		37		(1)		(1)
100071455	KATHLIK	ND		09/30/2021		1,767		9			9		41		(2)		(2)
100071458	DORDRECHT/DRECHTSTEEN	ND		09/30/2021		1,761		9			9		34		(1)		(1)
100071460	TILBURG	ND		09/30/2021		2,561		3			3		49		(2)		(2)
100071467	PECRIA	AZ		10/26/2021		301,570		(96)			(96)		1,101				
100071468	BOUIE	MO		10/26/2021		326,481		(116)			(116)		1,318				
100071469	ANHEIM	CA		10/26/2021		330,862		(189)			(189)		1,669				
100071471	AUSTIN	TX		10/26/2021		797,714		(185)			(185)		2,031				
100071474	HOLMES BEACH	FL		10/26/2021		1,173,936		(146)			(146)		40				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071476	HOUSTON	TX		10/26/2021		308,263		(152)			(152)		2,483	2,483			
100071477	LOS ANGELES	CA		10/26/2021		537,626		(259)			(259)		2,404	2,404			
100071478	COOPER CITY	FL		10/26/2021		384,413		(125)			(125)		1,417	1,417			
100071481	CHATTSWORTH	CA		10/26/2021		656,273		(208)			(208)		2,761	2,761			
100071483	TAMPA	FL		10/26/2021		161,039		(57)			(57)		818	818			
100071486	LOS ANGELES	CA		10/26/2021		751,069		(421)			(421)		3,433	3,433			
100071487	VALLEY CENTER	CA		10/26/2021		573,882		(175)			(175)		1,966	1,966			
100071489	PHOENIX	AZ		10/26/2021													
100071494	DECATUR	GA		10/26/2021		312,977		(105)			(105)		1,157	1,157			
100071496	PASADENA	CA		10/26/2021		516,667		(226)			(226)		2,218	2,218			
100071529	WAPUICK	RI		10/14/2021		183,610		(62)			(62)		743	743			
100071531	CARLSBAD	CA		10/14/2021		732,626		(384)			(384)		3,589	3,589			
100071535	WAPUICK	RI		10/14/2021		195,986		(90)			(90)		916	916			
100071536	NEI/PORT NEIS	VA		10/14/2021		156,502		(73)			(73)		768	768			
100071538	WINTER HAVEN	FL		10/14/2021		119,768		(59)			(59)		597	597			
100071539	ANHEIM	CA		10/14/2021		575,516		(234)			(234)		2,884	2,884			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		800,861		(317)			(317)		3,653	3,653			
100071543	LOS ANGELES	CA		10/14/2021		375,732		(135)			(135)		1,707	1,707			
100071549	MILL CITY	OR		10/14/2021		193,519		(67)			(67)		918	918			
100071563	CHARLOTTESVILLE	VA		10/14/2021		245,049		(116)			(116)		1,234	1,234			
100071566	CHARLOTTE	NC		10/14/2021		178,975		(61)			(61)		787	787			
100071589	LOS ANGELES	CA		10/14/2021		1,226,224		(552)			(552)		6,066	6,066			
100071631	LAS VEGAS	NV		10/14/2021		214,110		(90)			(90)		1,052	1,052			
100071688	CAPE CORAL	FL		10/14/2021		189,272		(334)			(334)		7,795	7,795			
100071695	SEATTLE	WA		10/14/2021		1,485,706		(612)			(612)		6,828	6,828			
100071717	CARSON	CA		10/14/2021		426,847		(178)			(178)		1,949	1,949			
100071719	COMMERCE	CA		10/14/2021		386,543		(174)			(174)		1,919	1,919			
100071730	ARLINGTON	TX		10/14/2021		244,786		(90)			(90)		1,068	1,068			
100071731	ASEVILLE	NC		10/14/2021		279,255		(120)			(120)		1,250	1,250			
100071735	LAUREL	DE		10/14/2021		77,729		(26)			(26)		353	353			
100071736	TORRINGTON	CT		10/14/2021		106,886		(34)			(34)		413	413			
100071738	PALMERTON	PA		10/14/2021		101,386		(40)			(40)		434	434			
100071741	OKLAHOMA CITY	OK		10/14/2021		96,578		(34)			(34)		387	387			
100071744	HOUSTON	TX		10/14/2021		73,238		(26)			(26)		288	288			
100071745	GRAND PRAIRIE	TX		10/14/2021		166,906		(60)			(60)		685	685			
100071749	SAN ANTONIO	TX		10/14/2021		107,116		(34)			(34)		414	414			
100071750	BERKEFIELD	NJ		10/14/2021		268,960		(153)			(153)		1,685	1,685			
100071752	FRESNO	CA		10/14/2021		156,879		(73)			(73)		988	988			
100071753	CHICAGO	IL		10/14/2021		193,372		(66)			(66)		775	775			
100071756	FORT WORTH	TX		10/14/2021		192,174		(77)			(77)		836	836			
100071757	MERIDEN	CT		10/14/2021		175,093		(61)			(61)		720	720			
100071759	SALT CLOUD	NM		10/14/2021		90,689		(30)			(30)		368	368			
100071761	HAGERSTOWN	MD		10/14/2021		152,208		(52)			(52)		599	599			
100071762	TEKLE HILLS	MD		10/14/2021		207,229		(67)			(67)		794	794			
100071764	CHARLOTTESVILLE	VA		10/14/2021		268,163		(94)			(94)		1,124	1,124			
100071765	ROTONDA WEST	FL		10/14/2021		322,787		(180)			(180)		2,075	2,075			
100071770	TORRINGTON	CT		10/14/2021		125,243		(44)			(44)		501	501			
100071773	SAN ANTONIO	TX		10/14/2021		97,942		(34)			(34)		389	389			
100071775	MESQUITE	TX		10/14/2021		70,405		(31)			(31)		307	307			
100071777	BALTIMORE	MD		10/14/2021		75,485		(27)			(27)		386	386			
100071783	CLEVELAND	OH		10/14/2021		97,991		(36)			(36)		400	400			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3	8					9	10	11	12						13	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071784	MISSION	TX		10/14/2021			188,620		(63)			(63)		797	797			
100071787	NORTH LAS VEGAS	NV		10/14/2021			201,136		(97)			(97)		1,468	1,468			
100071792	GALVESTON	TX		10/14/2021			133,729		(48)			(48)		574	574			
100071795	COLUMBIA	PA		10/14/2021			182,794		(51)			(51)		482	482			
100071801	WATERBURY	CT		10/14/2021			173,348		(66)			(66)		732	732			
100071802	JUNCTION CITY	KS		10/14/2021			169,822		(67)			(67)		734	734			
100071804	MARIETTA	GA		10/14/2021			203,199		(63)			(63)		770	770			
100071813	LOS ANGELES	CA		10/14/2021			1,033,030		(371)			(371)		4,314	4,314			
100071815	PACE	FL		10/14/2021			132,977		(49)			(49)		649	649			
100071828	WEST HARTFORD	CT		10/14/2021			348,726		(128)			(128)		1,462	1,462			
100071833	NEWTON	NJ		10/14/2021			192,938		(83)			(83)		1,412	1,412			
100071835	NEWTON	NJ		10/14/2021			262,966		(135)			(135)		1,869	1,869			
100071845	LAS CRUCES	NM		10/14/2021			163,063		(63)			(63)		682	682			
100071847	MIAMI BEACH	FL		10/14/2021			423,041		(135)			(135)		1,624	1,624			
100071849	LEXINGTON	KY		10/14/2021			230,409		(79)			(79)		920	920			
100071853	READING	PA		10/14/2021			90,688		(30)			(30)		367	367			
100071858	WEST PALM BEACH	FL		10/14/2021			258,839		(108)			(108)		1,456	1,456			
100071859	CLEMENTON	NJ		10/14/2021			110,611		(43)			(43)		532	532			
100071868	LOS ANGELES	CA		10/14/2021			385,221		(127)			(127)		1,625	1,625			
100071869	ALTON	TX		10/14/2021			106,885		(33)			(33)		423	423			
100071872	MERIDEN	CT		10/14/2021			100,342		(36)			(36)		401	401			
100071874	LEWISTON	ME		10/14/2021			116,960		(41)			(41)		501	501			
100071875	CHALMETTE	LA		10/14/2021			165,084		(57)			(57)		712	712			
100071884	TRABUCO CANYON	CA		01/21/2022			933,028		(334)			(334)		4,245	4,245			
100071886	VENTURA	CA		01/21/2022			1,119,400		(430)			(430)		5,081	5,081			
100071887	SUNNYVALE	CA		01/21/2022			720,814		(321)			(321)		3,259	3,259			
100071903	HOLLWOOD	FL		01/21/2022			454,478		(213)			(213)		760	760			
100071908	SANTA CLARITA	CA		01/21/2022			770,988		(326)			(326)		3,488	3,488			
100071924	HIALEAH	FL		01/21/2022			489,015		(774)			(774)		12,570	12,570			
100071934	PORTLAND	OR		01/21/2022			379,574		(397)			(397)		1,704	1,704			
100071939	COCONUT GROVE	FL		01/21/2022			902,021		(218)			(218)		2,946	2,946			
100071947	SCOTTSDALE	AZ		01/21/2022			643,613		(410)			(410)		2,836	2,836			
100071953	ARCADIA	CA		01/21/2022			928,130		(410)			(410)		2,727	2,727			
100071956	PLANTATION	FL		01/21/2022			565,245		(204)			(204)		2,649	2,649			
100071961	BROOMFIELD	CO		01/21/2022			426,195		(327)			(327)		2,205	2,205			
100073540	CARROLLTON	TX		10/26/2021			694,379		(20)			(20)		2,877	2,877			
100073541	LOS ANGELES	CA		10/26/2021			580,332		(209)			(209)		2,331	2,331			
100073542	LOS ANGELES	CA		10/26/2021			580,332		(208)			(208)		2,331	2,331			
100073543	MILLBRAE	CA		11/19/2021			1,306,906		(475)			(475)		5,646	5,646			
100073544	PACIFICA	CA		11/19/2021			305,062		(161)			(161)		1,974	1,974			
100073545	VAN NUYS	CA		11/19/2021			792,239		(230)			(230)		2,826	2,826			
100073546	FRISSO	TX		11/19/2021			464,865		(193)			(193)		1,986	1,986			
100073547	FRISSO	TX		11/19/2021			415,511		(153)			(153)		1,689	1,689			
100073548	SAN PABLO	CA		11/19/2021			319,701		(134)			(134)		1,513	1,513			
100073550	VAN NUYS	CA		11/19/2021			488,564		(242)			(242)		2,277	2,277			
100073551	SAN JOSE	CA		11/19/2021			565,389		(248)			(248)		2,025	2,025			
100073552	PACIFIC GROVE	CA		11/19/2021			621,701		(242)			(242)		2,812	2,812			
100073553	MIAMI	FL		11/19/2021			288,381		(108)			(108)		1,167	1,167			
100073554	MIAMI	FL		11/19/2021			546,204		(179)			(179)		2,058	2,058			
100073555	YUCCA VALLEY	CA		11/19/2021			156,980		(62)			(62)		788	788			
100073556	SACRAMENTO	CA		11/19/2021			406,640		(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				13	14	15	16	17	18	
Loan Number	City	2	3					8	9	10	11							12
			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
100073557	LIVE OAK		CA		11/19/2021		238,561		(79)			(79)		878	878			
100073558	OCEANSIDE		CA		11/19/2021		702,414		(161)			(161)		552	552			
100073559	SAN DIEGO		CA		11/19/2021		323,965		(160)			(160)		1,368	1,368			
100073560	VISTA		CA		11/19/2021		1,039,630		(619)			(619)		4,870	4,870			
100073561	INGLEWOOD		CA		11/19/2021		934,960		(360)			(360)		3,858	3,858			
100073562	CORONADO		CA		11/19/2021		1,498,066		(636)			(636)		7,206	7,206			
100073563	MADISONVILLE		TX		11/19/2021		203,905		(74)			(74)		950	950			
100073565	WILTON		CA		11/19/2021		367,766		(186)			(186)		1,184	1,184			
100073571	Amsterdam		ND		10/25/2021		7,274		35			35		41	41	(2)		(2)
100073572	Amsterdam		ND		10/25/2021		9,410		107			107		52	52	(2)		(2)
100073573	Amsterdam		ND		10/25/2021		83,573							444	444	(18)		(18)
100073582	Amsterdam		ND		10/25/2021		55,120		323			323		857	857	(34)		(34)
100073583	Amsterdam		ND		10/25/2021		74,921		430			430		202	202	(8)		(8)
100073587	Amsterdam		ND		10/25/2021		5,996		23			23		115	115	(5)		(5)
100073592	Amsterdam		ND		10/25/2021		2,725		48			48		1,118	1,118	(44)		(44)
100074063	VENTANAS DEL MAR		MEX		11/05/2021		170,515		(42)			(42)		490	490			
100074072	CABO CORRIDOR CABO SAN LUCAS		MEX		11/05/2021		81,866		(236)			(236)		5,638	5,638			
100074089	COLORADO SPRINGS		CO		12/09/2021		404,623		(307)			(307)		1,442	1,442			
100074098	CHARLESTON		SC		12/09/2021		323,901		(303)			(303)		1,962	1,962			
100074107	LONG BEACH		CA		12/09/2021		464,782		(262)			(262)		1,934	1,934			
100074112	OCEANSIDE		CA		12/09/2021		499,538		(268)			(268)		1,771	1,771			
100074131	MIAMI		FL		12/09/2021		1,128,648		(320)			(320)		4,924	4,924			
100074150	FULSHEAR		TX		12/09/2021		1,058,915		(504)			(504)		4,344	4,344			
100074163	KENT		WA		12/09/2021		476,892		(151)			(151)		2,178	2,178			
100074171	YORKVILLE		IL		12/09/2021		311,499		(160)			(160)		1,163	1,163			
100074175	MOUNT PLEASANT		SC		12/09/2021		529,394		(424)			(424)		2,100	2,100			
100074178	ENCINITAS CARDIFF BY THE SEA		CA		12/09/2021		1,686,267		(104)			(104)		715	715			
100074182	READING		PA		12/09/2021		250,282		(151)			(151)		442	442			
100074186	CLARKSTON		MI		12/09/2021		177,771		(46)			(46)		1,487	1,487			
100074191	SUPRISE		AZ		12/09/2021		345,724		(154)			(154)		1,385	1,385			
100074201	SACRAMENTO		CA		12/09/2021		366,406		(229)			(229)		1,415	1,415			
100074202	SACRAMENTO		CA		12/09/2021		363,863		(205)			(205)		1,957	1,957			
100074215	COLORADO SPRINGS		CO		12/09/2021		442,956		(172)			(172)		2,439	2,439			
100074222	CHULA VISTA		CA		12/09/2021		536,796		(169)			(169)		1,792	1,792			
100074245	HUNTINGTON BEACH		CA		12/09/2021		545,855		(161)			(161)		3,434	3,434			
100074250	HOMESTEAD		FL		12/09/2021		652,629		(205)			(205)		869	869			
100074285	MIDLOTHIAN		TX		12/09/2021		419,490		(307)			(307)		3,211	3,211			
100074299	LOS ANGELES		CA		12/09/2021		817,785		(577)			(577)		1,428	1,428			
100074317	PROSPER		TX		12/09/2021		248,023		(14)			(14)		2,852	2,852	(178)		(178)
100074339	SAN LORENZO		CA		12/09/2021		597,089		(119)			(119)		4,505	4,505	(5)		(5)
100074374	STADSKANAL		ND		11/16/2021		34,949							115	115	(4)		(4)
100074378	UTRECHT		ND		11/16/2021		6,098							94	94	(8)		(8)
100074380	HEERLEN		ND		11/16/2021		10,863							190	190	(10)		(10)
100074382	EINDHOVEN		ND		11/16/2021		9,962							1,120	1,120	(44)		(44)
100074384	LEI VSTAD		ND		11/16/2021		2,824		46			46		264	264	(10)		(10)
100074386	LEI VSTAD		ND		11/16/2021		2,893							33	33	(1)		(1)
100075847	Amsterdam		ND		11/24/2021		1,745							486	486	(19)		(19)
100075849	Amsterdam		ND		11/24/2021		55,964							213	213	(8)		(8)
100075851	Amsterdam		ND		11/24/2021		11,048							41	41	(2)		(2)
100075853	Amsterdam		ND		11/24/2021		2,140							131	131	(5)		(5)
100075860	Amsterdam		ND		11/24/2021		6,984											

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100075867	Amsterdam	ND		11/24/2021		3,227							62		(2)		(2)
100075869	Amsterdam	ND		11/24/2021		4,216							97		(4)		(4)
100075872	Amsterdam	ND		11/24/2021		3,487							66		(3)		(3)
100075874	Amsterdam	ND		11/24/2021		2,417							46		(2)		(2)
100075875	Amsterdam	ND		11/24/2021		40,414							2,594		(103)		(103)
100075885	Amsterdam	ND		11/24/2021		7,452							172		(7)		(7)
100075888	Amsterdam	ND		11/24/2021		3,052							18		(1)		(1)
100075903	LAKEWOOD	NJ		01/07/2022		627,923		(155)			(155)		2,871				
100075908	SANTA CLARITA	CA		01/07/2022		498,399		(13)			(13)		2,423				
100075913	MINNEAPOLIS	IN		01/07/2022		127,374		(46)			(46)		552				
100075916	MADERA BEACH	FL		01/07/2022		347,376		(70)			(70)		1,494				
100075918	MAZURETH	PA		01/07/2022		114,179		(43)			(43)		473				
100075930	CROWVILLE	CA		01/07/2022		199,980		(38)			(38)		919				
100075934	COLLEGE PARK	GA		01/07/2022		204,811		5			5		1,043				
100075938	CAPE CHARLES	VA		01/07/2022		402,656		(11)			(11)		1,959				
100075940	PORT ORCHARD	WA		01/07/2022		291,446		(137)			(137)		1,697				
100075946	SAN DIEGO	CA		01/07/2022		292,217		(1)			(1)		1,485				
100075947	HELVETIA	OK		01/07/2022		76,783		(38)			(38)		214				
100075951	NORFOLK	VA		01/07/2022		208,983		(45)			(45)		1,030				
100075954	PHILADELPHIA	PA		01/07/2022		191,925		(36)			(36)		919				
100075959	MOUNT LAUREL	NJ		01/07/2022		172,388		(34)			(34)		826				
100075960	TUCSON	AZ		01/07/2022		151,193		(47)			(47)		706				
100075962	DUNELLEN	NJ		01/07/2022		377,773		5			5		1,885				
100075963	CORAL SPRINGS	FL		01/07/2022		381,210		(32)			(32)		1,806				
100075967	WASHINGTON	DC		01/07/2022		161,006		(27)			(27)		773				
100075970	PORTERVILLE	CA		01/07/2022		188,547		(66)			(66)		981				
100075978	MEHRIS	TN		01/07/2022		66,657		(35)			(35)		272				
100075979	TOLLESON	AZ		01/07/2022		228,114		(106)			(106)		1,784				
100075980	PHILADELPHIA	PA		01/07/2022		410,852		(115)			(115)		520				
100075982	EAST BOSTON	MA		01/07/2022		551,774		(199)			(199)		3,027				
100075983	CANTON	MA		01/07/2022		395,772		(167)			(167)		2,070				
100075987	LITTLE FERRY	NJ		01/07/2022		498,955		(132)			(132)		1,894				
100075990	DANBURY	CT		01/07/2022		450,109		(202)			(202)		1,750				
100075998	CHELSEA	MA		01/07/2022		532,747		(193)			(193)		2,929				
100076004	NORTH LAS VEGAS	NV		01/07/2022		222,377		(79)			(79)		979				
100076009	ALBUQUERQUE	NM		01/07/2022		224,313		(79)			(79)		978				
100076025	IRVINGTON	NJ		01/07/2022		271,344		(101)			(101)		1,057				
100076026	RALEIGH	NC		01/07/2022		192,991		(97)			(97)		829				
100076039	THORNTON	CO		01/07/2022		240,379		(79)			(79)		983				
100076046	JOSHUA TREE	CA		01/07/2022		214,049		(66)			(66)		909				
100076048	APACHE JUNCTION	AZ		01/07/2022		216,693		(62)			(62)		950				
100076050	CORPERRAS COVE	TX		01/07/2022		74,860		(31)			(31)		332				
100076053	FREEDHOLD	NJ		01/07/2022		230,235		23			23		794				
100076054	CORAL SPRINGS	FL		01/07/2022		322,195		(53)			(53)		1,484				
100076062	BROOKSHIRE	TX		01/07/2022		226,634		(47)			(47)		1,069				
100076064	SWIRNA	GA		01/07/2022		348,203		(58)			(58)		1,681				
100076066	NORTH LAS VEGAS	NV		01/07/2022		427,107		(215)			(215)		1,684				
100076068	ANTHONY	MI		01/07/2022		432,163		(151)			(151)		1,725				
100076070	LAGO VISTA	TX		01/07/2022		356,889		(131)			(131)		2,206				
100076077	NEW ORLEANS	LA		01/07/2022		701,267		(152)			(152)		3,094				
100076080	CENTRAL FALLS	RI		01/07/2022		240,104		(52)			(52)		1,106				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076082	FORT WORTH	TX		01/07/2022		236,245	(11)				(11)		1,145				
100076085	WORCESTER	MA		01/07/2022		353,736	(33)				(33)		1,578				
100076091	PORTAGE	MI		01/07/2022		128,351	(64)				(64)		353				
100076100	WILMINGTON	DE		01/07/2022		231,301	(53)				(53)		1,025				
100076103	STUART	FL		01/07/2022		243,163	(16)				(16)		1,087				
100076110	EL PASO	TX		01/07/2022		125,831	(88)				(88)		679				
100076112	ARRON	OH		01/07/2022		118,129	(61)				(61)		497				
100076117	NORTH LAS VEGAS	NV		01/07/2022		282,446	(43)				(43)		1,395				
100076120	AVON	IN		01/07/2022		231,814	(70)				(70)		2,383				
100076123	DYER	IN		01/07/2022		190,990	(41)				(41)		839				
100076134	HOUSTON	TX		01/07/2022		197,271	(115)				(115)		1,765				
100076138	TEIPE	AZ		01/07/2022		246,629	(41)				(41)		1,185				
100076146	SPRING HILL	FL		01/07/2022		236,178	(70)				(70)		819				
100076149	GREENWOOD	SC		01/07/2022		74,605	(69)				(69)		828				
100076151	FORT LAUDERDALE	FL		01/07/2022		184,722	(79)				(79)		864				
100076159	WOODBRIIDGE	VA		01/07/2022		237,910	(29)				(29)		1,153				
100076163	RALEIGH	NC		01/07/2022		235,772	(39)				(39)		1,144				
100076165	MIAMI	FL		01/07/2022		527,430	(148)				(148)		2,247				
100076167	NEW ORLEANS	LA		01/07/2022		178,637	(62)				(62)		779				
100076170	ARLINGTON	TX		01/07/2022		196,813	(77)				(77)		855				
100076171	BLACKSBURG	VA		01/07/2022		242,521	(110)				(110)		3,219				
100076175	MINNEAPOLIS	MN		01/07/2022		227,686	(38)				(38)		1,094				
100076184	MIRAMAR BEACH	FL		01/07/2022		232,210	(79)				(79)		923				
100076186	TUCSON	AZ		01/07/2022		323,994	(134)				(134)		1,367				
100076190	LINCOLN	NE		01/07/2022		177,246	(60)				(60)		773				
100076191	NEWARK	NJ		01/07/2022		324,634	(22)				(22)		1,534				
100076194	ROSELVILLE	CA		01/07/2022		349,350	3				3		1,705				
100076197	SUGARLOAF	CA		01/07/2022		325,501	(99)				(99)		1,331				
100076200	PEERIS	CA		01/07/2022		233,574	(15)				(15)		1,163				
100076201	GARLAND	TX		01/07/2022		207,794	(35)				(35)		999				
100076203	LEWISVILLE	TX		01/07/2022		197,585	(45)				(45)		879				
100076204	LEESBURG	FL		01/07/2022		263,407	(60)				(60)		1,136				
100076206	HELOTES	TX		01/07/2022		199,037	(85)				(85)		862				
100076207	MEXICO	NE		01/07/2022		64,264					(27)		283				
100076208	PHOENIX	AZ		01/07/2022		275,250	(99)				(99)		1,092				
100076210	GRANDE PARK	FL		01/07/2022		322,444	(39)				(39)		1,555				
100076214	CASTLE PINES	CO		01/07/2022		599,598	(205)				(205)		2,511				
100076216	HOUSTON	TX		01/07/2022		191,502	(88)				(88)		795				(26)
100076220	SWRNA	GA		01/07/2022		263,990	(302)				(302)		11,268				
100076221	STEVENSVILLE	MD		01/07/2022		272,954					(55)		1,347				
100076224	DENVER	CO		01/07/2022		378,009	(99)				(99)		1,133				
100076225	FRISSO	TX		01/07/2022		378,526	(79)				(79)		1,737				
100076226	KENT	WA		01/07/2022		479,378	(85)				(85)		2,205				
100076227	LAREDO	TX		01/07/2022		197,434	(33)				(33)		998				
100076231	HILLSBORO	OR		01/07/2022		406,409	(14)				(14)		2,129				
100076232	HEMICO	VA		01/07/2022		233,615	(58)				(58)		1,068				
100076233	CARROLLTON	TX		01/07/2022		288,465	(54)				(54)		1,355				
100076235	SPRING LAKE	MI		01/07/2022		212,206	(34)				(34)		978				
100076237	OVERLAND PARK	KS		01/07/2022		211,462	(17)				(17)		981				
100076239	PHOENIX	AZ		01/07/2022		251,985	(59)				(59)		1,204				
100076240	VALHICO	FL		01/07/2022		201,636	(58)				(58)		1,173				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076242	MOONVILLE	OR		01/07/2022		236,938		(70)			(70)		1,065		1,065		
100076243	AUSTIN	TX		01/07/2022		609,169		(219)			(219)		2,689		2,689		
100076245	BAKERSFIELD	CA		01/07/2022		201,267		(65)			(65)		875		875		
100076250	PENSACOLA	FL		01/07/2022		206,729		(83)			(83)		1,121		1,121		
100076252	RALEIGH	NC		01/07/2022		215,986		(101)			(101)		3,115		3,115		
100076254	PITTSFIELD	MA		01/07/2022		288,900		(63)			(63)		1,512		1,512		
100076255	WEST HAVEN	CT		01/07/2022		324,258		(81)			(81)		1,453		1,453		
100076256	MATTHEWS	NC		01/07/2022		274,412		(65)			(65)		1,311		1,311		
100076259	WHITEFISH	MT		01/07/2022		289,969		(92)			(92)		1,323		1,323		
100076262	LA PLACE	LA		01/07/2022		197,779		(56)			(56)		863		863		
100076263	EATONTOWN	NJ		01/07/2022		544,547		(91)			(91)		2,642		2,642		
100076266	RIVERSIDE	CA		01/07/2022		390,854		(91)			(91)		8,789		8,789		
100076267	SANDUSTON	VA		01/07/2022		151,387		(78)			(78)		612		612		
100076270	BLUFFTON	SC		01/07/2022		280,719		(7)			(7)		1,365		1,365		
100076273	SAINT CHARLES	MO		01/07/2022		159,831		(17)			(17)		788		788		
100076275	SACRAMENTO	CA		01/07/2022		349,096		(50)			(50)		2,177		2,177		
100076283	OLD ORCHARD BEACH	ME		01/07/2022		311,029		(22)			(22)		1,482		1,482		
100076285	CARROLLTON	TX		01/07/2022		265,978		(50)			(50)		1,249		1,249		
100076286	GREENSBORO	NC		01/07/2022		117,160		(25)			(25)		549		549		
100076288	ALPHARETTA	GA		01/07/2022		217,153		(64)			(64)		1,032		1,032		
100076291	SAN ANTONIO	TX		01/07/2022		169,336		(66)			(66)		765		765		
100076293	LAKE OSIEGO	OR		01/07/2022		602,135		(185)			(185)		2,739		2,739		
100076297	CALHOUN	GA		01/07/2022		101,616		(43)			(43)		445		445		
100076298	WHEAT RIDGE	CO		01/07/2022		557,267		(76)			(76)		2,573		2,573		
100076300	CYPRESS	TX		01/07/2022		214,184		(47)			(47)		1,003		1,003		
100076303	CAPE CORAL	FL		01/07/2022		229,983		(61)			(61)		1,087		1,087		
100076306	SACO	ME		01/07/2022		290,457		(15)			(15)		1,351		1,351		
100076307	COLUMBUS	GA		01/07/2022		144,544		(34)			(34)		662		662		
100076309	GREELEY	CO		01/07/2022		190,711		(18)			(18)		312		312		
100076310	MILFORD	DE		01/07/2022		131,747		(41)			(41)		612		612		
100076311	IRVINGTON	NJ		01/07/2022		279,893		(75)			(75)		1,329		1,329		
100076313	CHARLOTTE	NC		01/07/2022		178,482		(57)			(57)		776		776		
100076314	TAMPA	FL		01/07/2022		206,978		(45)			(45)		908		908		
100076315	CAPE CORAL	FL		01/07/2022		345,670		(96)			(96)		1,975		1,975		
100076318	SAINT AUGUSTINE	FL		01/07/2022		361,363		(89)			(89)		1,753		1,753		
100076319	OKLAHOMA CITY	OK		01/07/2022		116,247		(31)			(31)		688		688		
100076320	OMAHA	NE		01/07/2022		146,057		(20)			(20)		719		719		
100076322	N LAS VEGAS	NV		01/07/2022		286,616		(76)			(76)		1,337		1,337		
100076324	PEPPER PIKE	OH		01/07/2022		265,601		(48)			(48)		1,326		1,326		
100076325	HOUSTON	TX		01/07/2022		290,582		(5)			(5)		1,407		1,407		
100076326	SPRINGWAY	IA		01/07/2022		422,259		(70)			(70)		2,029		2,029		
100076327	BROKEN BOWL	OK		01/07/2022		554,869		(199)			(199)		2,475		2,475		
100076329	HUDSONFIELD	NJ		01/07/2022		300,910		(66)			(66)		1,350		1,350		
100076330	STOCKTON	CA		01/07/2022		352,969		(187)			(187)		4,786		4,786		
100076331	BRACENTON BEACH	FL		01/07/2022		317,183		(34)			(34)		1,565		1,565		
100076332	DRAPER	UT		01/07/2022		337,777		(80)			(80)		1,621		1,621		
100076333	BLUFFTON	SC		01/07/2022		229,706		(1,464)			(1,464)		30,664		30,664		
100076334	LAKEWOOD	CO		01/07/2022		541,100		(38)			(38)		2,634		2,634		
100076336	RIVERTON	UT		01/07/2022		333,063		(80)			(80)		1,652		1,652		
100076337	BUCKEYE	AZ		01/07/2022		486,662		(142)			(142)		2,250		2,250		
100076338	JONESTOWN	TX		01/07/2022		283,969		(51)			(51)		1,399		1,399		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076341	MIAMI	FL		01/07/2022		307,440		(82)			(82)		1,294	1,294			
100076342	MOUNT PLEASANT	SC		01/07/2022		404,538		(96)			(96)		1,947	1,947			
100076343	SEATTLE	WA		01/07/2022		255,209		(60)			(60)		1,225	1,225			
100076344	LEHI	UT		01/07/2022		357,121		(84)			(84)		1,706	1,706			
100076345	VILLAS	NJ		01/07/2022		280,088		(55)			(55)		1,286	1,286			
100076346	SUPRISE	AZ		01/07/2022		333,514		(105)			(105)		1,516	1,516			
100076348	PHOENIX	AZ		01/07/2022		439,448		(72)			(72)		2,112	2,112			
100076351	BURLESON	TX		01/07/2022		263,938		(88)			(88)		1,092	1,092			
100076352	CARROLLTON	TX		01/07/2022		266,252		(53)			(53)		1,249	1,249			
100076353	VALLEJO	CA		01/07/2022		398,682		(134)			(134)		1,585	1,585			
100076356	IRVINGTON	NJ		01/07/2022		291,978		(115)			(115)		1,104	1,104			
100076357	MODLIPS	WA		01/07/2022		471,865		(140)			(140)		2,260	2,260			
100076359	SACRAMENTO	CA		01/07/2022		271,505		(29)			(29)		1,152	1,152			
100076355	HOLMES BEACH	FL		12/16/2021		891,573		(182)			(182)		302	302			
100076357	THORNTON	CO		12/16/2021		535,948		(395)			(395)		1,518	1,518			
100076365	ANHEIM	CA		12/16/2021		477,230		(378)			(378)		1,859	1,859			
100076366	NEVADA CITY	CA		12/30/2021		662,186		(46)			(46)		600	600			
100076800	EL MIRAGE	AZ		12/16/2021		251,513		(133)			(133)		1,074	1,074			
100076612	BERNADA DUNES	CA		12/30/2021		1,626,651		(665)			(665)		7,208	7,208			
100076615	THOUSAND OAKS	CA		12/30/2021		1,692,415		(773)			(773)		6,465	6,465			
100076622	ESCALON	CA		12/16/2021		1,334,259		(407)			(407)		5,938	5,938			
100076628	KEARNY	NJ		12/16/2021		384,509		(59)			(59)		1,813	1,813			
100076639	OLYMPIA	WA		12/16/2021		389,385		(250)			(250)		1,469	1,469			
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		1,342,993		(661)			(661)		4,841	4,841			
100076647	SAN JOSE	CA		12/30/2021		1,107,187		(288)			(288)		260	260			
100076648	FORT MYERS	FL		12/16/2021		194,546		(160)			(160)		705	705			
100076652	PHOENIX	AZ		12/16/2021		287,351		(168)			(168)		1,193	1,193			
100076653	GLENDALE	AZ		12/16/2021		307,730		(181)			(181)		1,278	1,278			
100076657	HAITHORNE	CA		12/16/2021		556,958		(262)			(262)		2,443	2,443			
100076662	STOCKTON	CA		12/16/2021		346,703		(45)			(45)		1,601	1,601			
100076666	LA QUINTA	CA		12/30/2021		1,190,542		(638)			(638)		4,339	4,339			
100076673	SUPRISE	AZ		12/16/2021		245,411		(145)			(145)		1,019	1,019			
100076681	CARSON	CA		12/30/2021		594,380		(105)			(105)		4,292	4,292			
100076684	PARK CITY	UT		12/16/2021		706,947		(215)			(215)		3,216	3,216			
100076687	SAN DIEGO	CA		12/30/2021		1,007,621		(181)			(181)		4,548	4,548			
100076703	CAPE CORAL	FL		12/30/2021		1,378,493		(387)			(387)		4,457	4,457			
100076708	LA MIRADA	CA		12/30/2021		569,733		(109)			(109)		2,674	2,674			
100076719	SIMI VALLEY	CA		12/30/2021		685,005		(121)			(121)		3,203	3,203			
100076727	FRESNO	CA		12/30/2021		321,246		(155)			(155)		1,224	1,224			
100076729	LONG BEACH	CA		12/30/2021		973,101		(788)			(788)		4,584	4,584			
100076734	KATY	TX		12/30/2021		496,795		(279)			(279)		1,426	1,426			
100076737	COTO DE CAZA	CA		12/30/2021		3,003,613		(790)			(790)		10,000	10,000			
100076738	EVANS	GA		12/30/2021		261,060		(222)			(222)		994	994			
100076740	LA MESA	CA		12/30/2021		1,053,658		(320)			(320)		4,565	4,565			
100076744	FEDERAL HWY	WA		12/30/2021		146,170		(136)			(136)		411	411			
100076746	TEBECOLA	CA		12/30/2021		602,402		(227)			(227)		4,814	4,814			
100076749	CANTON	GA		12/30/2021		837,891		(107)			(107)		3,995	3,995			
100076754	KEY BISCAYNE	FL		12/30/2021		293,023		(183)			(183)		1,052	1,052			
100076763	LEAGUE CITY	TX		12/30/2021		396,192		(352)			(352)		1,298	1,298			
100076770	PERRISBURG	OH		12/30/2021		388,074		(114)			(114)		1,346	1,346			
100076771	BURBANK	CA		12/30/2021		621,294		(62)			(62)		100	100			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10007730	MESA	AZ		12/23/2021		324,976		(188)			(188)		1,814	1,814			
10007732	NEWPORT BEACH	CA		12/23/2021		1,139,085		289			289		6,150	6,150			
10007733	DEARBORN HEIGHTS	MI		12/23/2021		110,835		(124)			(124)		355	355			
10007734	CLEARWATER	FL		12/23/2021		158,798		(165)			(165)		503	503			
10007780	NASHUAH	WI		12/23/2021		662,444		(118)			(118)		2,127	2,127			
10007784	BAKERSFIELD	CA		12/23/2021		137,502		(176)			(176)		446	446			
10007785	BAKERSFIELD	CA		12/23/2021		164,715		(244)			(244)		511	511			
100077813	LAVERNE	AZ		12/23/2021		323,076		(170)			(170)		1,349	1,349			
100077871	Amsterdam	ND		12/29/2021		6,903							132	132	(5)		(5)
100077873	Amsterdam	ND		12/29/2021		2,707							51	51	(2)		(2)
100077874	Amsterdam	ND		12/29/2021		2,569							59	59	(2)		(2)
100077877	Amsterdam	ND		12/29/2021		8,816							168	168	(7)		(7)
100077883	Amsterdam	ND		12/29/2021		1,512							38	38	(2)		(2)
100077886	Amsterdam	ND		12/29/2021		8,013							153	153	(6)		(6)
100077891	Amsterdam	ND		12/29/2021		5,389							101	101	(4)		(4)
100077897	Amsterdam	ND		12/29/2021		26,971							238	238	(9)		(9)
100077899	Amsterdam	ND		12/29/2021		176,599							45,654	45,654	(1,804)		(1,804)
100077900	Amsterdam	ND		12/29/2021		2,192							42	42	(2)		(2)
100077903	Amsterdam	ND		12/29/2021		7,027							130	130	(5)		(5)
100077906	Amsterdam	ND		12/29/2021		13,395							70	70	(3)		(3)
100077908	Amsterdam	ND		12/29/2021		2,555							49	49	(2)		(2)
100077910	Amsterdam	ND		12/29/2021		11,658							266	266	(11)		(11)
100077916	Amsterdam	ND		12/29/2021		3,857							74	74	(3)		(3)
100077918	Amsterdam	ND		12/29/2021		2,859							50	50	(2)		(2)
100077924	Amsterdam	ND		12/29/2021		1,299							8	8			
100077929	Amsterdam	ND		12/29/2021		40,343							211	211	(8)		(8)
100077931	Amsterdam	ND		12/29/2021		8,892							203	203	(8)		(8)
100077932	Amsterdam	ND		12/29/2021		8,299							190	190	(8)		(8)
100077950	CHANDLER	AZ		01/13/2022		207,777		(124)			(124)		787	787			
100077953	LOS ANGELES	CA		01/13/2022		1,126,282		(208)			(208)		5,152	5,152			
100077954	APACHE JUNCTION	AZ		01/06/2022		232,371		(133)			(133)		926	926			
100077955	COLORADO SPRINGS	CO		01/13/2022		286,447		(243)			(243)		854	854			
100077959	FREESPORT	TX		02/18/2022		173,595		(165)			(165)		627	627			
100077961	MUKILTEO	WA		01/06/2022		1,061,033		(237)			(237)		4,837	4,837			
100077965	SAVANNAH	GA		01/13/2022		283,675		(593)			(593)		4,160	4,160			
100077966	DOUGLASVILLE	GA		01/06/2022		449,132		(263)			(263)		2,131	2,131			
100077969	CHARLOTTE	NC		01/06/2022		402,100		(482)			(482)		2,766	2,766			
100077974	SAN RAFAEL	CA		01/13/2022		744,044		(480)			(480)		6,398	6,398			
100077977	WINTER HAVEN	FL		01/06/2022		299,513		(254)			(254)		938	938			
100077978	CHICAGO	IL		01/06/2022		153,801		(146)			(146)		452	452			
100077980	TULARE	CA		02/18/2022		487,536		(296)			(296)		1,683	1,683			
100077983	HESPERIA	CA		02/18/2022		416,510		(112)			(112)		1,891	1,891			
100077984	SAN DIEGO	CA		01/06/2022		239,621		(162)			(162)		730	730			
100077991	AUBURN	CA		02/18/2022		927,677		(118)			(118)		5,429	5,429			
100077996	MONTREY PARK	CA		02/18/2022		1,295,755		(537)			(537)		6,149	6,149			
100077997	AVONDALE	AZ		01/13/2022		346,904		(90)			(90)		1,542	1,542			
100078004	LOUHERVILLE	MO		01/12/2022		338,592		(212)			(212)		1,665	1,665			
100078006	WEEHAWKEN	NJ		01/12/2022		591,947		(114)			(114)		2,815	2,815			
100078008	LITTLE FERRY	NI		01/12/2022		222,451		(140)			(140)		1,429	1,429			
100078010	EDGEWATER	MO		01/12/2022		1,294,074		(307)			(307)		8,843	8,843			
100078012	LAKE FOREST	IL		01/12/2022		1,124,977		(86)			(86)		5,367	5,367			

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078014	AVALON	NJ		01/12/2022		4,176,488		(2,482)			(2,482)		16,221	16,221			
100078018	GILBERT	AZ		01/12/2022		1,115,897		(348)			(348)		4,545	4,545			
100078028	MIRIMAR LAKES	FL		01/12/2022		3,410,518		311			311		17,829	17,829			
100078030	BALDWIN	NY		01/12/2022		545,267		(93)			(93)		2,224	2,224			
100078036	GREENTOWN	PA		01/12/2022		337,560		13			13		4,804	4,804			
100078038	DELAY BEACH	FL		01/12/2022		1,972,919		(66)			(66)		9,934	9,934			
100078040	MIAMI	FL		01/12/2022		403,415		(109)			(109)		1,837	1,837			
100078508	Amsterdam	ND		01/26/2022		5,645							107	107	(4)		(4)
100078510	Amsterdam	ND		01/26/2022		13,638							309	309	(12)		(12)
100078512	Amsterdam	ND		01/26/2022		4,544							78	78	(3)		(3)
100078514	Amsterdam	ND		01/26/2022		3,385							77	77	(3)		(3)
100078524	Amsterdam	ND		01/26/2022		8,720							166	166	(7)		(7)
100078527	Amsterdam	ND		01/26/2022		2,421							45	45	(2)		(2)
100078530	Amsterdam	ND		01/26/2022		38,258							710	710	(28)		(28)
100078532	Amsterdam	ND		01/26/2022		10,074							193	193	(8)		(8)
100078534	Amsterdam	ND		01/26/2022		4,802							90	90	(4)		(4)
100078536	Amsterdam	ND		01/26/2022		5,513							104	104	(4)		(4)
100078539	Amsterdam	ND		01/26/2022		5,783							131	131	(5)		(5)
100078544	Amsterdam	ND		01/26/2022		2,219							42	42	(2)		(2)
100078545	Amsterdam	ND		01/26/2022		7,265							138	138	(5)		(5)
100078548	Amsterdam	ND		01/26/2022		2,258							42	42	(2)		(2)
100078550	Amsterdam	ND		01/26/2022		7,669							147	147	(6)		(6)
100078552	Amsterdam	ND		01/26/2022		1,955							37	37	(1)		(1)
100078556	Amsterdam	ND		01/26/2022		19,760							448	448	(18)		(18)
100078565	Amsterdam	ND		01/26/2022		6,527							121	121	(5)		(5)
100078566	Amsterdam	ND		01/26/2022		6,072							307	307	(12)		(12)
100078570	Amsterdam	ND		01/26/2022		23,975							2,174	2,174	(86)		(86)
100078571	Amsterdam	ND		01/26/2022		23,975							2,174	2,174	(86)		(86)
100078572	Amsterdam	ND		01/26/2022		31,467							2,718	2,718	(107)		(107)
100078574	Amsterdam	ND		01/26/2022		3,531							66	66	(3)		(3)
100078578	Amsterdam	ND		01/26/2022		2,066							39	39	(2)		(2)
100078581	Amsterdam	ND		01/26/2022		5,292							100	100	(4)		(4)
100078584	Amsterdam	ND		01/26/2022		2,522							47	47	(2)		(2)
100078586	Amsterdam	ND		01/26/2022		2,774							52	52	(2)		(2)
100078587	Amsterdam	ND		01/26/2022		2,875							54	54	(2)		(2)
100078590	Amsterdam	ND		01/26/2022		2,724							51	51	(2)		(2)
100078592	Amsterdam	ND		01/26/2022		3,430							64	64	(3)		(3)
100078594	Amsterdam	ND		01/26/2022		2,623							49	49	(2)		(2)
100078597	Amsterdam	ND		01/26/2022		1,957							37	37	(1)		(1)
100078598	Amsterdam	ND		01/26/2022		2,164							42	42	(2)		(2)
100078601	Amsterdam	ND		01/26/2022		4,341							80	80	(3)		(3)
100078603	Amsterdam	ND		01/26/2022		3,430							64	64	(3)		(3)
100078604	Amsterdam	ND		01/26/2022		2,672							51	51	(2)		(2)
100078608	Amsterdam	ND		01/26/2022		5,986							111	111	(4)		(4)
100078616	Amsterdam	ND		01/26/2022		2,571							49	49	(2)		(2)
100078618	Amsterdam	ND		01/26/2022		1,389							34	34	(1)		(1)
100078621	Amsterdam	ND		01/26/2022		2,673							50	50	(2)		(2)
100078623	Amsterdam	ND		01/26/2022		6,753							128	128	(5)		(5)
100078626	Amsterdam	ND		01/26/2022		6,688							126	126	(5)		(5)
100078628	Amsterdam	ND		01/26/2022		3,526							88	88	(3)		(3)
100078630	Amsterdam	ND		01/26/2022		1,742							39	39	(2)		(2)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080268	Amsterdam	ND		02/22/2022		2,591							47	47	(2)		(2)
100080269	Amsterdam	ND		02/22/2022		2,907							54	54	(2)		(2)
100080275	Amsterdam	ND		02/22/2022		15,222			15,222				284	284	(11)		(11)
100080278	Amsterdam	ND		02/22/2022		6,746							127	127	(5)		(5)
100080279	Amsterdam	ND		02/22/2022		2,571							47	47	(2)		(2)
100080281	Amsterdam	ND		02/22/2022		2,875							54	54	(2)		(2)
100080288	Amsterdam	ND		02/22/2022		4,614			4,614				104	104	(4)		(4)
100080289	Amsterdam	ND		02/22/2022		9,755							221	221	(9)		(9)
100080294	Amsterdam	ND		02/22/2022		2,117							40	40	(2)		(2)
100080296	Amsterdam	ND		02/22/2022		13,138							236	236	(12)		(12)
100080301	Amsterdam	ND		02/22/2022		17,792							338	338	(13)		(13)
100080309	Amsterdam	ND		02/22/2022		4,159							78	78	(3)		(3)
100080310	Amsterdam	ND		02/22/2022		6,091							113	113	(4)		(4)
100080312	Amsterdam	ND		02/22/2022		2,279							43	43	(2)		(2)
100080316	Amsterdam	ND		02/22/2022		3,984							75	75	(3)		(3)
100080322	Amsterdam	ND		02/22/2022		6,846							129	129	(5)		(5)
100080325	Amsterdam	ND		02/22/2022		4,952							86	86	(3)		(3)
100080328	Amsterdam	ND		02/22/2022		1,308							25	25	(1)		(1)
100080330	Amsterdam	ND		02/22/2022		3,209							72	72	(3)		(3)
100080333	Amsterdam	ND		02/22/2022		3,601							68	68	(3)		(3)
100080474	FONTANA	CA		03/24/2022		443,017		(155)			(155)		1,520	1,520			
100080758	ASHEVILLE	NC		03/24/2022		577,014		(213)			(213)		1,816	1,816			
100080762	MIAMI	FL		03/24/2022		425,931		(107)			(107)		1,447	1,447			
100080763	DELRAY BEACH	FL		03/24/2022		1,299,372		(332)			(332)		4,537	4,537			
100080768	SHOW LOW	AZ		03/24/2022		618,778		(56)			(56)		2,420	2,420			
100080769	TAUFERIER	FL		03/24/2022		451,019		(66)			(66)		1,578	1,578			
100080771	VERNON	CT		03/24/2022		212,472		(151)			(151)		571	571			
100080772	VERO BEACH	FL		03/24/2022		85,955		(32)			(32)		317	317			
100080799	ST AUGUSTINE	FL		03/24/2022		513,511		(175)			(175)		1,825	1,825			
100080803	KISSIMEE	FL		03/24/2022		286,641		(153)			(153)		889	889			
100081553	WACK	NY		03/14/2022		248,831		794			794		2,232	2,232			
100081555	NEW HAVEN	CT		03/14/2022		208,852		(46)			(46)		793	793			
100081556	IRVINGTON	NJ		03/14/2022		399,728		(37)			(37)		1,524	1,524			
100081559	MIDLETOWN	OH		03/14/2022		89,772		(7)			(7)		340	340			
100081563	HEMPSTEAD	NY		03/14/2022		405,241		(109)			(109)		2,301	2,301			
100081564	NEWARK	NJ		03/14/2022		444,413		(89)			(89)		1,676	1,676			
100081565	DETROIT	MI		03/14/2022		120,271		(36)			(36)		405	405			
100081568	HIGHLAND LAKES	NJ		03/14/2022		202,142		(58)			(58)		798	798			
100081584	LAS VEGAS	NV		03/24/2022		542,462		29			29		2,378	2,378			
100081585	HOUSTON	TX		03/24/2022		155,813		(58)			(58)		410	410			
100081586	HOUSTON	TX		03/24/2022		795,823		(76)			(76)		2,289	2,289			
100081587	DEERFIELD BEACH	FL		03/24/2022		232,595		(55)			(55)		684	684			
100081591	OZONE PARK	NY		03/24/2022		533,979		(129)			(129)		1,742	1,742			
100081592	ROSMOND	CA		03/24/2022		282,043		(36)			(36)		911	911			
100081593	CORAL GABLES	FL		03/24/2022		943,948		(240)			(240)		2,487	2,487			
100081594	CORONA	CA		03/24/2022		340,183		(34)			(34)		1,169	1,169			
100081596	CONROE	TX		03/24/2022		354,994		(72)			(72)		1,233	1,233			
100081598	MONTCLAIR	NJ		03/24/2022		594,144		(246)			(246)		3,420	3,420			
100081601	HALEAH	FL		03/24/2022		371,688		(119)			(119)		959	959			
100081605	SOUTH OZONE PARK	NY		03/24/2022		302,433		(51)			(51)		1,078	1,078			
100081607	FORNEY	TX		03/24/2022		381,249		(109)			(109)		2,008	2,008			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081608	SAINT AUGUSTINE	FL		03/24/2022		439,313		(92)			(92)		1,414		1,414		
100081609	BEECH MOUNTAIN	NC		03/24/2022		134,198		(91)			(91)		506		506		
100081611	DEERFIELD BEACH	FL		03/24/2022		331,096		(30)			(30)		1,033		1,033		
100081612	BLOWING ROCK	NC		03/24/2022		122,031		(56)			(56)		1,025		1,025		
100081613	PEARLAND	TX		03/24/2022		385,675		(53)			(53)		1,280		1,280		
100081614	HUNTINGTON BEACH	CA		03/24/2022		533,422		(22)			(22)		2,460		2,460		
100081616	YUCAIPA	CA		03/24/2022		829,201		(128)			(128)		2,854		2,854		
100081618	DAVENPORT	FL		03/24/2022		495,144		(214)			(214)		1,698		1,698		
100081622	YOUNGSHVILLE	NC		03/24/2022		542,634		(78)			(78)		1,692		1,692		
100081624	MIDDLETOWN	CT		03/24/2022		435,729		(57)			(57)		1,428		1,428		
100081625	CORAL SPRINGS	FL		03/24/2022		183,075		(49)			(49)		515		515		
100081627	CELEBRATION	FL		03/24/2022		460,318		(20)			(20)		1,661		1,661		
100081633	MATLACHA	FL		03/24/2022		1,120,965		(195)			(195)		3,250		3,250		
100081636	NORTH BENDEN	IL		03/24/2022		669,184		(149)			(149)		1,911		1,911		
100081637	WEST CHESTER	PA		03/24/2022		292,999		(14)			(14)		965		965		
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		259,329		(190)			(190)		3,245		3,245		
100081641	JACKSON	IL		03/24/2022		225,176		(84)			(84)		1,217		1,217		
100081642	PHILLIPSBURG	NJ		03/24/2022		120,522		(23)			(23)		380		380		
100081644	FORT LEE	NJ		03/24/2022		499,553		29			29		1,890		1,890		
100081648	COVINGTON	GA		03/24/2022		147,171		(86)			(86)		424		424		
100081654	BRAEFORD	CT		03/24/2022		279,285		(10)			(10)		2,760		2,760		
100081656	MARYVILLE	TN		03/24/2022		209,685		(103)			(103)		757		757		
100081777	SOUTH JORDAN	UT		03/30/2022		251,401		66			66		1,166		1,166		
100081779	DALLAS	TX		03/30/2022		316,954		(254)			(254)		3,444		3,444		
100081780	BELL CANYON	CA		03/30/2022		1,892,289		81			81		2,500		2,500		
100081781	ZIONVILLE	LA		03/30/2022		234,690		18			18		771		771		
100081784	SPRINGFIELD	PA		03/30/2022		242,734		111			111		2,016		2,016		
100081785	DEERFIELD BEACH	FL		04/12/2022		387,356		(115)			(115)		972		972		
100081786	SANTA FE	NM		04/12/2022		512,333		109			109		2,163		2,163		
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		254,753		(56)			(56)		749		749		
100081791	FLORISSANT	MO		03/30/2022		126,024		27			27		486		486		
100081793	BEND	OR		03/30/2022		242,985		61			61		664		664		
100081797	NORTH MIAMI	FL		03/30/2022		133,263		(102)			(102)		1,913		1,913		
100081798	KUNA	ID		03/30/2022		332,351		75			75		16,264		16,264		
100081800	BROOKLYN	NY		03/30/2022		535,616		93			93		2,022		2,022		
100081807	HARRISON	NJ		03/30/2022		492,911		28			28		1,798		1,798		
100081808	PORT SAINT LUCIE	FL		03/30/2022		243,429		44			44		955		955		
100081812	CORONA	CA		03/30/2022		492,129		105			105		1,945		1,945		
100081814	MABLETON	GA		03/30/2022		338,462		7			7		1,214		1,214		
100081816	TUCCSON	AZ		03/30/2022		251,622		(31)			(31)		1,155		1,155		
100081818	LA PUENTE	CA		03/30/2022		719,438		(44)			(44)		2,370		2,370		
100081820	SCOTTSDALE	AZ		04/12/2022		874,210		(250)			(250)		2,011		2,011		
100081821	LOS ANGELES	CA		03/30/2022		1,896,049		(8)			(8)		1,203		1,203		
100081822	STIELACOOM	WA		03/30/2022		1,142,157		(43)			(43)		4,317		4,317		
100081824	LOS ANGELES	CA		03/30/2022		1,016,462		(26)			(26)		3,468		3,468		
100081830	LAKE HAVASI CITY	AZ		03/30/2022		319,685		(102)			(102)		731		731		
100081834	CYPRESS	CA		03/30/2022		219,727		33			33		856		856		
100081837	HOMESTEAD	FL		03/30/2022		192,091		56			56		1,088		1,088		
100081838	PALM SPRINGS	CA		03/30/2022		760,069		(38)			(38)		4,234		4,234		
100081844	WEST ALLIS	WI		03/30/2022		180,026		(12)			(12)		585		585		
100081855	PALM BOH GONS	FL		04/12/2022		286,628		(69)			(69)		837		837		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10008169	RANCHO CUCAMONGA	CA		04/12/2022		786,759		(214)			(214)		1,917	1,917			
10008180	WEST HILLS	CA		03/31/2022		850,429		(144)			(144)		2,867	2,867			
10008181	LAKEVIEW	CA		03/31/2022		529,197		(46)			(46)		2,204	2,204			
10008182	LADORA RANCH	CA		03/31/2022		1,756,439		(395)			(395)		6,790	6,790			
10008183	SANTA ROSA BEACH	FL		03/31/2022		895,301		(275)			(275)		3,338	3,338			
10008184	FULLERTON	CA		03/31/2022		1,086,940		(252)			(252)		2,992	2,992			
10008185	TEJALE CITY	CA		03/31/2022		1,202,814		45			45		18,240	18,240			
10008187	CHATEAUSWORTH	CA		03/31/2022		454,170		(91)			(91)		1,872	1,872			
10008188	SAN DIEGO	CA		03/31/2022		512,137		(30)			(30)		2,386	2,386			
10008190	ANHEIM	CA		03/31/2022		430,703		(105)			(105)		2,047	2,047			
10008194	Amsterdam	ND		03/30/2022		3,861							87	87	(3)		(3)
10008198	Amsterdam	ND		03/30/2022		5,485							101	101	(4)		(4)
10008190	Amsterdam	ND		03/30/2022		2,230							51	51	(2)		(2)
10008192	Amsterdam	ND		03/30/2022		18,636							162	162	(6)		(6)
10008195	Amsterdam	ND		03/30/2022		2,655							49	49	(2)		(2)
10008197	Amsterdam	ND		03/30/2022		2,093							39	39	(2)		(2)
10008198	Amsterdam	ND		03/30/2022		13,158							5,514	5,514	(218)		(218)
100081912	Amsterdam	ND		03/30/2022		2,706							50	50	(2)		(2)
100081913	Amsterdam	ND		03/30/2022		7,355							164	164	(6)		(6)
100081918	Amsterdam	ND		03/30/2022		4,873							90	90	(4)		(4)
100081922	Amsterdam	ND		03/30/2022		8,530							156	156	(6)		(6)
100081924	Amsterdam	ND		03/30/2022		5,209							96	96	(4)		(4)
100081930	Amsterdam	ND		03/30/2022		2,759							62	62	(2)		(2)
100081934	Amsterdam	ND		03/30/2022		7,998							177	177	(7)		(7)
100081936	Amsterdam	ND		03/30/2022		4,319							78	78	(3)		(3)
100081938	Amsterdam	ND		03/30/2022		7,556							140	140	(6)		(6)
100081944	Amsterdam	ND		03/30/2022		34,900							2,810	2,810	(111)		(111)
100081945	Amsterdam	ND		03/30/2022		3,347							63	63	(2)		(2)
100081947	Amsterdam	ND		03/30/2022		1,763							31	31	(1)		(1)
100081950	Amsterdam	ND		03/30/2022		4,362							82	82	(3)		(3)
100081952	Amsterdam	ND		03/30/2022		3,894							106	106	(4)		(4)
100081954	Amsterdam	ND		03/30/2022		2,942							55	55	(2)		(2)
100081956	Amsterdam	ND		03/30/2022		2,705							50	50	(2)		(2)
100081958	Amsterdam	ND		03/30/2022		36,845							3,641	3,641	(144)		(144)
100081960	Amsterdam	ND		03/30/2022		2,638							49	49	(2)		(2)
100081965	Amsterdam	ND		03/30/2022		11,461							216	216	(9)		(9)
100081969	Amsterdam	ND		03/30/2022		34,801							177	177	(7)		(7)
100081976	Amsterdam	ND		03/30/2022		3,829							71	71	(3)		(3)
100081978	Amsterdam	ND		03/30/2022		89,849							1,661	1,661	(66)		(66)
100081984	Amsterdam	ND		03/30/2022		12,247							228	228	(9)		(9)
100081991	Amsterdam	ND		03/30/2022		2,654							49	49	(2)		(2)
100081993	Amsterdam	ND		03/30/2022		21,877							2,174	2,174	(86)		(86)
100081996	Amsterdam	ND		03/30/2022		6,219							355	355	(14)		(14)
100081997	Amsterdam	ND		03/30/2022		8,982							165	165	(7)		(7)
100082004	Amsterdam	ND		03/30/2022		29,523							802	802	(32)		(32)
100082008	Amsterdam	ND		03/30/2022		9,810							178	178	(7)		(7)
100082010	Amsterdam	ND		03/30/2022		7,318							133	133	(5)		(5)
100082012	Amsterdam	ND		03/30/2022		3,219							58	58	(2)		(2)
100082013	Amsterdam	ND		03/30/2022		36,123							3,966	3,966	(157)		(157)
100082014	Amsterdam	ND		03/30/2022		6,333							116	116	(5)		(5)
100082017	Amsterdam	ND		03/30/2022		5,312							97	97	(4)		(4)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082019	Amster dan	ND		03/30/2022		5,516							101	101			(4)
100082020	Amster dan	ND		03/30/2022		5,516							101	101			(4)
100082023	Amster dan	ND		03/30/2022		6,231							114	114			(5)
100082024	Amster dan	ND		03/30/2022		6,742							124	124			(5)
100082027	Amster dan	ND		03/30/2022		6,333							116	116			(5)
100082028	Amster dan	ND		03/30/2022		6,129							112	112			(4)
100082031	Amster dan	ND		03/30/2022		2,369							44	44			(2)
100082033	Amster dan	ND		03/30/2022		1,918							36	36			(1)
100082042	Amster dan	ND		03/30/2022		4,816							108	108			(4)
100082045	Amster dan	ND		03/30/2022		3,010							67	67			(3)
100082049	Amster dan	ND		03/30/2022		7,388							201	201			(8)
100082051	Amster dan	ND		03/30/2022		2,446							66	66			(3)
100082053	Amster dan	ND		03/30/2022		1,940							36	36			(1)
100082058	Amster dan	ND		03/30/2022		10,207							190	190			(8)
100082060	Amster dan	ND		03/30/2022		4,186							78	78			(3)
100082061	Amster dan	ND		03/30/2022		4,086							95	95			(4)
100082215	PUNTA MITA	MEX		04/14/2022		415,822							1,063	1,063			
100082216	CABO SAN LUCAS	MEX		04/14/2022		1,782,820							3,285	3,285			
100082217	CABO SAN LUCAS	MEX		04/14/2022		209,234							581	581			
100082218	CABO SAN LUCAS	MEX		04/14/2022		197,188							1,055	1,055			
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		109,602							294	294			
100082220	SAVILTA	MEX		04/14/2022		583,673							1,700	1,700			
100082221	CABO SAN LUCAS	MEX		04/14/2022		187,946							654	654			
100082223	CABO SAN LUCAS	MEX		04/14/2022		381,658							1,566	1,566			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		1,361,681							2,781	2,781			
100082225	PLAYAS DE ROSARIO	MEX		04/14/2022		171,043							487	487			
100082226	LOS CABOS	MEX		04/14/2022		103,199							134	134			
100082227	SAN JOSE DEL CABO	MEX		04/14/2022		99,159							293	293			
100082228	PUERTO VALLARTA	MEX		04/14/2022		123,364							432	432			
100082229	PUERTO VALLARTA	MEX		04/14/2022		196,123							2,723	2,723			
100082230	SAVILTA	MEX		04/14/2022		237,371							736	736			
100082231	PUERTA VALLARTA	MEX		04/14/2022		880,816							1,493	1,493			
100082232	CABO SAN LUCAS BOS	MEX		04/14/2022		743,216							2,635	2,635			
100082233	SAVILTA NAVARIT	MEX		04/14/2022		1,334,030							5,305	5,305			
100082721	Amster dan	ND		04/27/2022		2,895							48	48			(2)
100082723	Amster dan	ND		04/27/2022		1,054							24	24			(1)
100082725	Amster dan	ND		04/27/2022		3,139							71	71			(3)
100082727	Amster dan	ND		04/27/2022		2,969							69	69			(3)
100082730	Amster dan	ND		04/27/2022		3,033							55	55			(2)
100082737	Amster dan	ND		04/27/2022		2,538							51	51			(2)
100082745	Amster dan	ND		04/27/2022		7,638							245	245			(10)
100082746	Amster dan	ND		04/27/2022		8,626							260	260			(10)
100082751	Amster dan	ND		04/27/2022		8,677							160	160			(6)
100082754	Amster dan	ND		04/27/2022		5,209							95	95			(4)
100082756	Amster dan	ND		04/27/2022		6,027							110	110			(4)
100082758	Amster dan	ND		04/27/2022		5,720							105	105			(4)
100082761	Amster dan	ND		04/27/2022		22,198							121	121			(5)
100082763	Amster dan	ND		04/27/2022		36,998							662	662			(26)
100082764	Amster dan	ND		04/27/2022		2,158							39	39			(2)
100082767	Amster dan	ND		04/27/2022		32,801							165	165			(7)
100082768	Amster dan	ND		04/27/2022		2,006							44	44			(2)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082771	Amster dan	N.D.		04/27/2022		3,713							.85	.85	(3)		(3)
100082777	Amster dan	N.D.		04/27/2022		5,346							.96	.96	(4)		(4)
100082778	Amster dan	N.D.		04/27/2022		6,271							113	113	(4)		(4)
100082781	Amster dan	N.D.		04/27/2022		5,346							.96	.96	(4)		(4)
100082783	Amster dan	N.D.		04/27/2022		7,535							166	166	(7)		(7)
100082786	Amster dan	N.D.		04/27/2022		6,054							137	137	(5)		(5)
100082791	Amster dan	N.D.		04/27/2022		2,495							.55	.55	(2)		(2)
100082795	Amster dan	N.D.		04/27/2022		2,189							.48	.48	(2)		(2)
100082797	Amster dan	N.D.		04/27/2022		1,680							.37	.37	(1)		(1)
100082798	Amster dan	N.D.		04/27/2022		3,934							.69	.69	(3)		(3)
100082803	Amster dan	N.D.		04/27/2022		2,342							.52	.52	(2)		(2)
100082805	Amster dan	N.D.		04/27/2022		2,159							.39	.39	(2)		(2)
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		491,025							1,659	1,659			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		209,726							798	798			
100083284	PUERTO VALLARTA	MEX		05/12/2022		496,735							1,681	1,681			
100083294	Amster dan	N.D.		05/27/2022		8,757							193	193	(8)		(8)
100083296	Amster dan	N.D.		05/27/2022		4,667							102	102	(4)		(4)
100083299	Amster dan	N.D.		05/27/2022		4,419							.80	.80	(3)		(3)
100083302	Amster dan	N.D.		05/27/2022		14,529							269	269	(11)		(11)
100083308	Amster dan	N.D.		05/27/2022		1,480							.27	.27	(1)		(1)
100083314	Amster dan	N.D.		05/27/2022		8,012							144	144	(6)		(6)
100083317	Amster dan	N.D.		05/27/2022		4,616							101	101	(4)		(4)
100083321	Amster dan	N.D.		05/27/2022		2,154							.47	.47	(2)		(2)
100083326	Amster dan	N.D.		05/27/2022		4,832							.87	.87	(3)		(3)
100083330	Amster dan	N.D.		05/27/2022		5,189							.94	.94	(4)		(4)
100083332	Amster dan	N.D.		05/27/2022		12,282							222	222	(9)		(9)
100083336	Amster dan	N.D.		05/27/2022		2,282							.41	.41	(2)		(2)
100083338	Amster dan	N.D.		05/27/2022		4,213							.76	.76	(3)		(3)
100083344	Amster dan	N.D.		05/27/2022		3,892							.21	.21	(1)		(1)
100083346	Amster dan	N.D.		05/27/2022		9,152							163	163	(6)		(6)
100083348	Amster dan	N.D.		05/27/2022		6,411							140	140	(6)		(6)
100083350	Amster dan	N.D.		05/27/2022		2,953							.65	.65	(3)		(3)
100083353	Amster dan	N.D.		05/27/2022		4,625							.84	.84	(3)		(3)
100083355	Amster dan	N.D.		05/27/2022		239,747							26,026	26,026	(1,028)		(1,028)
100083357	Amster dan	N.D.		05/27/2022		6,271							113	113	(4)		(4)
100083360	Amster dan	N.D.		05/27/2022		5,551							100	100	(4)		(4)
100083362	Amster dan	N.D.		05/27/2022		5,757							104	104	(4)		(4)
100083364	Amster dan	N.D.		05/27/2022		5,962							107	107	(4)		(4)
100083366	Amster dan	N.D.		05/27/2022		5,346							.96	.96	(4)		(4)
100083368	Amster dan	N.D.		05/27/2022		6,579							118	118	(5)		(5)
100083370	Amster dan	N.D.		05/27/2022		8,224							148	148	(6)		(6)
100083377	Amster dan	N.D.		05/27/2022		1,862							.33	.33	(1)		(1)
100083379	Amster dan	N.D.		05/27/2022		56,763							265	265	(10)		(10)
100083381	Amster dan	N.D.		05/27/2022		2,675							.47	.47	(2)		(2)
100083383	Amster dan	N.D.		05/27/2022		9,623							212	212	(8)		(8)
100083395	Amster dan	N.D.		05/27/2022		1,747							32	32	(1)		(1)
100083399	Amster dan	N.D.		05/27/2022		10,989							188	188	(7)		(7)
100083403	Amster dan	N.D.		05/27/2022		4,033							.72	.72	(3)		(3)
100083407	Amster dan	N.D.		05/27/2022		5,739							102	102	(4)		(4)
100083409	Amster dan	N.D.		05/27/2022		5,739							102	102	(4)		(4)
100083417	Amster dan	N.D.		05/27/2022		2,018							.35	.35	(1)		(1)

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100083421	Amster dan		ND		05/27/2022		1,552							.27	.27	(1)		(1)
100083426	Amster dan		ND		05/27/2022		4,343							.77	.77	(3)		(3)
100083430	Amster dan		ND		05/27/2022		8,787							.159	.159	(6)		(6)
100083434	Amster dan		ND		05/27/2022		2,889							.50	.50	(2)		(2)
100083734	PUERTO VALLARTA		MEX		06/28/2022		207,338							903	903			
100083735	NEUVO VALLARTA MEX		MEX		06/28/2022		238,780							765	765			
100083736	CABO SAN LUCAS MEX		MEX		06/28/2022		844,788							1,656	1,656			
100084119	POIMANO BEACH		FL		06/12/2022		156,021		(6)					.445	.445			
100084231	Amster dan		ND		06/30/2022		5,949							.130	.130	(5)		(5)
100084235	Amster dan		ND		06/30/2022		5,945							.106	.106	(4)		(4)
100084237	Amster dan		ND		06/30/2022		2,447							.42	.42	(2)		(2)
100084244	Amster dan		ND		06/30/2022		2,861							.50	.50	(2)		(2)
100084250	Amster dan		ND		06/30/2022		3,650							.67	.67	(3)		(3)
100084254	Amster dan		ND		06/30/2022		1,653							.36	.36	(1)		(1)
100084259	Amster dan		ND		06/30/2022		6,146							.104	.104	(4)		(4)
100084269	Amster dan		ND		06/30/2022		2,531							.55	.55	(2)		(2)
100084277	Amster dan		ND		06/30/2022		2,225							.39	.39	(2)		(2)
100084281	Amster dan		ND		06/30/2022		3,051							.54	.54	(2)		(2)
100084282	Amster dan		ND		06/30/2022		3,206							.57	.57	(2)		(2)
100084285	Amster dan		ND		06/30/2022		34,001							.153	.153	(6)		(6)
100084287	Amster dan		ND		06/30/2022		3,570							.63	.63	(2)		(2)
100084288	Amster dan		ND		06/30/2022		5,951							.131	.131	(5)		(5)
100084291	Amster dan		ND		06/30/2022		6,404							.141	.141	(6)		(6)
100084293	Amster dan		ND		06/30/2022		36,730							.809	.809	(32)		(32)
100084295	Amster dan		ND		06/30/2022		36,734							.807	.807	(32)		(32)
100084300	Amster dan		ND		06/30/2022		5,641							.123	.123	(5)		(5)
100084303	Amster dan		ND		06/30/2022		62,468							.26,849	.26,849	(1,061)		(1,061)
100084305	Amster dan		ND		06/30/2022		4,707							.83	.83	(3)		(3)
100084308	Amster dan		ND		06/30/2022		16,485							.286	.286	(11)		(11)
100084310	Amster dan		ND		06/30/2022		8,468							.149	.149	(6)		(6)
100084314	Amster dan		ND		06/30/2022		6,246							.107	.107	(4)		(4)
100084316	Amster dan		ND		06/30/2022		2,967							.51	.51	(2)		(2)
100084322	Amster dan		ND		06/30/2022		2,225							.39	.39	(2)		(2)
100084323	Amster dan		ND		06/30/2022		2,711							.11	.11			
100084332	Amster dan		ND		06/30/2022		5,026							.132	.132	(5)		(5)
100084375	HOUSTON		TX		06/12/2022		277,223		(83)			(83)		.729	.729			
100084380	HILTON HEAD ISLAND		SC		06/12/2022		483,213		(68)			(68)		1,352	1,352			
100084390	COLUMBUS		OH		06/12/2022		147,514		(95)			(95)		.522	.522			
100084392	MIAMI		FL		06/12/2022		153,897		(22)			(22)		.144	.144			
100084393	MIRTLE BEACH		SC		06/12/2022		311,746		(48)			(48)		.876	.876			
100084394	EDISTO ISLAND		SC		06/12/2022		957,732		313			313		2,838	2,838			
100084400	SAN BERNARDINO		CA		06/12/2022		282,098		(57)			(57)		.783	.783			
100084401	GRAND RAPIDS		MI		06/12/2022		188,536		(152)			(152)		.417	.417			
100084405	NAZARETH		PA		06/12/2022		194,903		(77)			(77)		.646	.646			
100084412	SAN ANTONIO		TX		06/12/2022		618,946		(242)			(242)		1,483	1,483			
100084413	BRAENTON		FL		06/12/2022		268,709		(203)			(203)		.765	.765			
100084415	SARASOTA		FL		06/12/2022		224,633		(141)			(141)		.281	.281			
100084417	SAN IT MARIS		OH		06/12/2022		405,392		(51)			(51)		1,082	1,082			
100084423	FARMERS BRANCH		TX		06/12/2022		124,111		(45)			(45)		.557	.557			
100084429	SCRANTON		PA		06/12/2022		132,376		(65)			(65)		.282	.282			
100084441	CORONA		CA		06/12/2022		769,956		(437)			(437)		1,626	1,626			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084454	CABO SAN LUCAS		MEX		07/11/2022		479,082							1,543	1,543			
100084455	CABO SAN LUCAS		MEX		07/11/2022		149,373							478	478			
100084456	SAN FRANCISCO		MEX		07/11/2022		289,348							777	777			
100084457	SAN JOSE DEL CABO BCS		MEX		07/11/2022		360,922							5,746	5,746			
100084458	CABO SAN LUCAS		MEX		07/11/2022		1,067,316							2,096	2,096			
100085025	Amsterdam		ND		07/27/2022		10,249							182	182	(7)		(7)
100085030	Amsterdam		ND		07/27/2022		9,211							160	160	(6)		(6)
100085031	Amsterdam		ND		07/27/2022		6,502							110	110	(4)		(4)
100085039	Amsterdam		ND		07/27/2022		2,408							41	41	(2)		(2)
100085040	Amsterdam		ND		07/27/2022		138,121							622	622	(25)		(25)
100085044	Amsterdam		ND		07/27/2022		32,109							3,253	3,253	(129)		(129)
100085051	Amsterdam		ND		07/27/2022		81,905							515	515	(20)		(20)
100085052	Amsterdam		ND		07/27/2022		50,632							319	319	(13)		(13)
100085053	Amsterdam		ND		07/27/2022		40,208							253	253	(10)		(10)
100085054	Amsterdam		ND		07/27/2022		42,384							4,188	4,188	(166)		(166)
100085055	Amsterdam		ND		07/27/2022		44,150							4,480	4,480	(177)		(177)
100085060	Amsterdam		ND		07/27/2022		2,910							61	61	(2)		(2)
100085064	Amsterdam		ND		07/27/2022		5,099							110	110	(4)		(4)
100085069	Amsterdam		ND		07/27/2022		10,907							49	49	(2)		(2)
100085074	Amsterdam		ND		07/27/2022		2,199							37	37	(1)		(1)
100085076	Amsterdam		ND		07/27/2022		2,461							42	42	(2)		(2)
100085077	Amsterdam		ND		07/27/2022		3,674							66	66	(3)		(3)
100085084	Amsterdam		ND		07/27/2022		2,408							41	41	(2)		(2)
100085086	Amsterdam		ND		07/27/2022		2,146							37	37	(1)		(1)
100085092	Amsterdam		ND		07/27/2022		6,985							59	59	(2)		(2)
100085095	Amsterdam		ND		07/27/2022		2,671							44	44	(2)		(2)
100085098	Amsterdam		ND		07/27/2022		2,776							46	46	(2)		(2)
100085101	Amsterdam		ND		07/27/2022		65,555							286	286	(11)		(11)
100085103	Amsterdam		ND		07/27/2022		13,301							59	59	(2)		(2)
100085106	Amsterdam		ND		07/27/2022		5,519							94	94	(4)		(4)
100085110	Amsterdam		ND		07/27/2022		64,704							283	283	(11)		(11)
100085123	Amsterdam		ND		07/27/2022		18,743							320	320	(13)		(13)
100085126	Amsterdam		ND		07/27/2022		4,058							87	87	(3)		(3)
100085130	Amsterdam		ND		07/27/2022		2,880							49	49	(2)		(2)
100085132	Amsterdam		ND		07/27/2022		1,124							24	24	(1)		(1)
100085136	Amsterdam		ND		07/27/2022		28,416							363	363	(14)		(14)
100085139	Amsterdam		ND		07/27/2022		3,249							53	53	(2)		(2)
100085141	Amsterdam		ND		07/27/2022		3,771							62	62	(2)		(2)
100085997	CABO SAN LUCAS		MEX		06/19/2022		464,757							1,555	1,555			
100085998	TOTOS SANTOS		MEX		06/19/2022		308,536							934	934			
100085999	MX		MEX		06/19/2022		190,962							487	487			
100086001	CIDUAD DE MEXICO		MEX		06/19/2022		193,496							567	567			
100086002	LOS CABOS		MEX		06/19/2022		249,425							589	589			
100086003	PUERTO VALLARTA		MEX		06/19/2022		515,122							1,118	1,118			
100086267	Amsterdam		ND		08/29/2022		8,712							151	151	(6)		(6)
100086273	Amsterdam		ND		08/29/2022		4,087							87	87	(3)		(3)
100086276	Amsterdam		ND		08/29/2022		5,982							97	97	(4)		(4)
100086278	Amsterdam		ND		08/29/2022		3,051							54	54	(2)		(2)
100086281	Amsterdam		ND		08/29/2022		2,472							44	44	(2)		(2)
100086285	Amsterdam		ND		08/29/2022		48,003							(87)	(87)	3		3
100086288	Amsterdam		ND		08/29/2022		11,532							245	245	(10)		(10)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066294	Amsterdam	ND		06/29/2022		4,137							69	69	(3)		(3)
100066295	Amsterdam	ND		06/29/2022		2,096							45	45	(2)		(2)
100066297	Amsterdam	ND		06/29/2022		5,811							99	99	(4)		(4)
100066299	Amsterdam	ND		06/29/2022		2,686							44	44	(2)		(2)
100066303	Amsterdam	ND		06/29/2022		8,425							140	140	(6)		(6)
100066305	Amsterdam	ND		06/29/2022		10,532							174	174	(7)		(7)
100066316	Amsterdam	ND		06/29/2022		1,998							32	32	(1)		(1)
100066318	Amsterdam	ND		06/29/2022		8,531							32	32	(1)		(1)
100066319	Amsterdam	ND		06/29/2022		2,102							45	45	(2)		(2)
100066326	Amsterdam	ND		06/29/2022		1,298							20	20	(1)		(1)
100066327	Amsterdam	ND		06/29/2022		6,333							81	81	(3)		(3)
100066328	Amsterdam	ND		06/29/2022		12,844							2,115	2,115	(84)		(84)
100066340	Amsterdam	ND		06/29/2022		135,072							1,761	1,761	(70)		(70)
100066342	Amsterdam	ND		06/29/2022		78,988							8,022	8,022	(317)		(317)
100066344	Amsterdam	ND		06/29/2022		8,431							134	134	(5)		(5)
100066348	Amsterdam	ND		06/29/2022		2,687							43	43	(2)		(2)
100066355	Amsterdam	ND		06/29/2022		3,003							48	48	(2)		(2)
100066359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		409,028							996	996			
100066360	CABO SAN LUCAS	MEX		09/01/2022		498,873							1,718	1,718			
100066361	SAN JOSE DEL CABO	MEX		09/01/2022		187,161							503	503			
100066362	SAN JOSE DEL CABO	MEX		09/01/2022		1,264,543							4,354	4,354			
100066364	SILVER SPRING	MD		10/24/2022		278,823		(77)			(77)		1,500	1,500			
100066365	DESTIN	FL		10/24/2022		715,092		38			38		731	731			
100066368	SHELLEY	ID		10/24/2022		335,995		19			19		300	300			
100066342	TUCSON	AZ		10/24/2022		517,733		(16)			(16)		4	4			
100066345	TOIBALL	TX		10/24/2022		200,698		(80)			(80)		23,000	23,000			
100066346	TAMPA	FL		10/24/2022		287,145		(123)			(123)		660	660			
100066347	EAST HAMPTON	NY		10/24/2022		956,823		37			37		400	400			
100066357	VENICE	FL		10/24/2022		277,912		(88)			(88)		545	545			
100066358	PLANTATION	FL		10/24/2022		184,811		(65)			(65)		379	379			
100066362	LAS VEGAS	NV		10/24/2022		180,054		(78)			(78)		460	460			
100066363	MANCHESTER	NH		10/24/2022		277,401		(56)			(56)		366	366			
100066364	WEST LONG BRANCH	NJ		10/24/2022		639,089		(39)			(39)		1,769	1,769			
100066365	SAINT PALL	IN		10/24/2022		255,126		(47)			(47)		506	506			
100066366	BLACKFOOT	ID		10/24/2022		217,074		(76)			(76)		288	288			
100066368	CRANSTON	RI		10/24/2022		234,378		(64)			(64)		508	508			
100066369	LANSING	MI		10/24/2022		146,060		(70)			(70)		263	263			
100066370	FREEDHOLD	NJ		10/24/2022		168,632		(49)			(49)		361	361			
100066371	AURORA	IL		10/24/2022		309,079		(59)			(59)		1,224	1,224			
100066372	PHILADELPHIA	PA		10/24/2022		226,018		(75)			(75)		564	564			
100066373	NEWARK	NJ		10/24/2022		588,914		(101)			(101)		1,141	1,141			
100066374	PANAMA CITY BEACH	FL		10/24/2022		295,768		(113)			(113)		589	589			
100066375	BALTIMORE	MD		10/24/2022		165,579		(48)			(48)		301	301			
100066377	SANTA BARBARA	CA		10/24/2022		1,101,985		(432)			(432)		1,821	1,821			
100066378	LANSING	MI		10/24/2022		126,754		(60)			(60)		228	228			
100066382	KAILUA KONA	HI		11/04/2022		1,015,058		(107)			(107)		2,145	2,145			
100066384	LAKE HAWOY	PA		11/04/2022		534,178		(114)			(114)		722	722			
100066397	TEXAS CITY	TX		11/04/2022		225,901		(93)			(93)		422	422			
100066398	MIAMI	FL		11/04/2022		201,429		(79)			(79)		374	374			
100087003	KNOXVILLE	TN		11/04/2022		418,621		(147)			(147)		498	498			
100087004	KNOXVILLE	TN		11/04/2022		416,090		(132)			(132)		498	498			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087006	KNOXVILLE	TN		11/04/2022		399,311	(144)				(144)		474		474		
100087007	MEMPHIS	TN		11/04/2022		149,610	(74)				(74)		276		276		
100087035	RIVIERA BEACH	FL		11/04/2022		523,291	(131)				(131)		1,529		1,529		
100087042	SANTA ANA	CA		11/04/2022		662,053	(95)				(95)		1,538		1,538		
100087050	SAN ANTONIO	TX		11/04/2022		350,358	(73)				(73)		787		787		
100087055	BOL INGBROOK	IL		11/04/2022		125,494	(56)				(56)		188		188		
100087059	SOUTH RIVER	NJ		11/04/2022		315,181	(53)				(53)		672		672		
100087061	FULLERTON	CA		11/04/2022		537,555	(51)				(51)		570		570		
100087062	RIVIERA BEACH	FL		11/04/2022		239,730	(78)				(78)		684		684		
100087065	SAN DIEGO	CA		11/04/2022		222,055	(78)				(78)		397		397		
100087070	BALTIMORE	MD		11/04/2022		208,177	(102)				(102)		419		419		
100087075	ROULETT	TX		11/04/2022		1,575,783	(487)				(487)		2,889		2,889		
100087077	PUERTO ESCONDIDO	MEX		09/26/2022		248,190							627		627		
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		175,280							516		516		
100087080	LOS CABOS BCS	MEX		09/26/2022		1,693,434							104,766		104,766		
100087084	DUNKIRK	MD		11/04/2022		335,069	(98)				(98)		414		414		
100087091	PHILADELPHIA	PA		11/04/2022		148,404	(66)				(66)		283		283		
100087093	TEXAS CITY	TX		11/04/2022		158,575	(61)				(61)		217		217		105
100087101	INDIO	CA		11/04/2022		1,275,091	(141)				(141)		2,903		2,903		
100087107	COLUMBUS	OH		11/04/2022		167,566	(75)				(75)		295		295		
100087109	LORAIN	OH		11/04/2022		125,547	(42)				(42)		231		231		
100087111	MERRIFIELD	IN		11/04/2022		393,893	(27)				(27)		200		200		
100087114	SONORA	KY		11/04/2022		127,035	(61)				(61)		260		260		
100087118	UNIVERSITY HEIGHTS	OH		11/04/2022		228,643	(36)				(36)		103		103		
100087125	WATERVILLE VALLEY	VT		11/04/2022		708,638	(136)				(136)		1,224		1,224		
100087397	Amsterdam	NLD		09/27/2022		4,951							81	(3)	81	(3)	(3)
100087604	Amsterdam	NLD		09/27/2022		3,144							67	(3)	67	(3)	(3)
100087606	Amsterdam	NLD		09/27/2022		3,483							74	(3)	74	(3)	(3)
100087608	Amsterdam	NLD		09/27/2022		11,463							97	(4)	97	(4)	(4)
100087611	Amsterdam	NLD		09/27/2022		5,919							98	(4)	98	(4)	(4)
100087615	Amsterdam	NLD		09/27/2022		48,163							10,576	(418)	10,576	(418)	(418)
100087616	Amsterdam	NLD		09/27/2022		2,653							22	(1)	22	(1)	(1)
100087626	Amsterdam	NLD		09/27/2022		1,953							41	(2)	41	(2)	(2)
100087628	Amsterdam	NLD		09/27/2022		8,275							30	(1)	30	(1)	(1)
100087630	Amsterdam	NLD		09/27/2022		7,207							27	(1)	27	(1)	(1)
100087631	Amsterdam	NLD		09/27/2022		1,530							33	(1)	33	(1)	(1)
100087633	Amsterdam	NLD		09/27/2022		2,331							36	(1)	36	(1)	(1)
100087639	Amsterdam	NLD		09/27/2022		149,009							1,256	(50)	1,256	(50)	(50)
100087643	Amsterdam	NLD		09/27/2022		95,794							486	(19)	486	(19)	(19)
100087644	Amsterdam	NLD		09/27/2022		2,907							45	(2)	45	(2)	(2)
100087647	Amsterdam	NLD		09/27/2022		1,736							28	(1)	28	(1)	(1)
100087649	Amsterdam	NLD		09/27/2022		1,059							17	(1)	17	(1)	(1)
100087651	Amsterdam	NLD		09/27/2022		1,568							25	(1)	25	(1)	(1)
100087656	Amsterdam	NLD		09/27/2022		1,825							28	(1)	28	(1)	(1)
100087662	Amsterdam	NLD		09/27/2022		2,224							36	(1)	36	(1)	(1)
100087672	CABO SAN LUCAS	MEX		10/03/2022		844,275							2,178	(1)	2,178	(1)	(1)
100087673	MADERO	MEX		10/03/2022		227,011							395	(1)	395	(1)	(1)
100087674	SPA BUENA VISTA LOS CABOS	MEX		10/03/2022		399,633							1,088	(1)	1,088	(1)	(1)
100087675	PUERTO VALLARTA	MEX		10/03/2022		178,411							502	(1)	502	(1)	(1)
100087734	SAN JOSE DEL CABO BCS	MEX		10/11/2022		711,884							239,375	(1)	239,375	(1)	(1)
100087735	CABO SAN LUCAS	MEX		10/11/2022		1,738,725							4,467	(1)	4,467	(1)	(1)

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088266	PALM BEACH GARDENS	FL		10/24/2022		387,918		(8)				(8)	872	872			
100088287	ONTARIO	CA		10/24/2022		374,067		(16)				(16)	561	561			
100088286	ESSEX	CT		10/24/2022		371,950		(29)				(29)	850	850			
100088404	Amsterdam	ND		10/27/2022		5,749							92	92	(4)		(4)
100088406	Amsterdam	ND		10/27/2022		14,349							303	303	(12)		(12)
100088501	Amsterdam	ND		10/27/2022		6,147							23	23	(1)		(1)
100088506	Amsterdam	ND		10/27/2022		64,218							6,346	6,346	(251)		(251)
100088516	Amsterdam	ND		10/27/2022		2,114							681	681	(27)		(27)
100088524	Amsterdam	ND		10/27/2022		2,130							33	33	(1)		(1)
100088525	Amsterdam	ND		10/27/2022		23,118							4,346	4,346	(172)		(172)
100088528	Amsterdam	ND		10/27/2022		2,460							39	39	(2)		(2)
100088533	Amsterdam	ND		10/27/2022		11,758							45	45	(2)		(2)
100088538	Amsterdam	ND		10/27/2022		3,720							79	79	(3)		(3)
100088540	Amsterdam	ND		10/27/2022		3,443							54	54	(2)		(2)
100088543	Amsterdam	ND		10/27/2022		6,962							147	147	(6)		(6)
100088549	Amsterdam	ND		10/27/2022		10,647							169	169	(7)		(7)
100088555	Amsterdam	ND		10/27/2022		1,757							27	27	(1)		(1)
100088557	Amsterdam	ND		10/27/2022		3,189							67	67	(3)		(3)
100088559	Amsterdam	ND		10/27/2022		3,082							65	65	(3)		(3)
100088562	Amsterdam	ND		10/27/2022		7,187							113	113	(4)		(4)
100088563	Amsterdam	ND		10/27/2022		3,178							50	50	(2)		(2)
100088565	Amsterdam	ND		10/27/2022		39,601							3,913	3,913	(155)		(155)
100088566	Amsterdam	ND		10/27/2022		3,173							50	50	(2)		(2)
100088576	Amsterdam	ND		10/27/2022		3,401							72	72	(3)		(3)
100088580	Amsterdam	ND		10/27/2022		2,449							37	37	(1)		(1)
100088697	CABO SAN LUCAS	MEX		11/04/2022		237,000							759	759			
100088698	SAN FRANCISCO NAVARIT	MEX		11/04/2022		200,000							1,326	1,326			
100088699	PLAYA DE ROSARIO MX	MEX		11/04/2022		279,800							684	684			
100089000	LA CRUZ DE HUAMANTLA	MEX		11/04/2022		200,000							836	836			
100089001	MUNICIPIO DE TERZITLAN	MEX		11/04/2022		1,800,000							7,863	7,863			
100089003	SEATTLE	WA		11/04/2022		608,431		(81)				(81)	380	380			
100089008	PITTSBURGH	PA		11/04/2022		357,395		(83)				(83)	717	717			
100089009	EASLEY	SC		11/04/2022		443,910		(56)				(56)	700	700			
100089010	RIVERDALE	GA		11/04/2022		130,833		(77)				(77)	219	219			
100089011	HALEAH	FL		11/04/2022		367,886		(132)				(132)	687	687			
100089016	NORTH TOPSAIL BEACH	NC		11/04/2022		430,957		(138)				(138)	789	789			
100089018	CADILLAC	MI		11/04/2022		419,077		(134)				(134)	709	709			
100089021	ELGIN	IL		11/04/2022		195,877		(74)				(74)	319	319			
100089022	DESTIN	FL		11/04/2022		271,684		(119)				(119)	475	475			
100089023	KINGSTON	WA		11/04/2022		291,336		(114)				(114)	586	586			
100089027	LAKE ELSINORE	CA		11/04/2022		315,524		(147)				(147)	521	521			
100089028	EASTON	PA		11/04/2022		198,939		(101)				(101)	247	247			
100089030	TAFT	CA		11/04/2022		185,126		(88)				(88)	197	197			
100089040	SCOTTSDALE	AZ		11/04/2022		773,614		129				129	1,970	1,970			
100089046	LAKE SHORE	CA		11/04/2022		259,623		(25)				(25)	403	403			
100089047	LODI	CA		11/04/2022		357,043		(21)				(21)	814	814			
100089045	Amsterdam	ND		11/29/2022		6,759							105	105	(4)		(4)
100089048	Amsterdam	ND		11/29/2022		1,736							27	27	(1)		(1)
100089053	Amsterdam	ND		11/29/2022		21,406							2,115	2,115	(84)		(84)
100089066	Amsterdam	ND		11/29/2022		50,259							172	172	(7)		(7)
100089069	Amsterdam	ND		11/29/2022		118,964							11,957	11,957	(473)		(473)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3	State					8	9	10	11						12	13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding 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
10009680	Amster dan				11/29/2022		2,769							43		(2)		(2)
10009687	Amster dan				11/29/2022		3,050							64		(3)		(3)
10009691	Amster dan				11/29/2022		97,183							174		(7)		(7)
10009694	Amster dan				11/29/2022		2,690							44		(2)		(2)
10009705	Amster dan				11/29/2022		1,498							23		(1)		(1)
10009707	Amster dan				11/29/2022		2,729							23		(1)		(1)
10009726	Amster dan				11/29/2022		4,870							74		(3)		(3)
10009729	Amster dan				11/29/2022		8,559							133		(5)		(5)
10009732	PUERTO VALLARTA				12/02/2022		195,000							386				
10009733	MONTEREY				12/02/2022		208,700							295				
10009734	CABO SAN LUCAS				12/02/2022		819,950							1,256				
10009735	SAN MIGUEL DE ALLENDE				12/02/2022		240,000							358				
10009736	LA PAZ				12/02/2022		227,450							304				
10009737	BAHIA DE BANDERAS				12/02/2022		255,000							369				
10009660	Amster dan				12/28/2022		3,853							9				
10009662	Amster dan				12/28/2022		40,939							410		(16)		(16)
10009666	Amster dan				12/28/2022		2,980							44		(2)		(2)
10009670	Amster dan				12/28/2022		3,960							41		(2)		(2)
10009674	Amster dan				12/28/2022		3,532							49		(2)		(2)
10009678	Amster dan				12/28/2022		2,462							25		(1)		(1)
10009680	Amster dan				12/28/2022		1,070							10				
10009685	Amster dan				12/28/2022		3,157							32		(1)		(1)
10009139	ROSARIO				01/17/2023									206				
10009140	MAZATLAN				01/17/2023									121				
100091341	CABO SAN LUCAS				01/17/2023									304				
100091343	LOS BARRILES				01/17/2023									474				
100091344	CIUDAD DE MEXICO				01/17/2023									146				
100091345	CABO SAN LUCAS				01/17/2023									196				
100091346	CABO SAN LUCAS				01/17/2023									161				
100091347	SAULITA				01/17/2023									326				
100091357	CABO SAN LUCAS				01/17/2023									879				
100091358					01/17/2023									226				
100091684	Amster dan				01/27/2023									17		(1)		(1)
100091686	Amster dan				01/27/2023									55		(2)		(2)
100091688	Amster dan				01/27/2023									5				
100091900	Amster dan				01/27/2023									31		(1)		(1)
100091904	Amster dan				01/27/2023									33		(1)		(1)
100091908	Amster dan				01/27/2023									34		(1)		(1)
100091920	Amster dan				01/27/2023									31		(1)		(1)
100091925	Amster dan				01/27/2023									79		(3)		(3)
10009722	Amster dan				02/27/2023									22		(1)		(1)
10009732	Amster dan				02/27/2023									181		(7)		(7)
02999999 - Mortgages with partial repayments							1,860,178,401		(138,804)			(138,804)		39,227,352		(181,769)	85,903	(95,866)
100011643	ADELANTO	CA			03/08/2017		210,087		14,460			14,460		264,606				
100054865	CHILDERBURG	AL			03/23/2021		10,825							10,825				
04999999 - Mortgages transferred							220,912		14,460			14,460		275,431				
05999999 - Totals							1,910,756,443		161,170			161,170		99,319,816		(4,784,490)	85,874	(4,698,616)

SCHEDULE BA - PART 2

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

1	2	3		4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	Location		State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and Administrative Symbol	Date Originally Acquired	Type Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
		City											
000000-00-0	ADQE RML, LLC 999899997	West Des Moines	IA		ADQE RML, LLC		09/28/2018		264,606	10,825			XXX
22999999, Joint Venture Interests - Real Estate - Affiliated									264,606				
000000-00-0	Italian AIF 50194617	LUXEMBOURG	LUX		Contribution		09/07/2022			1,096,518			XXX
24999999, Joint Venture Interests - Mortgage Loans - Affiliated										1,096,518			
000000-00-0	Apollo Credit - Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLANDS	CYM		Contribution		02/02/2022			250,722			XXX
26999999, Joint Venture Interests - Other - Affiliated										250,722			
166899-44-9	Chesterfield Reinsurance Company	Chesterfield	MO		Purchase		03/23/2023		35,000,000				XXX
27999999, Surplus Debentures, etc - Unaffiliated									35,000,000				
BAN07E-HH-4	MidCap Class B Notes	DUBLIN	KM		Tax Free Exchange		03/02/2023		2,987,018				
BAN07E-HH-2	MidCap Class C Notes	DUBLIN	IL		Tax Free Exchange		03/02/2023		3,187				
46999999, Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									2,990,206				XXX
60999999, Total - Unaffiliated									37,990,206				XXX
61999999, Total - Affiliated									264,606	1,358,065			XXX
62999999 - Totals									38,254,811	1,358,065			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	
		3	4					9	10	11	12	13							14
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Acma II Royalties 1BA08F531	WELD	CO	Depletion	05/15/2015	03/31/2023	28,776							28,776					
000000-00-0	Acma Royalties 1BA079963	WELD	CO	Depletion	02/06/2015	03/31/2023	29,078							29,078					
000000-00-0	Aven Gas & Oil, Inc. Royalties 1BA08A031	HEMPHILL	TX	Depletion	05/01/2015	03/31/2023	38,085							38,085					
000000-00-0	Barkheimer Royalties 1BA645782	NOBLE	OH	Depletion	06/02/2014	03/31/2023	42,181							42,181					
000000-00-0	Comers Ferrari (Niobrara) Royalties																		
1BAN0DAB1	Ferrari Royalties 1BAN0F506	WELD	DE	Depletion	04/15/2016	03/31/2023	14,587							14,587					
000000-00-0	GEC-OM Royalties 1BA08NF5	WASHINGTON	PA	Depletion	01/21/2016	03/31/2023	3,288							3,288					
000000-00-0	Highfill Royalties 1BA357958	ALFALFA	OK	Depletion	06/23/2015	03/31/2023	11,194							11,194					
000000-00-0	Learn Sellers Grady County (Woodford- Scoop)				02/02/2015	03/31/2023	11,150							11,150					
000000-00-0	Royalties 1BAN0F50P	CHICKASAW	OK	Depletion	11/30/2016	03/31/2023	27,759							27,759					
1BAN0DKC3	Precision Capital Marcelus Royalties																		
000000-00-0	Per Cloud Royalties 1BA0REY21	KARNES	TX	Depletion	06/10/2016	03/31/2023	14,549							14,549					
000000-00-0	Viking Royalties 1BA07UK22	WELD	DE	Depletion	03/27/2015	03/31/2023	16,609							16,609					
000000-00-0	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BAN0G9R6	WELD	DE	Depletion	01/27/2017	03/31/2023	3,594							3,594					

SCHEDULE BA - PART 3

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

1	CUSIP Identification	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						
		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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0		Wolf Resources Royalties - Meadowdale & Gordon (Nidbrara) -BANODJ2	WELD	DE	Depletion	06/30/2016	03/31/2023	15,971	.....	.....	.....	.....	.....	.....	15,971	15,971	.....	42,566	42,566	.....
000000-00-0		BRI Royalties -BANODK1	MCKENZIE	ND	Final Distribution Correction	02/13/2014	01/18/2023	.....	.....	.....	.....	.....	.....	.....	42,566	42,566	.....	10,590	10,590	.....
000000-00-0		Kieson Royalties -BAOABK07	MCKENZIE	ND	Final Distribution Correction	10/06/2015	01/31/2023	.....	.....	.....	.....	.....	.....	.....	10,590	10,590	.....	28,713	28,713	.....
000000-00-0		Mission Mineral Royalties -BA357951	LA SALLE	TX	Final Distribution Correction	10/15/2014	01/31/2023	.....	.....	.....	.....	.....	.....	.....	28,713	28,713	.....	49,768	49,768	.....
000000-00-0		Reese Kerro Royalties -BA357971	ATASCOSA	TX	Final Distribution Correction	11/14/2014	01/31/2023	.....	.....	.....	.....	.....	.....	.....	49,768	49,768	.....	8,768	8,768	.....
000000-00-0		Peregrine Royalties -BA379839	NACDODCHES	TX	Final Distribution Correction	03/05/2015	01/18/2023	.....	.....	.....	.....	.....	.....	.....	8,768	8,768	.....	5,969	5,969	.....
000000-00-0		Teague Royalties -BA694574	LA SALLE	TX	Final Distribution Correction	05/01/2014	01/31/2023	.....	.....	.....	.....	.....	.....	.....	5,969	5,969	.....	42,765	42,765	.....
000000-00-0		SCPEL ROYALTIES -BA852453	MCKULLEN	TX	Final Distribution Correction	01/30/2015	01/31/2023	.....	.....	.....	.....	.....	.....	.....	42,765	42,765	.....	3,377	3,377	.....
000000-00-0		Dioraczky Royalties -BANQXWIL	DEWITT	TX	Final Distribution Correction	08/14/2015	01/31/2023	.....	.....	.....	.....	.....	.....	.....	3,377	3,377	.....	19,468	19,468	.....
000000-00-0		Ferguson Eagle Ford Royalties -BANADQ25	DEWITT	TX	Final Distribution Correction	10/21/2015	01/31/2023	.....	.....	.....	.....	.....	.....	.....	19,468	19,468	.....	10,159	10,159	.....
000000-00-0		Fly Eagleford Royalties -BANQWFCY	DEWITT	TX	Final Distribution Correction	10/23/2015	01/31/2023	.....	.....	.....	.....	.....	.....	.....	10,159	10,159	.....	7,596	7,596	.....
000000-00-0		Spor Royalties -BANQF65	DEWITT	TX	Final Distribution Correction	01/22/2016	01/31/2023	.....	.....	.....	.....	.....	.....	.....	7,596	7,596	.....	1,948	1,948	.....
000000-00-0		Holman Eagleford Royalties -BANQDBZ1	LASALLE	TX	Final Distribution Correction	04/04/2016	01/31/2023	.....	.....	.....	.....	.....	.....	.....	1,948	1,948	.....	.....	.....	.....
000000-00-0		Crawford Northern Energy Bakken Royalties -BANQD9F5	MCKENZIE	ND	Final Distribution Correction	03/29/2016	01/31/2023	.....	.....	.....	.....	.....	.....	.....	3,706	3,706	.....	3,706	3,706	.....
000000-00-0		McElvain Royalties -BANQDUJ1	LOVING	TX	Final Distribution Correction	05/31/2016	01/31/2023	.....	.....	.....	.....	.....	.....	.....	15,322	15,322	.....	15,322	15,322	.....
000000-00-0		Tipsett Royalties -BANQD87	CHEROKEE	TX	Final Distribution Correction	03/03/2017	01/31/2023	.....	.....	.....	.....	.....	.....	.....	8,553	8,553	.....	8,553	8,553	.....
05999999. Mineral Rights - Unaffiliated								416,038	.....	.....	.....	.....	.....	.....	416,038	675,306	.....	259,268	259,268	.....
20999999. Joint Venture Interests - Common Stock - Affiliated		AA Sequoia Holdings, L.P. - 5018851	WILMINGTON	.....	Final Distribution	01/31/2022	02/22/2023	1,953,862	(35,007)	.....	.....	.....	(35,007)	.....	1,918,855	1,953,862	.....	35,007	35,007	.....
1BA349-87-2		AGE USHEF Kemper Lakes Platform, L.P. -BA349872	WILMINGTON	DE	Final Distribution	11/13/2014	03/17/2023	85,278	(85,277)	.....	.....	.....	(85,277)	.....	1	10,469	.....	10,468	10,468	74,145
1BANON-LH-6		NN Investor 1 L.P. -BANONLH6	CAYMAN ISLAND	.....	Distribution	06/07/2018	03/29/2023	188,031	.....	.....	.....	.....	.....	.....	188,031	188,031	.....	.....	.....	2,395
999999-99-7		AGE RML, LLC 999999997	West Des Moines	CA	AGE RML, LLC	09/28/2018	03/31/2023	306,754	.....	.....	.....	.....	.....	.....	306,754	63,890	.....	(242,824)	(242,824)	.....
1BANOP-0U-6		1BANOP0V6	WILMINGTON	DE	Final Distribution	08/02/2018	01/19/2023	(104,093)	.....	.....	.....	.....	.....	.....	(104,093)	(321,486)	.....	(217,393)	(217,393)	321,486
22999999. Joint Venture Interests - Real Estate - Affiliated		BANTOY-ZO-0	LAKEVIEW/BAYVIEW EBO	.....	Distribution	01/24/2021	01/30/2023	475,970	(85,277)	.....	.....	.....	(85,277)	.....	390,693	(59,056)	.....	(449,750)	(449,750)	398,026
BANQZ5-HQ-7		MFA FINANCIAL INC	New York	PA	Distribution	09/30/2020	01/20/2023	2,201,479	.....	.....	.....	.....	.....	.....	2,201,479	2,201,479	.....	.....	.....	513,815
23999999. Joint Venture Interests - Mortgage Loans - Unaffiliated		37187A-AL-8	GENESIS FINANCIAL GNF 20 37187AAL8	.....	.....	12/30/2020	03/17/2023	36,945,960	.....	.....	.....	.....	.....	.....	36,945,960	36,945,960	.....	.....	.....	533,474
46999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated		BANTOY-ZO-0	LAKEVIEW/BAYVIEW EBO	.....	Fixed Income Instruments - Unaffiliated	01/24/2021	01/30/2023	1,346,882	.....	.....	.....	.....	.....	.....	1,346,882	1,346,882	.....	.....	.....	393,486
.....		MIDCAP FINANCIAL TRUST BANQZFH54	Horsham	PA	Tax Free Exchange	07/01/2020	03/02/2023	2,987,018	.....	.....	.....	.....	.....	.....	2,987,018	2,987,018	.....	.....	.....	393,486
.....		MIDCAP FINANCIAL TRUST BANQZFH52	.....	.....	Tax Free Exchange	07/01/2020	03/02/2023	3,187	.....	.....	.....	.....	.....	.....	3,187	3,187	.....	.....	.....	.....
47999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated		60999999. Total - Unaffiliated						2,990,206	.....	.....	.....	.....	.....	.....	2,990,206	2,990,206	.....	.....	.....	.....
60999999. Total - Unaffiliated		60999999. Total - Unaffiliated						38,708,880	.....	.....	.....	.....	.....	.....	38,708,880	38,968,147	.....	259,268	259,268	926,960
61999999. Total - Affiliated		61999999. Total - Affiliated						5,420,038	(120,283)	.....	.....	.....	(120,283)	.....	5,299,754	4,885,012	.....	(414,743)	(414,743)	398,026
62999999 - Totals		62999999 - Totals						44,128,917	(120,283)	.....	.....	.....	(120,283)	.....	44,008,634	43,853,159	.....	(155,475)	(155,475)	1,324,986

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
02772A-AA-7	AMER INTL GROUP Senior Unsecured 6.144% 06/13/32		.02/08/2023	AARE Nonlodeco AAM		..579,073	..600,000	..5,632	2.B FE
03116Z-DU-9	ANGEN INC Senior Unsecured 5.250% 03/02/25		.02/15/2023	Bank of America		1,998,680	2,000,000		2.A FE
035231-BV-9	ANHEUSER-BUSCH Senior Unsecured 5.500% 01/23/49		.02/28/2023	AARE Surplus AAM		1,709,699	1,700,000	..9,173	2.A FE
03770D-AF-0	Apollo Debt Solutions BDC SR NTS 8.210% 01/19/26		.01/01/2023	Direct		14,000,000	14,000,000		2.C PL
03770D-BV-3	Apollo Debt Solutions BDC SR NTS 8.310% 01/19/28		.01/01/2023	Direct		3,000,000	3,000,000		2.C PL
08161C-AG-6	BARAK 2018-B2 XA BWRK 2018-B2 XA 10 0.44% 02/15/51		.03/16/2023	MMTL Modco AAM		..328,039		..3,473	1.A FE
084659-AF-8	MIDAMERICAN ENER Senior Unsecured 4.500% 02/01/45		.02/28/2023	AARE Surplus AAM		1,392,096	1,600,000	..5,400	1.G FE
108516-AA-4	Brightwood Capital MM CLO 2022 8.818% 12/31/32		.02/29/2023	Tax Free Exchange		7,000,000	7,000,000	60,011	2.C PL
110421-AA-4	BRITISH AIRWAYS 2020-1 CLASS B Senior Unsecured 8.375% 11/15/28		.03/16/2023	MMTL Modco AAM		..393,443	..337,951	..2,437	2.B FE
125463-AJ-1	CIFC FUNDING LTD CIFC 17-3A CIFC 2017-3A C 8.458% 07/20/30		.02/28/2023	AARE Surplus AAM		1,327,360	1,400,000	..1,743	1.A FM
126408-HL-0	CSX CORP Senior Unsecured 4.650% 03/01/68		.02/28/2023	AARE Surplus AAM		2,027,448	2,400,000	54,870	2.A FE
126693-BB-8	COUNTRYWIDE HOME LOANS CHHL 04 CHHL 2004-29 2A1 5.505% 02/25/35		.03/16/2023	MMTL Modco AAM		..682,696	..699,464	..1,743	1.A FM
147270-AB-1	CHIT 2018-RM2 C CHIT 2018-RM2 B 4.000% 10/25/68		.03/27/2023	Interest Capitalization		..270,948	..270,948		1.D FE
147270-AC-9	CHIT 2018-RM2 C CHIT 2018-RM2 C 4.000% 10/25/68		.03/27/2023	Various		117,804	117,804		1.G FE
20633K-AA-6	TUNES 2022-1A A2 TUNES 2022-1A A2 6.500% 01/20/73		.01/01/2023	Trade Adjustment		..(371,429)			1.E FE
317384-AA-3	FASST 2022-S5 A1 FASST 2022-S5 3.000% 11/25/62		.02/27/2023	Interest Capitalization		80,153	80,153		1.A PL
344170-AA-6	FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184% 10/30/48		.03/16/2023	MMTL Modco AAM		4,517,930	4,787,500	31,712	2.B FE
362420-CJ-0	GSR MORTGAGE LOAN TRUST GSR 04 GSR 2004-BF 3A1 5.245% 09/25/34		.03/16/2023	MMTL Modco AAM		..3,915	..4,255	..12	1. FM
362420-CJ-0	GSR MORTGAGE LOAN TRUST GSR 04 GSR 2004-BF 3A1 5.245% 09/25/34		.03/16/2023	MMTL Modco AAM		..618,523	..672,222	..1,963	1.A FM
38321L-AE-9	GALAXY CLO LTD GALXY 18-26A GALXY 2018-26A C 7.065% 11/22/31		.02/28/2023	AARE Surplus AAM		1,016,967	1,050,000	..1,236	1.F FE
37187E-AB-2	GPCC 2022-1 E GPCC 2022-1 A 9.260% 01/15/31		.03/21/2023	Various		1,893,075	1,893,075	15,401	1.B PL
37187E-AC-0	GPCC 2022-1 E GPCC 2022-1 C 12.000% 01/15/31		.03/21/2023	Various		..473,195	..473,195	..4,371	1.E PL
38538H-GC-6	GNF 2006-AR2 2A1 GNF 2006-AR2 2A1 5.265% 03/25/36		.03/16/2023	MMTL Modco AAM		..1,144	..1,186	..3	1. FM
38538H-GC-6	GNF 2006-AR2 2A1 GNF 2006-AR2 2A1 5.265% 03/25/36		.03/16/2023	MMTL Modco AAM		..618,287	..640,945	..1,525	1.A FM
408216-BE-0	HALLIBURTON COMPANY Senior Unsecured 4.750% 08/01/43		.02/28/2023	AARE Surplus AAM		1,838,943	2,135,000	7,606	2.A FE
438140-CJ-0	INTEL CORP Senior Unsecured 4.675% 02/10/26		.02/07/2023	J.P. Morgan Sec		4,000,000	4,000,000		1.F FE
46639J-AK-6	JPCC 2013-C10 C JPCC 2013-C10 C 4.346% 12/15/47		.02/28/2023	AARE Surplus AAM		..502,294	..500,000	..1,582	1.A
48327H-3C-7	KEYBANK NATIONAL ASSOCIATION Senior Unsecured 4.700% 01/26/26		.01/23/2023	Keybank Capital Markets		2,497,925	2,500,000		1.G FE
50167H-AA-2	LA CHARGERS HJ TR 2022 P/T CBTS 4.020% 07/15/54		.01/01/2023	CTL Capital		1,539,900	1,539,900		2.C
51430U-30-1	LSU ENERGY CONCESSIONS ARE LLC SR SEC0 NTS 3.730% 05/30/49		.01/01/2023	BCFA SECURITIES, INC.		1,519,190	1,519,190	..(19,774)	1.G
589929-SA-1	MARYLAND INSURANCE BACKED SEC0 MDIBS 2006-1A A 5.550% 12/10/65		.03/10/2023	Interest Capitalization		..55,121	..55,121		5.C FE
589929-SA-1	MLOC 2003-C A1 MLOC 2003-C A1 5.505% 06/25/28		.03/16/2023	MMTL Modco AAM		10,166	10,713	..33	1. FM
589919-AA-1	MILEAGE PLUS HOLDINGS LLC LHM 6.500% 06/20/27		.03/16/2023	MMTL Modco AAM		..272,727	..287,400	883	1.A FM
61763G-EQ-2	MSRR 2013-R10 2B1 MSRR 2013-R10 2B2 3.503% 01/26/51		.02/28/2023	AARE Surplus AAM		9,993,750	10,000,000	120,972	2.C FE
66339K-PP-4	FPL GROUP CAPTL Senior Unsecured 6.051% 03/01/25		.02/22/2023	J.P. Morgan Sec		3,007,500	3,000,000		2.A FE
742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		.01/23/2023	Goldman Sachs		2,738,151	2,760,000		1. FE
81743P-AA-4	SEIT 2003-1 1A SEIT 2003-1 1A 5.52% 04/20/33		.03/16/2023	MMTL Modco AAM		..2,284	..2,413	..9	1. FM
81743P-AA-4	SEIT 2003-1 1A SEIT 2003-1 1A 5.52% 04/20/33		.03/16/2023	MMTL Modco AAM		194,123	..205,155	793	1.A FM
81743S-AA-8	SEIT 9 1A SEIT 9 1A 5.461% 09/20/32		.03/16/2023	MMTL Modco AAM		..4,371	..4,606	..18	1. FM
81743S-AA-8	SEIT 9 1A SEIT 9 1A 5.461% 09/20/32		.03/16/2023	MMTL Modco AAM		..249,307	..282,692	1,004	1.A FM
855244-AU-3	STARBUCKS CORPORATION Senior Unsecured 4.450% 08/15/49		.02/28/2023	AARE Surplus AAM		4,276,582	5,020,000	8,067	2.A FE
857477-BZ-5	STATE STREET CORP Senior Unsecured 4.857% 01/26/26		.01/23/2023	Goldman Sachs		2,300,000	2,300,000		1.E FE
86359D-RS-8	SASC 2005-RE5 1A SASC 2005-RE5 1A 5.095% 07/25/35		.02/28/2023	AARE Surplus AAM		888,747	1,004,488	..401	1.A FM
87248K-AQ-7	TIP0 CLO LLC TIP0 16-5A TIP0 2016-5A DR 7.980% 07/17/31		.02/28/2023	AARE Surplus AAM		730,570	750,000	..6,982	2.C FE
893647-BE-6	TRANSIGION INC Secured 6.250% 03/15/26		.02/28/2023	AARE Surplus AAM		3,955,440	4,000,000	..113,194	4.A FE

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
907818-FS-2	UNION PACIFIC CORPORATION Senior Unsecured 3.750% 04/06/71		..02/28/2023	AHE Surplus AM		1,021,787	1,400,000	20,979	1.G FE
91824X-AC-4	VCRL 2022-1A A VCRLL 2022-1A A 5.480% 01/20/33		..02/08/2023	MITSUBISHI UFJ SECURITIES INTL		3,940,023	3,557,000	10,829	1.F FE
94108F-AA-8	WAT 2021-A C WAT 2021-A A 6.884% 02/18/31		..03/31/2023	Keybank Capital Markets		..890,638	..890,638	..	1.C PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 7.734% 02/18/31		..03/31/2023	Keybank Capital Markets		..244,925	..244,925	..	1.F PL
94108F-AC-4	WAT 2021-A C WAT 2021-A C 9.434% 02/18/31		..03/31/2023	Keybank Capital Markets		..473,160	..473,160	..	2.C PL
78018F-ZA-5	ROYAL BK CANADA Senior Unsecured 5.000% 02/01/33	A	..01/09/2023	Royal Bank of Canada		8,887,760	9,000,000	..	1.E FE
C3847F-AD-5	WUSA CO FOREST MANAGEMENT LP SR SEC'D BUS SER 2 2.530% 08/27/21	A	..01/03/2023	Tax Free Exchange		4,500,000	4,500,000	..	2.A PL
000000-00-0	VOYE 3A DE VOYE 3A DE 5.438% 04/15/33	B	..01/17/2023	Citi group		4,999,296	5,415,789	..	2.B FE
00388H-AG-6	ABU DHABI NATIONAL ENERGY COMP Senior Unsecured 4.875% 04/23/30	D	..02/28/2023	AHE Surplus AM		3,040,075	3,000,000	50,781	1.D FE
014480-AB-6	ALESC 4A A2 ALESC 4A A2 5.502% 07/30/34	D	..02/28/2023	AHE Surplus AM		..437,188	..500,000	..2,216	1.C FE
03665V-AJ-4	ANTR 2019-2A C ANTR 2019-2A D 9.565% 01/23/32	D	..01/05/2023	Robert W. Baird		1,665,000	1,600,000	34,937	2.C FE
05071T-AG-4	AUDAX 2019-2A B AUDAX 2019-2A C 9.715% 10/22/29	D	..01/17/2023	WELLS FARGO SECURITIES		965,500	1,000,000	22,283	2.A FE
09608B-AC-7	BANCO SANTANDER MEXICO SA INST Subordinated 5.950% 10/01/28	D	..02/28/2023	AHE Surplus AM		4,864,735	4,570,000	111,032	2.C FE
12661P-AF-6	CSL FINANCE PLC Senior Unsecured 4.950% 04/27/62	D	..02/17/2023	STAR Modo AM		..189,799	..200,000	..3,025	1.G FE
26138P-AB-9	OP WORLD CRESCENT LTD Senior Unsecured 4.848% 09/26/28	D	..02/28/2023	AHE Surplus AM		4,337,748	5,000,000	102,347	2.C FE
38174D-AE-9	GOCAP 2021-51A C1 GOCAP 2021-51A C1 7.666% 09/05/34	D	..01/05/2023	BMO Capital Markets		..902,500	1,000,000	12,918	1.F FE
38174Y-AE-5	GOCAP 2015-24A BR GOCAP 2015-24A CR 7.406% 11/05/29	D	..03/31/2023	Raymond James		..956,250	1,000,000	12,961	1.F FE
38177G-AC-5	GTTLF 2020-1A C GTTLF 2020-1A B 7.566% 10/20/29	D	..03/29/2023	Bank of America		2,400,000	2,400,000	35,269	1.A FE
404280-BB-9	H83C HOLDINGS Senior Unsecured 5.901% 05/18/24	D	..03/17/2023	MUTL Medco AM		199,389	200,000	..787	1.G FE
41154X-AN-5	HARB 2018-1A D HARB 2018-1A D 7.708% 01/20/31	D	..01/05/2023	RBC CM, LLC		917,500	1,000,000	16,666	2.C FE
48616C-AG-7	JFIN 2013-1A BR JFIN 2013-1A BR 6.400% 01/20/30	D	..02/28/2023	AHE Surplus AM		..877,735	1,000,000	8,621	1.F FE
48250G-AH-0	KRR 10 DR KRR 10 DR 6.216% 09/15/29	D	..02/28/2023	AHE Surplus AM		3,344,627	3,430,000	98,017	2.B FE
48252H-AG-8	KRR 22A C KRR 22A D 7.908% 07/20/31	D	..01/05/2023	Robert W. Baird		..983,000	1,000,000	16,521	2.C FE
48253H-AG-7	KRR 28A C KRR 28A D 7.766% 03/15/31	D	..02/28/2023	AHE Surplus AM		1,065,981	1,000,000	17,575	2.B FE
67108B-BC-8	OZLUF 2012-2A BR2 OZLUF 2012-2A BR2 7.102% 07/30/31	D	..02/28/2023	AHE Surplus AM		7,826,440	8,200,000	46,916	1.F FE
72133F-AC-9	PIPK 2021-7A B PIPK 2021-7A B 6.708% 02/25/34	D	..02/28/2023	AHE Surplus AM		7,866,515	7,900,000	1,397	1.C FE
85578L-AA-9	STARR 2019-1 A STARR 2019-1 A 4.089% 03/15/44	D	..03/16/2023	MUTL Medco AM		1,709,490	1,809,435	216	2.B FE
88432F-BC-2	WIND RIVER QLO LTD WINDR 15-1A WINDR 2015-1A C1 6.998% 10/20/30	D	..02/28/2023	AHE Surplus AM		1,200,336	1,245,000	9,384	1.F FE
91911T-AK-9	VALE OVERSEAS LTD Senior Unsecured 6.875% 11/10/39	D	..02/28/2023	AHE Surplus AM		2,415,990	2,320,000	47,850	2.C FE
A10867-02-7	TRANSPORTADORA DE GAS INTERMCO Senior Unsecured 5.550% 11/01/28	D	..02/28/2023	AHE Surplus AM		..960,875	1,000,000	18,038	2.C FE
BC2E1-1M-6	ARESE 7A BR ARESE 7A BR 4.288% 10/15/30	B	..01/28/2023	Citi group		1,799,714	1,800,257	1,576	1.F FE
BC284-1N-6	ACLO 5A CR ACLO 5A CR 4.638% 04/17/34	B	..01/20/2023	Citi group		2,847,340	3,021,050	3,503	1.F FE
BC301-42-3	ACLO 6A DR ACLO 6A DR 5.954% 05/22/34	B	..01/19/2023	Goldman Sachs		4,361,072	4,747,365	43,220	2.C FE
BC30P-VG-2	CDOG 9A DR CDOG 9A DR 5.488% 07/15/35	B	..01/19/2023	Morgan Stanley		1,931,660	2,457,883	2,961	2.B FE
BC30H-VG-2	CDOG 9A DR CDOG 9A DR 5.468% 07/15/35	B	..01/19/2023	Morgan Stanley		3,670,153	4,099,997	5,625	2.C FE
BC30T-46-2	EQLO 3A DR EQLO 3A DR 5.335% 07/19/35	B	..01/19/2023	Morgan Stanley		2,994,072	3,344,734	2,974	2.C FE
BC313-LD-5	CIFE 4A D CIFE 4A C 4.428% 08/18/35	B	..01/20/2023	Citi group		1,306,550	1,402,630	1,380	1.F FE
BC313-LH-6	CIFE 4A D CIFE 4A D 5.428% 08/18/35	B	..01/19/2023	Bank of America		3,149,488	3,432,629	3,644	2.B FE
BC313-LH-6	CIFE 4A D CIFE 4A D 5.428% 08/18/35	B	..01/19/2023	Bank of America		1,868,430	2,457,893	2,278	2.C FE
BC331V-XF-9	VOYE 5A C VOYE 5A D 5.388% 04/15/35	B	..01/19/2023	Bank of America		3,938,860	4,315,786	5,167	2.B FE
BC331V-XF-9	VOYE 5A C VOYE 5A D 5.388% 04/15/35	B	..01/19/2023	Bank of America		3,938,860	4,315,786	5,167	2.C FE
BC338S-F5-7	PENTA 2023-1A C PENTA 2023-1A C 6.138% 04/15/36	B	..01/27/2023	BNP Paribas		6,130,346	..	..	1.F FE
BC339P-67-7	FINIE 15A B1 FINIE 15A B2 6.988% 10/15/35	B	..02/17/2023	Goldman Sachs		3,472,148	..	..	1.F FE
338128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.37% 02/28/28	D	..03/09/2023	Direct		6,467,500	6,500,000	..	1.F FE
110999999999 Subtotal	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					210,770,737	218,519,561	1,241,118	XXX
744320-AM-4	PRUDENTIAL FINANCIAL INC Junior Subordinated 5.625% 06/15/43		..02/28/2023	AHE Surplus AM		..448,875	..450,000	..5,133	2.B FE
130999999999 Subtotal	Subtotal - Bonds - Hybrid Securities					448,875	450,000	5,133	XXX
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.164% 12/15/41		..03/20/2023	Various		5,951,446	5,951,446	..	1.G PL
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 7.914% 12/15/41		..03/21/2023	Various		2,975,723	2,975,723	..	2.C PL
68346V-AE-2	PK AIRF INANCE PAF 20 PK AIRF INANCE 2020 A-F 6.068% 01/20/35		..01/20/2023	Interest Capitalization		..2	..2	..	1.F FE
716808-CL-8	Petros PACE Finance LLC Petros CPAE Class A Sub-Cert 6.363% 01/31/57		..01/11/2023	Tax Free Exchange		344,453	300,221	700	1.C PL
716808-CL-8	Petros PACE Finance LLC Petros CPAE Class B Sub-Cert 7.498% 01/31/57		..01/11/2023	Tax Free Exchange		7,026	..6,739	..17	2.B PL
92890C-AD-5	IDL Fleet LLC Lease Plan USA Inc 7.310% 12/31/38		..03/24/2023	Direct		3,295,633	..	..	1.G FE
92890C-AE-3	IDL Fleet LLC Lease Plan USA Inc 8.310% 12/01/38		..03/24/2023	Direct		1,212,793	1,212,793	..	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
963286-AB-3	Wheels Fleet Lease 1 - Class B 5.652% 11/18/38		..03/31/2023	NON-BROKER TRADE	16,753	16,753	16,753	.....	1.C FE
963286-AC-1	Wheels Fleet Lease 1 - Class C 5.752% 11/18/38		..03/31/2023	NON-BROKER TRADE	142,301	142,301	142,301	.....	1.F FE
963286-AD-9	Wheels Fleet Lease 1 - Class D 7.252% 11/18/38		..03/31/2023	NON-BROKER TRADE	70,998	70,998	70,998	.....	2.A FE
963286-AE-7	Wheels Fleet Lease 1 - Class E 8.252% 11/18/38		..03/31/2023	NON-BROKER TRADE	120,206	120,206	120,206	.....	2.B FE
97988F-AG-3	WDMT 2022-10A.C WDMT 2022-10A.D 11.719% 10/20/34		..01/13/2023	WELLS FARGO SECURITIES	3,717,183	3,717,183	3,750,000	70,860	2.C FE
000000-00-0	ALUE 4A CR ALUE 4A CR 3.988% 01/15/32	B.....	..03/22/2023	Banca IMI	2,908,622	2,908,622	3,102,540	24,086	1.E FE
BL4088-91-2	MIDCap 2023-1 LO MidCap 2023-1 Loan Fund 8.209% 01/20/35	D.....	..01/01/2023	Direct	64,187,500	64,187,500	65,000,000	.....	1.F FE
74889M-AE-1	FRM 2023-26A B1 FRM 2023-26A B1 7.532% 04/15/38	D.....	..02/17/2023	Citi group	3,950,000	3,950,000	3,950,000	.....	1.E FE
150999999999, Subtotal - Bonds - Parent, Subsidiaries and Affiliates						88,900,609	89,925,315	95,673	XXX
BAWZF-ET-0	Grp Operating Lic GRP OPERATING TK 29.355% 12/31/23		..03/31/2023	Interest Capitalization	5,955	5,955	5,955	.....	6. *
084388-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	C.....	..01/01/2023	Commonwealth Bk of Australia	15,015,016	15,015,016	15,015,016	.....	1.C Z
190999999999, Subtotal - Bonds - Unaffiliated Bank Loans						15,020,971	15,020,971		XXX
25099999997, Total - Bonds - Part 3						315,141,192	323,915,847	1,341,924	XXX
25099999998, Total - Bonds - Part 5						XXX	XXX	XXX	XXX
25099999999, Total - Bonds						315,141,192	323,915,847	1,341,924	XXX
006505-EU-4	BANK OF AMER CRP Junior Subordinated 6.300% 09/10/23		..03/16/2023	MMTL Modco AAM	415,000,000	411,888	0.00	436	2.C FE
401999999999, Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						411,888	XXX	436	XXX
45099999997, Total - Preferred Stocks - Part 3						411,888	XXX	436	XXX
45099999998, Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
45099999999, Total - Preferred Stocks						411,888	XXX	436	XXX
000000-00-0	ATHENE ANNUITY AND LIFE COMPANY		..03/31/2023	Capital Contribution	206,888,016	206,888,016	.....	.....	.....
592999999999, Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						206,888,016	XXX		XXX
59899999997, Total - Common Stocks - Part 3						206,888,016	XXX		XXX
59899999998, Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
59899999999, Total - Common Stocks						206,888,016	XXX		XXX
599999999999, Total - Preferred and Common Stocks						207,279,904	XXX	436	XXX
600999999999 - Totals						522,421,096	XXX	1,342,360	XXX

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..38379K-14-7	GNR 2017-89 B GNR 2015-150 C	3.000%		03/01/2023	Paydown		14,799	14,799	13,083	13,593		1,206		1,206		14,799				74	09/16/2057	1.A
..38379L-37-8	GNR 2017-89 B GNR 2017-142 B	3.000%		03/01/2023	Paydown		22,866	22,866	20,720	21,378		1,488		1,488		22,866				114	11/16/2059	1.A
..38379P-26-1	GNR 2017-89 B GNR 2017-88 B	3.000%		03/21/2023	PLIC - AALIA Nonltdco AAM		5,238,879	5,666,000	5,079,742	5,265,789		13,030		13,030		5,278,819		(39,940)	(39,940)	51,938	07/16/2059	1.A
..38379U-NE-2	GNR 2017-89 B GNR 2016-45 B	3.000%		01/01/2023	Paydown		4,977	4,977	4,395	4,569		408		408		4,977				12	02/16/2058	1.A
..38379U-NE-2	GNR 2017-89 B GNR 2016-45 B	3.000%		01/26/2023	AAIA Medco FHLB - AAM		4,493,485	4,911,702	4,336,624	4,508,976		859		859		4,509,835		(16,350)	(16,350)	22,512	02/16/2058	1.A
..38379U-2K-7	GNR 2017-89 B GNR 2016-65 C	3.000%		03/01/2023	Paydown		1,951	1,951	1,659	1,735		217		217		1,951				10	01/16/2058	1.A
010999999999	Subtotal - Bonds - U.S. Governments				Redemption	100,000	9,776,957	10,622,295	9,456,223	9,816,040		17,208		17,208		9,833,247		(56,290)	(56,290)	74,660	XXX	XXX
..76721R-AA-6	R10 SMART LIGHT Secured	12.250%		03/20/2023	Redemption		71,576	71,576	65,508	71,068					(5,559)	71,576	6,068		6,068	3,710	09/20/2032	1.B FE
030999999999	Subtotal - Bonds - All Other Governments				Redemption	100,000	71,576	71,576	65,508	71,068					(5,559)	71,576	6,068		6,068	3,710	XXX	XXX
..40467E-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A	4.000%		03/01/2023	Redemption	100,000	60,325	60,325	60,325	60,325						60,325				403	04/01/2034	1.C
050999999999	Subtotal - Bonds - U.S. States, Territories and Possessions				Redemption	100,000	60,325	60,325	60,325	60,325						60,325				403	XXX	XXX
..31982Z-WD-3	FANNIE LME FIMA 03-1H FIM 2003-1H II	2.506%		03/01/2023	Paydown		24,835	24,835	12,978	4,490		20,345		20,345		24,835				106	12/25/2042	1.A FM
..31989N-NJ-9	FNR 1989-96 R FNR 2010-115 PN	4.000%		03/01/2023	Paydown		12,846	12,846	12,563	12,563		283		283		12,846				80	10/25/2040	1.A
..598329-4C-4	MIDWEST FAMILY HOUSING LLC REV BDS 2006 SER A	5.531%		01/01/2023	Redemption	100,000	661	661	488	513		148		148		661				18	01/01/2051	1.F FE
090999999999	Subtotal - Bonds - U.S. Special Revenues						38,342	38,342	26,029	17,566		20,776		20,776		38,342				204	XXX	XXX
..000000-00-0	TIDE/WATER AUTO RECEIVABLES TRU TNCAT 2019-A A	8.370%		03/10/2023	Various		2,034,921	2,034,921	2,034,921	2,034,921						2,034,921				445,445	10/15/2025	1.D Z
..000000-00-0	Brightwood Capital, LM CLO 2022 Brightwood Capital, LM CLO 2022	8.818%		02/24/2023	Tax Free Exchange		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				209,484	12/31/2032	2.B PL
..000086-AA-2	APOLLO AVIATION SECURITIZATION ASSET 2017-1A A	3.967%		03/16/2023	Paydown		367,638	367,638	370,900	368,576		(938)		(938)		367,638				1,652	05/16/2042	2.B FE
..001098-AA-3	AFN 2019-1A A1 AFN 2019-1A A1	3.780%		03/20/2023	Paydown		4,949	4,949	4,949	4,949		1		1		4,949				31	05/20/2049	1.A FE
..00109B-AB-1	AFN 2019-1A A1 AFN 2019-1A A2	4.460%		03/20/2023	Paydown		2,525	2,525	2,524	2,524						2,525				19	05/20/2049	1.F FE
..002030-AA-8	AT&T INC P/T CERTS	4.003%		03/15/2023	Redemption	100,000	34,950	34,950	35,289	35,281		(331)		(331)		34,950				233	05/15/2046	2.B
..00255U-AA-3	APOLLO AVIATION SECURITIZATION ASSET 2020-1A A	3.351%		02/15/2023	Paydown		3,643	3,643	3,643	3,643						3,643				20	01/16/2040	2.A FE
..00287Y-AS-8	ABBVIE INC Senior Unsecured	4.700%		01/26/2023	AAIA Medco FHLB - AAM		963,226	1,000,000	957,440	960,791		67		67		960,858		2,369	2,369	9,400	05/14/2045	2.A FE
..00382F-AA-0	Abteem 2019 1 ABTEEN 2019-1 A	3.930%		03/15/2023	Paydown		47,918	47,918	47,918	47,918						47,918				314	08/15/2039	1.B PL
..004421-BH-5	ACE SECURITIES CORP. ACE 02-HE ACE 2002-HE3 M1	6.645%		03/27/2023	Paydown		27,040	27,040	27,528	33,851		(6,810)		(6,810)		27,040				304	10/25/2032	1.A FM
..004421-CH-4	ACE SECURITIES CORP. ACE 03-HS1 ACE 2003-HS1 M3	8.595%		03/27/2023	Paydown		63,075	63,075	54,964	61,088		1,977		1,977		63,075				365	06/25/2033	1.A FM
..004428-4D-3	ACE 2006-HE4 A2D ACE 2006-HE4 A2C	5.165%		03/27/2023	Paydown		8,778	8,778	4,987	3,789		4,988		4,988		8,778				20	10/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..00442B-AE-1		ACE 2006-HF4 A20 ACE 2006-HF4 A20 5.345%		03/27/2023	Paydown		8,778	8,778	5,031	3,902		4,976		4,976		8,778			20	10/25/2036	1.A FM
..00442J-A0-6		ACE SECURITIES CORP ACE 07-ASP ACE 2007-ASP1 A2C 5.365% 03/25/37		03/27/2023	Paydown		15,876	15,876	9,724	8,727		7,149		7,149		15,876			36	03/25/2037	1.A FM
..006346-AS-9		ADMSO 2018-1 C ADMSO 2018-1 A 4.810%		03/15/2023	Paydown		50,977	50,977	50,975	50,971		6		6		50,977			409	11/15/2048	1.F FE
..007036-FR-2		ARNIT 2005-1 C89 ARNIT 2005-1 2422 4.185%		03/01/2023	Paydown		191	191	178	189		1		1		191			1	05/25/2035	1.A FM
..007036-PG-5		ARNIT 2005-6A P ARNIT 2005-6A 241 5.465%		01/25/2023	Paydown		107,575	107,575	57,151	52,864		54,711		54,711		107,575			434	11/25/2035	1.A FM
..007036-0JW-9		ARNIT 2005-8 ARL ARNIT 2005-8 744 5.505%		03/27/2023	Paydown		20,006	20,006	19,460	19,666		350		350		20,006			170	11/25/2035	1.A FM
..007037-A0-6		ARNIT 2007-1 C83 ARNIT 2007-1 441 5.098%		03/25/2023	Paydown		45,714	43,075	35,906	35,906		9,808		9,808		45,714			516	03/25/2037	5.B FM
..02148Q-A0-7		CIALT 2006-0A10 242 CIALT 2006-0A10 3A1 5.225% 08/25/46		03/27/2023	Paydown		38,652	38,943	37,799	41,283		(2,631)		(2,631)		38,652			250	08/25/2046	4.C FM
..02148S-A0-1		CIALT 2006-0A14 MB CIALT 2006-0A14 2A1 5.225% 11/25/46		01/25/2023	Paydown		956	1,013	899	997		(41)		(41)		956			3	11/25/2046	1.E FM
..02148S-A0-1		CIALT 2006-0A14 MB CIALT 2006-0A14 2A1 5.225% 11/25/46		02/27/2023	Paydown		968	1,009	896	994		(26)		(26)		968			6	11/25/2046	1.F FM
..02148S-A0-1		CIALT 2006-0A14 MB CIALT 2006-0A14 2A1 5.225% 11/25/46		03/27/2023	Paydown		16,303	17,903	15,898	17,629		(1,326)		(1,326)		16,303			163	11/25/2046	1.O FM
..02148S-A0-1		CIALT 2006-0A14 MB CIALT 2006-0A14 2A1 5.225% 11/25/46		02/27/2023	Paydown		5,248	5,515	4,908	5,462		(214)		(214)		5,248			25	11/25/2046	2.A FM
..02148S-A0-1		CIALT 2006-0A14 MB CIALT 2006-0A14 2A1 5.225% 11/25/46		03/27/2023	Paydown		52,374	57,206	51,066	56,709		(4,335)		(4,335)		52,374			470	11/25/2046	2.B FM
..02148S-A0-1		CIALT 2006-0A14 MB CIALT 2006-0A14 2A1 5.225% 11/25/46		03/27/2023	Paydown		142,875	156,460	142,095	155,666		(12,981)		(12,981)		142,875			1,401	11/25/2046	2.C FM
..02148T-AI-3		CIALT 2006-2403 B1 CIALT 2006-2403 A23 6.00% 08/25/36		03/01/2023	Paydown		2,879	6,032	4,367	3,457		(578)		(578)		2,879			60	08/25/2036	1.A FM
..02147L-A8-9		COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2006-22R 1A2 6.00% 05/25/36		03/01/2023	Paydown		23,753	24,735	16,737	13,846		9,907		9,907		23,753			242	05/25/2036	1.A FM
..02147R-AF-7		CIALT 2006-2303 2A4 CIALT 2006-2303 1A6 6.00% 08/25/36		03/01/2023	Paydown		2,371	2,460	2,089	2,216		155		155		2,371			25	08/25/2036	1.A FM
..02147R-A0-5		CIALT 2006-2303 2A4 CIALT 2006-2303 1A7 6.00% 08/25/36		03/01/2023	Paydown		6,896	7,216	5,425	5,927		1,069		1,069		6,896			74	08/25/2036	1.A FM
..02147R-A0-5		CIALT 2006-2303 2A4 CIALT 2006-2303 1A7 6.00% 08/25/36		03/01/2023	Paydown		576	611	608	629		(54)		(54)		576			6	08/25/2036	4.A FM
..02147R-A0-5		CIALT 2006-2303 2A4 CIALT 2006-2303 1A7 6.00% 08/25/36		02/23/2023	Paydown		2,026	2,026	1,612	1,717		309		309		2,026			20	08/25/2036	4.A FM
..02147V-AA-9		CIALT 2006-2503 B2 CIALT 2006-2503 A1 6.00% 10/25/36		03/01/2023	Paydown		5,338	5,338	3,513	2,732		2,606		2,606		5,338			39	10/25/2036	1.A FM
..02147X-AU-1		CIALT 2006-3203 A12 CIALT 2006-3203 A19 6.00% 11/25/36		03/01/2023	Paydown		14,338	13,162	9,456	7,532		6,806		6,806		14,338			217	11/25/2036	1.A FM
..02147X-AW-7		CIALT 2006-3203 A12 CIALT 2006-3203 A21 5.500% 11/25/36		03/01/2023	Paydown		21,166	19,087	13,594	10,646		10,520		10,520		21,166			286	11/25/2036	1.A FM
..02147X-AW-7		CIALT 2006-3203 A12 CIALT 2006-3203 A21 5.500% 11/25/36		02/22/2023	Paydown		1,631	1,841	1,311	1,027		604		604		1,631			17	11/25/2036	1.A FM
..02148B-AC-8		CIALT 2006-3303 2A1 CIALT 2006-3303 2A1 6.00% 11/25/36		03/01/2023	Paydown		1,065	1,277	1,054	964		101		101		1,065			8	11/25/2036	5.A FM
..02148H-AA-9		COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2006-3103 A1 5.345% 11/25/36		03/25/2023	Paydown		18,690	19,274	9,176	6,904		12,386		12,386		18,690			160	11/25/2036	1.A FM

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																							
1	CUSIP Identification	2	Description	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							
				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 (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
..02148H-AL-5			COUNTRYWIDE ALTERNATIVE LOAN T CIVALT 2006-31CB A11 5.445% 11/25/36		03/25/2023	Paydown		20,634	21,280	10,484	7,217		13,417		13,417		20,634				181	11/25/2036	1.A FM
..02148C-AD-3			COUNTRYWIDE ALTERNATIVE LOAN T CIVALT 2006-41CB 1A4 5.750% 01/25/37		03/01/2023	Paydown		41,402	37,831	27,463	21,285		20,117		20,117		41,402				561	01/25/2037	1.A FM
..02149L-AE-1			CIVALT 2007-042 2A3 CIVALT 2007-042 2A1 5.105% 03/25/47		03/27/2023	Paydown		37,276	37,276	21,480	20,800		16,475		16,475		37,276				217	03/25/2047	1.A FM
..02150M-AA-3			COUNTRYWIDE ALTERNATIVE LOAN T CIVALT 2007-13 A1 6.000% 06/25/47		03/01/2023	Paydown		7,012	23,088	13,918	11,029		(4,017)		(4,017)		7,012				204	06/25/2047	1.A FM
..02150V-AD-7			COUNTRYWIDE ALTERNATIVE LOAN T CIVALT 2007-5305% 08/25/37		03/27/2023	Paydown		79,183	78,237	70,670	75,618		3,565		3,565		79,183				387	08/25/2037	1.A FM
..02151C-AC-0			15CB A3 5.750% 07/25/37		03/01/2023	Paydown		24,104	28,143	18,070	14,596		9,508		9,508		24,104				288	07/25/2037	1.A FM
..02660T-BN-4			AMERICAN HOME MORTGAGE INVESTM AHI 2004-3 3A 5.591% 10/25/34		03/01/2023	Paydown		34,014	34,014	29,316	33,481		533		533		34,014				179	10/25/2034	1.A FM
..02660T-FK-4			AHI 2005-2 5A1 AHI 2005-2 5A4A 5.883% 09/25/35		03/01/2023	Paydown		37,723	37,723	30,061	25,722		12,001		12,001		37,723				189	09/25/2035	1.A FM
..02660U-AL-4			AHIA 2006-3 1M AHIA 2006-3 3A12 5.035% 10/25/46		03/27/2023	Paydown		39,672	39,672	36,399	37,165		2,507		2,507		39,672				170	10/25/2046	1.A FM
..03072S-LV-5			AMERIQUEST MORTGAGE SECURITIES AMSI 2003-11 M1 5.880% 12/25/33		03/27/2023	Paydown		14,351	14,351	13,310	13,951		400		400		14,351				101	12/25/2033	1.A FM
..03116Z-DN-9			AMGEN INC Senior Unsecured 5.250% 03/02/25		03/15/2023	Morgan Stanley		604,728	600,000	598,604	9,982,973		8		8		598,612		5,116	5,116	1,313	03/02/2025	2.A FE
..037389-BB-8			ABRY'S FUNDING LLC ABRY'S 20-1 ABRY'S 2020-1A A2 3.23% 07/30/50		01/26/2023	Various		9,930,305	10,000,000	9,973,500	9,982,973		175		175		9,983,148		(52,843)	(52,843)	51,250	12/15/2028	2.A FE
..038779-AB-0			ABSE 2003-HE2 A110 ABSE 2003-HE2 M1 6.298% 04/15/33		01/30/2023	Paydown		5,000	5,000	5,000	5,000						5,000				40	07/30/2050	2.C FE
..04541G-D5-8			ABSE 2003-HE2 A110 ABSE 2003-HE2 M1 6.298% 04/15/33		03/15/2023	Paydown		69,354	69,354	68,984	69,089		265		265		69,354				551	04/15/2033	1.A FM
..04541G-D5-8			6.298% 04/15/33		02/15/2023	Paydown		13,180	13,180	13,112	13,130		50		50		13,180				105	04/15/2033	1.A FM
..04541G-NC-3			ASSET BACKED SECURITIES CORP H ABSE 2004-HE7 M1 5.820% 10/25/34		03/27/2023	Paydown		65,640	65,640	60,975	62,476		3,164		3,164		65,640				429	10/25/2034	1.A FM
..04546K-AA-6			4ASET 2018-2A C 4ASET 2018-2A A 4.454% 11/18/38		03/16/2023	Paydown		143,941	143,941	143,937	143,944		(2)		(2)		143,941				746	11/18/2038	3.B FE
..05377R-CH-2			AESOP 2018-2A A AESOP 2017-2A C 4.170% 03/20/24		02/20/2023	Paydown		1,000,000	1,000,000	999,703	999,989		11		11		1,000,000				5,213	03/20/2024	2.B FE
..05377R-CH-2			AESOP 2018-2A A AESOP 2017-2A C 4.170% 03/20/24		03/23/2023	Redemption	100,0000						5		5		500,000				5,213	03/20/2024	2.B FE
..05520D-AA-0			BICAPB LLC TRUST BICAPB_07-AB1 BICAPB 2007-AB1 A1 4.995% 03/25/37		03/27/2023	Paydown		97,230	97,230	46,955	38,280		58,949		58,949		97,230				172	03/25/2037	1.A FM
..05531U-AB-5			BICAP LLC TRUST BICAP_09-RR5 BICAP 2009-RR5 2A2 3.186% 01/21/38		03/01/2023	Paydown		30,818	30,818	26,536	26,536		4,282		4,282		30,818				156	01/21/2038	1.A FM
..05531U-AD-2			BICAP LLC TRUST BICAP_09-RR5 BICAP 2009-RR5 2A2 0.000% 02/26/37		03/01/2023	Paydown		6,155	20,761	16,531	13,170		(7,015)		(7,015)		6,155				311	02/26/2037	2.A FM
..05531U-AD-2			BICAP 2009-RR10 12A2 BICAP 2009-RR10 5A2 3.673% 01/26/36		02/01/2023	Paydown		32,686	31,981	25,465	20,287		12,399		12,399		32,686				305	02/26/2037	2.C FM
..05532E-AK-1			BICAP LLC TRUST BICAP_09-RR12 BICAP 2009-RR12 3A2 3.918% 12/26/35		03/01/2023	Paydown		53,510	53,522	50,588	53,295		215		215		53,510				192	01/26/2036	1.A FM
..05532G-AF-7			BICAP LLC TRUST BICAP_10-RR4 BICAP 2010-RR4 8A6 3.964% 10/26/35		03/01/2023	Paydown		264,834	267,598	239,374	239,374		25,460		25,460		264,834				1,379	12/26/2035	1.A FM
..05532X-BE-2			3.964% 10/26/35		01/01/2023	Paydown		2,112	2,112	2,025	2,119		(7)		(7)		2,112				7	10/26/2035	1.0 FM
..05532X-BE-2			3.964% 10/26/35		03/01/2023	Paydown		22,248	22,248	21,330	22,325		(77)		(77)		22,248				184	10/26/2035	1.E FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..0532X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 846 3.964% 10/26/35		01/01/2023	Paydown		48	48	48	48		(1)		(1)		48					10/26/2035	2 A FM ...
..0532X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 846 3.964% 10/26/35		03/01/2023	Paydown		501	501	501	507		(6)		(6)		501				4	10/26/2035	2 B FM ...
..0533D-OL-6	BCAP 2010-RR7 4414 BCAP 2010-RR7 5411 6.00% 10/26/36		03/01/2023	Paydown		2,116	2,117	1,760	1,375		741		741		2,116				32	10/26/2036	2 B FM ...
..0533D-OL-6	BCAP 2010-RR7 4414 BCAP 2010-RR7 5411 6.00% 10/26/36		02/01/2023	Paydown		1,814	1,814	1,508	1,178		636		636		1,814				18	10/26/2036	2 C FM ...
..0533D-OL-6	BCAP 2010-RR7 4414 BCAP 2010-RR7 5411 6.00% 10/26/36		01/01/2023	Paydown		9,314	9,314	7,742	6,049		3,265		3,265		9,314				47	10/26/2036	3 A FM ...
..0537N-AR-1	BCAP LLC TRUST BCAP_12-RR5 BCAP 2012-RR5 642 247 3.488% 12/26/36		03/01/2023	Paydown		62,883	59,812	56,511	57,022		5,862		5,862		62,883				278	12/26/2036	1 A FM ...
..0538D-BE-9	BCAP 2012-RR2 247 BCAP 2012-RR2 5416 3.748% 02/26/36		03/01/2023	Paydown		78,503	78,571	73,057	73,057		5,447		5,447		78,503				317	10/26/2035	1 A FM ...
..05540F-BK-9	BCAP 2012-RR2 247 BCAP 2012-RR2 5416 3.748% 02/26/36		03/01/2023	Paydown		256,482	259,159	242,505	252,143		4,339		4,339		256,482				1,827	02/26/2036	1 A FM ...
..05542U-AB-9	BCAP LLC TRUST BCAP_13-RR8 BCAP 2013-RR8 142 3.895% 01/26/36		03/01/2023	Paydown		35,911	34,068	32,133	32,350		3,562		3,562		35,911				245	01/26/2036	1 A FM ...
..05566S-AA-1	BURLINGTON NORTHERN AND SANTA Secured 4.830% 01/15/23		01/15/2023	Redemption	100,000	268,989	268,989	277,310	269,138		(149)		(149)		268,989				6,496	01/15/2023	1 B FE ...
..05598*-AB-5	Blue Torch Capital BTC Holdings Fund I 7.588% 01/28/27		03/22/2023	Paydown		1,052,223	1,052,223	1,052,223	1,052,223						1,052,223				11,004	01/28/2027	1 B FE ...
..05601*-AA-0	BOSX NE II (OMAHA NE) C/L T P/T CERTS 3.630% 12/31/45		03/15/2023	Redemption	100,000	51,336	51,336	51,336	51,336						51,336				313	12/31/2045	1 G ...
..05892D-JD-0	BACF 2006-C 83 BACF 2006-C 241 2.864% 04/20/36		03/01/2023	Paydown		27,208	31,988	29,352	29,352		(2,145)		(2,145)		27,208				147	04/20/2036	3 C FM ...
..058983-AT-9	BACF 2006-D 681 BACF 2006-D 641 3.439% 05/20/36		03/01/2023	Paydown		17,321	17,240	15,016	15,614		1,707		1,707		17,321				68	05/20/2036	1 A FM ...
..05946X-D3-4	BACF 2005-S 56 BACF 2005-S 141 5.500% 09/25/35		03/01/2023	Paydown		4,060	4,060	3,932	3,994		66		66		4,060				46	09/25/2035	1 A FM ...
..05946X-D3-4	BACF 2005-F 1X BACF 2005-F 641 4.052% 09/20/35		03/01/2023	Paydown		1,403	1,403	1,305	1,317		87		87		1,403				10	09/20/2035	1 A FM ...
..05948X-W3-9	BOA 2005-11 1083 BOAA 2005-11 443 5.750% 12/25/35		03/01/2023	Paydown		9,305	12,296	10,090	9,802		(498)		(498)		9,305				119	12/25/2035	1 A FM ...
..05948X-W3-9	BOA 2005-11 1083 BOAA 2005-11 443 5.750% 12/25/35		02/21/2023	Paydown		1,814	2,353	1,930	1,875		(61)		(61)		1,814				23	12/25/2035	1 A FM ...
..05948A-WK-3	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005-D 241 3.235% 05/25/35		03/01/2023	Paydown		9,122	9,140	8,823	8,836		286		286		9,122				41	05/25/2035	1 A FM ...
..05948A-AS-6	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005-D 341 2.998% 05/25/35		03/01/2023	Paydown		5,683	5,683	5,800	5,707		(14)		(14)		5,683				26	05/25/2035	1 A FM ...
..05948A-6J-4	BOAMS 2005-E 210 BOAMS 2005-E 247 3.311% 06/25/35		03/01/2023	Paydown		1,688	1,674	1,584	1,614		25		25		1,688				9	06/25/2035	1 A FM ...
..05948C-CA-2	BOAMS 2005-F 81 BOAMS 2005-F 242 3.933% 07/25/35		03/01/2023	Paydown		11,060	11,064	10,704	10,782		278		278		11,060				72	07/25/2035	1 A FM ...
..05948C-6A-8	BANK OF AMERICA MORTGAGE SECUR BOAMS 2005-H 245 4.013% 09/25/35		03/01/2023	Paydown		3,298	3,327	3,273	3,287		12		12		3,298				22	09/25/2035	1 A FM ...
..05950D-JD-2	BACF 2006-E 86 BACF 2006-E 241 3.557% 06/20/36		03/01/2023	Paydown		46,974	47,089	42,300	42,871		4,103		4,103		46,974				181	06/20/2036	1 A FM ...
..05951U-WI-1	BANC OF AMERICA FUNDING CORP B BACF 2006-872 A6 6.049% 10/25/36		03/01/2023	Paydown		12,070	17,240	16,119	16,168		(4,098)		(4,098)		12,070				116	10/25/2036	2 C FM ...
..059522-BE-1	BACF 2007-C 984 BACF 2007-C 443 3.822% 05/20/36		03/01/2023	Paydown		8,721	8,971	8,835	9,281		(570)		(570)		8,721				55	05/20/2036	3 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 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	
..059522-BE-1	BAFC 2007-C 384 BAFC 2007-C 443 3.822%		03/01/2023	Paydown		13,715	14,107	13,984	14,808		(1,083)	(1,083)		13,715				87	05/20/2036	3.B FM	
..059524-AD-1	BOAMS 2007-1 283 BOAMS 2007-1 144 6.000%		03/01/2023	Paydown		7,515	13,402	12,231	12,231		(4,716)	(4,716)		7,515				137	03/25/2037	3.A FM	
..05990R-AU-5	BANC OF AMERICA FUNDING CORPORA BAFC 2015-R4 643 3.571% 08/27/36		03/28/2023	Paydown		354,583	354,583	287,212	321,254		33,328	33,328		354,583				2,462	08/27/2036	1.A FM	
..060516-HF-9	BANK OF AMER CORP Senior Unsecured 5.766%		03/04/2023	Call	100,000	2,000,000	2,000,000	1,987,788	1,989,010		1,703	1,703		1,989,713		9,287				03/05/2024	1.F FE
..07324S-AP-6	BAYVIEW COMERCIAL ASSET TRUST BAYC 2005-2A A2 5.370% 08/25/35		03/27/2023	Paydown		15,940	15,940	11,775	12,827		3,113	3,113		15,940				150	08/25/2035	2.A FE	
..07324S-CC-4	BAYC 2005-3A 10 BAYC 2005-3A A2 5.445%		03/27/2023	Paydown		223,022	223,022	213,949	213,655		9,367	9,367		223,022				1,785	11/25/2035	2.C FE	
..07324S-CS-9	BAYVIEW COMERCIAL ASSET TRUST BAYC 2005-4A A2 5.430% 01/25/36		03/27/2023	Paydown		87,898	87,898	83,711	83,899		3,999	3,999		87,898				599	01/25/2036	2.C FE	
..07324V-AC-3	BAYVIEW COMERCIAL ASSET TRUST BAYC 2006-2A A2 5.265% 07/25/36		03/27/2023	Paydown		30,223	30,223	21,760	22,827		7,396	7,396		30,223				194	07/25/2036	2.A FE	
..07325V-AF-1	BAYV 2007-A B1 BAYV 2007-A 145 6.601%		03/01/2023	Paydown		5,944	5,944	6,063	6,046		(102)	(102)		5,944				70	05/28/2037	1.A FM	
..07378R-AB-5	BSABS 2007-AC4 A3 BSABS 2007-AC4 A2 10.341%		03/25/2023	Paydown		6,606	6,622	7,102	7,602		(996)	(996)		6,606				68	02/25/2037	5.A FM	
..07380M-AA-7	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004-10 1242 3.909% 01/25/35		03/01/2023	Paydown		14,440	14,440	13,104	13,313		1,127	1,127		14,440				101	01/25/2035	1.A FM	
..07380M-IT-9	BEAR STEARNS ARM TRUST BSARM 0 BSARM 2003-1 M 4.363% 04/25/33		03/01/2023	Paydown		8,394	8,394	8,183	8,258		136	136		8,394				55	04/25/2033	1.A FM	
..07380H-A9-2	BALTA 2006-1 23A1 BALTA 2006-1 11A1 5.325%		03/27/2023	Paydown		206,856	206,852	177,017	201,024		5,832	5,832		206,856				1,108	02/25/2036	1.A FM	
..07380H-LB-5	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-9 341 4.286% 09/25/34		03/01/2023	Paydown		11,835	11,835	10,390	10,732		1,083	1,083		11,835				77	09/25/2034	1.A FM	
..07380H-RJ-7	BEAR STEARNS ASSET BACKED SEO BSABS 2005-4C9 1A1 3.672% 04/25/35		03/01/2023	Paydown		2,133	2,151	1,861	1,932		201	201		2,133				12	04/25/2035	5.A FM	
..073879-4H-8	BEAR STEARNS ASSET BACKED SEO BSABS 2005-4C9 A4 7.770% 12/25/35		02/25/2023	Paydown		2,560	2,560	1,477	1,477		1,083	1,083		2,560				9	12/25/2035	1.A FM	
..073879-4H-8	BEAR STEARNS ASSET BACKED SEO BSABS 2005-4C9 A4 7.770% 12/25/35		03/25/2023	Paydown		885	885	511	511		375	375		885				8	12/25/2035	1.A FM	
..073879-HF-8	BEAR STEARNS ASSET BACKED SEO BSABS 2004-HE8 M2 6.645% 09/25/34		03/27/2023	Paydown		6,817	6,817	6,817	6,845		(28)	(28)		6,817				64	09/25/2034	1.A FM	
..073879-PS-1	BEAR STEARNS ASSET BACKED SEO BSABS 2005-HE1 M2 6.090% 01/25/35		03/27/2023	Paydown		103,471	103,471	91,123	98,406		5,065	5,065		103,471				820	01/25/2035	1.A FM	
..07387A-WI-5	BSARM 2005-3 2X BSARM 2005-3 2A1 3.963%		03/01/2023	Paydown		38,283	41,839	34,802	39,655		(1,372)	(1,372)		38,283				192	06/25/2035	1.A FM	
..07387A-WI-5	BSARM 2005-3 2X BSARM 2005-3 2A1 3.963%		03/01/2023	Paydown		15,860	17,334	17,409	18,689		(2,829)	(2,829)		15,860				80	06/25/2035	4.A FM	
..07387A-EG-6	BEAR STEARNS ARM BSARM 05-9 BSARM 2005-9 A1 7.330% 10/25/35		03/01/2023	Paydown		147	147	146	146		2	2		147				1	10/25/2035	1.A FM	
..07387A-EG-6	BEAR STEARNS ARM BSARM 05-9 BSARM 2005-9 A1 7.330% 10/25/35		03/01/2023	Paydown		844	844	848	851		(7)	(7)		844				9	10/25/2035	1.G FM	
..07387A-EG-6	BEAR STEARNS ARM BSARM 05-9 BSARM 2005-9 A1 7.330% 10/25/35		03/01/2023	Paydown		48,347	48,347	48,678	48,806		(459)	(459)		48,347				236	10/25/2035	2.A FM	
..07387A-EG-6	BEAR STEARNS ARM BSARM 05-9 BSARM 2005-9 A1 7.330% 10/25/35		03/01/2023	Paydown		59,857	59,857	60,606	61,164		(1,307)	(1,307)		59,857				297	10/25/2035	2.C FM	
..07387A-EG-5	BSARM 2005-12 2B3 BSARM 2005-12 21A1 5.137%		03/01/2023	Paydown		1,607	12,255	6,985	7,410		(5,803)	(5,803)		1,607				102	02/25/2036	1.A FM	

SCHEDULE D - PART 4

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

1	CUSIP Identification	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..073881-AA-2	BSARM 2007-3 B1 BSARM 2007-3 1A1 3.620%		03/01/2023	Paydown		17,274	17,314	16,460	16,710		564		564		17,274			71	05/25/2047	1.A FM
..073888-AQ-2	BSABS 2006-S03 2X1 BSABS 2006-S03 2X1 3.843% 07/25/36		01/01/2023	Paydown		3,372	3,372	2,981	2,986		386		386		3,372			9	07/25/2036	1.D FM
..073888-AQ-2	BSABS 2006-S03 2X1 BSABS 2006-S03 2X1 3.843% 07/25/36		02/01/2023	Paydown		2,873	2,873	2,540	2,544		329		329		2,873			15	07/25/2036	1.E FM
..073888-AQ-2	BSABS 2006-S03 2X1 BSABS 2006-S03 2X1 3.843% 07/25/36		03/01/2023	Paydown		2,814	2,814	2,488	2,492		322		322		2,814			23	07/25/2036	1.F FM
..073888-BE-8	BSABS 2006-S03 2X1 BSABS 2006-S03 1A2B 6.000% 08/25/36		03/01/2023	Paydown		14,555	13,793	13,706	13,711		844		844		14,555			89	08/25/2036	4.B FM
..07388N-AA-3	BSABS 2006-S04 B3 BSABS 2006-S04 1A1 4.280% 10/25/36		03/01/2023	Paydown		54,079	54,079	53,746	54,266		(207)		(207)		54,079			352	10/25/2036	1.A FM
..07401A-AA-5	BSMF 2006-AR2 1B2 BSMF 2006-AR2 1A1 5.045% 09/25/46		03/27/2023	Paydown		74,802	74,802	46,879	55,653		19,149		19,149		74,802			394	09/25/2046	1.A FM
..07401E-AA-7	BSARM 2007-2 1A1 BSARM 2007-2 1A1 7.146% 12/25/46		03/01/2023	Paydown		58,437	58,489	48,800	47,944		10,493		10,493		58,437			391	12/25/2046	1.A FM
..07402F-AC-9	BESSP 2007-R6 1A2 BESSP 2007-R6 2A1 3.649% 12/26/46		03/01/2023	Paydown		17,388	32,288	28,485	28,495		(11,107)		(11,107)		17,388			251	12/26/2046	3.C RM
..07820Q-AV-1	BELLA VISTA MORTGAGE TRUST BWM BWMBS 2004-2 A1 5.585% 02/25/35		03/27/2023	Paydown		5,574	6,009	3,617	3,584		1,990		1,990		5,574			42	02/25/2035	1.A FM
..07820Q-CD-5	BELLA VISTA MORTGAGE TRUST BWM BWMBS 2005-2 2A1 5.453% 05/20/45		03/21/2023	Paydown		57,300	51,016	38,309	35,359		21,941		21,941		57,300			296	05/20/2045	1.A FM
..08163E-BE-4	BIAMK 2021-B26 D BIAMK 2021-B26 1A 10 0.885% 06/15/54		03/01/2023	Paydown				2,976	2,480		(2,480)		(2,480)					65	06/15/2054	1.A FE
..09143F-AA-3	BI SHIP HILL ENERGY LLC SR SEC NTS 3.280% 06/30/37		03/31/2023	Redemption	100,0000	287,509	287,509	287,509	287,509						287,509			2,358	06/30/2037	2.B PL
..09748R-AA-6	BOUNCELES ISSUER LLC BOJA_20-1 BOJA 2020-1A A2 3.832% 10/20/50		01/20/2023	Paydown		42,425	42,425	42,498	42,634		(209)		(209)		42,425			406	10/20/2050	2.B FE
..09751*-AA-0	BOLDOT SLINI FORKS 2018 PT TR P/T CERTS 4.390% 10/15/43		03/15/2023	Redemption	100,0000	48,450	48,450	48,450	48,450						48,450			355	10/15/2043	1.G
..10567@-AA-0	BRAYES STADIUM COMPANY LLC SR SEC NTS 3.770% 09/30/41		03/30/2023			78,281	78,281	78,281	78,281						78,281			1,477	09/30/2041	2.A PL
..110122-CY-2	BRISTOL-WATERS Senior Unsecured 2.750% 02/15/23		02/15/2023	Maturity		5,000,000	5,000,000	4,998,615	4,999,935		65		65		5,000,000			68,750	02/15/2023	1.F FE
..11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35		03/15/2023	Redemption	100,0000	35,651	35,651	35,651	35,651						35,651			258	03/15/2035	1.F FE
..11042T-AA-1	BRITISH AIRWAYS PASS TRHU TRUS Secured 3.800% 09/20/31		03/20/2023	Redemption	100,0000	58,198	58,198	55,596	56,128		2,070		2,070		58,198			553	09/20/2031	1.F FE
..11044M-AA-4	BRITISH AIRWAYS 2020-1 CLASS A Senior Secured 4.250% 11/15/32		02/15/2023	Redemption	100,0000	37,264	37,264	39,100	38,894		(1,630)		(1,630)		37,264			396	11/15/2032	1.G FE
..12327F-AA-5	BUSINESSJET SECURITIES LLC BJ BJETS 2020-1A A 2.98% 11/15/35		03/15/2023	Paydown		520,135	520,135	520,127	520,123		12		12		520,135			2,095	11/15/2035	1.G FE
..12481B-AF-2	CBASS 2007-CB2 A1 CBASS 2007-CB2 A1 5.115% 02/25/37		03/27/2023	Paydown		35,136	35,136	13,203	13,203		21,933		21,933		35,136			66	02/25/2037	1.A FM
..12510H-AE-0	CAUTO 2020-1A B2 CAUTO 2020-1A A5 3.480% 02/15/50		03/15/2023	Paydown	100,0000	15,000	15,000	14,984	14,988		2		2		15,000			88	02/15/2050	1.E FE
..12523@-AA-9	CC TUS LLC SR SEC NTS 6.400% 09/30/30		03/31/2023	Redemption	100,0000	159,157	159,157	159,157	159,157						159,157			2,947	09/30/2030	3.B PL
..125435-AA-5	COUNTRYWIDE HOME LOANS CMH_06 CMH 2006-R2 AF1 5.26% 07/25/36		03/25/2023	Paydown		72,537	72,537	66,936	66,612		5,926		5,926		72,537			489	07/25/2036	1.A FM
..12546J-AJ-1	CIFC FUNDING LTD CIFC 17-3A CIFC 2017-3A C 8.458% 07/20/30		02/28/2023	APRE Surplus AAM		1,337,360	1,400,000	1,340,500	1,363,478		1,066		1,066		1,364,544		(27,184)	41,065	07/20/2030	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..125925-00-9	CNC SECURITIES CORPORATION IV CINC4 1987-NAI03 B1 7.250% 10/25/27		01/01/2023	Paydown		18,174	18,174	18,180	18,154		20		20		18,174			110	10/25/2027	1.A FM
..126390-10-7	CREDIT SUISSE MORTGAGE CAPITAL CSNC 2009-14R 4A10 4.107% 10/26/35		03/01/2023	Paydown		91,131	91,131	87,193	88,000		3,132		3,132		91,131			629	10/26/2035	1.A FM
..126390-10-7	CSNC 2010-15R 2B1 CSNC 2010-15R 744 2.178% 10/26/37		03/01/2023	Paydown		16,847	16,847	12,825	12,825		4,022		4,022		16,847			79	10/26/2037	1.A FM
..12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL CSNC 2005-5R 2A3 3.242% 06/25/36		02/01/2023	Paydown		19,305	19,305	17,555	17,647		1,658		1,658		19,305			104	06/25/2036	1.D FM
..12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL CSNC 2009-5R 2A3 3.242% 06/25/36		03/01/2023	Paydown		83,664	83,664	76,079	76,477		7,187		7,187		83,664			328	06/25/2036	1.E FM
..12643H-AH-2	CREDIT SUISSE MORTGAGE CAPITAL CSNC 2010-3R 2A4 3.922% 12/26/36		03/01/2023	Paydown		259,281	259,281	254,532	254,611		4,669		4,669		259,281			2,275	12/26/2036	1.A FM
..12645E-BH-1	CREDIT SUISSE MORTGAGE CAPITAL CSNC 2010-20R 744 3.500% 03/27/37		03/01/2023	Paydown		116,184	116,184	114,690	115,102		1,082		1,082		116,184			917	03/27/2037	1.A FM
..12646L-BP-3	CREDIT SUISSE MORTGAGE TRUST C CSNC 2011-5R 5A2 3.663% 02/27/47		03/01/2023	Paydown		62,776	62,776	54,733	57,764		5,012		5,012		62,776			226	02/27/2047	3.C RM
..12646Q-ON-6	CSNC 2011-6R 3A11 CSNC 2011-6R 3A11 3.602% 07/28/36		03/01/2023	Paydown		29,896	29,896	18,824	18,824		11,071		11,071		29,896			266	07/28/2036	2.B FM
..12646Q-ON-6	CSNC 2011-6R 3A11 CSNC 2011-6R 3A11 3.602% 07/28/36		02/01/2023	Paydown		11,328	11,328	7,133	7,133		4,195		4,195		11,328			36	07/28/2036	2.C RM
..126650-WI-0	CIVS PASS-THROUGH P/T CERTS 5.268% 01/11/27		03/10/2023	Redemption	100.0000	90,781	90,781	96,893	92,667		(1,886)		(1,886)		90,781			803	01/11/2027	2.B
..126660-BC-3	CIVS PASS-THROUGH P/T CERTS 5.880% 01/10/28		03/10/2023	Redemption	100.0000	11,886	11,886	12,773	12,221		(335)		(335)		11,886			117	01/10/2028	2.B
..126670-AF-5	CIL 2007-S01 A1 CIL 2005-10 AF6 4.162% 02/25/36		03/01/2023	Paydown		267	267	262	269		(2)		(2)		267			2	02/25/2036	1.A FM
..126670-CK-2	CIL 2005-11 I19 CIL 2005-11 AF5A 3.975% 02/25/36		03/01/2023	Paydown		85,593	85,593	64,662	76,375		9,218		9,218		85,593			598	02/25/2036	1.A FM
..126673-A7-3	CIL 2005-4 I16 CIL 2005-4 AF5A 5.227% 10/25/35		03/01/2023	Paydown		178,389	178,389	177,323	177,578		811		811		178,389			1,228	10/25/2035	1.A FM
..12667F-5J-0	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2005-60B 1A7 5.500% 04/25/35		03/01/2023	Paydown		31,416	31,416	27,901	26,479		4,936		4,936		31,416			308	04/25/2035	1.A FM
..12667F-7I1-1	CIALT 2005-4 B2 CIALT 2005-4 2A7 5.345% 04/25/35		03/25/2023	Paydown		91,803	71,746	40,191	32,601		59,202		59,202		91,803			1,000	04/25/2035	1.A FM
..12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2004- 360B 2A4 5.500% 02/25/35		03/01/2023	Paydown		52,128	52,128	51,593	52,121		6		6		52,128			528	02/25/2035	2.C RM
..12667G-2G-7	CIALT 2005-350B 1A1 CIALT 2005-350B 1A1 5.500% 09/25/35		03/01/2023	Paydown		2,658	2,661	2,132	2,120		538		538		2,658			37	09/25/2035	1.F FM
..12667G-2G-7	CIALT 2005-350B 1A1 CIALT 2005-350B 1A1 5.500% 09/25/35		02/01/2023	Paydown		3,960	5,147	4,124	4,100		(140)		(140)		3,960			47	09/25/2035	1.G FM
..12667G-2G-7	CIALT 2005-350B 1A1 CIALT 2005-350B 1A1 5.500% 09/25/35		01/01/2023	Paydown		2,850	2,873	2,302	2,289		561		561		2,850			13	09/25/2035	2.A FM
..12667G-3L-5	CIALT 2005-4A 1A1 CIALT 2005-4A 1A1 5.505% 10/25/35		03/27/2023	Paydown		144,919	144,919	107,507	102,570		42,349		42,349		144,919			955	10/25/2035	1.A FM
..12667G-6U-2	CIALT 2005-460B A1 CIALT 2005-460B A1 5.750% 10/25/35		03/01/2023	Paydown		7,050	7,231	6,049	5,537		1,513		1,513		7,050			65	10/25/2035	1.A FM
..12667G-6U-2	CIALT 2005-460B A1 CIALT 2005-460B A1 5.750% 10/25/35		03/01/2023	Paydown		4,147	4,254	4,024	3,642		505		505		4,147			38	10/25/2035	3.B FM
..12667G-6V-0	CIALT 2005-460B A1 CIALT 2005-460B A2 5.500% 10/25/35		03/01/2023	Paydown		863	885	819	757		106		106		863			8	10/25/2035	3.B FM
..12667G-NF-7	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2005-16 A4 5.325% 06/25/35		03/27/2023	Paydown		62,375	62,375	57,457	57,511		4,864		4,864		62,375			279	06/25/2035	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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..12667G-UJ-7	CIALT 2005-24 1M CIALT 2005-24 2A1B 4.446%		03/01/2023	Paydown		22,141	22,141	14,904	16,438		5,648		5,648		22,141			133	07/20/2035	1.A FM
..12667G-WF-6	CIALT 2005-36 1M CIALT 2005-36 2A1A 5.465%		03/27/2023	Paydown		51,037	70,183	60,868	61,384		(10,547)		(10,547)		51,037			441	08/25/2035	1.A FM
..12667G-WF-6	CIALT 2005-36 1M CIALT 2005-36 2A1A 5.465%		02/27/2023	Paydown		66,685	150,714	128,691	132,156		(65,471)		(65,471)		66,685			949	08/25/2035	1.A FM
..12667G-WJ-1	CIALT 2005-28C3 2A1 CIALT 2005-28C3 1A6 5.500% 08/25/35		03/01/2023	Paydown		75,572	75,599	72,197	71,387		3,985		3,985		75,572			670	08/25/2035	3.B FM
..12667G-X5-7	CIALT 2005-34C3 83 CIALT 2005-34C3 1A10 5.345% 09/25/35		03/25/2023	Paydown		50,096	50,100	33,156	27,532		22,544		22,544		50,096			354	09/25/2035	1.A FM
..12667G-X6-5	CIALT 2005-34C3 83 CIALT 2005-34C3 1A11 5.245% 09/25/35		03/25/2023	Paydown		42,703	42,703	29,182	23,886		18,808		18,808		42,703			296	09/25/2035	1.A FM
..12668A-X2-1	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2005-64C3 1A15 5.500% 12/25/35		03/01/2023	Paydown		47,036	53,986	42,632	43,888		3,148		3,148		47,036			455	12/25/2035	1.A FM
..12668A-X2-1	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2005-64C3 1A15 5.500% 12/25/35		02/21/2023	Paydown		17,061	20,917	16,497	16,986		75		75		17,061			192	12/25/2035	1.A FM
..12668A-XG-0	CIALT 2005-46C3 83 CIALT 2005-46C3 1A11 5.473% A7 5.500% 10/25/35		03/01/2023	Paydown		8,090	11,882	9,984	8,125		(35)		(35)		8,090			163	10/25/2035	3.A FM
..12668A-XG-0	CIALT 2005-46C3 83 CIALT 2005-46C3 1A11 5.473% A7 5.500% 10/25/35		02/01/2023	Paydown		10,253	12,770	10,741	8,732		1,521		1,521		10,253			94	10/25/2035	3.B FM
..12668A-XD-6	CIALT 2005-46C3 A1 CIALT 2005-46C3 A20 5.500% 10/25/35		03/01/2023	Paydown		26,588	27,270	21,434	19,646		6,942		6,942		26,588			235	10/25/2035	1.A FM
..12668A-XD-6	CIALT 2005-46C3 A1 CIALT 2005-46C3 A20 5.500% 10/25/35		03/01/2023	Paydown		1,427	1,369	1,266	1,162		265		265		1,427			20	10/25/2035	3.A FM
..12668A-XD-6	CIALT 2005-51 1A1 CIALT 2005-51 1A1 5.401% 11/20/35		02/01/2023	Paydown		4,720	4,936	4,566	4,190		530		530		4,720			34	10/25/2035	3.B FM
..12668A-XG-8	CIALT 2005-51 1A1 CIALT 2005-51 2A1 5.361% 11/20/35		03/20/2023	Paydown		71,565	71,565	61,765	63,936		7,628		7,628		71,565			570	11/20/2035	1.A FM
..12668A-QP-8	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2005-J11 1A7 5.500% 11/25/35		03/20/2023	Paydown		81,189	81,189	77,075	77,980		4,099		4,099		81,189			694	11/20/2035	1.A FM
..12668A-JF-3	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2005-52C3 1A10 6.000% 11/25/35		02/01/2023	Paydown			151	120	93		(93)		(93)					2	11/25/2035	1.A FM
..12668A-LS-2	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 2005-J14 A3 5.500% 12/25/35		03/25/2023	Paydown		68,245	64,620	49,529	44,138		24,107		24,107		68,245			847	11/25/2035	1.A FM
..12668A-X2-4	CIALT 2005-65C3 2A5 CIALT 2005-65C3 2A2 5.500% 02/25/36		03/01/2023	Paydown		8,075	9,927	8,395	7,079		996		996		8,075			109	12/25/2035	1.A FM
..12668B-EG-4	CIALT 2006-4C3 1A3 CIALT 2006-4C3 2A4 5.500% 04/25/36		03/01/2023	Paydown		3,308	3,149	2,937	2,748		561		561		3,308			32	02/25/2036	1.A FM
..12668B-PV-3	CIALT 2006-12C3 A10 CIALT 2006-12C3 A1 6.000% 05/25/36		03/01/2023	Paydown		14,454	14,454	12,732	12,732		1,722		1,722		14,454			133	04/25/2036	3.B FM
..12668B-WJL-9	CIALT 2006-12C3 A10 CIALT 2006-12C3 A8 6.000% 05/25/36		03/01/2023	Paydown		29,303	36,471	19,191	15,618		13,685		13,685		29,303			390	05/25/2036	1.A FM
..12668B-XD-0	CIALT 2006-12C3 A10 CIALT 2006-12C3 A8 6.000% 05/25/36		03/01/2023	Paydown		7,974	10,261	8,183	6,487		1,487		1,487		7,974			122	05/25/2036	3.A FM
..12668B-XD-0	CWHL 2006-HYB3 83 CWHL 2006-HYB3 2A1A 3.556% 05/20/36		01/01/2023	Paydown		1,942	2,080	1,659	1,315		627		627		1,942			10	05/25/2036	3.B FM
..12668A-3V-2	CWHL 2006-HYB3 83 CWHL 2006-HYB3 2A1A 3.556% 05/20/36		02/01/2023	Paydown		7,475	7,475	7,279	7,510		(35)		(35)		7,475			32	05/20/2036	2.A FM
..12668A-3V-2	CWHL 2006-HYB3 83 CWHL 2006-HYB3 2A1A 3.556% 05/20/36		03/01/2023	Paydown		3,489	3,489	3,398	3,506		(18)		(18)		3,489			29	05/20/2036	2.B FM
..12668A-3V-2	CIALT 2006-HYB3 83 CWHL 2006-HYB3 2A1A 3.556% 05/20/36		03/01/2023	Paydown		444	444	436	449		(4)		(4)		444			3	05/20/2036	2.C FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..126694-J6-4	AF	5.245% 09/25/35 C/NHL 2006-6 B1 C/NHL 2006-6 A1 6.000%		03/25/2023	Paydown		133,464	133,464	118,688	118,113		15,351		15,351		133,464			1,148	09/25/2035	1.A FM ...
..126694-K3-1		04/25/36 C/NHL 2005-22 2A1 C/NHL 2005-22 2A1 3.506%		02/01/2023	Paydown		5,739	5,893	5,051	3,734		2,005		2,005		5,739			30	04/25/2036	2.C RM ...
..126694-LU-0		11/25/35 C/NHL 2005-26 B5 C/NHL 2005-26 1A8 5.500%		03/01/2023	Paydown		12,804	12,804	10,498	10,642		1,982		1,982		12,804			75	11/25/2035	1.A FM ...
..126694-NS-4		11/25/35 C/NHL 2005-26 B5 C/NHL 2005-26 1A8 5.500%		03/01/2023	Paydown		148	186	169	149		(1)		(1)		148			2	11/25/2035	4.B FM ...
..126694-NS-4		11/25/35 C/NHL 2005-26 B5 C/NHL 2005-26 1A10 5.500%		01/01/2023	Paydown		112	112	102	90		22		22		112			1	11/25/2035	4.C RM ...
..126694-NU-9		11/25/35 C/NHL 2005-26 B5 C/NHL 2005-26 1A10 5.500%		03/01/2023	Paydown		1,525	1,525	1,278	1,223		301		301		1,525			21	11/25/2035	4.B FM ...
..126694-NU-9		11/25/35 C/NHL 2005-H10 S/G2 C/NHL 2005-H10 3A1A		02/01/2023	Paydown		1,293	1,710	1,433	1,372		(79)		(79)		1,293			10	11/25/2035	4.C RM ...
..126694-VH-7		3.801% 02/20/36 C/NHL 2006-HB1 1A1 C/NHL 2006-HB1 3A1		03/01/2023	Paydown		20,312	20,313	14,094	16,407		3,905		3,905		20,312			142	02/20/2036	1.A FM ...
..126694-WP-9		3.646% 03/20/36 COUNTRYWIDE HOME LOANS C/NHL 04 C/NHL 2004-HB5		03/01/2023	Paydown		11,348	11,348	10,510	10,327		1,021		1,021		11,348			71	03/20/2036	1.A FM ...
..12669F-3D-3		4A1 3.818% 04/20/35 C/NHL 2004-12 9A1 C/NHL 2004-12 2A1 3.490%		03/01/2023	Paydown		6,261	6,261	5,608	5,916		945		945		6,261			39	04/20/2035	1.A FM ...
..12669F-L9-2		08/25/34 C/NHL 2004-12 9A1 C/NHL 2004-12 4A1 3.677%		03/01/2023	Paydown		124,492	124,492	123,466	124,425		67		67		124,492			693	08/25/2034	1.A FM ...
..12669F-W3-4		08/25/34 COUNTRYWIDE HOME LOANS C/NHL 04 C/NHL 2004-J2		03/01/2023	Paydown		87,946	87,946	85,798	86,426		1,520		1,520		87,946			493	08/25/2034	1.A FM ...
..12669F-TB-1		A8 5.500% 03/25/34 C/NHL 2004-9 B1 C/NHL 2004-9 A5 5.250%		03/01/2023	Paydown		2,053	2,053	1,999	2,004		49		49		2,053			19	03/25/2034	1.A FM ...
..12669F-UA-9		06/25/34 C/NHL 2004-16 2A1 C/NHL 2004-16 1A1 5.645%		03/27/2023	Call	100,000	2,000	2,000	2,017	2,017						2,017		(17)	8	06/25/2034	1.A FM ...
..12669F-WB-2		09/25/34 C/NHL 2004-16 2A1 C/NHL 2004-16 1A1 5.645%		03/25/2023	Paydown		36,426	36,426	33,192	33,297		3,128		3,128		36,426			437	09/25/2034	1.A FM ...
..12669F-WB-2		09/25/34 C/NHL 2004-16 2A1 C/NHL 2004-16 2A1 5.645%		02/25/2023	Paydown		3,526	3,526	3,213	3,223		303		303		3,526			31	09/25/2034	1.A FM ...
..12669F-WB-0		09/25/34 C/NHL 2004-16 2A1 C/NHL 2004-16 2A1 5.645%		03/25/2023	Paydown		15,537	15,537	14,460	14,554		983		983		15,537			125	09/25/2034	1.A FM ...
..12669F-WB-0		09/25/34 C/NHL 2004-16 2A1 C/NHL 2004-16 1A3A 5.605%		02/25/2023	Paydown		7,151	7,151	6,656	6,699		452		452		7,151			63	09/25/2034	1.A FM ...
..12669F-WB-1		09/25/34 COUNTRYWIDE HOME EQUITY LOAN T C/NHL 2005-4		03/25/2023	Paydown		23,438	23,438	22,764	22,965		573		573		23,438			272	09/25/2034	1.A FM ...
..12669F-WU-2		5A1 5.545% 02/25/35 C/NHL 2005-R2 B3 C/NHL 2005-R2 1A1 5.185%		03/27/2023	Paydown		17,922	17,931	13,606	13,606		4,317		4,317		17,922			118	02/25/2035	1.A FM ...
..12669F-WB-4		06/25/35 COUNTRYWIDE HOME LOANS C/NHL 05 C/NHL 2005-3		03/25/2023	Paydown		120,088	120,088	112,039	112,347		7,741		7,741		120,088			423	06/25/2035	1.A FM ...
..12669F-TQ-4		1A2 5.425% 04/25/35 COUNTRYWIDE HOME LOANS C/NHL 05 C/NHL 2005-HB2		03/27/2023	Paydown		46,126	46,126	42,570	42,686		3,428		3,428		46,126			306	04/25/2035	1.A FM ...
..12669F-WU-1		2A 4.008% 05/20/35 CTL PT TR 2016 (HMC/SHU) P/T CERTS 4.065%		03/01/2023	Paydown		11,335	11,335	11,098	11,217		118		118		11,335			67	05/20/2035	1.A FM ...
..12696F-AA-0		12/15/41 C/S LSE-500 PT PP TR SER 2017 P/T CERTS		03/15/2023	Redemption	100,000	50,739	50,739	52,261	51,862		(1,123)		(1,123)		50,739			344	12/15/2041	2.A ...
..12702F-AA-4		3.901% 10/10/39 C/S NC SC PA & VA CTL PT TR P/T CERTS		03/10/2023	Redemption	100,000	25,886	25,886	25,886	25,886						25,886			168	10/10/2039	2.B ...
..12707F-AA-9		4.890% 01/15/44 C/S NC SC PA & VA CTL PT TR P/T CERTS		03/15/2023	Redemption	100,000	29,153	29,153	29,153	29,153						29,153			237	01/15/2044	2.B ...

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..14173#-AA-6		CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		03/15/2023	Redemption 100.0000		72.886	72.886	72.886	72.886						72.886			568	03/15/2044	1.E
..144531-AE-0		CARR 2004-NC1 ME CARR 2004-NC1 M1 5.745%		03/27/2023	Paydown		31.337	31.337	30.375	30.392		945		945		31.337			202	05/25/2034	1.A FM
..144531-AQ-3		CARRINGTON MORTGAGE LOAN TRUST CARR 2004-NC2 M1 5.880% 08/25/34		03/27/2023	Paydown		48.488	48.488	48.150	48.187		301		301		48.488			346	08/25/2034	1.A FM
..14855M-AA-6		CLAST 2019-1A B CLAST 2019-1A A 3.967%		03/15/2023	Paydown		82.395	82.395	82.395	82.390		(105)		(105)		82.395			485	04/15/2039	2.B FE
..14856C-AA-7		CLAST 2018-1 A CLAST 2018-1 A 4.12%		03/15/2023	Paydown		577.108	577.108	578.536	578.213		(1,105)		(1,105)		577.108			2,768	06/15/2043	2.A FE
..14856E-AA-3		CASTLE AIRCRAFT SECURITIZATION CLAST 2015-1A AR 4.750% 03/15/34		02/15/2023	Paydown		809.584	809.584	805.960	804.212		5,372		5,372		809.584			3,925	03/15/2034	2.A PL
..14856E-AB-1		CASTLE AIRCRAFT SECURITIZATION CLAST 2015-1A BR 5.750% 03/15/34		02/15/2023	Paydown		1,318.080	1,318.080	1,312.917	1,312.316		5,764		5,764		1,318.080			9,668	03/15/2034	3.A PL
..15674#-AB-5		Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.192% 07/16/30		01/17/2023	Paydown		30.312	30.312	30.350	30.343		(31)		(31)		30.312			502	07/16/2030	1.O FE
..15674#-AC-3		Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.192% 07/16/30		01/17/2023	Paydown		113.106	113.106	113.257	113.222		(116)		(116)		113.106			1,873	07/16/2030	1.O FE
..16162#-PZ-6		CHASE MORTGAGE FINANCE CORPORA CHASE 2005-42 1A5 3.993% 01/25/36		03/01/2023	Paydown		45.201	45.206	42.885	42.885		2,316		2,316		45.201			300	01/25/2036	1.A FM
..16165T-AB-9		CLX 2005-1 2A3 CLX 2005-1 1A2 5.500%		03/01/2023	Paydown		14.558	14.560	10.847	12.075		2,483		2,483		14.558			150	02/25/2035	1.A FM
..16372#-AA-0		CHEMICAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		03/10/2023	Redemption 100.0000		3.612	3.612	3.612	3.612						3.612			28	06/10/2044	2.A
..16788E-A#-9		CHICAGO PARKING METERS LLC SR SEC2 NTS 5.070% 12/30/33		03/30/2023	Redemption 100.0000		53.188	53.138	53.138	53.188						53.138			674	12/30/2033	2.O PL
..17028R-AA-3		CML 2007-H#4 B5 CML 2007-H#4 1A1 3.631%		03/01/2023	Paydown		31.261	32.326	29.931	30.143		1,118		1,118		31.261			266	09/25/2047	1.A FM
..17307G-2Z-0		CMLT1 2006-AR1 3A2 CMLT1 2006-AR1 1A1		03/01/2023	Paydown		48.161	48.161	44.829	45.637		2,524		2,524		48.161			378	10/25/2035	1.A FM
..17307G-2Z-0		CMLT1 2006-AR1 3A2 CMLT1 2006-AR1 1A1		03/01/2023	Paydown		10.873	10.873	10.906	10.911		(38)		(38)		10.873			85	10/25/2035	1.O FM
..17307G-6L-7		CITIGROUP MORTGAGE LOAN TRUST CMLT1 2006-AR2 1A2 4.014% 03/25/36		01/01/2023	Paydown		841	888	863	899		(258)		(258)		641			2	03/25/2036	1.O FM
..17307G-6L-7		CITIGROUP MORTGAGE LOAN TRUST CMLT1 2006-AR2 1A2 4.014% 03/25/36		02/01/2023	Paydown		773	778	747	779		(6)		(6)		773			4	03/25/2036	1.E FM
..17307G-6L-7		CITIGROUP MORTGAGE LOAN TRUST CMLT1 2006-AR2 1A2 4.014% 03/25/36		03/01/2023	Paydown		9.264	9.264	8.899	9.273		(9)		(9)		9.264			84	03/25/2036	1.F FM
..17307G-V9-8		CMLT1 2005-5 21A5 CMLT1 2005-9 21A1 5.500%		03/01/2023	Paydown		22.233	21.097	18.352	19.103		3,130		3,130		22.233			174	11/25/2035	1.A FM
..17307G-74-0		CMLT1 2005-5 21A5 CMLT1 2005-10 1A1A 3.825%		03/01/2023	Paydown		22.774	24.464	14.516	11.394		11,380		11,380		22.774			122	12/25/2035	1.A FM
..17307G-V5-3		CITIGROUP MORTGAGE LOAN TRUST CMLT1 2005-11 A1A 7.110% 05/25/35		03/01/2023	Paydown		8.643	8.643	8.551	8.621		22		22		8.643			31	05/25/2035	1.A FM
..17307G-VH-5		CMLT1 2005-5 21A5 CMLT1 2005-5 21A5 5.500%		03/01/2023	Paydown		25.087	25.949	21.264	22.557		2,530		2,530		25.087			298	08/25/2035	1.A FM
..17308A-AC-3		CITIMORTGAGE ALTERNATIVE LOAN CMLT 2006-A1 1A3 5.750% 04/25/36		03/01/2023	Paydown		6.066	6.658	5.420	5.573		433		433		6.006			60	04/25/2036	1.A FM
..17308R-AG-7		CITIGROUP MORTGAGE LOAN TRUST CMLT1 2006-AR6 2A1 4.985% 09/25/36		03/27/2023	Paydown		12.496	12.496	11.653	11.906		590		590		12.496			61	09/25/2036	1.A FM
..17309V-AA-1		CITIMORTGAGE ALTERNATIVE LOAN CMLT 2006-A4 1A1 6.000% 09/25/36		03/01/2023	Paydown		17.419	23.830	22.328	22.316		(4,887)		(4,887)		17.419			232	09/25/2036	3.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..173105-AA-0	..173105-AA-0	CITI GROUP MORTGAGE SECURITIES CMSI 2007-1 148		03/01/2023	Paydown		90,865	72,680	65,157	68,267		22,598		22,598		90,865			985	01/25/2037	2.B FM ...
..17310N-AE-8	..17310N-AE-8	CITICORP RESIDENTIAL MORTGAGE CRMSI 2006-3 A5		03/01/2023	Paydown		137,258	137,258	137,963	136,915		343		343		137,258			997	11/25/2036	1.A FM ...
..173110-AE-1	..173110-AE-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-#IFH1		03/27/2023	Paydown		131,236	131,236	126,138	126,200		5,036		5,036		131,236			906	01/25/2037	1.A FM ...
..17312K-AJ-1	..17312K-AJ-1	CMSI 2007-5 1411 CMSI 2007-5 149 6.000%		03/01/2023	Paydown		119,610	129,937	120,666	113,345		6,265		6,265		119,610			1,278	06/25/2037	1.A FM ...
..17312V-AE-8	..17312V-AE-8	CMLTI 2007-6 245 CMLTI 2007-6 143A 3.488%		03/01/2023	Paydown		74,713	74,814	70,498	73,196		1,517		1,517		74,713			463	10/25/2046	1.A FM ...
..17313B-AA-4	..17313B-AA-4	CMLTI 2007-11 141B CMLTI 2007-11 141		03/01/2023	Paydown		2,065	3,289	2,692	2,680		(626)		(626)		2,065			31	05/25/2036	1.A FM ...
..173155-AK-4	..173155-AK-4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-5		03/01/2023	Paydown		29,937	29,937	26,229	25,134		4,803		4,803		29,937			153	01/25/2037	1.A FM ...
..173180-AB-8	..173180-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2011-2		01/01/2023	Paydown		3,124	3,124	2,995	3,127		(3)		(3)		3,124			10	10/25/2035	1.B FM ...
..173180-AB-8	..173180-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2011-2		02/01/2023	Paydown		14,265	14,265	13,677	14,279		(13)		(13)		14,265			92	10/25/2035	1.C FM ...
..173180-AB-8	..173180-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-4		03/01/2023	Paydown		18,647	18,647	17,877	18,664		(17)		(17)		18,647			181	10/25/2035	1.D FM ...
..173193-AJ-9	..173193-AJ-9	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7		03/01/2023	Paydown		6,160	6,160	5,767	6,018		141		141		6,160			35	11/25/2035	1.A FM ...
..17319N-AR-0	..17319N-AR-0	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-8		03/01/2023	Paydown		4,836	4,878	4,549	4,624		212		212		4,836			30	10/25/2036	1.A FM ...
..17319T-AB-2	..17319T-AB-2	CBSMT 2013-6C11 AS CBSMT 2013-6C11 AS		03/01/2023	Paydown		38,780	38,780	39,232	39,555		(775)		(775)		38,780			268	10/25/2035	2.C RM ...
..17320D-AN-8	..17320D-AN-8	3.42X 04/10/46		03/10/2023	Call		67,911	437,285	439,473	437,535		(412)		(412)		437,123			(366,717)	04/10/2046	1.A
..17320D-AN-8	..17320D-AN-8	CBSMT 2013-6C11 AS CBSMT 2013-6C11 AS		02/01/2023	Paydown		7,562,716	7,562,716	7,600,572	7,567,044		(4,329)		(4,329)		7,562,716			30,235	04/10/2046	1.A
..17322C-AB-4	..17322C-AB-4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2013-12		03/01/2023	Paydown		803,380	783,348	750,281	755,031		48,349		48,349		803,380			5,993	03/25/2035	1.A FM ...
..17322J-AB-9	..17322J-AB-9	CMLTI 2014-2 142 CMLTI 2014-2 142 3.514%		03/01/2023	Paydown		12,313	21,492	18,560	18,593		(6,280)		(6,280)		12,313			126	02/20/2036	1.A FM ...
..20030N-CN-9	..20030N-CN-9	CONCAST CDP Senior Unsecured 4.950%		03/01/2023	Paydown		495,207	500,000	499,560	499,565		4,916		4,916		499,565		(4,378)	7,700	10/15/2038	1.C FE ...
..21216B-AA-6	..21216B-AA-6	CONTINENTAL WIND LLC SR SEC NTS 6.000%		02/28/23	Redemption	100.0000	144,715	144,715	144,715	144,715						144,715			4,341	02/28/2033	2.B FE ...
..22541S-5T-1	..22541S-5T-1	CSFB 2002-#R33 SX CSFB 2005-FIX1 A4 5.510%		02/28/2023	Paydown		114,252	114,252	107,977	109,336		4,916		4,916		114,252			935	05/25/2035	1.A FM ...
..22541S-FX-1	..22541S-FX-1	CSFB 2004-#R4 SX CSFB 2004-#R4 242 3.740%		03/01/2023	Paydown		3,044	3,044	3,044	3,044						3,044			20	05/25/2034	1.A FM ...
..22541S-62-8	..22541S-62-8	CSFB 2002-#R33 SX CSFB 2004-#A1 1#2 5.895%		03/27/2023	Paydown		8,270	8,270	7,985	8,135		135		135		8,270			87	02/25/2035	1.A FM ...
..22541S-X7-8	..22541S-X7-8	CSFB 2004-#8 CS6 CSFB 2004-#8 844 5.750%		03/01/2023	Paydown		3,396	3,396	3,452	3,423		(27)		(27)		3,396			33	12/25/2034	1.A FM ...
..22541S-XV-5	..22541S-XV-5	CSFB 2002-#R33 SX CSFB 2004-#R8 081 5.995%		03/27/2023	Paydown		136,044	136,044	132,026	132,578		3,166		3,166		136,044			1,039	09/25/2034	1.A FM ...
..22545B-PN-2	..22545B-PN-2	CSFB 2005-4 218 CSFB 2005-4 241 5.245%		03/25/2023	Paydown		24,498	24,561	17,777	15,493		9,005		9,005		24,498			197	06/25/2035	1.A FM ...
..225646-AA-4	..225646-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014		03/15/2023	Redemption	100.0000	55,794	55,794	56,804	55,799		(5)		(5)		55,794			334	09/15/2034	1.G

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..22979J-AA-9		CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		03/25/2023	Redemption 100,0000		62,198	62,198	62,198	62,198						62,198			505	09/25/2042	1.E
..22976#-AA-8		DOW CHEMICAL COMPANY (THE) P/T CERTS 4.010% 10/15/26		03/15/2023	Redemption 100,0000		68,184	68,184	68,184	68,184						68,184			456	10/15/2036	2.B
..233046-AF-8		DNKN 2017-1A A211 DNKN 2017-1A A211 4.030% 11/20/47		02/20/2023	Paydown		37,500	37,500	37,402	37,428		72		72		37,500			378	11/20/2047	2.B FE
..233046-AL-5		DNKN 2017-1A A211 DNKN 2019-1A A23 4.352% 05/20/49		02/20/2023	Paydown		12,500	12,500	12,500	12,500						12,500			136	05/20/2049	2.B FE
..233046-AS-0		DNKN 2017-1A A211 DNKN 2021-1A A23 2.791% 11/20/51		02/20/2023	Paydown		75,000	75,000	75,000	75,000						75,000			523	11/20/2051	2.B FE
..23320J-AR-5		DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2004-AR2 A2A 5.541% 11/19/44		03/20/2023	Paydown		19,376	19,376	18,300	18,510		866		866		19,376			164	11/19/2044	1.A FM
..23332U-DU-5		DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR3 2A1A 5.241% 07/19/45		03/20/2023	Paydown		178,484	178,484	171,845	172,888		5,546		5,546		178,484			1,131	07/19/2045	1.A FM
..23332U-EN-2		DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR4 2A1A 5.471% 08/19/45		03/20/2023	Paydown		74,554	74,554	71,131	71,487		3,066		3,066		74,554			230	08/19/2045	1.A FM
..23332U-FU-3		DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 1A1A 5.361% 10/19/45		03/20/2023	Paydown		115,338	115,338	115,007	170,756		(55,418)		(55,418)		115,338			811	10/19/2045	1.A FM
..24422E-TG-4		JOHN DEERE CAPITAL CORP Senior Unsecured 2.800% 03/06/23		03/06/2023	Maturity		1,750,000	1,750,000	1,847,717	1,758,027		(8,027)		(8,027)		1,750,000			24,500	03/06/2023	1.F FE
..24703T-AE-6		DELL INT / BIC Senior Unsecured 4.900% 10/01/26		02/28/2023	ARE Surplus AAM		489,349	500,000	499,059	499,334		26		26		499,360		(10,010)	10,004	10/01/2026	2.B FE
..251510-GR-8		DBALT 2005-AR2 3A2 DBALT 2005-AR2 3A1 3.114% 10/25/35		03/01/2023	Paydown		9,975	12,260	9,644	9,644		330		330		9,975			56	10/25/2035	1.A FM
..251510-HH-6		DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5 2A3 5.500% 11/23/35		03/01/2023	Paydown		4,647	9,705	7,376	5,523		(877)		(877)		4,647			92	11/25/2035	1.A FM
..251510-LF-8		DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1 3.287% 02/25/36		03/01/2023	Paydown		1,220	1,220	900	900		320		320		1,220			7	02/25/2036	1.A FM
..251563-FB-3		DNIS1 2004-4 1H3 DNIS1 2004-4 5AR1 3.618% 06/25/34		03/01/2023	Paydown		15,125	15,125	12,826	12,873		2,253		2,253		15,125			91	06/25/2034	1.A FM
..25755T-AH-3		DPABS 2017-1A A23 DPABS 2017-1A A23 4.118% 07/25/47		01/25/2023	Paydown		11,250	11,250	11,250	11,250						11,250			116	07/25/2047	2.A FE
..25755T-AK-6		DPABS 2017-1A A23 DPABS 2018-1A A211 4.328% 07/25/48		01/25/2023	Paydown		62,500	62,500	63,756	63,997		(1,097)		(1,097)		62,500			676	07/25/2048	2.A FE
..25755T-AL-4		DPABS 2017-1A A23 DPABS 2019-1A A2 3.066% 10/25/49		01/25/2023	Paydown		31,250	31,250	31,250	31,250						31,250			287	10/25/2049	2.A FE
..26208L-4D-0		HONK 2018-1A A2 HONK 2019-1A A2 4.641% 04/20/49		01/20/2023	Paydown		30,000	30,000	30,000	30,000						30,000			348	04/20/2049	2.C FE
..26208L-AE-8		HONK 2018-1A A2 HONK 2019-2A A2 3.981% 10/20/49		01/20/2023	Paydown		30,000	30,000	30,026	29,961		39		39		30,000			298	10/20/2049	2.C FE
..26208X-AC-5		HONK 2018-1A A2 HONK 2020-2A A2 3.237% 01/20/51		01/20/2023	Paydown		50,000	50,000	50,000	50,000						50,000			405	01/20/2051	2.C FE
..26208X-AD-3		HONK 2018-1A A2 HONK 2021-1A A2 2.791% 10/20/51		01/20/2023	Paydown		12,500	12,500	12,500	12,500						12,500			87	10/20/2051	2.C FE
..28302M-AG-0		ELIM ROAD GENERATING STATION SU SR SEC0 NTS SER B 4.673% 01/19/31		01/19/2023	Redemption 100,0000		53,883	53,883	55,924	55,088		(1,205)		(1,205)		53,883			1,259	01/19/2031	1.F FE
..292480-AL-4		ENERGY TRANSFER Senior Unsecured 4.950% 05/15/28		02/06/2023	AA1A NonMortdo AAM		6,919,866	7,000,000	6,943,790	6,966,034		533		533		6,966,967		(47,101)	77,963	05/15/2028	2.C FE
..292554-#-9		ENCORE CAPITAL GROUP INC. SR SEC0 NTS 5.625% 08/11/24		02/11/2023	Redemption 100,0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000			14,063	08/11/2024	2.C FE
..29256P-AY-0		ENCORE CREDIT RECEIVABLES TRUS ECR 2005-4 1H3 5.550% 01/25/36		02/27/2023	Paydown		36,666	36,666	29,232	35,968		697		697		36,666			181	01/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
2926P-AI-0	ENCORE CREDIT RECEIVABLES TRUS ECR 2005-4 M3 5.500% 01/25/36		02/28/2023	AAA A Merrilldoe AAM		791,314	814.885	649.681	799,395		1,201		1,201		800,595		(8,681)	5,178	01/25/2036	1.A FM
30605Y-AB-7	FALCON AEROSPACE LTD FLOM 17- FLOON 2017-1 A 4.581% 02/15/42		03/15/2023	Paydown		107,661	107,661	107,650	107,651		10		10		107,661			756	02/15/2042	1.G FE
317394-AA-3	FAST 2022-35 A1 FAST 2022-35 3.000%		03/27/2023	Paydown		111,872	111,872	99,332	99,168		12,523		12,523		111,872			624	11/25/2062	1.A PL
32027N-NS-6	FIRST FRANKLIN MFG LOAN ASSET FFIL 2004-FF8 M3 6.270% 10/25/34		03/27/2023	Paydown		59,036	59,036	58,160	58,985		650		650		59,036			467	10/25/2034	1.A FM
32032E-AA-7	PHASI 2006-AR3 B5 PHAST 2006-AR3 1A1 3.386% 11/25/36		03/01/2023	Paydown		10,424	10,424	7,928	6,932		3,472		3,472		10,424			60	11/25/2036	1.A FM
32033E-AA-6	FIRST HORIZON MORTGAGE PASS-TH PHASI 2007-AR1 1A1 3.673% 05/25/37		03/01/2023	Paydown		2,938	2,940	1,394	1,349		1,989		1,989		2,938			16	05/25/2037	1.A FM
33616C-HQ-6	FIRST REP BANK Senior Unsecured 5.170% 02/12/24		02/12/2023	Various		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000			28,680	02/12/2024	1.G FE
34417Q-AA-6	FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2023	Paydown		10,000	10,000	10,000	10,000						10,000			130	10/30/2048	2.B FE
35356K-HE-2	STACR 2021-DN5 M2 STACR 2021-DN45 M2 6.210% 01/25/34		03/27/2023	Paydown		420,200	420,200	410,220	411,707		8,493		8,493		420,200			5,203	01/25/2034	1.A
35926*-AA-6	FRESNO CNTY CTL TRUST 11 P7 CERTS 4.190% 03/15/39		03/15/2023	Redemption 100,0000		103,307	103,307	103,307	103,307						103,307			(50,943)	03/15/2039	1.C
36168M-AA-9	GAT 2022-NM5 A1 GAT 2022-NM5 A1 5.710% 08/25/67		03/01/2023	Paydown		1,058,714	1,058,714	1,025,235	1,028,988		32,126		32,126		1,058,714			11,517	08/25/2067	1.A
36188M-DQ-2	GMACI 2006-AR1 2A2 GMACI 2006-AR1 2A1 4.108% 04/19/36		03/01/2023	Paydown		21,949	19,578	18,305	18,882		2,986		2,986		21,849			200	04/19/2036	1.A FM
36188M-DQ-2	GMACI 2006-AR1 2A2 GMACI 2006-AR1 2A1 4.108% 04/19/36		01/01/2023	Paydown		35,771	11,946	11,185	11,531		24,240		24,240		35,771			121	04/19/2036	1.B FM
36185M-EV-0	GMAC MORTGAGE CORPORATION LOAN GMACI 2006-AR2 2A1 0.000% 05/19/36		03/01/2023	Paydown		214,738	235,067	200,871	200,871		13,867		13,867		214,738			2,031	05/19/2036	1.A FM
36186C-BY-8	GMAC LLC Senior Unsecured 8.000% 11/07/31		01/20/2023	Royal Bank of Canada		8,618,480	8,000,000	8,416,040	8,408,447		(2,139)		(2,139)		8,406,308		212,172	147,556	11/01/2031	2.C FE
36190N-AF-0	GSISC 2009-6R 3A2 GSISC 2009-6R 3A2 7.010% 02/26/36		03/01/2023	Paydown		19,633	19,633	18,855	18,801		832		832		19,633			149	02/26/2036	1.A FM
36228F-4K-9	GSA HOME EQUITY TRUST GSA4_04 GSA4 2004-4 M2 6.795% 05/25/34		03/27/2023	Paydown		17,419	17,419	15,684	17,816		(397)		(397)		17,419			98	05/25/2034	1.A FM
36228F-6P-6	GSMP TRUST GSMP 04-AR1 GSMP 2004-AR1 M1 5.820% 06/25/34		03/27/2023	Paydown		122,965	122,965	121,327	121,926		639		639		122,965			888	06/25/2034	1.A FM
36228F-VH-3	GR MORTGAGE LOAN TRUST GSR 03 GSR 2003-10 1A11 3.941% 10/25/33		03/01/2023	Paydown		6,885	6,685	6,681	6,694		(9)		(9)		6,685			46	10/25/2033	1.A FM
36229Q-AC-2	GR 2007-AR1 B2 GSR 2007-AR1 2A1 3.530% 03/25/47		03/01/2023	Paydown		30,904	26,195	22,670	20,843		10,061		10,061		30,904			226	03/25/2047	4.A FM
3622EL-AA-4	GSA HOME EQUITY TRUST GSA4_06 GSA4 2006-18 A11 4.915% 11/25/36		03/27/2023	Paydown		12,442	12,442	4,142	3,257		9,185		9,185		12,442			14	11/25/2036	1.A FM
3622N6-AA-7	GR MORTGAGE LOAN TRUST GSR 07 GSR 2007-AR2 1A1 3.163% 05/25/37		03/01/2023	Paydown		9,881	5,682	4,704	4,197		5,694		5,694		9,891			81	05/25/2037	3.C RM
3622N6-AA-7	GR MORTGAGE LOAN TRUST GSR 07 GSR 2007-AR2 1A1 3.163% 05/25/37		01/01/2023	Paydown		4,264	2,357	1,951	1,741		2,523		2,523		4,264			11	05/25/2037	4.A FM
362334-CN-2	GR MORTGAGE LOAN TRUST GSR 06 GSR 2006-2F 2A2 5.750% 02/25/36		03/01/2023	Paydown		2,308	4,256	4,151	4,166		(1,857)		(1,857)		2,308			47	02/25/2036	4.A FM
362334-JJ-9	GR MORTGAGE LOAN TRUST GSR 06 GSR 2006-3F 1A5 5.500% 03/25/36		03/01/2023	Paydown		4,393	6,909	5,493	8,101		(3,709)		(3,709)		4,393			68	03/25/2036	5.B FM
362334-NB-6	GSA 2007-3 M6 GSA4 2006-7 AF2 5.995% 03/25/46		03/01/2023	Paydown		11,291	11,291	8,045	5,332		5,939		5,939		11,291			44	03/25/2046	1.A FM
362334-NC-4	GSA 2007-3 M6 GSA4 2006-7 AF3 6.720% 03/25/46		03/01/2023	Paydown		13,689	13,689	8,772	6,514		7,185		7,185		13,689			53	03/25/2046	1.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in Book/Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36234-ND-2		GSIA 2007-3 M6 GSIA 2006-7 AF4A 6.720%		03/01/2023	Paydown		45,665	45,665	30,687	23,272		22,393		22,393		45,665			177	03/25/2046	1.A FM
36234-1EII-7		GRS 2005-6F B3 GSR 2005-6F 3A18 5.500%		03/01/2023	Paydown		6,667	6,667	5,719	5,709		958		958		6,667			66	07/25/2035	1.A FM
36234-1FJ-3		GSR MORTGAGE LOAN TRUST GSR 05 GSR 2005-AR4 3A1 3.870% 07/25/35		03/01/2023	Paydown		4,275	3,768	3,498	3,265		1,011		1,011		4,275			34	07/25/2035	3.B FM
36234-1FJ-3		GSR MORTGAGE LOAN TRUST GSR 05 GSR 2005-AR4 3A1 3.870% 07/25/35		01/01/2023	Paydown		2,584	2,330	2,163	2,019		566		566		2,584			7	07/25/2035	3.C FM
36234-1FN-4		GSR MORTGAGE LOAN TRUST GSR 05 GSR 2005-AR4 3A5 3.870% 07/25/35		03/01/2023	Paydown		11,353	10,005	8,615	8,549		2,810		2,810		11,353			91	07/25/2035	3.A FM
36234-1FN-4		GSR MORTGAGE LOAN TRUST GSR 05 GSR 2005-AR4 3A5 3.870% 07/25/35		01/01/2023	Paydown		6,863	6,187	5,327	5,283		1,980		1,980		6,863			20	07/25/2035	3.B FM
36234-1LL-1		GSIPS MORTGAGE LOAN TRUST GSIP GSIPS 2005-RR3 1AF 5.196% 09/25/35		03/25/2023	Paydown		29,752	29,558	25,854	26,284		3,488		3,488		29,752			211	09/25/2035	1.A FM
36234-1NC-0		GRS 2005-AR5 B3 GSR 2005-AR5 2A3 3.765%		03/01/2023	Paydown		2,312	1,187	1,031	796		1,517		1,517		2,312			23	10/25/2035	3.A FM
36234-1NC-0		GRS 2005-AR5 B3 GSR 2005-AR5 2A3 3.765%		01/01/2023	Paydown		1,282	723	628	484		798		798		1,282			4	10/25/2035	3.B FM
36234-1RZ-4		GSR MORTGAGE LOAN TRUST GSR 05 GSR 2005-AR6 3A1 3.390% 09/25/35		03/01/2023	Paydown		9,051	9,051	8,386	8,630		420		420		9,051			48	09/25/2035	1.A FM
36234-1WZ-8		GRS 2005-AR7 2A1 GSR 2005-AR7 2A1 3.912%		03/01/2023	Paydown		224	224	219	219		5		5		224			1	11/25/2035	1.A FM
36234-1WZ-8		GSAMP TRUST GSAMP 06-S02 GSAMP 2006-S02 A3 5.545% 05/25/46		03/01/2023	Paydown		1,089	1,089	1,101	1,088		1		1		1,089			6	11/25/2035	1.E FM
362405-AP-7		GSR MORTGAGE LOAN TRUST GSR 04 GSR 2004-8F 3A1 5.245% 09/25/34		03/27/2023	Paydown		415,751	415,751	202,600	288,376		127,375		127,375		415,751			1,333	05/25/2046	1.A FM
36242D-CJ-0		GSIPS MORTGAGE LOAN TRUST GSIP GSIPS 2005-RR2 1AF 5.196% 03/25/35		03/25/2023	Paydown		4,255	4,255	3,915			340		340		4,255			18	09/25/2034	1.A FM
36242D-T5-2		GSIPS MORTGAGE LOAN TRUST GSIP GSIPS 2005-RR2 1AF 5.196% 03/25/35		03/25/2023	Paydown		81,188	81,188	73,809	74,737		6,451		6,451		81,188			602	03/25/2035	1.A FM
36242D-T5-2		GSR MORTGAGE LOAN TRUST GSR 05 GSR 2005-AR1 2A1 4.217% 01/25/35		02/25/2023	Paydown		26,061	26,061	23,036	23,606		2,455		2,455		26,061			204	03/25/2035	1.A FM
36242D-UM-3		GSIPS MORTGAGE LOAN TRUST GSIP GSIPS 2005-RR1 1AF 5.196% 01/25/35		03/01/2023	Paydown		105,469	105,469	90,867	100,321		4,948		4,948		105,469			987	01/25/2035	1.A FM
36242D-XG-3		GSIPS MORTGAGE LOAN TRUST GSIP GSIPS 2005-RR1 1AF 5.196% 01/25/35		03/25/2023	Paydown		266,281	266,281	231,052	229,534		36,746		36,746		266,281			1,656	01/25/2035	1.A FM
36242D-XG-3		GSIA HOME EQUITY TRUST GSIA 05 GSIA 2005-4 M1 5.505% 03/25/35		02/25/2023	Paydown		3,383	3,383	2,942	2,920		463		463		3,383			26	01/25/2035	1.A FM
36242D-ZQ-9		GSAA 2007-6 1A2 GSAA 2007-6 1A2 5.265%		03/27/2023	Paydown		402,930	402,930	400,715	401,552		1,378		1,378		402,930			1,928	03/25/2035	1.A FM
36249F-AB-5		GTH I US GOVT LSE-B04D PT TR P/T CERTS 4.560% 05/15/38		03/27/2023	Redemption	100.0000	4,129	4,129	2,948			1,181		1,181		4,129			9	05/25/2047	1.A FM
36249G-AA-1		GSA / LONG BEACH LEASE FINANCE LSE REV B0S 4.561% 12/15/37		03/15/2023	Redemption	100.0000	26,945	26,945	26,945							26,945			205	05/15/2038	1.B
36252B-AB-3		GSA / LONG BEACH LEASE FINANCE LSE REV B0S 4.561% 12/15/37		03/15/2023	Redemption	100.0000	103,384	103,384	103,384							103,384			922	12/15/2037	1.C
36252B-AB-3		GRS 2006-AR2 4A2 GSR 2006-AR2 3A1 4.253%		01/15/2023			50,799	50,799	50,799							50,799			193	12/15/2037	1.D YE
36237T-4E-2		GSR 2006-AR2 4A2 GSR 2006-AR2 3A1 4.253%		03/01/2023	Paydown		3,016					3,016		3,016		3,016			36	04/25/2036	1.A FM
36237T-4E-2				02/01/2023	Paydown		3,004					3,004		3,004		3,004			19	04/25/2036	1.C FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	36297T-AE-2	GR 2006-AR2 442 GR 2006-AR2 3A1 4.25% 04/25/36		01/01/2023	Paydown		9,545	6,541	4,894	4,715		4,830		4,830		9,545				26	04/25/2036	1.0 FM
	37045V-AE-0	GENERAL MOTORS C Senior Unsecured 4.875% 10/02/23		03/01/2023	Call		460,000	460,000	478,021	462,781		(608)		(608)		462,173		(2,173)	(2,173)	9,281	10/02/2023	2.0 FE
	37045X-CR-5	GENERAL MOTORS FINANCIAL CO IN Senior Unsecured 5.100% 01/17/24		01/26/2023	AAIA Modco FHLB - AAM		2,989,507	3,000,000	2,993,580	2,998,522		96		96		2,988,617		890	890	80,325	01/17/2024	2.0 FE
	37187A-AF-1	GENESIS FINANCIAL GNFL_20 GNFL 2020 A 8.380% 01/17/26		03/17/2023	Paydown		2,582,488	2,582,488	2,572,237	2,578,809		3,679		3,679		2,582,488				41,224	01/17/2026	1.0 PL
	37187A-AG-9	GENESIS FINANCIAL GNFL_20 GNFL 2020 B 9.690% 01/17/26		03/17/2023	Paydown		1,593,229	1,593,229	1,587,207	1,591,043		2,186		2,186		1,593,229				15,792	01/17/2026	1.0 PL
	37187A-AH-7	GENESIS FINANCIAL GNFL_20 GNFL 2020 C 10.990% 01/17/26		03/07/2023	Paydown		2,135,293	2,135,293	2,124,616	2,131,983		3,310		3,310		2,135,293				22,284	01/17/2026	2.0 PL
	37187A-AJ-3	GENESIS FINANCIAL GNFL_20 GNFL 2020 D 11.520% 01/17/26		03/17/2023	Paydown		2,422,766	2,422,766	2,410,652	2,419,008		3,758		3,758		2,422,766				52,492	01/17/2026	3.0 PL
	37187A-AK-0	GENESIS FINANCIAL GNFL_20 GNFL 2020 E 12.150% 01/17/26		03/17/2023	Paydown		961,038	961,038	956,233	959,520		1,518		1,518		961,038				21,842	01/17/2026	4.0 PL
	38137M-AI-A	GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A DR 7.715% 07/21/30		02/07/2023	AAIA NonModco AAM		1,234,091	1,300,000	1,211,600	1,245,732		809		809		1,246,542		(12,450)	(12,450)	28,543	07/21/2030	2.0 FE
	39538C-AH-5	GREENPOINT MORTGAGE FUNDING TR GNMF 2006-AR7 2A1 5.245% 12/25/46		02/27/2023	Paydown		16,206	16,206	15,667	18,006		(1,800)		(1,800)		16,206				74	12/25/2046	4.0 FM
	39538C-AH-5	GREENPOINT MORTGAGE FUNDING TR GNMF 2006-AR7 2A1 5.245% 12/25/46		03/27/2023	Paydown		12,077	12,077	11,675	13,419		(1,342)		(1,342)		12,077				115	12/25/2046	4.0 FM
	39538R-AA-7	GNMF 2005-AR1 B3 GNMF 2005-AR1 A1 5.325% 06/25/45		03/27/2023	Paydown		63,430	63,611	60,905	61,446		1,984		1,984		63,430				364	06/25/2045	1.0 FM
	39538R-AB-5	GNMF 2005-AR1 B3 GNMF 2005-AR1 A2 5.285% 06/25/45		03/27/2023	Paydown		30,104	30,104	26,588	27,477		2,628		2,628		30,104				172	06/25/2045	1.0 FM
	39538H-BW-7	GNMF 2005-AR4 3A1 GNMF 2005-AR4 3A1 4.865% 10/25/45		01/01/2023	Paydown		22,949	25,454	12,855	19,504		3,446		3,446		22,949				73	10/25/2045	3.0 FM
	39538H-BW-7	GNMF 2005-AR4 3A1 GNMF 2005-AR4 3A1 4.865% 10/25/45		01/01/2023	Paydown		22,949	25,454	18,073	21,810		1,139		1,139		22,949				73	10/25/2045	4.0 FM
	39538H-BY-3	GNMF 2005-AR4 3A1 GNMF 2005-AR4 4A1A 5.465% 10/25/45		03/27/2023	Paydown		25,035	25,035	18,716	21,781		3,255		3,255		25,035				219	10/25/2045	1.0 FM
	39538H-EE-4	GREENPOINT MORTGAGE FUNDING TR GNMF 2006-AR1 11/25/45		03/27/2023	Paydown		8,510	8,510	4,860	5,773		2,737		2,737		8,510				37	11/25/2045	1.0 FM
	39538H-FH-6	A1A 5.425% 02/25/36		03/27/2023	Paydown		83,901	83,901	60,425	75,565		8,336		8,336		83,901				691	02/25/2036	1.0 FM
	39538H-GC-6	GNMF 2006-AR2 2A1 GNMF 2006-AR2 2A1 5.265% 03/25/36		03/27/2023	Paydown		1,186	1,186	1,144			42		42		1,186				4	03/25/2036	1.0 FM
	39538H-AA-7	GREENPOINT MORTGAGE FUNDING TR GNMF 2007-AR3 A1 5.285% 06/25/37		03/27/2023	Paydown		31,138	31,138	25,057	26,633		4,506		4,506		31,138				214	06/25/2037	1.0 FM
	40431K-AF-7	HSI ASSET LOAN OBLIGATION HALO 2007-IF1 46 4.488% 12/25/36		03/01/2023	Paydown		11,206	11,206	6,597	5,614		5,592		5,592		11,206				92	12/25/2036	1.0 FM
	41161M-AC-4	HMLT 2006-5 1A1A HMLT 2006-5 2A1A 5.121% 07/19/46		03/20/2023	Paydown		33,132	33,110	19,652	18,595		14,537		14,537		33,132				269	07/19/2046	1.0 FM
	41161P-DK-6	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2004-2 1A1 5.281% 06/19/34		03/19/2023	Paydown		193,515	193,515	189,645	193,180		335		335		193,515				2,179	06/19/2034	1.0 FM
	41161P-HB-2	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2004-8 2A3 5.581% 11/19/34		03/20/2023	Paydown		40,029	51,213	39,168	43,465		(3,437)		(3,437)		40,029				447	11/19/2034	1.0 FM
	41161P-K4-4	HMLT 2006-2 B2 HMLT 2006-2 2A1A 4.088% 02/25/36		03/01/2023	Paydown		28,920	28,920	28,138	28,142		778		778		28,920				194	02/25/2036	3.0 FM
	41161P-K6-9	HMLT 2006-2 B2 HMLT 2006-2 3A1A 4.208% 02/25/36		03/01/2023	Paydown		1,426	1,426	1,445	1,822		(396)		(396)		1,426				10	02/25/2036	1.0 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/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
..4116P-L4-3	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2006-4 2A1A 5.16% 05/19/46		03/20/2023	Paydown		33,135	34,120	21,170	17,747		15,389		15,389		33,135				222	05/19/2046	1.A FM
..4116P-LD-3	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2005-1 2A1A 5.30% 03/19/35		03/20/2023	Paydown		5,373	5,373	5,114	5,178		195		195		5,373				34	03/19/2035	1.A FM
..4116P-LQ-4	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2005-2 1A 5.28% 05/19/35		03/20/2023	Paydown		8,139	8,139	4,270	3,000		5,139		5,139		8,139				79	05/19/2035	1.A FM
..4116P-TN-3	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2005-10 2A1A 5.38% 11/19/35		03/20/2023	Paydown		11,200	11,200	9,732	8,981		2,218		2,218		11,200				95	11/19/2035	3.B FM
..4116P-TN-3	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2005-10 2A1A 5.38% 11/19/35		01/19/2023	Paydown		352,825	352,825	306,594	282,939		69,886		69,886		352,825				1,129	11/19/2035	3.C FM
..4116P-TN-3	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2005-10 2A1A 5.38% 11/19/35		03/20/2023	Paydown		844,841	844,841	753,614	695,091		149,750		149,750		844,841				2,841	11/19/2035	4.A FM
..4116P-VJ-9	5.465% 10/19/35		03/01/2023	Paydown		36,243	36,243	30,079	29,282		6,960		6,960		36,243				172	10/19/2035	3.B FM
..4116P-VJ-9	HMLT 2005-12 2A12 HMLT 2005-12 2A11		01/01/2023	Paydown		36,470	36,470	30,490	29,679		6,791		6,791		36,470				113	10/19/2035	3.C FM
..4116P-VK-6	HMLT 2005-12 2A12 HMLT 2005-12 2A12		02/21/2023	Paydown		27,516	27,516	20,770	19,691		7,826		7,826		27,516				97	10/19/2035	1.A FM
..4116P-VK-6	HMLT 2005-12 2A12 HMLT 2005-12 2A12		03/20/2023	Paydown		2,216	2,216	1,673	1,586		630		630		2,216				21	10/19/2035	1.A FM
..4116U-JC-6	HARBORVIEW MORTGAGE LOAN TRUST HMLT 2006-6 2A1A 3.823% 08/19/36		03/01/2023	Paydown		51,120	51,120	35,817	32,525		18,595		18,595		51,120				442	08/19/2036	3.C FM
..4116ZB-AA-1	HMLT 2006-SB1 A1B HMLT 2006-SB1 A1A		03/01/2023	Paydown		2,321	3,253	2,632	2,511		(191)		(191)		2,321				15	12/19/2036	1.A FM
..4116ZB-AA-1	HMLT 2006-SB1 A1B HMLT 2006-SB1 A1A		02/21/2023	Paydown		1,476	1,673	1,353	1,291		184		184		1,476				7	12/19/2036	1.A FM
..411707-JD-4	HARDEE S FUNDING HGRY 18-1A HGRY 2018-1A 421L 4.95% 06/20/48		03/20/2023	Paydown		6,250	6,250	6,249	6,433		(183)		(183)		6,250				77	06/20/2048	2.B FE
..411707-JF-9	HARDEE S FUNDING HGRY 18-1A HGRY 2018-1A 423 5.710% 06/20/48		03/20/2023	Paydown		62,500	62,500	62,500	62,500						62,500				892	06/20/2048	2.B FE
..437084-OE-4	HEAT 2004-5 A10S HEAT 2004-3 M1 5.700% 08/25/34		03/27/2023	Paydown		35,242	35,242	24,674	33,032		2,209		2,209		35,242				279	08/25/2034	1.A FM
..437084-FS-0	HEAT 2006-5 A10S HEAT 2006-5 2A3 5.145% 10/25/36		03/27/2023	Paydown		2,276	2,276	1,653	2,175		101		101		2,276				19	01/25/2035	1.A FM
..437096-JD-2	HEAT 2006-7 A10S HEAT 2006-7 2A3 5.145% 01/25/37		03/27/2023	Paydown		42,917	42,917	41,672	42,372		545		545		42,917				260	10/25/2036	1.A FM
..43709N-JD-5	HEAT 2004-1 M12 HMBT 2004-1 2A 5.705% 08/25/29		02/27/2023	Paydown		11,206	11,206	8,741	8,793		2,413		2,413		11,206				48	01/25/2037	1.A FM
..43735E-JB-3	HORIZON AIRCRAFT FINANCE I LHM HGZN 2018-1 A 4.45% 12/15/38		03/25/2023	Paydown		43,291	43,291	35,863	38,141		5,150		5,150		43,291				454	08/25/2029	1.A FM
..440405-AE-8	ISTAR INC Senior Unsecured 4.750% 10/01/24		01/15/2023	Paydown		17,424	17,424	17,424	17,457		(33)		(33)		17,424				65	12/15/2038	2.C FE
..4503-UJ-F-6	LMV 2004-9 1A1 LMV 2004-9 1A1 5.605% 01/25/35		03/31/2023	Various		1,515,000	1,500,000	1,500,000	1,500,000						1,500,000				50,427	10/01/2024	3.B FE
..45254N-KY-4	LMV 2004-9 1A1 LMV 2004-9 1A1 5.605% 01/25/35		03/27/2023	Paydown		69,919	69,919	61,808	62,692		7,227		7,227		69,919				439	01/25/2035	1.A FM
..45254N-KY-4	LMV 2005-3 M3 LMV 2005-3 A1 5.325% 08/25/35		02/27/2023	Paydown		6,943	6,943	6,409	6,449		494		494		6,943				59	01/25/2035	1.A FM
..45254N-AP-8	ILISA 2005-2 A1M ILISA 2005-2 A20 5.705% 03/25/36		03/27/2023	Paydown		60,467	60,467	45,438	46,943		13,524		13,524		60,467				383	08/25/2035	1.A FM
..45254T-SS-4	ILISA 2005-2 A1M ILISA 2005-2 A20 5.705% 03/25/36		03/27/2023	Paydown		26,469	47,003	34,087	32,111		(5,642)		(5,642)		26,469				313	03/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..45255R-AC-1	IMPAC SECURED ASSETS CORP INSH 2006-3 A3 5.145% 11/25/36		03/27/2023	Paydown		35,960	35,947	33,097	35,178	20,367	(19,996)		771		35,960			197	11/25/2036	1.A FM
..45660L-3J-6	RAST 2005-A15 143 RAST 2005-A15 143 5.750% 02/25/36		01/01/2023	Paydown		2,728	2,510	2,228	2,512		216		216		2,728			13	02/25/2036	1.G FM
..45660L-3J-6	RAST 2005-A15 143 RAST 2005-A15 143 5.750% 02/25/36		02/01/2023	Paydown		870	870	772	870		(1)		(1)		870			8	02/25/2036	2.A FM
..45660L-3J-6	RAST 2005-A15 143 RAST 2005-A15 143 5.750% 02/25/36		03/01/2023	Paydown		7,570	8,984	7,975	8,980		(1,420)		(1,420)		7,570			129	02/25/2036	2.B FM
..45660L-BW-8	RESIDENTIAL ASSET SECURITIZAT RAST 2004-A10 A2 5.500% 02/25/35		03/01/2023	Paydown		14,146	14,146	11,861	12,139		2,008		2,008		14,146			132	02/25/2035	1.A FM
..45660L-JJ-9	INDIVMAC INDX MORTGAGE LOAN TRU INDX 2005-AR8 2A1A 5.305% 04/25/35		03/27/2023	Paydown		14,674	14,674	13,978	14,181		493		493		14,674			96	04/25/2035	1.A FM
..45660L-SR-1	RAST 2005-A8CB A3 RAST 2005-A8CB A3 5.500% 07/25/35		03/01/2023	Paydown		6,674	6,662	5,126	4,399		2,275		2,275		6,674			87	07/25/2035	1.A FM
..45660L-UZ-0	INDIVMAC INDX MORTGAGE LOAN TRU INDX 2005-AR17 5A1 3.703% 09/25/35		03/01/2023	Paydown		69,213	69,213	53,787	51,814		17,399		17,399		69,213			468	09/25/2035	1.A FM
..45660L-ID-7	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1A 5.465% 10/25/36		02/27/2023	Paydown		21,323	21,323	12,416	11,668		9,655		9,655		21,323			126	10/25/2036	1.A FM
..45660L-VY-1	INDIVMAC INDX MORTGAGE LOAN TRU INDX 2005-AR1 5.565% 11/25/35		03/27/2023	Paydown		1,121	1,121	1,121	14		1,107		1,107		1,121			6	11/25/2035	1.A FM
..45660L-ZH-5	INDX 2004-AR4 B6 INDX 2004-AR4 2A 4.07% 1A1 3.248% 11/25/35		03/01/2023	Paydown		3,602	3,602	3,088	2,561		1,041		1,041		3,602			15	11/25/2035	1.A FM
..45660N-03-2	INDX 2004-AR7 B5 INDX 2004-AR7 A2 5.705% 08/25/34		03/01/2023	Paydown		28,547	28,547	28,429	28,559		(12)		(12)		28,547			187	08/25/2034	1.B FM
..45660N-T9-6	INDX 2004-AR7 B5 INDX 2004-AR7 A2 5.705% 09/25/34		03/25/2023	Paydown		8,727	8,727	7,826	7,827		900		900		8,727			55	09/25/2034	1.A FM
..45660F-AN-4	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 1.850% 09/15/32		02/28/2023	4ARE Surplus AM Redemption 100.0000		2,400,793	3,200,000	2,301,535	2,311,773		11,010		11,010		2,322,783		78,010	26,804	09/15/2032	1.G FE
..464339-AA-6	ISXADAR VENTURES LLC SEDD REV NTS SER 20-1 3.410% 06/15/39		03/15/2023			123,201	123,201	123,201	123,201						123,201			700	06/15/2039	1.E PL
..46590U-AA-0	J.G. WENTWORTH XLII LLC HEUR. HEUR 2018-2A A 3.960% 10/15/75		03/15/2023	Paydown		77,453	77,453	77,396	77,599		54		54		77,453			498	10/15/2075	1.A FE
..46516Q-AB-7	321 HENDERSON RECEIVABLES LLC HEUR 2011-2A B 8.350% 09/15/59		03/15/2023	Paydown		105,868	105,868	105,864	106,297		(430)		(430)		105,868			1,323	09/15/2058	2.B FE
..46617A-AB-1	321 HENDERSON RECEIVABLES LLC HEUR 2012-3A B 6.170% 09/15/67		03/15/2023	Paydown		47,924	47,924	47,923	48,257		(333)		(333)		47,924			467	09/15/2067	1.G FE
..46621R-AA-0	HEUR 2017-3A B HEUR 2017-3A A 3.800% 02/15/67		03/15/2023	Paydown		25,433	25,433	25,425	25,426		7		7		25,433			181	02/15/2067	1.A FE
..46621R-AB-8	HEUR 2017-3A B HEUR 2017-3A B 5.430% 02/15/69		03/15/2023	Paydown		15,809	15,809	15,797	15,797		12		12		15,809			161	02/15/2069	2.A FE
..46621R-J5-3	JPMIT 2006-A2 244 JPMIT 2006-A2 242 3.933% 04/25/36		03/01/2023	Paydown		29,547	29,547	27,569	27,602		1,945		1,945		29,547			170	04/25/2036	1.G FM
..466247-JJ-4	JPMIT 2004-S2 446 JPMIT 2004-S2 446 6.500% 11/25/34		03/01/2023	Paydown		86,153	86,153	76,651	76,592		9,560		9,560		86,153			831	11/25/2034	1.A FM
..466247-QP-1	JP MORGAN MORTGAGE TRUST JPMIT 2005-A3 7CA1 3.456% 06/25/35		03/01/2023	Paydown		17,187	17,315	16,170	15,510		1,676		1,676		17,187			89	06/25/2035	1.A FM
..466247-QP-1	JP MORGAN MORTGAGE TRUST JPMIT 2005-A3 7CA1 3.456% 06/25/35		03/01/2023	Paydown		47,079	47,091	45,651	43,600		3,479		3,479		47,079			323	06/25/2035	1.B FM
..466247-QP-1	JP MORGAN MORTGAGE TRUST JPMIT 2005-A3 7CA1 3.456% 06/25/35		01/01/2023	Paydown		31,438	32,013	31,034	29,639		1,799		1,799		31,438			89	06/25/2035	1.G FM
..466247-TQ-6	JPMIT 2005-A6 7A1 JPMIT 2005-A6 2A1 4.207% 08/25/35		03/01/2023	Paydown		9,808	9,808	9,753	9,826		(18)		(18)		9,808			69	08/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..466247-TT-0		JPMIT 2005-46 7A1 JPMIT 2005-46 244 4.207%		03/01/2023	Paydown		30,068	30,068	25,493	30,925		(857)			(857)	30,068			21	09/25/2035	1.A FM
..466247-TZ-6		JPMIT 2005-46 7A1 JPMIT 2005-46 441 4.029%		03/01/2023	Paydown		3,499	3,499	3,105	3,205		295			295	3,499			24	09/25/2035	1.A FM
..466247-WK-5		JP MORGAN MORTGAGE TRUST JPMIT 2005-47 1A3 4.097% 10/25/35		03/01/2023	Paydown		2,486	2,486	2,097	2,171		315			315	2,486			18	10/25/2035	1.A FM
..466247-WL-3		JP MORGAN MORTGAGE TRUST JPMIT 2005-47 1A4 4.097% 10/25/35		03/01/2023	Paydown		4,001	4,001	4,008	4,053		(52)			(52)	4,001			29	10/25/2035	3.A FM
..466247-WT-6		JP MORGAN MORTGAGE TRUST JPMIT 2005-47 3A1 4.214% 10/25/35		03/01/2023	Paydown		2,658	2,658	2,651	2,676		(18)			(18)	2,658			16	10/25/2035	1.A FM
..466247-WH-0		JPMIT 2005-46 1A2 JPMIT 2005-46 1A1 3.902%		03/01/2023	Paydown		5,552	5,552	5,258	5,268		294			294	5,552			36	11/25/2035	3.C RM
..466247-YP-2		JPMIT 2005-46 1A2 JPMIT 2005-46 243 3.879%		03/01/2023	Paydown		1,875	1,875	1,743	1,733		142			142	1,875			12	11/25/2035	2.B FM
..466247-YP-2		JPMIT 2005-46 1A2 JPMIT 2005-46 243 3.879%		03/01/2023	Paydown		26,331	26,331	25,321	24,890		1,441			1,441	26,331			173	11/25/2035	3.A FM
..46627M-AU-1		JPALT 2008-R4 2A1 JPALT 2005-S1 249 6.000%		03/01/2023	Paydown		9,909	9,909	8,007	7,345		2,564			2,564	9,909			138	12/25/2035	1.A FM
..46627M-AU-1		JPALT 2008-R4 2A1 JPALT 2005-S1 249 6.000%		03/01/2023	Paydown		1,070	1,070	942	856		214			214	1,070			16	12/25/2035	3.B FM
..46627M-AU-1		JPALT 2008-R4 2A1 JPALT 2005-S1 249 6.000%		02/01/2023	Paydown		198	198	175	159		40			40	198			1	12/25/2035	3.C RM
..46627M-AU-1		JPALT 2008-R4 2A1 JPALT 2005-S1 249 6.000%		03/01/2023	Paydown		9,480	9,480	8,647	7,826		1,654			1,654	9,480			138	12/25/2035	4.A FM
..46627M-AU-1		JPALT 2008-R4 2A1 JPALT 2005-S1 249 6.000%		01/01/2023	Paydown		920	920	839	759		160			160	920			5	12/25/2035	4.B FM
..46627M-AU-1		JPALT 2008-R4 2A1 JPALT 2005-S1 249 6.000%		02/21/2023	Paydown		398	398	322	295		103			103	398			4	12/25/2035	4.A FM
..46627M-CS-4		JPALT 2008-R4 2A1 JPALT 2006-A1 1A1 5.305%		03/27/2023	Paydown		37,768	37,768	34,860	34,465		3,302			3,302	37,768			137	03/25/2036	1.A FM
..46627M-CU-9		JPALT 2008-R4 2A1 JPALT 2006-A1 2A1 4.062%		03/01/2023	Paydown		16,178	16,178	15,126	14,260		1,918			1,918	16,178			142	03/25/2036	1.A FM
..46627M-ED-5		J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 1A7 5.750% 03/25/36		03/01/2023	Paydown		15,004	15,004	10,652	10,324		4,679			4,679	15,004			167	03/25/2036	4.C RM
..46627M-EJ-2		J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 1A12 6.000% 03/25/36		03/01/2023	Paydown		28,225	28,604	21,937	16,053		12,173			12,173	28,225			310	03/25/2036	1.A FM
..46627M-EJ-2		J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 1A12 6.000% 03/25/36		03/01/2023	Paydown		13,760	14,090	10,867	8,986		4,774			4,774	13,760			211	03/25/2036	3.A FM
..46627M-EJ-2		JPMIT 2006-46 3A1 JPMIT 2006-46 1A2 3.556%		02/01/2023	Paydown		10,888	10,888	8,397	6,944		3,944			3,944	10,888			59	03/25/2036	3.B FM
..46628K-AJ-2		JPMIT 2006-46 3A1 JPMIT 2006-46 1A2 3.556%		03/01/2023	Paydown		5,316	5,316	4,915	4,784		532			532	5,316			40	10/25/2036	4.A FM
..46628K-AJ-2		JPMIT 2006-43 4A2 JPMIT 2006-A3 1A1 3.927%		01/01/2023	Paydown		22,976	22,976	21,245	20,677		2,298			2,298	22,976			69	10/25/2036	4.B FM
..46628K-AA-8		JPMIT 2006-43 4A2 JPMIT 2006-A3 1A1 3.927%		03/01/2023	Paydown		24,405	24,405	25,903	21,950		2,456			2,456	24,405			138	05/25/2036	1.A FM
..46628K-AA-8		JPMIT 2006-43 4A2 JPMIT 2006-A3 3A3 3.680%		03/01/2023	Paydown		26,701	26,701	26,267	25,182		1,520			1,520	26,701			151	05/25/2036	3.A FM
..46628K-AJ-9		JPMIT 2006-43 4A2 JPMIT 2006-A3 3A3 3.680%		02/01/2023	Paydown		7,789	6,219	5,743	5,679		2,110			2,110	7,789			26	05/25/2036	1.A FM
..46628K-AJ-9		JPMIT 2006-43 4A2 JPMIT 2006-A3 3A3 3.680%		03/01/2023	Paydown		3,718	3,718	3,493	3,995		923			923	3,718			33	05/25/2036	1.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..46629C-4B-3	JPMIT 2006-45 5A1 JPMIT 2006-45 2A1 3.840%		03/01/2023	Paydown		37,729	37,700	35,034	35,034		2,685		2,685		37,729			302	09/25/2036	4.B FM
..46629C-4C-1	JPMIT 2006-45 5A1 JPMIT 2006-45 2A2 3.840%		03/01/2023	Paydown		4,021	4,021	2,949	2,949		1,439		1,439		4,021			32	09/25/2036	1.A FM
..46629C-4L-1	JPMIT 2006-45 5A1 JPMIT 2006-45 3A5 3.702%		03/01/2023	Paydown		2,986	2,984	2,770	2,783		204		204		2,986			23	09/25/2036	3.A FM
..46629C-4M-9	JPMIT 2006-45 5A1 JPMIT 2006-45 3A6 3.702%		03/01/2023	Paydown		14,407	14,395	13,316	13,439		967		967		14,407			111	09/25/2036	3.A FM
..46629C-4R-8	JPMIT 2006-45 5A1 JPMIT 2006-45 5A1 3.665%		03/01/2023	Paydown		68,320	130,774	119,801	118,593		(50,183)		(50,183)		68,320			699	09/25/2036	3.B FM
..46630U-AA-5	JPALT 2008-R4 2A1 JPALT 2008-R2 A1 4.670%		03/01/2023	Paydown		81	98	76	67		14		14		81			1	11/25/2036	4.B FM
..46630U-AA-5	JPALT 2008-R4 2A1 JPALT 2008-R2 A1 4.670%		03/01/2023	Paydown		2,301	2,759	2,345	1,957		344		344		2,301			18	11/25/2036	4.C FM
..46630U-AA-8	JPMIT 2007-41 B3 JPMIT 2007-41 3A2 3.757%		03/01/2023	Paydown		5,054	5,054	4,174	4,521		533		533		5,054			29	07/25/2035	1.A FM
..46630U-AA-6	JP MORGAN MORTGAGE TRUST JPMIT 2007-43 3A2 3.628% 05/25/37		03/01/2023	Paydown		1,262	1,262	1,200	1,138		124		124		1,262			7	05/25/2037	1.A FM
..46631J-AA-6	JPMIT 2007-44 3A1 JPMIT 2007-44 1A1 3.789%		03/01/2023	Paydown		55,837	55,837	56,027	56,027		(190)		(190)		55,837			351	06/25/2037	4.B FM
..46631N-AA-7	JPMIT 2007-S3 1A97 JPMIT 2007-S3 1A1 5.500%		02/01/2023	Paydown		23,933	23,933	21,600	14,066		9,868		9,868		23,933			327	09/25/2037	4.A FM
..46631N-DO-9	5.495% 08/25/37 JP MORGAN REHEIN C JPMR 10-2 JPMR 2010-2 1A9		03/25/2023	Paydown		5,542	24,502	9,167	5,258		284		284		5,542			304	09/25/2037	1.A FM
..46634F-AJ-2	4.000% 06/26/37 JACX 2019-1A 423 JACX 2019-1A 423 4.970%		01/01/2023	Paydown		734	734	360	249		485		485		734			2	06/26/2037	1.A FM
..466365-AC-7	08/25/49 JACX 2019-1A 423 JACX 2022-1A 421 4.136%		02/25/2023	Paydown		12,500	12,500	12,500	12,500						12,500			155	09/25/2049	2.B FE
..466365-AE-3	02/26/32 HENDR 2018-1A A HENDR 2018-1A A 3.740%		02/25/2023	Paydown		200,000	200,000	200,000	200,000						200,000			2,068	02/26/2032	2.B FE
..46651T-AA-9	10/17/72 HENDR 2018-1A A HENDR 2018-1A B 4.700%		03/15/2023	Paydown		57,847	57,847	57,801	57,808		39		39		57,847			402	10/17/2072	1.A FE
..46651T-AB-7	10/15/74 JGMPT XXVII LLC J.G. Wentworth XLVII, LLC		03/15/2023	Paydown		13,865	13,865	13,865	13,865						13,865			121	10/15/2074	2.B FE
..46670*-AA-0	3.125% 10/15/77 JRD HOLDINS SEC2 TR 2021-2 P/T CERTS		03/15/2023	Paydown		76,720	76,720	76,720	76,720						76,720			397	10/15/2077	1.F PL
..46673*-AA-7	3.214% 12/15/41 JLL SEC LBS PT TR DREVEL P/T CERTS SER 19-A		03/15/2023	Redemption	100,000	16,688	16,688	16,688	16,688									89	12/15/2041	2.B
..46675*-AA-5	3.980% 01/15/50 JERSEY CITY NJ 11 CIL PT TR P/T CERTS		03/15/2023	Redemption	100,000	58,886	58,886	60,527	60,514		(1,627)		(1,627)		58,886			389	01/15/2050	1.G Z
..47659E-AA-1	4.850% 10/15/45 JIMMY JOHNS FUNDING LLC JIMMY JIMMY 2017-1A		03/15/2023			14,261	14,261	14,397	14,378		(117)		(117)		14,261			115	10/15/2045	1.D
..47760Q-4B-9	A21 4.846% 07/30/47 KCP LICENSING PT TRUST P/T CERTS 3.120%		01/30/2023	Paydown	100,000	2,500	2,500	2,446	2,468		32		32		2,500			30	07/30/2047	2.B FE
..48259*-AA-5	12/31/35 KINDER MORGAN Senior Unsecured 6.110%		03/15/2023	Redemption		4,023	4,023	4,023	4,023						4,023			21	12/31/2035	2.B PL
..49458E-AA-1	01/15/23 LCSS FINANCING 207A LLC LCSS LCSS 2018-A A		01/15/2023	Maturity		3,000,000	3,000,000	3,001,204	3,000,021		(21)		(21)		3,000,000			41,087	01/15/2023	2.B FE
..50200X-AA-8	4.700% 12/15/62 LABADOR AVIATION FINANCE LTD LAFL 2016-1A A1		03/15/2023	Paydown		46,565	46,565	46,565	46,565						46,565			431	12/15/2062	1.A FE
50493L-AA-0	4.300% 01/15/42		03/15/2023	Paydown		228,187	228,187	226,134	227,022		1,164		1,164		228,187			1,892	01/15/2042	3.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/Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
519400-0H-9	LAVENDER TRUST L1S 10-R15A L1S 2010-R15H A4		03/01/2023	Paydown		7,436	7,336	5,733	3,674		3,563		3,563		7,436			81	09/26/2037	1.A FM
525221-5H-3	LXS 2005-9N I02 LXS 2005-9N I01 5.115%		03/27/2023	Paydown		546,863	546,863	528,075	528,327		18,337		18,337		546,863			2,533	02/25/2036	1.A FM
52522H-AC-6	LXS 2006-8 342 LXS 2006-8 241 5.025%		03/27/2023	Paydown		49,989	49,989	50,404	50,625		(635)		(635)		49,989			343	06/25/2036	4.A FM
53000L-AA-0	L1AS ADMINISTRATION FEE ISSUER L0F1 2018-1A A		01/25/2023	Paydown		276,030	276,030	276,030	276,030						276,030			4,110	07/25/2048	2.C FE
542514-AH-7	LONG BEACH MORTGAGE LOAN TRUST LBNLT 2000-1		03/21/2023	Paydown		16,327	16,927	16,562	16,909		117		117		16,927			147	01/21/2031	1.A FM
542514-0X-8	LONG BEACH MORTGAGE LOAN TRUST LBNLT 2002-2		03/27/2023	Paydown		19,207	19,207	18,785	18,878		330		330		19,207			187	07/25/2032	1.A FM
542514-0X-8	LONG BEACH MORTGAGE LOAN TRUST LBNLT 2002-2		02/27/2023	Paydown		12,412	12,412	12,139	12,199		213		213		12,412			125	07/25/2032	1.A FM
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST LBNLT 2003-3		03/27/2023	Paydown		16,385	16,385	16,164	16,167		218		218		16,385			153	07/25/2033	1.A FM
542514-EH-3	LONG BEACH MORTGAGE LOAN TRUST LBNLT 2003-4		03/27/2023	Paydown		13,354	13,354	12,419	13,208		145		145		13,354			137	08/25/2033	1.A FM
550279-AA-1	LUMINENT MORTGAGE TRUST LUM 05 LUM 2005-1 A1		03/27/2023	Paydown		21,028	21,028	20,482	20,675		353		353		21,028			112	11/25/2035	1.A FM
55027B-AA-6	LUMINENT MORTGAGE TRUST LUM 06 LUM 2006-4 A1A		03/27/2023	Paydown		19,050	19,050	17,422	17,588		1,462		1,462		19,050			84	05/25/2046	1.A FM
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUN LUNRF 2020-1A		03/15/2023	Paydown		71,886	71,886	71,885	72,091		(205)		(205)		71,886			408	02/15/2045	2.B FE
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUN LUNRF 2020-1A		01/15/2023	Paydown		13,271	13,271	13,271	13,259		12		12		13,271			48	02/15/2045	3.B FE
55269K-3T-4	347 5.250% 12/25/33		03/01/2023	Paydown		3,732	3,732	3,641	3,628		103		103		3,732			33	12/25/2033	1.A FM
55336V-AS-9	IMPLX LP Senior Unsecured 4.800% 02/15/29		01/26/2023	AA/A Moody FHLB - AAM		995,169	1,000,000	994,320	996,231		37		37		996,288		(1,098)	21,467	02/15/2029	2.B FE
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC Senior Unsecured 4.900% 03/15/49		02/06/2023	AA/A NonNoteco AAM		250,326	250,000	248,733	249,780						249,780		546	4,798	03/15/2049	2.A FE
576433-A7-1	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-6		01/01/2023	Paydown		2,890	2,890	2,658	2,716		174		174		2,890			7	07/25/2035	1.C FM
576433-A7-1	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-6		02/01/2023	Paydown		1,971	1,971	1,813	1,832		119		119		1,971			9	07/25/2035	1.D FM
576433-A7-1	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-6		03/01/2023	Paydown		2,723	2,723	2,504	2,559		164		164		2,723			20	07/25/2035	1.E FM
576433-C5-3	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-6		03/01/2023	Paydown		6,742	6,742	6,122	6,276		466		466		6,742			29	07/25/2035	1.A FM
576433-D4-5	MARH 2005-7 B6 MARH 2005-7 241 3.703%		09/25/35	Paydown		77,888	77,901	75,651	76,947		951		951		77,888			542	09/25/2035	3.B FM
576433-U0-7	MASTR ADJUSTABLE RATE MORTGAGE MARH 2004-13		03/01/2023	Paydown		8,518	8,518	8,339	8,431		87		87		8,518			58	12/21/2034	1.A FM
576433-XY-7	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-2		03/01/2023	Paydown		506	506	460	506						506			3	03/25/2035	1.A FM
576434-D8-4	MASTR ALTERNATIVE LOAN TRUSTS WALT 2005-1 2A1		03/01/2023	Paydown		2,755	2,755	2,885	2,828		(73)		(73)		2,755			28	02/25/2035	1.A FM
576438-4D-7	MASTR ADJUSTABLE RATE MORTGAGE MARH 2006-2		02/01/2023	Paydown		1,607	1,607	1,551	1,603		4		4		1,607			5	01/25/2036	1.A FM
576438-4D-7	MASTR ADJUSTABLE RATE MORTGAGE MARH 2006-2		03/01/2023	Paydown		95	95	92	95						95			1	01/25/2036	1.B FM
576438-4D-7	MASTR ADJUSTABLE RATE MORTGAGE MARH 2006-2		01/01/2023	Paydown		2,422	2,422	2,350	2,434		(12)		(12)		2,422			7	01/25/2036	1.F FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..576438-40-7	..576438-40-7	MASTR ADJUSTABLE RATE MORTGAGE MARW 2006-2 3A1 3.673% 01/25/36		03/01/2023	Paydown		301	302	293	303		(2)		(2)		301			2	01/25/2036	1.0 FM
..576438-40-7	..576438-40-7	MASTR ADJUSTABLE RATE MORTGAGE MARW 2006-2 3A1 3.673% 01/25/36		01/01/2023	Paydown		58,618	58,618	57,104	59,204		(586)		(586)		58,618			181	01/25/2036	2.4 FM
..576438-40-7	..576438-40-7	MASTR ADJUSTABLE RATE MORTGAGE MARW 2006-2 3A1 3.673% 01/25/36		03/01/2023	Paydown		7,282	7,287	7,109	7,370		(88)		(88)		7,282			56	01/25/2036	2.8 FM
..576438-40-7	..576438-40-7	MASTR ADJUSTABLE RATE MORTGAGE MARW 2006-2 3A1 3.673% 01/25/36		03/01/2023	Paydown		17,700	17,704	17,682	18,295		(595)		(595)		17,700			64	01/25/2036	3.4 FM
..576438-40-7	..576438-40-7	MASTR ADJUSTABLE RATE MORTGAGE MARW 2006-2 3A1 3.673% 01/25/36		03/01/2023	Paydown		29,426	29,426	13,797	13,797		15,629		15,629		29,426			102	11/25/2035	1.4 FM
..576438-40-7	..576438-40-7	MASTR ADJUSTABLE RATE MORTGAGE MARW 2006-2 3A1 3.673% 01/25/36		03/01/2023	Paydown		1,755	1,755	1,670	1,683		(72)		(72)		1,755			15	11/25/2035	1.4 FM
..58403Y-4U-0	..58403Y-4U-0	MED 2021-MOLN E MED 2021-MOLN E 7.834% 11/15/28		01/15/2023	Paydown		31,694	31,694	31,694	31,694						31,694			204	11/15/2038	1.4
..589929-5H-7	..589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2005-0PT1 A3 5.565% 07/25/34		03/27/2023	Paydown		22,051	22,051	21,723	21,974		(77)		(77)		22,051			67	07/25/2034	1.4 FM
..589929-5V-6	..589929-5V-6	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-G A1 5.485% 01/25/29		03/25/2023	Paydown		29,615	29,615	29,216	29,283		(332)		332		29,615			215	01/25/2029	3.0 FM
..589929-6N-3	..589929-6N-3	MLCC MORTGAGE INVESTORS INC ML MLCC 2003-H A2 5.823% 01/25/29		03/25/2023	Paydown		31,324	31,324	30,270	30,440		(885)		885		31,324			278	01/25/2029	1.4 FM
..589929-F9-4	..589929-F9-4	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-A 1A 5.585% 03/25/28		03/25/2023	Paydown		17,575	17,575	17,484	17,495		(81)		(81)		17,575			141	03/25/2028	1.4 FM
..589929-52-8	..589929-52-8	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-A 2A1 5.625% 03/25/28		03/25/2023	Paydown		10,523	10,523	10,484	10,485		(38)		(38)		10,523			70	03/25/2028	1.4 FM
..589929-5H-1	..589929-5H-1	MLCC 2003-C A1 MLCC 2003-C A1 5.505% 06/25/28		03/25/2023	Paydown		10,713	10,713	10,166	10,166		(547)		547		10,713			44	06/25/2028	1.4 FM
..59020U-2H-7	..59020U-2H-7	MLMI 2005-A9 5A1 MLMI 2005-A9 2A1E 4.154% 12/25/35		03/01/2023	Paydown		9,495	9,495	9,057	9,131		(364)		364		9,495			65	12/25/2035	1.4 FM
..59020U-4S-1	..59020U-4S-1	MERRILL LYNCH MORTGAGE INVESTO MLCC 2006-1 2A1 3.655% 02/25/36		03/01/2023	Paydown		22,022	22,022	22,042	22,370		(348)		(348)		22,022			158	02/25/2036	2.0 FM
..59020U-4S-4	..59020U-4S-4	MERRILL LYNCH MORTGAGE INVESTO MLCC 2004-A A2 5.643% 04/25/29		03/25/2023	Paydown		38,798	38,798	37,240	37,355		(1,443)		1,443		38,798			350	04/25/2029	1.4 FM
..59020U-0F-6	..59020U-0F-6	MERRILL LYNCH MORTGAGE INVESTO MLCC 2004-D A1 5.505% 09/25/29		03/25/2023	Paydown		13,257	13,257	12,724	12,813		(444)		444		13,257			107	09/25/2029	1.4 FM
..59020U-WN-1	..59020U-WN-1	MERRILL LYNCH MORTGAGE INVESTO MLCC 2004-1 2A1 3.676% 12/25/34		03/01/2023	Paydown		44,733	44,733	45,012	45,583		(850)		(850)		44,733			347	12/25/2034	2.0 FM
..59020U-W2-7	..59020U-W2-7	MLMI 2005-A9 5A1 MLMI 2005-A9 3A1 4.409% 12/25/35		03/01/2023	Paydown		7,576	7,576	4,981	4,770		(2,806)		2,806		7,576			81	12/25/2035	2.8 FM
..59020U-W2-7	..59020U-W2-7	MLMI 2005-A9 5A1 MLMI 2005-A9 3A1 4.409% 12/25/35		02/01/2023	Paydown		80,196	80,308	52,798	50,563		(29,633)		29,633		80,196			538	12/25/2035	3.4 FM
..59020U-WU-5	..59020U-WU-5	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-B A1 5.265% 07/25/30		03/25/2023	Paydown		7,453	7,453	7,088	7,169		(284)		284		7,453			54	07/25/2030	1.4 FM
..59020U-YU-3	..59020U-YU-3	MLMI 2005-A9 5A1 MLMI 2005-A9 2A1C 4.154% 06/25/35		03/01/2023	Paydown		6,901	6,901	6,948	6,988		(67)		(67)		6,901			25	06/25/2035	1.4 FM
..59020U-Z5-7	..59020U-Z5-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006-SD1 12/25/35		03/01/2023	Paydown		30,966	30,966	29,500	29,619		(1,347)		1,347		30,966			213	12/25/2035	1.4 FM
..59023U-AA-5	..59023U-AA-5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006-SD1 A 5.405% 01/25/47		03/27/2023	Paydown		71,443	71,443	71,279	71,199		(56)		(56)		71,443			612	01/25/2047	1.4 FM
..59023M-WD-2	..59023M-WD-2	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-A1 A2C 5.305% 01/25/37		03/27/2023	Paydown		55,823	55,823	22,721	21,392		(34,430)		34,430		55,823			98	01/25/2037	1.4 FM
..59024K-AF-0	..59024K-AF-0	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1A1F 6.000% 05/25/37		03/01/2023	Paydown		9,827	4,933	4,726	4,823		(5,004)		5,004		9,827			197	05/25/2037	4.0 FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..59024K-AF-0	..59024K-AF-0	MERRILL LYNCH ALTERNATIVE NOTE MNN 2007-AF1 1AF6 6.00% 05/25/37		02/01/2023	Paydown		91	90	86	85		6		6		91				1	05/25/2037	5.A FM
..59025G-AA-9	..59025G-AA-9	MERRILL LYNCH MORTGAGE BACKED MLMB 2007-2 1A1 7.03% 08/25/36		03/01/2023	Paydown		25,072	24,839	23,214	23,214		1,858		1,858		25,072				204	08/25/2036	1.A FM
..59705*-AA-2	..59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		01/15/2023	Redemption		44,382	44,382	44,826	44,770		(388)		(388)		44,382				152	08/15/2051	1.E YE
..59705*-AA-2	..59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		03/15/2023	Redemption		89,220	89,220	90,112	90,000		(780)		(780)		89,220				762	08/15/2051	1.E
..598191-AA-1	..598191-AA-1	MILEAGE PLUS HOLDINGS LLC LNI 6.500% 06/20/27		03/20/2023	Various		9,841,383	9,841,383	9,813,112	9,243,580		42,595		42,595		9,841,383				(85,547)	06/20/2027	2.C FE
..598191-AA-1	..598191-AA-1	MILEAGE PLUS HOLDINGS LLC LNI 6.500% 06/20/27		02/28/2023	APRE Surplus AAM		25,154,892	25,170,623	25,247,057	25,206,707		5,178		5,178		25,211,885	(56,994)			302,631	06/20/2027	2.C FE
..61680X-AH-7	..61680X-AH-7	MORGAN STANLEY REHEMIC TRUST M MSRR 2015-R6 3B1 4.99% 07/26/45		03/28/2023	Paydown		98,417	98,417	88,329	95,566		2,851		2,851		98,417				560	07/26/2045	1.A FM
..61744C-CV-6	..61744C-CV-6	MORGAN STANLEY ABS CAPITAL I M MSIC 2004-HE2 M1 5.700% 03/25/34		03/27/2023	Paydown		133,086	133,086	102,476	120,672		12,414		12,414		133,086				1,403	03/25/2034	1.A FM
..61744C-JJ-1	..61744C-JJ-1	MORGAN STANLEY ABS CAPITAL I M MSIC 2004-HE9 M2 5.775% 11/25/34		03/27/2023	Paydown		33,674	33,674	27,015	30,863		2,811		2,811		33,674				293	11/25/2034	1.A FM
..61748H-JJ-4	..61748H-JJ-4	MSI 2005-4 6A2 MSI 2005-4 1A 5.000% 08/25/35		03/01/2023	Paydown		519	519	516	523		(4)		(4)		519				4	08/25/2035	1.A FM
..61748H-KA-8	..61748H-KA-8	MSI 2005-4 6A2 MSI 2005-4 3A1 4.641% 08/25/35		03/01/2023	Paydown		6,851	6,851	6,127	6,059		793		793		6,851				39	08/25/2035	1.A FM
..61748H-LD-1	..61748H-LD-1	MORGAN STANLEY MORTGAGE LOAN T MSI 2005-5AR 3A2 4.128% 09/25/35		03/01/2023	Paydown		67,755	67,755	56,966	58,867		8,888		8,888		67,755				462	09/25/2035	1.A FM
..61748H-QJ-4	..61748H-QJ-4	MSI 2005-9AR 1X MSI 2005-9AR 1A 5.135% 12/25/35		03/25/2023	Paydown		119,947	119,972	96,934	97,453		22,495		22,495		119,947				979	12/25/2035	1.A FM
..61748H-VS-7	..61748H-VS-7	MSI 2006-2 5A3 MSI 2006-2 5A1 5.500% 02/25/36		03/01/2023	Paydown		7,517	7,517	6,135	5,272		2,245		2,245		7,517				86	02/25/2036	3.C FM
..61748H-VU-2	..61748H-VU-2	MSI 2006-2 5A3 MSI 2006-2 5A3 5.500% 02/25/36		03/01/2023	Paydown		28,215	28,215	18,838	14,813		13,402		13,402		28,215				324	02/25/2036	1.A FM
..61748H-WP-2	..61748H-WP-2	MSI 2006-3AR 1A3 MSI 2006-3AR 1A3 5.105% 03/25/36		02/25/2023	Paydown		16,459	16,470	11,936	11,458		5,001		5,001		16,459				95	03/25/2036	1.A FM
..61748H-WP-2	..61748H-WP-2	MSI 2006-3AR 1A3 MSI 2006-3AR 1A3 5.105% 03/25/36		03/25/2023	Paydown		8,710	8,369	6,066	5,823		2,888		2,888		8,710				101	03/25/2036	1.A FM
..61748H-WV-9	..61748H-WV-9	MSI 2006-3AR 1A3 MSI 2006-3AR 3A1 4.205% 03/25/36		03/01/2023	Paydown		15,816	15,930	11,012	13,205		2,610		2,610		15,816				108	03/25/2036	1.A FM
..61748H-YQ-8	..61748H-YQ-8	MORGAN STANLEY MORTGAGE LOAN T MSI 2006-5AR A 5.095% 04/25/36		03/25/2023	Paydown		86,715	89,892	66,759	66,349		20,366		20,366		86,715				684	04/25/2036	1.A FM
..61755G-BF-9	..61755G-BF-9	MORGAN STANLEY MORTGAGE LOAN T MSI 2007-12 3A22 6.000% 08/25/37		01/01/2023	Paydown		10,648	10,647	9,050	5,761		4,887		4,887		10,648				118	08/25/2037	5.A FM
..61756V-AG-4	..61756V-AG-4	MSI 2007-14AR 3A2 MSI 2007-14AR 2A3 3.408% 10/25/37		03/01/2023	Paydown		259,970	259,965	196,866	197,870		62,089		62,089		259,970				1,033	10/25/2037	1.A FM
..61756X-AG-0	..61756X-AG-0	MSI 2007-15AR 1B3 MSI 2007-15AR 2A1 3.036% 11/25/37		03/01/2023	Paydown		29,382	29,382	23,566	23,566		5,816		5,816		29,382				126	11/25/2037	1.A FM
..61756X-BT-1	..61756X-BT-1	MSI 2007-15AR 1B3 MSI 2007-15AR 5A1 3.399% 12/25/37		03/01/2023	Paydown		809	809	633	632		177		177		809				5	12/25/2037	1.A FM
..61756V-AR-8	..61756V-AR-8	MORGAN STANLEY REHEMIC TRUST M MSRR 2010-R2 2C 5.097% 05/26/36		03/27/2023	Paydown		11,725	56,060	45,965	44,225		(32,500)		(32,500)		11,725				561	05/26/2036	4.C FM
..61756V-AR-8	..61756V-AR-8	MORGAN STANLEY REHEMIC TRUST M MSRR 2010-R2 2C 5.087% 05/26/36		01/26/2023	Paydown		18,983	40,506	33,212	31,954		(12,972)		(12,972)		18,983				158	05/26/2036	5.A FM
..61761P-AU-9	..61761P-AU-9	MSRR 2013-R1 4B2 MSRR 2013-R1 5B2 3.342% 11/26/36		03/01/2023	Paydown		193,062	165,264	165,553	168,928		24,134		24,134		193,062				733	11/26/2036	3.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..74359-AA-4	Project Service LLC SR SEC0 NTS 3.160% 05/27/43	..	02/27/2023	Redemption 100.0000	..	114,356	114,356	114,356	114,356	..	..	..	..	..	114,356	..	..	903	05/27/2043	2 A PL
..74922J-AA-6	RESIDENTIAL ACREDIT LOANS INC RALI 2007-042 A1 5.125% 03/25/37	..	03/27/2023	Paydown	..	25,892	25,892	22,855	23,851	..	2,041	..	2,041	..	25,892	..	..	152	03/25/2037	1 A FM
..74922P-JC-8	RAI 2007-042 M1 RALI 2007-042 A3 5.145% 02/25/37	..	03/27/2023	Paydown	..	6,863	6,863	6,618	6,754	..	..	..	..	..	6,863	..	..	41	02/25/2037	4 A FM
..74927M-AE-4	RSSC MORTGAGE PASS THROUGH CE RBSSC 2007-A 244 6.250% 01/25/37	..	03/01/2023	Paydown	..	7,911	8,006	7,823	7,989	..	323	..	323	..	7,911	..	..	85	01/25/2037	1 A FM
..750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49	..	03/10/2023	Redemption 100.0000	..	7,773	7,773	7,773	7,773	..	..	..	..	..	7,773	..	..	(20,466)	02/10/2049	2 A
..7514H-JD-9	RAI 2006-005 345 RALI 2006-005 241 5.225% 05/25/46	..	03/27/2023	Paydown	..	184,542	184,542	172,337	173,265	..	11,278	..	11,278	..	184,542	..	..	592	05/25/2046	1 A FM
..75155-AH-5	RESIDENTIAL ACREDIT LOANS INC RALI 2006-0S10 A8 6.000% 08/25/36	..	03/01/2023	Paydown	..	7,988	11,215	7,902	8,311	..	(313)	..	(313)	..	7,988	..	..	114	08/25/2036	1 A FM
..75524M-CS-7	RBSSP RESECURITIZATION TRUST R RBSSP 2009-7 18A3 6.000% 02/26/37	..	03/01/2023	Paydown	..	4,626	6,525	5,498	4,265	..	341	..	341	..	4,626	..	..	81	02/26/2037	3 B FM
..75524M-CS-7	RBSSP RESECURITIZATION TRUST R RBSSP 2009-7 18A3 6.000% 02/26/37	..	01/01/2023	Paydown	..	712	726	611	476	..	235	..	235	..	712	..	..	4	02/26/2037	3 C FM
..760985-FC-0	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2001-RS3 A11 5.445% 10/29/31	..	03/27/2023	Paydown	..	37,282	37,282	35,017	36,107	..	1,175	..	1,175	..	37,282	..	..	330	10/25/2031	1 A FM
..760985-NB-0	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2004-RS1 M111 5.525% 01/25/34	..	03/27/2023	Paydown	..	136,942	136,942	98,211	129,612	..	7,230	..	7,230	..	136,942	..	..	746	01/25/2034	1 A FM
..76110H-T7-4	RESIDENTIAL ACREDIT LOANS INC RALI 2005-042 CB2 0.001% 02/25/35	..	01/01/2023	Paydown	..	25,209	26,517	22,252	24,750	..	459	..	459	..	25,209	..	..	76	02/25/2035	1 A FM
..761118-DV-7	RAI 2005-0S12 A10 RALI 2005-0S12 A8 5.195% 08/25/35	..	03/25/2023	Paydown	..	21,808	25,951	17,938	18,599	..	3,209	..	3,209	..	21,808	..	..	217	08/25/2035	1 A FM
..761118-EN-4	RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.145% 08/25/35	..	03/27/2023	Paydown	..	4,672	4,672	3,901	3,729	..	943	..	943	..	4,672	..	..	20	08/25/2035	1 A FM
..761118-EN-4	RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.145% 08/25/35	..	03/27/2023	Paydown	..	123	123	107	100	..	23	..	23	..	123	..	..	2	08/25/2035	2 A FM
..761118-EN-4	RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.145% 08/25/35	..	02/27/2023	Paydown	..	6,773	6,773	5,910	5,508	..	1,265	..	1,265	..	6,773	..	..	28	08/25/2035	2 B FM
..761118-JM-3	RAI 2005-005 A2 RALI 2005-005 A1 4.138% 01/25/46	..	03/01/2023	Paydown	..	89,859	84,874	58,402	64,893	..	24,966	..	24,966	..	89,859	..	..	519	01/25/2046	1 A FM
..761118-TN-8	RAI 2006-042 1A1 RALI 2006-042 1A1 5.085% 02/25/36	..	03/27/2023	Paydown	..	50,361	55,055	35,940	32,277	..	18,084	..	18,084	..	50,361	..	..	440	02/25/2036	1 A FM
..76111X-VG-5	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2005-S42 2A2 3.775% 06/25/35	..	03/01/2023	Paydown	..	16,321	17,444	15,576	15,919	..	402	..	402	..	16,321	..	..	108	06/25/2035	1 A FM
..76111X-WA-7	RFMSI 2005-S43 2A1 RFMSI 2005-S43 2A1 3.874% 08/25/35	..	03/01/2023	Paydown	..	6,109	6,109	5,416	5,651	..	458	..	458	..	6,109	..	..	38	08/25/2035	1 A FM
..76111X-WA-7	RFMSI 2005-S43 2A1 RFMSI 2005-S43 2A1 3.874% 08/25/35	..	02/01/2023	Paydown	..	1,830	1,830	1,765	1,919	..	11	..	11	..	1,830	..	..	9	08/25/2035	1 G FM
..76111X-WA-7	RFMSI 2005-S43 2A1 RFMSI 2005-S43 2A1 3.874% 08/25/35	..	03/01/2023	Paydown	..	885	885	853	879	..	5	..	5	..	885	..	..	8	08/25/2035	2 A FM
..76111X-VH-0	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2005-S44 2A1 4.287% 09/25/35	..	03/01/2023	Paydown	..	23,480	22,186	19,257	14,635	..	8,645	..	8,645	..	23,480	..	..	106	09/25/2035	1 A FM
..76112B-VB-0	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AR5 3A1 3.880% 09/19/35	..	03/01/2023	Paydown	..	3,528	4,111	3,470	3,356	..	172	..	172	..	3,528	..	..	27	09/19/2035	1 A FM
..76114B-AB-4	RAST 2006-A14C 2A5 RAST 2006-A14C 1A2 6.250% 12/25/36	..	03/01/2023	Paydown	..	90,206	82,481	73,132	71,538	..	18,668	..	18,668	..	90,206	..	..	795	12/25/2036	4 C FM
..762009-BB-3	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 2A4 6.000% 06/25/37	..	03/01/2023	Paydown	..	807	2,438	2,093	2,021	..	(1,215)	..	(1,215)	..	807	..	..	29	06/25/2037	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	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
762000-AA-8	762000-AA-8	RESIDENTIAL FUNDING MFG SEC 1 FFMSI 2007-S8 1A1 6.000% 09/25/37		03/01/2023	Paydown		4,684	5,784	4,356	4,056		628	628		4,684				82	09/25/2037	2 A FM	
762000-AA-8	762000-AA-8	RESIDENTIAL FUNDING MFG SEC 1 FFMSI 2007-S8 1A1 6.000% 09/25/37		01/01/2023	Paydown		9	1,066	803	747		(739)	(739)		9				5	09/25/2037	2 B FM	
76360V-AA-1	76360V-AA-1	SESAC FINANCE LLC SESAC 19-1 SESAC 2019-1 A2 5.216% 07/25/49		01/25/2023	Paydown		37,500	37,500	37,500	37,500					37,500				489	07/25/2049	2 C FE	
76433X-AB-6	76433X-AB-6	SALTT 2021-1A B SALTT 2021-1A A 2.675% 02/28/33		03/15/2023	Paydown		1,867,486	1,867,486	1,867,484	1,867,641		(145)	(145)		1,867,486				6,080	02/28/2033	1 F FE	
76433X-AC-4	76433X-AC-4	SALTT 2021-1A B SALTT 2021-1A B 3.821% 02/28/33		03/15/2023	Paydown		2,516,554	2,516,554	2,516,523	2,516,813		(259)	(259)		2,516,554				9,615	02/28/2033	2 B FE	
78444H-AA-4	78444H-AA-4	SLW BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		03/15/2023	Redemption 100,0000		62,263	62,263	62,263	62,263					62,263				451	03/15/2038	1 G	
78473H-AC-7	78473H-AC-7	STARBI 2007-4 3A2 STARBI 2007-4 2A1 3.653% 10/25/37		03/01/2023	Paydown		15,387	15,387	13,692	13,501		1,886	1,886		15,387				95	10/25/2037	1 A FM	
784860-AE-1	784860-AE-1	SVB FINANCIAL GR Senior Unsecured 3.125% 06/05/30		03/10/2023	Various		264,000	660,000	659,492	659,608		10	10		659,617		(395,617)	(395,617)		06/05/2030	2 B FE	
784860-AF-8	784860-AF-8	SVB FINANCIAL GR Senior Unsecured 1.800% 02/02/31		03/10/2023	Various		10,887,304	24,333,000	24,215,166	24,235,797		2,257	2,257		24,238,054		(13,350,750)	(13,350,750)	230,200	02/02/2031	2 B FE	
78662M-AB-2	78662M-AB-2	SAGANW RECEIVABLES LLC SAG 19 SAG 2019-1A A 5.125% 12/01/23		01/01/2023	Paydown		74,198	74,198	74,198	74,198					74,198				317	12/01/2023	1 F PL	
81575H-BV-7	81575H-BV-7	SECURITIZED ASSET BACKED RECEI SNBR 2004-D02 M1 5.835% 09/25/34		03/27/2023	Paydown		10,087	10,087	10,080	10,542		(454)	(454)		10,087				76	09/25/2034	1 A FM	
816651-BJ-7	816651-BJ-7	SEMPA ENERGY Senior Unsecured 4.000% 02/01/48		01/26/2023	AAIA Medco FHLB - AAM		1,691,804	2,000,000	1,664,420	1,687,352		427	427		1,687,779		4,026	4,026	38,889	02/01/2048	2 B FE	
81743P-AA-4	81743P-AA-4	SENT 2003-1 1A SENT 2003-1 1A 5.521% 04/20/33		03/20/2023	Paydown		15,241	15,241	14,871	14,963		277	277		15,241				99	04/20/2033	1 A FM	
81743P-AA-4	81743P-AA-4	SENT 2003-1 1A SENT 2003-1 1A 5.521% 04/20/33		03/20/2023	Paydown		2,413	2,413	2,284			130	130		2,413				11	04/20/2033	1 A FM	
81743P-AP-1	81743P-AP-1	SEODUIA MORTGAGE TRUST SENT_03 SENT 2003-2 A1 5.613% 06/20/33		03/20/2023	Paydown		22,319	22,319	21,010	21,510		809	809		22,319				202	06/20/2033	1 A FM	
81743P-BJ-4	81743P-BJ-4	SEODUIA MORTGAGE TRUST SENT_03 SENT 2003-4 1A2 5.840% 07/20/33		03/20/2023	Paydown		5,780	5,780	5,549	5,645		135	135		5,780				42	07/20/2033	3 B FM	
81743Q-AG-9	81743Q-AG-9	SEODUIA MORTGAGE TRUST SENT_06 SENT 2006-1 2A1 3.156% 09/20/46		03/01/2023	Paydown		7,483	7,483	5,508	5,210		2,274	2,274		7,483				59	09/20/2046	4 B FM	
81743Q-AG-9	81743Q-AG-9	SEODUIA MORTGAGE TRUST SENT_06 SENT 2006-1 2A1 3.156% 09/20/46		02/01/2023	Paydown		5,170	5,170	3,805	3,599		1,571	1,571		5,170				20	09/20/2046	4 C FM	
81743Q-AJ-3	81743Q-AJ-3	SEODUIA MORTGAGE TRUST SENT_06 SENT 2006-1 3A1 3.811% 09/20/46		03/01/2023	Paydown		30,308	30,308	23,236	22,017		8,291	8,291		30,308				230	09/20/2046	4 A FM	
81743S-AA-8	81743S-AA-8	SENT 9 1A SENT 9 1A 5.461% 09/20/32 SEODUIA MORTGAGE TRUST SENT_11 SENT 11 A 5.853% 12/20/32		03/01/2023	Paydown		11,457	11,457	9,191	8,467		2,990	2,990		11,457				87	09/20/2046	4 B FM	
81744A-AA-6	81744A-AA-6	SEODUIA MORTGAGE TRUST SENT_11 SENT 11 A 5.853% 12/20/32		03/20/2023	Paydown		4,606	4,606	4,371	4,606		235	235		4,606				20	09/20/2032	1 A FM	
81744A-AA-6	81744A-AA-6	SEODUIA MORTGAGE TRUST SENT_04 SENT 2004-1 A 5.708% 02/20/34		03/20/2023	Paydown		19,790	19,790	19,687	19,694		95	95		19,790				145	12/20/2032	1 A FM	
81744F-AA-5	81744F-AA-5	SEODUIA MORTGAGE TRUST SENT_04 SENT 2004-7 A3A 5.907% 08/20/24		03/20/2023	Paydown		71,664	71,664	69,299	69,465		2,199	2,199		71,664				914	02/20/2034	1 A FM	
81744F-CX-3	81744F-CX-3	SEODUIA MORTGAGE TRUST SENT_04 SENT 2004-12 A3A 5.907% 08/20/24		03/20/2023	Paydown		5,272	5,272	5,035	5,043		229	229		5,272				39	08/20/2034	1 A FM	
81744F-FY-8	81744F-FY-8	SEODUIA MORTGAGE TRUST SENT_04 SENT 2004-12 A1 5.301% 01/20/35		03/20/2023	Paydown		109,303	109,303	108,083	108,207		1,096	1,096		109,303				1,197	01/20/2035	1 A FM	
81761T-AG-0	81761T-AG-0	SERV 2021-1 A21 SERV 2021-1 A21I 3.113% 07/30/51		02/01/2023	Paydown		12,500	12,500	12,500	12,500					12,500				97	07/30/2051	2 C FE	
827304-AA-4	827304-AA-4	SILVER AIRCRAFT LEASE INVESTME SILVR 2019-1 A 3.967% 07/15/44		03/15/2023	Paydown		372,557	372,557	372,556	372,560		(3)	(3)		372,557				2,844	07/15/2044	2 A FE	

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
830867-AA-5		DELTA AIR LINES INC / SKYMILES Senior Secured 4.500% 10/20/25		01/20/2023	Various Redemption	100,0000	2,846,000	2,846,000	2,846,000	2,846,000						2,846,000				32,018	10/20/2025	2.B FE
84055*-AE-8		SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 18A SIDC 2019-1A A2 SIDC 2019-1A A2 4.540%		02/15/2023			83,333	83,333	83,333	83,333						83,333				1,733	08/15/2048	1.F
85236K-AA-0		SIDC 2025/44		03/25/2023	Paydown		1,284,374	1,284,374	1,283,820	1,285,179		(805)		(805)		1,284,374				14,104	02/25/2044	1.G FE
855541-AA-6		SUNTRUST ADJUSTABLE RATE MORTG SRM 2007-S1 1A 4.071% 01/25/37		03/01/2023	Paydown		10,572	10,572	9,771	9,153		1,419		1,419		10,572				101	01/25/2037	3.A FM
855541-AA-6		SUNTRUST ADJUSTABLE RATE MORTG SRM 2007-S1 1A 4.071% 01/25/37		02/01/2023	Paydown		25,000	25,000	23,105	21,644		3,356		3,356		25,000				89	01/25/2037	3.B FM
86157*-AA-4		STOLTJAHN NEW ORLEANS LLC STD SR SEC'D NTS 5.150% 07/17/29		01/17/2023	Redemption	100,0000	75,000	75,000	75,000	75,000						75,000				1,931	07/17/2029	2.C PL
86190B-A0-6		STORE MASTER FUNDING LLC STR_1 STR 2021-1A A4 3.700% 06/20/51		03/20/2023	Paydown		8,750	8,750	8,746	8,747		3		3		8,750				54	06/20/2051	1.E FE
86212V-AA-2		STR 2016-1A A2 STR 2016-1A A1 3.960% 10/20/46		03/20/2023	Paydown		7,490	7,490	7,330	7,399		90		90		7,490				50	10/20/2046	1.E FE
86212V-AA-4		STR 2016-1A A2 STR 2018-1A A2 4.290% 10/20/48		03/20/2023	Paydown		33,750	33,750	33,839	33,804		(54)		(54)		33,750				241	10/20/2048	1.A FE
86212V-AF-1		STR 2016-1A A2 STR 2018-1A A3 4.400% 10/20/48		03/20/2023	Paydown		23,750	23,750	23,742	23,746		4		4		23,750				174	10/20/2048	1.E FE
86212V-AG-9		STR 2016-1A A2 STR 2018-1A A4 4.740% 10/20/48		03/20/2023	Paydown		48,750	48,750	48,750	48,750						48,750				385	10/20/2048	1.E FE
86212X-AB-6		STORE MASTER FUNDING LLC STR_1 STR 2019-1 A2 3.650% 11/20/49		03/20/2023	Paydown		25,000	25,000	25,061	25,047		(47)		(47)		25,000				152	11/20/2049	1.A FE
863579-B4-9		SRM 2005-11 3A SRM 2005-21 3A1 3.530% 11/25/35		03/01/2023	Paydown		60,896	61,028	57,396	57,396		3,500		3,500		60,896				357	11/25/2035	1.A FM
863579-BP-2		SRM 2005-11 3A SRM 2004-12 1A3 4.934% 09/25/34		03/01/2023	Paydown		13,688	13,688	13,705	13,742		(54)		(54)		13,688				58	09/25/2034	1.A FM
863579-JH-2		SRM 2005-11 3A SRM 2004-19 2A2 4.415% 01/25/35		03/01/2023	Paydown		11,237	11,237	10,619	10,413		823		823		11,237				79	01/25/2035	1.A FM
863579-LB-2		SRM 2005-11 3A SRM 2005-1 3A 4.132% 02/25/35		03/01/2023	Paydown		356,372	356,372	337,893	346,677		9,695		9,695		356,372				2,460	02/25/2035	1.A FM
863579-RT-7		SRM 2005-11 3A SRM 2005-11 3A 4.344% 05/25/35		03/01/2023	Paydown		9,278	9,280	8,340	8,539		739		739		9,278				73	05/25/2035	1.A FM
863579-XK-9		SRM 2005-18 B511 SRM 2005-18 6A1 4.450% 09/25/35		03/01/2023	Paydown		10,140	10,147	8,621	9,009		1,130		1,130		10,140				77	09/25/2035	1.A FM
86359E-AL-0		STRUCTURED ASSET INVESTMENT LO SAIL 2003-B02 A3 5.545% 04/25/33		03/27/2023	Paydown		6,502	6,502	6,438	6,491		11		11		6,502				65	04/25/2033	1.A FM
86359A-S9-5		SASC 2003-26A B6 SASC 2003-26A 3A5 5.940% 09/25/33		03/01/2023	Paydown		17,666	17,666	16,466	16,800		866		866		17,666				135	09/25/2033	1.A FM
86359B-4V-0		STRUCTURED ASSET SECURITIES CO SASC 2005-4XS 144B 5.730% 03/25/35		03/01/2023	Paydown		14,792	14,792	13,795	14,523		269		269		14,792				141	03/25/2035	1.A FM
86359D-BW-6		SASC 2005-#F5 1A SASC 2005-#F1 A 5.195% 03/25/35		03/25/2023	Paydown		67,044	67,044	58,364	58,349		8,695		8,695		67,044				508	03/25/2035	1.A FM
86359D-BW-6		SASC 2005-#F5 1A SASC 2005-#F1 A 5.195% 03/25/35		02/25/2023	Paydown		15,850	15,850	13,798	13,795		2,056		2,056		15,850				125	03/25/2035	1.A FM
86359D-D5-3		STRUCTURED ASSET SECURITIES CO SASC 2005-9XS 2A1 5.295% 06/25/35		03/25/2023	Paydown		229,177	229,177	220,410	228,386		791		791		229,177				1,875	06/25/2035	1.A FM
86359D-KU-0		LEHMAN XS TRUST LXS US-1 LXS 2005-1 3A3B 5.810% 07/25/35		03/01/2023	Paydown		22,726	30,617	23,595	23,946		(1,220)		(1,220)		22,726				230	07/25/2035	1.A FM
86359D-NC-8		SASC 2005-#F5 1A SASC 2005-#F3 1A 5.195% 06/25/35		03/25/2023	Paydown		154,211	154,211	134,710	135,407		18,905		18,905		154,211				1,262	06/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..86350-NE-4	..86350-NE-4	SASC 2005-#F5 1A SASC 2005-#F3 2A 3.635%		03/01/2023	Paydown		10,285	10,285	9,282	8,872		1,414		1,414		10,285			83	06/25/2035	1.A FM ...
..86350-RS-8	..86350-RS-8	SASC 2005-#F5 1A SASC 2005-#F5 1A 5.095%		03/25/2023	Paydown		246,903	246,903	215,517	198,278		30,810		30,810		246,903			1,880	07/25/2035	1.A FM ...
..86350-AA-7	..86350-AA-7	SAMI 2003-AR4 B1 SAMI 2003-AR4 A1 5.461%		03/19/2023	Paydown		32,097	32,097	31,698	31,666		411		411		32,097			260	01/19/2034	1.A FM ...
..86350-BL-2	..86350-BL-2	STRUCTURED ASSET MORTGAGE INE SAMI 2004-AR2 1A 5.051% 05/19/34		03/19/2023	Paydown		29,349	29,349	28,331	28,392		956		956		29,349			233	05/19/2034	1.A FM ...
..86350-BX-6	..86350-BX-6	STRUCTURED ASSET MORTGAGE INE SAMI 2004-AR3 1A1 5.061% 07/19/34		03/19/2023	Paydown		38,876	38,876	38,076	38,181		695		695		38,876			323	07/19/2034	1.A FM ...
..86350-DX-4	..86350-DX-4	STRUCTURED ASSET MORTGAGE INE SAMI 2004-AR5 1A1 5.091% 10/19/34		03/19/2023	Paydown		9,832	9,832	9,590	9,985		247		247		9,832			71	10/19/2034	1.A FM ...
..86350-JA-8	..86350-JA-8	SAMI 2005-AR2 MX SAMI 2005-AR2 2A1 5.305%		03/27/2023	Paydown		129,242	129,242	125,616	125,763		3,479		3,479		129,242			717	05/25/2045	1.A FM ...
..86350-JZ-3	..86350-JZ-3	SAMI 2005-AR3 B2 SAMI 2005-AR3 1A1 5.365%		03/27/2023	Paydown		12,231	12,231	10,229	10,988		1,863		1,863		12,231			112	09/25/2035	1.A FM ...
..86350-QS-1	..86350-QS-1	SAMI 2005-ART B1 SAMI 2005-ART 5A1 4.255%		03/01/2023	Paydown		23,986	23,982	23,794	23,816		170		170		23,986			148	03/25/2046	1.A FM ...
..86360-AN-1	..86360-AN-1	SAMI 2006-AR5 B1 SAMI 2006-AR5 4A1 5.285%		01/25/2023	Paydown		13,733	13,733	4,948	4,418		9,315		9,315		13,733			39	05/25/2046	1.A FM ...
..86360-AB-1	..86360-AB-1	STRUCTURED ASSET MORTGAGE INE SAMI 2006-AR4 2A1 5.225% 06/25/36		03/27/2023	Paydown		2,590	2,590	2,351	2,486		104		104		2,590			15	06/25/2036	1.A FM ...
..86360-AJ-3	..86360-AJ-3	SAMI 2006-10 B11 SAMI 2006-10 3AF 5.245%		03/25/2023	Paydown		126,123	126,123	108,280	107,553		18,570		18,570		126,123			1,135	11/25/2036	1.A FM ...
..86360-AB-6	..86360-AB-6	STRUCTURED ADJUSTABLE RATE MFR SAMI 2007-8 1A2 6.348% 09/25/37		03/01/2023	Paydown		41,712	41,712	28,006	29,909		11,802		11,802		41,712			183	09/25/2037	1.A FM ...
..86360-AB-6	..86360-AB-6	STRUCTURED ADJUSTABLE RATE MFR SAMI 2007-8 1A2 6.348% 09/25/37		01/01/2023	Paydown		496	496	478	477		19		19		496			1	09/25/2037	1.C FM ...
..86360-AB-6	..86360-AB-6	STRUCTURED ADJUSTABLE RATE MFR SAMI 2007-8 1A2 6.348% 09/25/37		03/01/2023	Paydown		573	573	552	551		22		22		573			3	09/25/2037	1.D FM ...
..86360-AC-5	..86360-AC-5	SAMI 2006-12 B211 SAMI 2006-12 2A1 4.181%		03/01/2023	Paydown		30,342	30,342	19,704	20,351		9,791		9,791		30,342			211	01/25/2037	1.A FM ...
..863811-AC-7	..863811-AC-7	STRUCTURED ASSET SECURITIES CO SASC 2006-#F4 2A1 6.000% 10/25/36		03/01/2023	Paydown		2,611	2,611	1,751	1,662		948		948		2,611			40	10/25/2036	1.E FM ...
..863811-AC-7	..863811-AC-7	STRUCTURED ASSET SECURITIES CO SASC 2006-#F4 2A1 6.000% 10/25/36		02/01/2023	Paydown		46,487	46,487	31,187	29,597		16,890		16,890		46,487			513	10/25/2036	2.A FM ...
..863811-AC-7	..863811-AC-7	STRUCTURED ASSET SECURITIES CO SASC 2006-#F4 2A1 6.000% 10/25/36		01/01/2023	Paydown		127,938	127,939	85,830	81,556		46,483		46,483		127,939			772	10/25/2036	2.B FM ...
..872227-AE-3	..872227-AE-3	TBI 2007-2 M3 TBI 2007-2 A3A 5.145%		03/27/2023	Paydown		44,080	44,080	24,726	17,106		26,975		26,975		44,080			112	07/25/2037	1.A FM ...
..872227-AB-9	..872227-AB-9	TBI 2006-6 M4 TBI 2006-6 A2A 5.205%		01/25/37	Paydown		33,130	33,130	11,478	8,749		24,381		24,381		33,130			65	01/25/2037	1.A FM ...
..873428-AC-8	..873428-AC-8	BELL 2018-1A A211 BELL 2016-1A A23 4.970%		02/25/2023	Paydown		11,550	11,550	11,550	11,550						11,550			144	05/25/2046	2.B FE ...
..873428-AE-4	..873428-AE-4	BELL 2018-1A A211 BELL 2018-1A A211 4.940%		02/25/2023	Paydown		50,000	50,000	50,000	50,000						50,000			618	11/25/2048	2.B FE ...
..88031V-AA-7	..88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SR SEC BDS 6.032% 12/30/23		03/30/2023	Redemption 100,0000		336,135	336,135	335,295	335,166		949		949		336,135			5,086	12/30/2023	2.B FE ...
..88105F-AA-3	..88105F-AA-3	TERAPORNI PHENIX I LLC GTD SR SEC NTS 3.380% 12/31/43		03/31/2023	Redemption 100,0000		196,707	196,707	196,707	196,707						196,707			1,662	12/31/2043	2.C PL ...
..882401-AA-9	..882401-AA-9	TX ELECTRIC MKT Texas Electric Market Stabiliz 4.265% 08/01/34		02/01/2023	Paydown		246,787	246,787	246,783	246,813				(27)		246,787			6,608	09/01/2034	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	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..98676P-4G-8		321 HENDERSON RECEIVABLES LLC HEOR 2005-1A B 5.243% 10/15/55		03/15/2023	Paydown		49,879	49,879	43,519	46,923		2,956		2,956		49,879			410	10/15/2055	1.0 FE
..98676X-4B-2		321 HENDERSON RECEIVABLES LLC HEOR 2010-1A B 9.310% 07/15/61		03/15/2023	Paydown		198,280	198,280	226,612	207,266		(8,987)		(8,987)		198,280			2,747	07/15/2061	1.A FE
..88606W-AA-0		THUNDERBOLT AIRCRAFT LEASE LTD TBOLT 2017-A A 4.212% 05/17/32		03/15/2023	Paydown		199,551	199,551	199,583	200,116		(565)		(565)		199,551			1,226	05/17/2032	2.B FE
..89253F-AA-9		VANDEBILT UNIVERSITY TREASURY VUIC 2018-1 NOTE 4.920% 07/01/48		03/01/2023	Paydown		24,063	24,063	24,063	24,063						24,063			290	07/01/2048	1.F PL
..99395F-AA-0		TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50		03/15/2023	Redemption		24,410	24,410	24,410	24,410						24,410			336	03/31/2050	1.F
..90350Q-AA-7		US BANK TR NA (BH-2015-1) Custody Receipts 0.000% 01/11/23		01/11/2023	Maturity		20,500,000	20,500,000	13,420,120	20,466,599		33,401		33,401		20,500,000			529,946	01/11/2023	2.B PL
..909318-AA-5		UNITED AIRLINES 2018-1 AA PTT Secured 3.500% 09/01/31		03/01/2023	Various		99,130	99,130	99,130	99,130						99,130			1,735	09/01/2031	1.F FE
..90931C-AA-6		UNITED AIRLINES 2019-1 CLASS A Secured 4.150% 02/25/33		02/25/2023	Redemption		132,967	132,967	132,967	132,967						132,967			2,759	02/25/2033	1.F FE
..90931G-AA-7		UNITED AIRLINES 2020-1 CLASS A Secured 5.875% 10/15/27		01/15/2023	Various		1,183,050	1,183,050	1,178,517	1,178,680		4,370		4,370		1,183,050			17,376	10/15/2027	1.5 FE
..91403H-AA-6		UNIV OF IA ENERGY COLLABORATIV SR SEC'D NTS 3.620% 06/30/50		03/31/2023	Redemption		80,980	80,980	80,980	80,980						80,980			733	06/30/2050	1.5 PL
..91627F-AA-3		VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		03/15/2023	Redemption		15,827	15,827	15,827	15,827						15,827			108	01/15/2043	1.E
..92424R-AA-2		VCRPL 2021-1A A VCRPL 2021-1A A 2.152% 10/20/31		01/20/2023	Paydown		1,261	1,261	1,145	1,151		110		110		1,261			7	10/20/2031	1.F FE
..92453V-AC-6		VBTOW 2018-2A B VBTOW 2018-2A A 4.483% 11/15/48		03/15/2023	Paydown		20,000	20,000	19,999	19,994		6		6		20,000			148	11/15/2048	1.D FE
..92638E-AA-1		VISTA RIDGE LLC SR SEC'D NTS 2.570% 10/14/49		03/31/2023	Redemption		30,410	30,410	30,410	30,410						30,410			195	10/14/2049	1.F PL
..929227-V9-1		WAMU MORTGAGE PASS-THROUGH CER WAMU 2003-S3 342 5.500% 05/25/33		03/01/2023	Paydown		514	514	504	513		1		1		514			5	05/25/2033	1.A FM
..92922F-3J-5		WAMU MORTGAGE PASS-THROUGH CER WAMU 2005-AR12 144 3.806% 10/25/35		03/01/2023	Paydown		19,776	19,776	19,242	19,318		458		458		19,776			141	10/25/2035	1.A FM
..92922F-7P-7		WAMU 2005-AR17 A1C3 WAMU 2005-AR17 A1A1 5.365% 12/25/45		03/27/2023	Paydown		6,661	6,661	6,453	6,456		205		205		6,661			34	12/25/2045	1.A FM
..92922F-8H-3		WAMU 2005-AR18 B6 WAMU 2005-AR18 1A3A 3.979% 01/25/36		03/01/2023	Paydown		10,388	10,388	9,230	9,642		746		746		10,388			69	01/25/2036	1.A FM
..92922F-EN-4		WAMU MORTGAGE PASS-THROUGH CER WAMU 2003-S9 A1 5.250% 10/25/33		03/01/2023	Paydown		3,187	3,187	3,119	3,131		56		56		3,187			29	10/25/2033	1.A FM
..92922F-NL-8		WAMU MORTGAGE PASS-THROUGH CER WAMU 2004-AR3 B1 3.253% 06/25/34		02/01/2023	Paydown		7,473	7,473	7,225	7,267		206		206		7,473			24	06/25/2034	2.A FM
..92922F-NL-8		WAMU MORTGAGE PASS-THROUGH CER WAMU 2004-AR3 B1 3.253% 06/25/34		03/01/2023	Paydown		7,874	7,874	7,613	7,658		217		217		7,874			62	06/25/2034	2.B FM
..92922F-VJ-1		WAMU 2004-AP1 2B5 WAMU 2004-AP1 1F 5.215% 05/25/34		03/25/2023	Paydown		16,942	16,942	14,189	14,420		2,523		2,523		16,942			122	05/25/2034	1.A FM
..92922F-ZF-8		WAMU 2004-AR12 B6 WAMU 2004-AR12 A2A 5.625% 10/25/44		03/27/2023	Paydown		20,508	20,508	19,888	19,903		605		605		20,508			164	10/25/2044	1.A FM
..92927X-AA-2		WAMU 2007-HY6 3B3 WAMU 2007-HY6 1A1 3.236% 06/25/37		02/01/2023	Paydown		271	277	252	287		(16)		(16)		271			1	06/25/2037	3.C FM
..92927X-AA-2		WAMU 2007-HY6 3B3 WAMU 2007-HY6 1A1 3.236% 06/25/37		03/01/2023	Paydown		7,975	8,141	7,946	8,529		(554)		(554)		7,975			46	06/25/2037	4.A FM
..92990G-AF-0		WAMU 2007-HY5 2B3 WAMU 2007-HY5 2A4 3.071% 05/25/37		03/01/2023	Paydown		35,451	35,631	32,851	36,189		(739)		(739)		35,451			164	05/25/2037	3.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93362F-AC-7	WAMU 2006-AR8 LB6 WAMU 2006-AR8 1A3 3.600% 08/25/46		03/01/2023	Paydown		21,187	21,874	21,027	21,475		(288)		(288)		21,187				135	08/25/2046	1.A FM
933637-AD-2	WAMU 2006-AR18 LB4 WAMU 2006-AR18 2A2 3.056% 01/25/37		03/01/2023	Paydown		121,700	141,651	138,606	142,633		(20,933)		(20,933)		121,700				735	01/25/2037	3.C RM
933638-AA-6	WAMU 2006-AR19 B1 WAMU 2006-AR19 1A 4.206% 01/25/47		03/01/2023	Paydown		132,509	134,320	130,959	133,223		(714)		(714)		132,509				734	01/25/2047	2.B FM
93363C-AA-7	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 1A 4.118% 07/25/46		03/01/2023	Paydown		18,479	18,479	18,479	18,479						18,479				98	07/25/2046	4.B FM
93363C-AB-5	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 2A 4.445% 07/25/46		02/01/2023	Paydown		3,429	3,429	3,080	3,378		51		51		3,429				13	07/25/2046	1.G FM
93363C-AB-5	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 3A 3.841% 07/25/46		03/01/2023	Paydown		1,655	1,655	1,477	1,630		24		24		1,655				13	07/25/2046	2.A FM
93363C-AC-3	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 2A 4.445% 07/25/46		03/01/2023	Paydown		12,479	12,479	11,033	11,230		1,249		1,249		12,479				72	07/25/2046	1.A FM
93363D-AA-5	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A1 3.805% 10/25/36		03/01/2023	Paydown		13,616	13,616	12,729	13,752		(136)		(136)		13,616				70	08/25/2046	3.B FM
93363N-AA-3	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A3 3.805% 10/25/36		03/01/2023	Paydown		8,667	10,403	10,221	10,870		(2,203)		(2,203)		8,667				67	10/25/2036	3.C RM
93363N-AC-9	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1 3.805% 10/25/36		03/01/2023	Paydown		1,390	1,668	1,593	1,759		(369)		(369)		1,390				11	10/25/2036	4.A FM
93363N-AF-2	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1 3.312% 10/25/36		03/01/2023	Paydown		30,415	30,415	29,288	29,800		615		615		30,415				166	10/25/2036	1.A FM
93363P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 2A3 3.342% 11/25/36		03/01/2023	Paydown		59,920	51,292	49,305	54,566		5,354		5,354		59,920				228	11/25/2036	4.A FM
93363P-AK-6	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 3.908% 04/25/47		03/01/2023	Paydown		10,336	10,405	9,988	10,745		(409)		(409)		10,336				66	11/25/2036	1.A FM
93364A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 3.908% 04/25/47		01/01/2023	Paydown		479	480	442	465		14		14		479				1	04/25/2047	1.F FM
93364A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 3.908% 04/25/47		02/01/2023	Paydown		9,608	9,252	8,512	8,947		661		661		9,608				47	04/25/2047	1.G FM
93364A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 3.908% 04/25/47		03/01/2023	Paydown		398	398	366	385		13		13		398				3	04/25/2047	2.B FM
93364A-AB-8	WASHINGTON MUTUAL MORTGAGE PAS WAMLT 2005-AR1 04/25/47		03/01/2023	Paydown		87,374	84,418	76,205	83,329		4,045		4,045		87,374				427	04/25/2047	3.A FM
93364F-HC-9	A1A 5.365% 12/25/35		03/27/2023	Paydown		6,137	6,137	5,723	5,801		337		337		6,137				35	12/25/2035	1.A FM
93364F-JQ-6	WASHINGTON MORTGAGE PASS-THRU WAMLT 2006-1 5.345% 02/25/36		03/27/2023	Paydown		3,533	12,976	11,151	12,367		(8,834)		(8,834)		3,533				114	02/25/2036	4.A FM
93364F-KP-6	WASHINGTON MORTGAGE PASS-THRU WAMLT 2006-1 3A2 5.750% 02/25/36		03/01/2023	Paydown		1,568	4,465	4,382	5,069		(3,500)		(3,500)		1,568				(128)	02/25/2036	5.A FM
93364F-MN-9	WAMLT 2006-AR2 PPP WAMLT 2006-AR2 A1A 4.405% 04/25/46		03/01/2023	Paydown		107,696	128,162	108,305	119,238		(11,542)		(11,542)		107,696				651	04/25/2046	1.A FM
93365H-AJ-6	WAMLT 2006-7 B2 WAMLT 2006-7 A6 4.011% 09/25/36		03/01/2023	Paydown		37,282	37,282	13,174	12,831		24,451		24,451		37,282				78	09/25/2036	1.A FM
93366M-AA-3	WAMLT 2007-0A4 A1B WAMLT 2007-0A4 A1A 4.225% 04/25/47		01/01/2023	Paydown		14,617	15,009	13,514	14,711		(94)		(94)		14,617				35	04/25/2047	1.C FM
93366M-AA-3	WAMLT 2007-0A4 A1B WAMLT 2007-0A4 A1A 4.225% 04/25/47		02/01/2023	Paydown		12,572	12,087	10,894	11,844		728		728		12,572				64	04/25/2047	1.D FM
93368M-AA-3	WAMLT 2007-0A4 A1B WAMLT 2007-0A4 A1A 4.225% 04/25/47		02/01/2023	Paydown		31,868	30,640	27,576	30,033		1,836		1,836		31,868				162	04/25/2047	1.E FM
93368M-AA-3	WAMLT 2007-0A4 A1B WAMLT 2007-0A4 A1A 4.225% 04/25/47		03/01/2023	Paydown		177,190	149,192	134,325	146,223		30,967		30,967		177,190				1,308	04/25/2047	1.F FM

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

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/Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9336M-AA-3	WMAT 2007-04 A1B WMALT 2007-04 A1A		01/01/2023	Paydown		7,227	7,421	7,140	7,433		(205)		(205)		7,227			17	04/25/2047	2 C FM
9336M-AA-3	WMALT 2007-04 A1B WMALT 2007-04 A1A		03/01/2023	Paydown		109,993	94,893	91,296	95,098		14,545		14,545		109,993			857	04/25/2047	3 A FM
9408F-AA-8	WAT 2021-A C WAT 2021-A A 6.884% 02/18/31		03/15/2023	Various		833,432	833,432	833,432	795,743						833,432			9,390	02/18/2031	1 C PL
9408F-AB-6	WAT 2021-A C WAT 2021-A B 7.734% 02/18/31		03/15/2023	Various		229,193	229,193	218,029	218,029						229,193			2,890	02/18/2031	1 F PL
9410F-AC-4	WAT 2021-A C WAT 2021-A C 9.434% 02/18/31		03/15/2023	Various		442,767	442,767	442,767	422,745						442,767			6,765	02/18/2031	2 C PL
9435W-AA-3	WAVE 2017-1 TRUST WAV_17-1A WAV 2017-1A A		03/15/2023	Paydown		651	651	650	650		1		1		651			6	11/15/2042	2 B FE
94789-AA-9	WELLS FARGO MORTGAGE BACKED SE WFIHS 2006-AR19 A1 4.564% 12/25/36		03/01/2023	Paydown		17,942	21,642	18,806	18,827		(985)		(985)		17,942			168	12/25/2036	1 A FM
9498J-AG-7	WELLS FARGO MORTGAGE BACKED SE WFIHS 2006-AR12 A5 4.566% 03/25/36		03/01/2023	Paydown		20,250	24,645	23,271	23,814		(3,564)		(3,564)		20,250			159	03/25/2036	1 A FM
9498J-AD-6	WFIHS 2006-AR5 2A2 WFIHS 2006-AR5 2A1		02/01/2023	Paydown		64,586	64,729	62,542	64,259		327		327		64,586			170	04/25/2036	1 A FM
9498J-AD-6	WFIHS 2006-AR5 2A2 WFIHS 2006-AR5 2A1		03/01/2023	Paydown		6,897	6,718	6,491	6,863		27		27		6,897			58	04/25/2036	1 B FM
9498J-AB-0	WELLS FARGO MORTGAGE BACKED SE WFIHS 2006-AR13 A2 4.281% 09/25/36		03/01/2023	Paydown		593	658	613	633		(40)		(40)		593			4	09/25/2036	1 A FM
9498J-AB-0	WELLS FARGO MORTGAGE BACKED SE WFIHS 2006-AR13 A2 4.281% 09/25/36		02/01/2023	Paydown		6,599	7,837	7,529	7,798		(1,199)		(1,199)		6,599			34	09/25/2036	2 C FM
9498J-AB-0	WELLS FARGO MORTGAGE BACKED SE WFIHS 2006-AR13 A2 4.281% 09/25/36		03/01/2023	Paydown		4,678	4,678	4,484	4,655		23		23		4,678			50	09/25/2036	3 A FM
9498J-AA-5	WELLS FARGO MORTGAGE LOAN TRS WFIHLT 2011-RR4 A2 4.093% 09/25/36		03/01/2023	Paydown		47,473	48,840	40,976	41,143		6,330		6,330		47,473			459	09/25/2036	1 A FM
94987X-AJ-6	WEN 2018-1A A211 WEN 2018-1A A211 3.884%		03/01/2023	Paydown		9,477	9,477	8,285	8,027		1,450		1,450		9,477			51	06/27/2036	3 B FM
95059X-AE-8	WEN 2018-1A A211 WEN 2019-1A A211 4.080%		03/15/2023	Paydown		16,409	16,409	16,218	16,299		110		110		16,409			159	03/15/2048	2 B FE
95059X-AH-1	WILTON RE FINANCE LLC Senior Unsecured		03/15/2023	Paydown		12,500	12,500	12,500	12,500						12,500			128	06/15/2049	2 B FE
97263B-AA-1	WINGSTOP FUNDING WISTOP 20-1 WISTOP 2020-1A A2		03/30/2023	Call	100.0000	3,000,000	3,000,000	3,101,110	3,005,903		(5,603)		(5,603)		3,000,000			88,125	03/30/2033	2 B FE
974153-AB-4	Wolf Entertainment Funding, LL Wof		03/05/2023	Paydown		26,750	26,750	26,781	26,826		(76)		(76)		26,750			190	12/05/2030	2 B FE
97770X-AA-2	HARBOR AIRCRAFT INVESTMENTS L PHIL 2017-1 A		02/01/2023	Paydown		1,032,192	1,032,192	1,032,192	1,032,192						1,032,192			7,716	05/20/2045	2 B PL
90C2EJ-AX-7	ABSOLUTE 2020-1A LTD ABSOLUTE 2020-1 2.950%		03/15/2023	Paydown		105,042	105,042	104,371	104,882		180		180		105,042			1,007	11/15/2037	3 C FE
90061E-AA-5	ABSOLUTE 2020-1B LTD ABSOLUTE 2020-1 5.200%		03/20/2023	Paydown		1,163,162	1,163,162	1,163,162	1,163,162						1,163,162			8,886	09/20/2025	1 F
90061E-AB-3	MARI LONE LTD SR SEC2 NTS SER A 5.580%		03/20/2023	Redemption	100.0000	1,017,224	1,017,224	1,017,224	1,017,224						1,017,224			13,500	09/20/2025	2 C
95914H-AA-2	MARI BOYLE LTD SR SEC2 NTS SER B 5.800%		03/31/2023	Redemption	100.0000	49,712	49,712	49,712	49,712						49,712			693	06/30/2031	2 C PL
95914H-AB-0	RUSSELLLENESTE AS SR SEC2 NTS 2.750%		03/31/2023	Redemption	100.0000	49,712	49,712	49,712	49,712						49,712			693	06/30/2031	2 C PL
9200H-AA-1	CANADIAN WML RR Senior Unsecured 3.890%		03/31/2023	Various		249,711	249,711	244,022	245,063					(1,041)	249,711	5,689	5,689	1,717	09/05/2027	2 B PL
136375-DC-3		A	01/31/2023	Various		13,963,397	14,500,000	13,901,489	13,903,313		4,660		4,660		13,907,972		55,625	273,956	09/05/2032	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	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 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	
..6690C-AC-2	NOUVELLE AUTORITE 30 FINANCIER SR SEC'D BDS SER C 3.750% 03/31/23	D.....	03/31/2023	Redemption 100.0000		114,564	114,564	119,145	114,428				4,717	114,564	(4,582)		(4,582)	2,148	03/31/2033	2 A FE	
..C4662H-AE-2	ISLAND TIMBERLANDS FINANCE COR SR SEC'D BDS SER 5 2.530% 08/27/27	A.....	01/03/2023	Tax Free Exchange		4,500,000	4,500,000	4,500,000	4,500,000					4,500,000				38,593	08/27/2027	2 A PL	
..000000-00-0	GLOBAL BANK CORP Global Bank Corp 8.013% 12/20/27	D.....	03/21/2023	Redemption 100.0000		50,000	50,000	49,825	49,859		141	141		50,000				973	12/20/2027	2 A FE	
..000000-00-0	GAZPROM PJSC VIA GAZ FINANCE P Senior Unsecured 3.250% 02/25/30	D.....	03/21/2023	Various		2,100,000	3,500,000	1,086,998	1,068,235		18,764	18,764		1,086,998		1,013,002	1,013,002	9,163	02/25/2030	6 *	
..00192R-AJ-7	ARES 2015-3SRA C ARES 2015-3SRA C 6.682% 07/15/30	D.....	02/13/2023	AAIA Mdoeco AAM		964,161	1,000,000	956,500	975,300		569	569		975,869		(11,708)	(11,708)	20,299	07/15/2030	1 F FE	
..00389H-AG-6	ABU DHABI NATIONAL ENERGY COMP Senior Unsecured 4.875% 04/23/30	D.....	02/28/2023	ARE Surplus AAM		3,040,075	3,000,000	2,998,650	2,998,087		17	17		2,998,104		40,971	40,971	50,781	04/23/2030	1 D FE	
..01448Q-AB-6	ALESX 4A A2 ALESX 4A A2 5.502% 07/30/34	D.....	02/28/2023	ARE Surplus AAM		437,188	500,000	437,500	442,101		(425)	(425)		441,676		(4,489)	(4,489)	8,681	07/30/2034	1 C FE	
..01460D-AB-0	ALESX 12A A1 ALESX 12A A1 5.112% 07/15/37	D.....	01/17/2023	Paydown		32,281	32,281	29,335	32,281		2,669	2,669		32,281				963	07/15/2037	1 A FE	
..01450G-AA-5	ALESX 16A B ALESX 16A A 5.338% 03/23/38	D.....	03/23/2023	Paydown		42,569	42,569	36,317	36,561		6,008	6,008		42,569				537	03/23/2038	1 E FE	
..01538T-AA-3	ALFA DESARROLLO Senior Secured 4.550% 09/27/51	D.....	03/27/2023	Redemption 100.0000		7,785	7,785	7,785	7,785					7,785				177	09/27/2051	2 C FE	
..03755H-AJ-2	AREX 2018-1A C AREX 2018-1A C 6.768% 04/25/31	D.....	02/13/2023	AAIA Mdoeco AAM		2,128,546	2,225,000	2,161,730	2,169,794		1,194	1,194		2,170,988		(42,442)	(42,442)	43,818	04/25/2031	1 F FE	
..04942U-AJ-5	ATLO 2018-12A C ATLO 2018-12A C 7.186% 10/24/31	D.....	02/28/2023	AAIA NonMdoeco AAM		3,828,280	4,000,000	3,930,160	3,939,395		1,796	1,796		3,941,191		(112,911)	(112,911)	96,377	10/24/2031	1 F FE	
..0496SL-AL-2	ATRIUM COO CORP ATRIUM 14A ATRIUM 14A C 6.742% 08/23/30	D.....	02/13/2023	Various		1,946,090	2,000,000	1,970,336	1,979,661		577	577		1,980,238		(34,148)	(34,148)	40,985	08/23/2030	1 F FE	
..05330K-AA-3	AUTOPISTAS METROPOLITANAS DE P SR SEC'D NTS BVA BANCO CONT Subordinated 5.250% 09/22/29	D.....	03/31/2023	Redemption 100.0000		50,000	50,000	50,000	50,000					50,000				844	06/30/2035	2 C FE	
..05537G-AD-7	BANCO SANTANDER MEXICO SA INST Subordinated 5.950% 10/01/28	D.....	02/08/2023	ALRE - DFL Trust AAM		978,040	1,000,000	980,000	988,555		145	145		988,700		(10,660)	(10,660)	19,833	09/22/2029	3 A FE	
..05968B-AC-7	BKOF 2015-1A CR BKOF 2015-1A CR 6.708% 04/20/31	D.....	02/28/2023	ARE Surplus AAM		4,564,735	4,570,000	4,896,825	4,656,997		(18,163)	(18,163)		4,638,834		(74,099)	(74,099)	111,032	10/01/2028	2 C FE	
..07379H-AU-2	BLACK 2021-1A A2 BLACK 2021-1A A2 6.715% 11/22/34	D.....	02/28/2023	AAIA NonMdoeco AAM		2,410,113	2,500,000	2,480,378	2,482,922		660	660		2,483,582		(73,470)	(73,470)	57,411	04/20/2031	1 F FE	
..0920WH-AC-8	BKOF 2021-RA LOAN BKOF 2021-RA LO 7.192% 04/15/28	D.....	02/28/2023	ARE Surplus AAM		3,732,342	3,807,331	3,807,331	3,807,331					3,807,331		(74,989)	(74,989)	85,473	11/22/2034	1 C FE	
..10949V-AB-4	BKOF 2021-RA LOAN BKOF 2021-RA LO 7.192% 04/15/28	D.....	01/17/2023	Paydown		3,861,970	3,861,970	3,861,970	3,861,970					3,861,970				63,954	04/15/2028	1 C FE	
..11462T-AN-7	BSNC 2013-1A DR BSNC 2013-1A CR 6.630% 01/17/28	D.....	02/13/2023	Paydown		1,603,000	1,603,000	1,581,868	1,594,831		8,169	8,169		1,603,000				32,010	01/17/2028	1 B FE	
..11462T-AP-2	BSNC 2013-1A DR BSNC 2013-1A DR 7.480% 01/17/28	D.....	02/13/2023	Paydown		5,800,000	5,800,000	5,789,759	5,793,229		6,771	6,771		5,800,000				132,115	01/17/2028	1 E FE	
..12551V-AE-3	CIFC 2018-3A C CIFC 2018-3A C 6.692% 07/18/31	D.....	02/28/2023	AAIA NonMdoeco AAM		1,444,676	1,500,000	1,484,712	1,486,852		484	484		1,487,336		(42,660)	(42,660)	34,792	07/18/2031	1 F FE	
..14310K-AV-7	CARVLE GLOBAL MARKET STRATEGIC CSIGS 2013-4A CR 6.542% 01/15/31	D.....	02/28/2023	AAIA NonMdoeco AAM		4,676,607	4,875,000	4,819,596	4,826,656		1,805	1,805		4,827,861		(151,254)	(151,254)	110,043	01/15/2031	1 F FE	
..15673V-AQ-2	CEBB 2019-1A BR CEBB 2019-1A BR 6.730% 04/15/31	D.....	03/22/2023	Paydown		17,000,000	17,000,000	17,000,000	17,000,000					17,000,000				462,021	04/15/2031	1 A FE	
..15674E-AA-0	CEBB 2021-1A A CEBB 2021-1A A 6.292% 04/15/32	D.....	01/17/2023	Paydown		911,366	911,366	911,366	911,366					911,366				12,994	04/15/2032	1 A FE	
..28622P-AJ-2	AWPT 2017-6A C AWPT 2017-6A D 8.442% 07/15/29	D.....	02/13/2023	AAIA NonMdoeco AAM		1,260,861	1,310,000	1,313,275	1,285,392		826	826		1,286,217		(25,357)	(25,357)	34,207	07/15/2029	2 C FE	
..33882G-AJ-7	FLAT 2017-1A CR FLAT 2017-1A CR 6.764% 05/15/30	D.....	02/28/2023	AAIA NonMdoeco AAM		3,858,860	4,000,000	3,983,112	3,985,687		657	657		3,986,344		(127,484)	(127,484)	76,277	05/15/2030	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 Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..34902D-AG-1	FBSL 2019-2A C FBSL 2019-2A C 8.450%	D....	..02/28/2023	AARE Surplus AAM	.....	..13,756,917	..14,200,000	..13,422,919	..13,434,171	.....	..17,504	.....	..17,504	.....	..13,451,675	.....	..305,243	..305,243	..383,268	..10/20/2032	..1 F FE ...
..38172C-AQ-8	GOCAP 2017-35A DR GOCAP 2017-35A DR 9.000%	D....	..02/28/2023	AAIA NonMdoCo AAM	.....	..4,812,480	..5,000,000	..4,940,485	..4,949,402	.....	..2,174	.....	..2,174	.....	..4,951,577	.....	..(139,097)	..(139,097)	..148,482	..07/20/2029	..2 B FE ...
..38172F-AL-2	GOCAP 2017-34A B1R GOCAP 2017-34A CR 8.456%	D....	..02/13/2023	AAIA MdoCo AAM	.....	..1,960,038	..2,000,000	..2,001,428	..2,001,125	.....	..37	.....	..37	.....	..2,001,163	.....	..(41,125)	..(41,125)	..44,544	..03/14/2031	..1 F FE ...
..38173N-AA-6	GOCAP 2015-25A CR GOCAP 2015-25A AR 6.186%	D....	..02/06/2023	Paydown	.....	..355,230	..355,230	..348,160	..349,467	.....	..5,762	.....	..5,762	.....	..355,230	.....	.....	.....	..5,308	..05/05/2030	..1 A FE ...
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D....	..01/07/2023	Various	.....	..261,003	..261,003	..261,003	..261,003	.....	.....	.....	.....	.....	..261,003	.....	.....	.....	..4,404	..10/07/2026	..3 C FE ...
..404280-BN-8	H83C HOLDINGS Junior Subordinated 7.231%	D....	..03/23/2023	Ca II 100.0000	.....	..1,000,000	..1,000,000	..1,000,000	..1,000,000	.....	.....	.....	.....	.....	..1,000,000	.....	.....	.....	..31,250	..03/23/2123	..2 C FE ...
..404280-DS-5	H83C HOLDINGS Subordinated 8.113% 11/03/33	D....	..03/22/2023	H83C	.....	..4,365,058	..4,000,000	..4,000,000	..4,000,000	.....	.....	.....	.....	.....	..4,000,000	.....	..365,058	..365,058	..125,370	..11/03/2033	..2 A FE ...
..40438K-AJ-4	HUII 6A-2015 BR HUII 6A-2015 BR 6.556%	D....	..02/28/2023	AAIA NonMdoCo AAM	.....	..8,662,464	..9,000,000	..8,906,418	..8,919,409	.....	..2,187	.....	..2,187	.....	..8,921,596	.....	..(259,132)	..(259,132)	..178,964	..02/05/2031	..1 F FE ...
..40441L-AA-4	HGI 2021-FL1 A HGI 2021-FL1 A 5.778%	D....	..03/16/2023	Paydown	.....	..675,428	..675,428	..646,722	..647,704	.....	..27,724	.....	..27,724	.....	..675,428	.....	.....	.....	..8,775	..06/16/2036	..1 A FE ...
..43133J-AA-6	H1TR 2019-2A A1 H1TR 2019-2A A1 6.669%	D....	..02/22/2023	Paydown	.....	..4,751	..4,751	..4,733	..4,751	.....	.....	.....	.....	.....	..4,751	.....	.....	.....	..78	..05/22/2039	..1 C FE ...
..44303G-AG-8	HUII 4A-2014 BR HUII 4A-2014 BR 6.652%	D....	..02/28/2023	AAIA NonMdoCo AAM	.....	..2,895,291	..3,000,000	..2,979,069	..2,981,673	.....	..504	.....	..504	.....	..2,982,176	.....	..(86,885)	..(86,885)	..64,880	..01/28/2030	..1 F FE ...
..44933W-AG-4	IO3 2015-28A C IO3 2015-28A C 8.292%	D....	..02/28/2023	AAIA NonMdoCo AAM	.....	..968,827	..1,000,000	..998,208	..998,158	.....	..154	.....	..154	.....	..998,313	.....	..(29,486)	..(29,486)	..29,043	..01/16/2033	..2 C FE ...
..46616K-AQ-7	JOIN 2013-1A BR JOIN 2013-1A BR 8.400%	D....	..02/28/2023	AARE Surplus AAM	.....	..977,735	..1,000,000	..1,001,856	..1,001,472	.....	..58	.....	..58	.....	..1,001,530	.....	..(23,795)	..(23,795)	..27,513	..01/20/2030	..1 F FE ...
..48250G-AW-0	KKR 10 DR KKR 10 DR 8.216% 09/15/29	D....	..02/28/2023	AARE Surplus AAM	.....	..3,344,627	..3,430,000	..3,429,962	..3,429,968	.....	..655	.....	..655	.....	..3,430,623	.....	..(65,995)	..(65,995)	..58,017	..09/15/2029	..2 B FE ...
..48250J-AG-7	KKR 28A C KKR 28A D 7.766% 03/15/31	D....	..02/28/2023	AARE Surplus AAM	.....	..1,065,961	..1,100,000	..1,093,649	..1,094,435	.....	..329	.....	..329	.....	..1,094,764	.....	..(26,783)	..(26,783)	..17,575	..03/15/2031	..2 B FE ...
..53252Z-AA-7	LIMA METRO LINE 2 FINANCE LTD Senior Secured 5.875% 07/05/34	D....	..01/05/2023	Various	.....	..157,279	..157,279	..184,343	..180,681	.....	..(23,402)	.....	..(23,402)	.....	..157,279	.....	.....	.....	..2,310	..07/05/2034	..2 C FE ...
..53566T-AA-9	LINE ONE PERU METRO EXPANSION Secured 4.737% 01/10/33	D....	..01/10/2023	Redemption 100.0000	.....	..24,029	..24,029	..24,029	..24,029	.....	.....	.....	.....	.....	..24,029	.....	.....	.....	..285	..01/10/2033	..2 C FE ...
..53566T-AB-7	LINE ONE PERU METRO EXPANSION Secured 4.737% 04/10/33	D....	..01/10/2023	Redemption 100.0000	.....	..17,953	..17,953	..17,953	..17,953	.....	.....	.....	.....	.....	..17,953	.....	.....	.....	..213	..04/10/2033	..2 C FE ...
..55819T-AU-5	MDPK 2016-20A DR MDPK 2016-20A CR 6.715%	D....	..02/07/2023	AAIA NonMdoCo AAM	.....	..960,067	..1,000,000	..946,000	..969,530	.....	..556	.....	..556	.....	..970,086	.....	..(10,019)	..(10,019)	..18,044	..07/27/2030	..1 F FE ...
..56579K-AG-4	MCLO 2018-12A B MCLO 2018-12A B 7.292%	D....	..02/28/2023	Various	.....	..3,805,680	..4,000,000	..3,913,777	..3,924,413	.....	..2,136	.....	..2,136	.....	..3,926,549	.....	..(120,869)	..(120,869)	..101,646	..04/18/2031	..1 F FE ...
..56844Y-AE-7	SPEAK 2018-5A C SPEAK 2018-5A C 6.618%	D....	..02/28/2023	AAIA NonMdoCo AAM	.....	..12,000,975	..12,500,000	..12,939,475	..12,936,280	.....	..5,256	.....	..5,256	.....	..12,941,536	.....	..(341,161)	..(341,161)	..274,853	..04/25/2031	..1 F FE ...
..60688N-AA-3	IMICAPS XVIII LTD IMICAPS FUND XVIII LTD 5.433% 12/26/39	D....	..03/27/2023	Paydown	.....	..6,740	..6,740	..6,150	..6,194	.....	..546	.....	..546	.....	..6,740	.....	.....	.....	..152	..12/26/2039	..1 B FE ...
..63861V-AA-5	NATIONWIDE BUILDING SOCIETY Senior Unsecured 6.072% 03/08/24	D....	..03/08/2023	Ca II 100.0000	.....	..2,000,000	..2,000,000	..1,959,500	..1,990,734	.....	..1,416	.....	..1,416	.....	..1,992,150	.....	..7,850	..7,850	..37,660	..03/08/2024	..2 A FE ...
..67108B-BC-8	OZLUF 2012-2A BR2 OZLUF 2012-2A BR2 7.102%	D....	..02/28/2023	AARE Surplus AAM	.....	..7,996,440	..8,200,000	..7,739,961	..7,740,703	.....	..3,118	.....	..3,118	.....	..7,743,820	.....	..182,620	..182,620	..186,097	..07/30/2031	..1 F FE ...
..69688N-AG-8	PUMRS 2022-2A D PUMRS 2022-2A D 8.789%	D....	..02/28/2023	AARE Surplus AAM	.....	..17,566,104	..18,008,796	..18,008,796	..18,008,796	.....	.....	.....	.....	.....	..18,008,796	.....	..(442,692)	..(442,692)	..920,803	..07/20/2034	..2 C FE ...
..70016Z-AW-0	PAIA 2016-1A BR PAIA 2016-1A BR 7.152%	D....	..02/28/2023	AAIA NonMdoCo AAM	.....	..960,714	..1,000,000	..987,393	..988,992	.....	..275	.....	..275	.....	..989,267	.....	..(28,553)	..(28,553)	..18,683	..08/23/2031	..1 F FE ...
..74042E-AA-2	PRETSL XVII LTD REFERRED TERM SECS XVII 5.534% 06/23/35	D....	..03/23/2023	Paydown	.....	..7,782	..7,782	..7,133	..7,190	.....	..592	.....	..592	.....	..7,782	.....	.....	.....	..100	..06/23/2035	..1 B FE ...

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..74042F-AA-9	..74042F-AA-9	PRETSL XXV PREFERRED TERM SECS XV 5.391%	D....	..03/24/2023	Paydown	.....	146,866	.....	130,160	131,433	.....	15,433	.....	15,433	.....	146,866	.....	.....	1,367	06/22/2037	1.E FE ...
..74042F-AB-7	..74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XV 5.257%	D....	..03/24/2023	Paydown	.....	3,397	.....	2,794	2,845	.....	552	.....	552	.....	3,397	.....	.....	43	06/22/2037	1.D PL ...
..74042H-AA-5	..74042H-AA-5	PRETSL XIX PREFERRED TERM SECS XIX 5.430%	D....	..03/22/2023	Paydown	.....	46,753	.....	42,166	42,517	.....	4,237	.....	4,237	.....	46,753	.....	.....	598	12/22/2035	1.A FE ...
..74042H-AB-3	..74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 5.236%	D....	..03/22/2023	Paydown	.....	8,087	.....	6,985	7,039	.....	1,047	.....	1,047	.....	8,087	.....	.....	105	12/22/2035	1.B FE ...
..74042M-AA-4	..74042M-AA-4	PRETSL XXII LTD PRETSL 22-A1 A1 5.287%	D....	..02/28/2023	AARE Surplus AAM	.....	5,438,251	.....	5,331,582	5,398,548	.....	29,969	.....	29,969	.....	5,428,518	.....	9,734	57,625	09/22/2036	1.A FE ...
..74042M-AC-0	..74042M-AC-0	PRETSL XXII LTD PRETSL 22-A2 A2 5.266%	D....	..03/22/2023	Paydown	.....	6,370	.....	5,474	5,543	.....	826	.....	826	.....	6,370	.....	.....	82	09/22/2036	1.B FE ...
..74042M-AE-6	..74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1 5.577%	D....	..03/22/2023	Paydown	.....	9,259	.....	6,852	7,200	.....	2,059	.....	2,059	.....	9,259	.....	.....	125	09/22/2036	1.E FE ...
..74042M-AG-1	..74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 5.577%	D....	..03/22/2023	Paydown	.....	5,961	.....	4,411	4,644	.....	1,317	.....	1,317	.....	5,961	.....	.....	80	09/22/2036	1.E FE ...
..74042M-AQ-9	..74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3 5.577%	D....	..03/22/2023	Paydown	.....	5,454	.....	4,036	4,241	.....	1,213	.....	1,213	.....	5,454	.....	.....	74	09/22/2036	1.E FE ...
..74042M-AA-2	..74042M-AA-2	PRETSL XVIIII PREFERRED TERM XVIIII 5.514%	D....	..03/22/2023	Paydown	.....	28,180	.....	27,114	27,520	.....	660	.....	660	.....	28,180	.....	.....	363	09/23/2035	1.G FE ...
..77941D-AG-2	..77941D-AG-2	ROCKT 2017-3A C ROCKT 2017-3A C 6.608%	D....	..03/23/2023	Paydown	.....	963,307	.....	991,154	992,434	.....	302	.....	302	.....	992,735	.....	(29,428)	22,600	10/20/2030	1.E FE ...
..77942J-AE-3	..77942J-AE-3	ROCKT 2018-1A C ROCKT 2018-1A C 6.965%	D....	..02/28/2023	AALIA NonMorteco AAM	.....	7,228,373	.....	7,462,553	7,466,980	.....	886	.....	886	.....	7,467,866	.....	(239,493)	138,712	05/20/2031	1.F FE ...
..78009P-BH-0	..78009P-BH-0	NATWEST GROUP Senior Unsecured 5.076%	D....	..02/08/2023	ALRE - DFL Trust AAM	.....	985,913	.....	1,000,000	1,000,000	.....	.....	.....	.....	.....	1,000,000	.....	(14,088)	26,331	01/27/2030	1.G FE ...
..784309-AA-4	..784309-AA-4	SKY AVIATION LEASING SLETS 17- SLETS 2017-1 A 3.967% 08/15/42	D....	..01/17/2023	Various Redemption 100.0000	.....	12,229,841	.....	12,183,711	12,244,921	.....	(15,080)	.....	(15,080)	.....	12,229,841	.....	.....	40,430	08/15/2042	2.C FE ...
..784309-AC-0	..784309-AC-0	SKY AVIATION LEASING SLETS 17- SLETS 2017-1 B 5.682% 08/15/42	D....	..01/17/2023	.....	.....	2,768,913	.....	2,765,366	2,780,394	.....	(12,080)	.....	(12,080)	.....	2,768,913	.....	.....	13,111	08/15/2042	3.C FE ...
..83438J-AA-4	..83438J-AA-4	SL050 2007-1A A1LB SL050 2007-1A A1LA 5.072% 10/07/37	D....	..01/09/2023	Paydown	.....	38,357	.....	34,257	35,127	.....	3,230	.....	3,230	.....	38,357	.....	.....	405	10/07/2037	1.D FE ...
..83438L-AA-9	..83438L-AA-9	SOLRR 2021-1 A SOLRR 2021-1 A 2.636%	D....	..03/15/2023	Paydown	.....	325,324	.....	324,500	324,589	.....	736	.....	736	.....	325,324	.....	.....	1,433	10/15/2046	1.E FE ...
..83438L-AB-7	..83438L-AB-7	SOLRR 2021-1 A SOLRR 2021-1 B 3.432%	D....	..03/15/2023	Paydown	.....	48,698	.....	48,697	48,707	.....	(9)	.....	(9)	.....	48,698	.....	.....	279	10/15/2046	2.B FE ...
..85572B-AA-7	..85572B-AA-7	STARR LTD STARR 18-1 STARR 2018-1 A 4.068%	D....	..03/15/2023	Paydown	.....	212,662	.....	210,697	211,278	.....	1,385	.....	1,385	.....	212,662	.....	.....	882	05/15/2043	2.A FE ...
..85573L-AA-9	..85573L-AA-9	STARR 2019-1 A STARR 2019-1 A 4.089%	D....	..03/15/2023	Paydown	.....	261,172	.....	260,787	260,711	.....	461	.....	461	.....	261,172	.....	.....	2,197	03/15/2044	2.B FE ...
..87231B-AG-8	..87231B-AG-8	TCI-FLATIRON CLO LTD TFLAT 17- TFLAT 2017-1A C 6.727% 11/18/30	D....	..02/28/2023	AALIA NonMorteco AAM	.....	964,724	.....	996,269	996,786	.....	131	.....	131	.....	996,916	.....	(32,192)	18,666	11/18/2030	1.E FE ...
..87268F-AA-2	..87268F-AA-2	TFINS 2019-2A A2 TFINS 2019-2A A1 7.253%	D....	..02/28/2023	Paydown	.....	39,409	.....	38,815	38,926	.....	963	.....	963	.....	39,409	.....	.....	769	02/28/2039	1.B FE ...
..894135-AA-0	..894135-AA-0	TRAP 2007-13A B TRAP 2007-13A A1 5.125%	D....	..02/09/2023	Paydown	.....	5,349	.....	4,688	4,915	.....	534	.....	534	.....	5,349	.....	.....	66	11/09/2042	1.A FE ...
..894135-AA-6	..894135-AA-6	TRAP 2007-12X A2 TRAP 2007-12X A1 5.078%	D....	..01/06/2023	Paydown	.....	265,850	.....	248,570	251,183	.....	14,667	.....	14,667	.....	265,850	.....	.....	2,738	04/06/2042	1.B FE ...
..89708B-AB-9	..89708B-AB-9	TR0PC 2006-5A A1LB TR0PC 2006-5A A1L2 5.112% 07/15/36	D....	..01/17/2023	Paydown	.....	474	.....	429	431	.....	43	.....	43	.....	474	.....	.....	5	07/15/2036	1.D FE ...
..89822P-AA-1	..89822P-AA-1	TFINS 2020-1A A1 TFINS 2020-1A A1 3.320%	D....	..01/17/2023	Paydown	.....	91,632	.....	91,632	91,632	.....	.....	.....	.....	.....	91,632	.....	.....	761	04/15/2040	1.C FE ...
..94950J-AE-1	..94950J-AE-1	WELFLEET CLO LTD WELF 18-1A WELF 2018-1A C 6.780% 07/17/31	D....	..02/28/2023	AALIA NonMorteco AAM	.....	1,910,198	.....	1,956,180	1,962,502	.....	1,173	.....	1,173	.....	1,963,675	.....	(53,477)	46,635	07/17/2031	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
..9842E-AB-1	XLIT LTD Senior Unsecured 5.25% 12/15/43	D.....	02/08/2023	ALRE - DFL Trust AMI		2,069,034	2,000,000	2,112,940	2,102,352		(294)				2,102,058		(33,024)	(33,024)	15,458	12/15/2043	1.F FE
..AV067-02-7	TRANSPORIADORA DE GAS INTERNAC Senior Unsecured 5.550% 11/01/28	D.....	02/28/2023	ARE Surplus AMI		960,875	1,000,000	955,000	957,546		958		958		958,504		2,371	2,371	18,038	11/01/2028	2.C FE
..BA118-UX-6	AUSTRALIAN AUTO LOANS TRUST AUSTRALIAN AUTO LOANS TRUST 4.500% 10/15/23	B.....	02/14/2023	Tax Free Exchange		6,108,662	6,108,662	6,108,662	5,445,585		1,709		1,709	663,077	6,108,662			59,527	10/15/2023	2.B FE	
..BC30R-VG-2	CA003 9A DR CA003 9A DR 5.488% 07/15/35	B.....	02/15/2023	JEFFERIES LLC		1,961,384	2,143,692	1,931,660			14,456		14,456		1,920,645	(12,724)	40,739	28,015	(10,457)	07/15/2035	2.B Z
..BC313-JH-6	C1CFE 4A D C1CFE 4A D 5.428% 08/18/35	B.....	02/15/2023	JEFFERIES LLC		3,192,065	3,429,907	3,149,488			3,117		3,117		3,143,121	(20,822)	48,944	28,122	(15,515)	08/18/2035	2.B Z
..BC331Y-AF-9	VOYE 5A C VOYE 5A D 5.388% 04/15/35	B.....	02/15/2023	Natixis UK		3,926,300	4,287,383	3,936,860			3,457		3,457	(29,766)	3,914,048	(25,900)	12,252	(13,678)	19,892	04/15/2035	2.B Z
..BC338-I-P-7	HNLV 6A D HNLV 6A D 5.599% 06/10/34	B.....	02/15/2023	WELLS FARGO SECURITIES		1,979,592	2,143,692	1,875,323	1,902,534						1,908,804	32,578	70,788	103,366	33,770	06/10/2034	2.C FE
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADMOC 3.800% 09/30/45	D.....	03/31/2023	Paydown		3,522,988	3,522,988	3,489,751	3,524,514		(1,526)		(1,526)		3,522,988			16,884	09/30/2045	1.D PL	
..56076*-AD-7	MILAND MOTORWAYS GROUP LTD SECURED 2.550% 12/31/39	B.....	01/02/2023	Redemption	100,0000		232,398	246,079	232,243					13,836	232,398	(13,681)		(13,681)		12/31/2039	2.B PL
..58867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen 6.980% 05/13/27	D.....	03/30/2023	Paydown		816,755	816,755	816,755	816,755						816,755			883	05/13/2027	1.G PL	
..58867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen 6.980% 05/13/27	D.....	02/15/2023	Paydown		1,905,763	1,905,763	1,905,763	1,905,763						1,905,763			435	05/13/2027	2.B FE	
..58867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.980% 05/13/27	D.....	03/17/2023	Paydown		672,715	672,715	672,715	672,715						672,715			441	05/13/2027	1.G PL	
..58867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.980% 05/13/27	D.....	01/20/2023	Paydown		807,258	807,258	807,258	807,258						807,258			126	05/13/2027	2.B FE	
..P0606*-AA-9	Aes Mexico Generation Holdings SECURED 5.620% 11/26/27	D.....	03/30/2023	Redemption	100,0000		204,291	204,291	204,291						204,291			2,870	11/26/2027	2.C PL	
..P4831*-AA-4	GENENT DEL PERU SAC SENIOR 5.850% 01/31/37	D.....	01/31/2023	Redemption	100,0000		91,133	91,133	91,133						91,133			2,679	01/31/2037	2.C FE	
..P7003*-AA-3	La Buita Wind Sapl De Cv SECURED 6.770% 09/30/37	D.....	03/30/2023	Various		390,061	390,061	390,061	390,061						390,061			2,841	09/30/2037	3.B PL	
..J0458*-AF-6	AQUASRE FINANCE PTY LTD GTD SR SEC NTS SER 18A 4.320% 01/12/34	D.....	01/12/2023	Redemption	100,0000		223,521	223,521	223,521						223,521			4,828	01/12/2034	1.G FE	
..J8718*-AB-0	STAR ENTERTAINMENT FINANCE LTD GTD SR NTS 7.410% 08/22/27	D.....	03/16/2023	Call	100,0000		157,768	157,768	157,768						157,768			6,324	08/22/2027	2.C PL	
..J9836*-AA-6	WELCO ECO SHIP AS SR SEC NTS SER A 5.300% 04/30/31	D.....	03/31/2023	Redemption	100,0000		39,901	39,502	39,645		256		256		39,901			353	04/30/2031	1.G PL	
..J9836*-AB-4	WELCO ECO SHIP AS SR SEC NTS SER B 6.110% 04/30/31	D.....	03/31/2023	Redemption	100,0000		39,901	39,502	39,641		260		260		39,901			332	04/30/2031	1.G PL	
..J237U-AB-0	AMERICAN AIRLINES 2013-2 CLASS		03/31/2023	Redemption	100,0000		804,192	804,192	804,192						804,192					03/31/2023	3.B FE
1109399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						455,681,766	478,345,238	480,404,560	451,150,038	20,367	2,503,720		2,524,087	650,823	470,331,904	(39,472)	(14,295,923)	7,776,379	XXX	XXX	
..000000-00-0	Petros CPAC Finance LLC Petros CPAC Class A Sub-Cert 6.363% 01/31/57		01/11/2023	Tax Free Exchange		344,453	330,221	344,255	344,286		167		167		344,453				1,401	01/31/2057	1.C FE
..000000-00-0	Petros CPAC Finance LLC Petros CPAC Class B Sub-Cert 7.498% 01/31/57		01/11/2023	Tax Free Exchange		7,026	6,739	7,026	7,026						7,026				34	01/31/2057	2.B FE
..000338-AA-7	A-A FCI II HOLDINGS LLC AAFCI 0.500% 12/31/57		03/31/2023	Redemption	100,0000		827,698	830,222	830,179		(2,481)		(2,481)		827,698				49,639	12/31/2057	1.F PL
..00043*-AA-7	AA Warehouse AA Warehouse 6.405% 08/08/36		02/08/2023	Redemption	100,0000		768,000	768,000	768,972		(972)		(972)		768,000				11,881	08/08/2036	1.G PL
..00043*-AB-5	AA Warehouse AA Warehouse 6.558% 08/08/36		02/08/2023	Redemption	100,0000		144,000	144,000	144,193		(193)		(193)		144,000				2,283	08/08/2036	2.C FE
..00228*-AA-3	AP TUDORA HOLDINGS LLC AP TUDORA HOLDIN 4.750% 02/15/42		02/15/2023	Paydown		2,220,167	2,220,167	2,220,167	2,220,167						2,220,167			52,728	02/15/2042	2.A FE	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	
..28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.164% 12/15/41	.....	03/28/2023	Redemption 100.0000	.....	5,626,993	5,626,993	5,626,993	5,486,868	.....	.....	(143)	.....	.....	5,626,993	.....	.....	.....	.....	(20,876)	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 7.914% 12/15/41	.....	03/28/2023	Redemption 100.0000	.....	2,813,497	2,813,497	2,813,497	2,743,435	.....	.....	(86)	.....	.....	2,813,497	.....	.....	.....	.....	(13,691)	12/15/2041	2.C PL
..28824A-AB-7	ELM TRUST MDP 20-4A MDP 2020-4A A2 2.286% 10/20/29	.....	03/20/2023	Paydown	.....	192,305	192,305	192,304	192,302	.....	.....	3	.....	.....	192,305	.....	.....	.....	.....	1,099	10/20/2029	1.F FE
..31745F-AA-9	FCI FUD FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29	.....	01/17/2023	Paydown	.....	2	2	2	2	.....	.....	.....	.....	.....	2	.....	.....	.....	.....	.....	10/24/2029	1.E PL
..31745F-AA-9	FCI FUD FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29	.....	02/08/2023	Paydown	.....	236,285	236,285	236,285	236,285	.....	.....	.....	.....	.....	236,285	.....	.....	.....	.....	2,339	10/24/2029	1.E FE
..31745F-AA-9	FCI FUD FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29	.....	03/08/2023	Paydown	.....	165,466	165,466	165,466	165,466	.....	.....	.....	.....	.....	165,466	.....	.....	.....	.....	2,379	10/24/2029	1.E PL
..408203-AA-5	Hamlet Securitization Trust Hn HILET 2020-CRET A 2.296% 10/18/52	.....	03/18/2023	Paydown	.....	749,814	749,814	749,814	749,814	.....	.....	.....	.....	.....	749,814	.....	.....	.....	.....	2,856	10/18/2052	1.A FE
..55292R-AA-9	MAPSL 2021-1A B MAPSL 2021-1A A 2.521% 06/15/46	.....	03/15/2023	Paydown	.....	121,014	121,014	121,010	121,011	.....	.....	3	.....	.....	121,014	.....	.....	.....	.....	502	06/15/2046	1.F FE
..59559F-BC-8	Midcap Funding Franchise Finance MFFFT Series 2022-1 Class C Se 10.560% 04/14/33	.....	03/10/2023	Paydown	.....	45,200	45,200	45,200	45,200	.....	.....	.....	.....	.....	45,200	.....	.....	.....	.....	1,655	04/14/2033	3.B PL
..71680R-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57	.....	01/01/2023	Paydown	.....	96,393	96,393	100,490	99,894	.....	(3,501)	.....	(3,501)	.....	96,393	.....	.....	.....	.....	18	01/31/2057	1.C FE
..71680R-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57	.....	02/28/2023	Paydown	.....	873	873	911	905	.....	(32)	.....	(32)	.....	873	.....	.....	.....	.....	1	01/31/2057	1.C PL
..71680R-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57	.....	02/10/2023	Redemption 100.0000	.....	803	803	837	833	.....	(29)	.....	(29)	.....	803	.....	.....	.....	.....	.....	01/31/2057	1.C FE
..71680R-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57	.....	01/01/2023	Paydown	.....	1,967	1,967	2,051	2,052	.....	(85)	.....	(85)	.....	1,967	.....	.....	.....	.....	22	01/31/2057	2.B FE
..71680R-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57	.....	02/10/2023	Redemption 100.0000	.....	16	16	17	17	.....	(1)	.....	(1)	.....	16	.....	.....	.....	.....	.....	01/31/2057	2.B FE
..96328G-AA-5	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class A 5.525% 11/18/38	.....	03/20/2023	.....	.....	368,849	368,849	368,496	368,571	.....	278	.....	278	.....	368,849	.....	.....	.....	.....	5,275	11/18/2038	1.A FE
..55283L-AA-3	MAPSL 2019-1A A MAPSL 2019-1A A 4.498% 03/15/44	D.....	01/15/2023	Paydown	.....	598,250	598,250	598,759	598,718	.....	(488)	.....	(488)	.....	598,250	.....	.....	.....	.....	2,223	03/15/2044	2.C
..55283L-AA-3	MAPSL 2019-1A A MAPSL 2019-1A A 4.498% 03/15/44	D.....	02/15/2023	Paydown	.....	48,036	48,036	48,077	48,073	.....	(38)	.....	(38)	.....	48,036	.....	.....	.....	.....	357	03/15/2044	2.C FE
..55283L-AA-3	MAPSL 2019-1A A MAPSL 2019-1A A 4.498% 03/15/44	D.....	03/15/2023	Paydown	.....	69,185	69,185	69,244	69,239	.....	(54)	.....	(54)	.....	69,185	.....	.....	.....	.....	771	03/15/2044	2.C
..56364R-AA-8	MAPSL 2018-1A A MAPSL 2018-1A A 4.212% 05/15/43	D.....	03/15/2023	Paydown	.....	2,124,682	2,124,682	2,125,171	2,125,043	.....	(360)	.....	(360)	.....	2,124,682	.....	.....	.....	.....	18,020	05/15/2043	2.A FE
..BAN0P-VU-0	IRMT-DEI DESIGNATED ACTIVITY C IRMT-DEI SUB 10.000% 06/21/49	B.....	03/22/2023	Paydown	.....	4,522	4,522	3,812	3,588	.....	893	.....	928	.....	4,522	.....	(220)	.....	.....	6	06/21/2049	6.Z
..BAN0P-VU-8	IRMT-DEI DESIGNATED ACTIVITY C IRMT-DEI SUB 10.000% 06/21/49	B.....	03/22/2023	Paydown	.....	5,357	5,357	3,763	3,542	.....	881	.....	916	.....	5,357	.....	(263)	.....	.....	5	06/21/2049	6.Z
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates	.....	03/22/2023	.....	.....	17,580,853	17,565,461	17,585,869	17,375,671	70	(6,218)	.....	(6,148)	449	17,579,980	(483)	.....	.....	120,928	XXX	XXX	XXX
..000000-00-0	Banco De La Produccion Dpr Sec TERM 3.387% 09/18/24	.....	03/20/2023	Redemption 100.0000	.....	294,118	294,118	294,118	294,118	.....	.....	.....	.....	.....	294,118	.....	.....	.....	.....	7,019	09/18/2024	3.C FE
..000000-00-0	CIMPRESS PLC CIMP TL B 1L USD 8.138% 05/17/28	.....	03/28/2023	Redemption 100.0000	.....	1,377	1,377	1,363	1,366	.....	11	.....	11	.....	1,377	.....	.....	.....	.....	28	05/17/2028	4.A FE
..05350N-AL-8	AVANTIC INC AVTR TL B5 1L USD 6.848% 11/06/27	.....	03/29/2023	Redemption 100.0000	.....	74,510	74,510	74,650	74,510	.....	.....	.....	.....	.....	74,510	.....	.....	.....	.....	1,276	11/06/2027	3.A FE
..17148P-AF-8	CHURCHILL DOWNS CDN TL B1 1L USD 6.701% 03/17/28	.....	03/29/2023	Redemption 100.0000	.....	1,506	1,506	1,502	1,503	.....	3	.....	3	.....	1,506	.....	.....	.....	.....	25	03/17/2028	3.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 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
..2792UJ-48-2	PQ CORP POOR TL B 1L USD 13.94% 06/09/28	.....	01/30/2023	Redemption 100.0000	.....	3,542	3,542	3,533	3,534	.....	.....8	.....	.....8	.....	3,542	.....	.....	.....	50	06/09/2028	4 A FE
..35632U-40-7	Danlen LLC Danlen OpCo Debt - Tranche B 8.15% 03/30/28	.....	03/31/2023	Redemption 100.0000	.....	400,545	400,545	400,545	400,545	.....	.....	.....	.....	.....	400,545	.....	.....	.....	6,277	03/30/2028	2 C FE
..35905C-AC-9	FRONTDOOR INC FTR TL B 1L USD 6.848% 06/17/28	.....	03/30/2023	Redemption 100.0000	.....	2,143	2,143	2,132	2,134	.....	.....8	.....	.....8	.....	2,143	.....	.....	.....	37	06/17/2028	3 C FE
..388376-AZ-7	GRAY TELE INC GTN TL D 1L USD 6.542% 12/01/28	.....	03/28/2023	Redemption 100.0000	.....	2,432	2,432	2,426	2,427	.....	.....5	.....	.....5	.....	2,432	.....	.....	.....	62	12/01/2028	3 B FE
..44055U-40-7	HORIZON THERAPEU HZRP TL B2 1L USD 0.911% 03/15/28	.....	03/31/2023	Redemption 100.0000	.....	1,810	1,810	1,805	1,807	.....	.....3	.....	.....3	.....	1,810	.....	.....	.....	27	03/15/2028	3 A FE
..725840-AF-1	KFC HOLDING CO YUM TL B 1L USD 2.316% 03/15/28	.....	03/28/2023	Redemption 100.0000	.....	2,500	2,500	2,494	2,495	.....	.....5	.....	.....5	.....	2,500	.....	.....	.....	39	03/15/2028	2 C FE
..72814C-AF-5	PLAYVITA HOLDING PLTK TL B 1L USD 7.412% 03/11/28	.....	03/29/2023	Various Redemption 100.0000	.....	988	988	983	984	.....	.....4	.....	.....4	.....	988	.....	.....	.....	28	03/11/2028	3 B FE
..88887@-AA-1	Tilman Networks Tilman Networks 0.693% 08/31/30	.....	03/16/2023	Redemption 100.0000	.....	241,929	241,929	241,193	241,197	.....	.....732	.....	.....732	.....	241,929	.....	.....	.....	1,834	08/31/2030	2 A PL
..96208U-AT-8	WEX INC WEX TL B 1L USD 6.838% 04/01/28	.....	03/29/2023	Redemption 100.0000	.....	3,000	3,000	2,985	2,987	.....	.....13	.....	.....13	.....	3,000	.....	.....	.....	51	04/01/2028	3 C FE
..BL2828-71-5	SELECT MEDICAL CORPORATION SEN TL B 1L USD 2.540% 03/06/25	.....	01/11/2023	J.P. Morgan Sec Redemption 100.0000	.....	493,787	500,000	495,625	497,493	.....	.....(571)	.....	.....(571)	.....	496,922	.....	.....(3,135)	.....	2,280	03/06/2025	3 C FE
..BL2847-99-6	IMPERIA INC TL 1L USD 30.621% 01/10/26	.....	03/31/2023	Redemption 100.0000	.....	839	839	829	832	.....	.....7	.....	.....7	.....	839	.....	.....	.....	18	01/10/2026	4 B FE
..BL3382-82-8	MILEAGE PLUS HOLDINGS LLC TEM B 15.828% 06/20/27	.....	03/20/2023	Various Redemption 100.0000	.....	1,374,887	1,374,887	1,359,214	1,345,694	.....	..29,193	.....	..29,193	.....	1,374,887	.....	.....	.....	34,358	06/20/2027	2 C FE
..BL3541-34-1	INEOS US PETROCH STYRO TL B 1L USD 7.590% 01/29/26	.....	03/30/2023	Redemption 100.0000	.....	1,213	1,213	1,206	1,209	.....	.....4	.....	.....4	.....	1,213	.....	.....	.....	22	01/29/2026	3 B FE
..BL3554-49-2	CATALENT PHARMA CTLT TL B3 1L USD 9.878% 02/22/28	.....	03/31/2023	Redemption 100.0000	.....	1,847	1,847	1,842	1,843	.....	.....4	.....	.....4	.....	1,847	.....	.....	.....	30	02/22/2028	3 A FE
..BL3559-99-6	SPECTRUM BRANDS INC SPS TL B 1L USD 17.748% 03/03/28	.....	03/28/2023	Redemption 100.0000	.....	1,250	1,250	1,247	1,248	.....	.....2	.....	.....2	.....	1,250	.....	.....	.....	24	03/03/2028	3 A FE
..BL3613-00-9	CABLE ONE INC CABO TL B4 1L USD 6.840% 05/03/28	.....	03/30/2023	Redemption 100.0000	.....	3,831	3,831	3,812	3,817	.....	.....15	.....	.....15	.....	3,831	.....	.....	.....	63	05/03/2028	3 B FE
..BL3627-87-6	UNITAR USA INC UNVR TL B6 1L USD 6.950% 06/03/28	.....	03/29/2023	Various Redemption 100.0000	.....	4,987	4,987	4,962	4,945	.....	..42	.....	..42	.....	4,987	.....	.....	.....	52	06/03/2028	2 C FE
..BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD 6.840% 07/01/28	.....	03/29/2023	Redemption 100.0000	.....	192,123	192,123	191,162	191,361	.....	..762	.....	..762	.....	192,123	.....	.....	.....	2,568	07/01/2028	3 A FE
..BL3638-38-6	QUINCYTE HOLDING QUINHO TL B1 1L USD 7.840% 03/18/29	.....	03/30/2023	Redemption 100.0000	.....	5,353	5,353	5,313	5,317	.....	..36	.....	..36	.....	5,353	.....	.....	.....	104	03/18/2029	3 C FE
..BL3646-99-1	FOCUS FINANCIAL FOCUS TL B 1L USD 7.307% 07/01/28	.....	03/29/2023	Various Redemption 100.0000	.....	1,667	1,667	1,657	1,659	.....	.....8	.....	.....8	.....	1,667	.....	.....	.....	29	07/01/2028	3 C FE
..BL3651-04-1	EVERI HOLDINGS INC EVRI TL 1L USD 7.340% 08/03/28	.....	01/27/2023	Redemption 100.0000	.....	3,467	3,467	3,458	3,460	.....	.....7	.....	.....7	.....	3,467	.....	.....	.....	21	08/03/2028	3 A FE
..BL3657-50-1	FIRST STUDENT BI FRSTST TL B 1L USD 8.895% 07/21/28	.....	03/27/2023	Redemption 100.0000	.....	1,288	1,288	1,274	1,276	.....	.....11	.....	.....11	.....	1,288	.....	.....	.....	25	07/21/2028	3 C FE
..BL3678-94-5	PILOT TRAVEL CEN PITRE TL B 1L USD 6.907% 08/06/28	.....	01/05/2023	Redemption 100.0000	.....	10,000	10,000	9,950	9,960	.....	.....40	.....	.....40	.....	10,000	.....	.....	.....	57	08/06/2028	3 A FE
..BL3683-98-6	STANDARD INDUS IN BICUAS TL B 1L USD 10.318% 09/22/28	.....	03/16/2023	Redemption 100.0000	.....	2,909	2,909	2,879	2,884	.....	..25	.....	..25	.....	2,909	.....	.....	.....	47	09/22/2028	2 C FE

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/19/2023	01/12/2024		517,000	100		3,774		3,878		3,878	103				2,282		0001
INDEX/SPY150/SI																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/27/2023	01/26/2024		389,000	4070.56		4,279		4,414		4,414	135				1,766		0001
INDEX/SPY150/SP																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HBOC BANK PLC	01/30/2023	01/18/2024		466,000	100		6,105		5,880		5,880	(224)				2,088		0001
INDEX/EURO STOXX 50																						
Price EUR/SPED00463																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/14/2022	07/13/2023		596,000	100	6,914			8,909		8,909	2,379				1,391		0001
INDEX/EURO STOXX 50																						
Price EUR/SPED00381																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/25/2022	05/19/2023		493,000	100	5,916			7,182		7,182	2,801				903		0001
INDEX/EURO STOXX 50																						
Price EUR/SPED013187																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/28/2022	06/22/2023		556,000	100	6,584			8,119		8,119	2,188				1,330		0001
INDEX/SPY150/290																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/09/2023	02/09/2024		350,000	4357		7,385		4,374		4,374	(3,011)				1,626		0001
INDEX/SPY1404SJ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	06/27/2022	06/26/2023		2,259,000	3900.11	70,029			92,792		92,792	30,109				5,514		0001
INDEX/SPY150235																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/02/2023	02/02/2024		464,000	4179.76		5,058		4,835		4,835	(222)				2,131		0001
INDEX/SPY14055S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	08/15/2022	08/15/2023		2,063,000	4297.14	55,701			33,423		33,423	7,780				6,320		0001
INDEX/SPY1403SZ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	06/06/2022	06/06/2023		3,473,000	4121.43	101,064			79,406		79,406	23,327				7,440		0001
INDEX/SPY1503Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	YOOUBS/JY9TB/KCS06	10/17/2022	10/17/2023		2,546,000	3677.95	82,286			119,243		119,243	25,326				9,423		0001
INDEX/SPY1503Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	E570Z0ZIZ7FF321NEFA76	02/14/2023	02/13/2025		1,171,000	100	55,701	49,210		24,101		24,101	(19,109)				8,021		0001
INDEX/SPY14075C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	E570Z0ZIZ7FF321NEFA76	08/15/2022	08/11/2023		2,144,355	4280	26,904			19,007		19,007	5,204				6,472		0001
INDEX/SPY14059P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	05/17/2022	05/12/2023		545,000	100	4,033										924		0001
INDEX/SPY1503.SY																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	08/15/2022	08/14/2023		2,554,000	4297.14	78,152			44,736		44,736	9,854				7,795		0001
INDEX/SPY14058R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/10/2023	02/12/2024		485,000	4303.21		13,968		8,179		8,179	(5,789)				2,263		0001
INDEX/SPY15023X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/27/2023	01/26/2024		549,000	4070.56		6,917		7,106		7,106	189				2,493		0001
INDEX/SPY150190																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	YOOUBS/JY9TB/KCS06	06/07/2022	06/07/2023		1,088,000	100	27,448			24,911		24,911	8,847				2,365		0001
INDEX/SPY15590																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/06/2022	09/06/2023		3,106,000	3908.19	87,900			109,728		109,728	29,386				10,250		0001
INDEX/SPY1591SL																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/02/2023	02/02/2024		1,157,000	4179.76		7,521		7,188		7,188	(333)				5,314		0001
INDEX/SPY150234																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/20/2023	01/19/2024		521,000	100		4,012		5,237		5,237	1,126				2,338		0001
INDEX/SPY15015B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/25/2022	04/21/2023		2,912,000	100	36,400										3,492		0001
INDEX/SPY150K98																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/22/2022	06/14/2023		482,000	100	5,639			7,551		7,551	2,076				1,092		0001
Price EUR/SPED013166																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/12/2022	04/10/2023		671,000	100	3,087										555		0001
INDEX/SPY150JSD																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/17/2023	01/17/2024		409,000	100		3,436		1,094		1,094	(2,342)				1,829		0001
INDEX/SPY1501SY																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX150/SA	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/19/2023	01/19/2024	.....	228,000	100	.....	1,586	.....	604	.....	604	(992)	.....	.....	.....	1,023	.....	0001
INDEX/SPX150/SA	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC (CRDIT SUISSE (USA)	04/20/2022	04/10/2023	.....	421,000	.....	4,589	.....	.....	219	.....	219	(419)	.....	.....	.....	348	.....	0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	05/31/2022	05/26/2023	.....	408,000	100	.....	2,343	.....	.....	.....	.....	.....	.....	.....	.....	834	.....	0001
INDEX/SPX150/MSK	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	04/28/2022	04/26/2023	.....	688,083	4175	.....	4,621	.....	2,536	.....	2,536	669	.....	.....	.....	925	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/MSJ	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	02/21/2023	02/21/2024	.....	889,000	3997.34	.....	9,799	.....	10,429	.....	10,429	630	.....	.....	.....	4,255	.....	0001
INDEX/SPX250/MS0	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	05/17/2022	05/12/2023	.....	482,000	100	.....	3,567	.....	.....	.....	.....	.....	.....	.....	.....	818	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/LX	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	02/10/2023	02/12/2024	.....	612,000	4090.46	.....	8,384	.....	8,623	.....	8,623	239	.....	.....	.....	2,856	.....	0001
INDEX/SPX250/MSJ	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	06/03/2022	06/01/2023	.....	1,160,648	4101	.....	6,959	.....	7,198	.....	7,198	2,618	.....	.....	.....	2,392	.....	0001
INDEX/SPX150/MSI	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	04/21/2022	04/19/2023	.....	941,526	4462	.....	9,552	.....	39	.....	39	(900)	.....	.....	.....	1,074	.....	0001
INDEX/SPX150/MSJ	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	02/21/2023	02/21/2024	.....	458,000	3997.34	.....	7,740	.....	8,291	.....	8,291	551	.....	.....	.....	2,168	.....	0001
INDEX/SPX150/L2	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	05/03/2022	05/01/2023	.....	501,000	100	.....	3,206	.....	.....	.....	.....	.....	.....	.....	.....	730	.....	0001
INDEX/SPX250/MS0	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	02/17/2023	02/16/2024	.....	341,000	100	.....	2,523	.....	394	.....	394	(2,129)	.....	.....	.....	1,601	.....	0001
INDEX/SPX150/SA	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	04/25/2022	04/21/2023	.....	155,000	100	.....	1,039	.....	.....	.....	.....	.....	.....	.....	.....	186	.....	0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	02/13/2023	02/09/2024	.....	491,000	100	.....	5,647	.....	5,123	.....	5,123	(524)	.....	.....	.....	2,281	.....	0001
Price EUR/SPED00494	FixedAnnui tyHedge	N/A	Equi ty/Index	216119DL770XHC3ZE78	12/27/2022	12/27/2023	.....	1,117,000	100	.....	31,053	.....	37,802	.....	37,802	7,575	.....	.....	.....	4,812	.....	0001
INDEX/SPX140/MSJ	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA (CRDIT SUISSE (USA)	04/27/2022	04/25/2023	.....	441,000	100	.....	2,646	.....	.....	.....	.....	.....	.....	.....	.....	577	.....	0001
INDEX/SPX150/MS6	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	05/03/2022	04/28/2023	.....	413,000	100	.....	2,643	.....	.....	.....	.....	.....	.....	.....	.....	572	.....	0001
INDEX/SPX150/L30	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	05/12/2022	05/10/2023	.....	478,000	100	.....	2,772	.....	.....	.....	.....	.....	.....	.....	.....	791	.....	0001
INDEX/SPX150/L31	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	05/09/2022	05/05/2023	.....	1,255,000	100	.....	15,060	.....	.....	.....	.....	.....	.....	.....	.....	1,943	.....	0001
Price EUR/SPED13189	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA (CRDIT SUISSE (USA)	07/25/2022	07/21/2023	.....	494,000	100	.....	6,175	.....	6,732	.....	6,732	2,097	.....	.....	.....	1,368	.....	0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	06/22/2022	06/16/2023	.....	3,410,252	3675	.....	18,504	.....	30,432	.....	30,432	7,735	.....	.....	.....	7,832	.....	0001
INDEX/SPX150/MSV	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/06/2022	09/01/2023	.....	1,753,833	31318	.....	45,335	.....	72,203	.....	72,203	13,482	.....	.....	.....	5,686	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/MSK	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	07/11/2022	07/07/2023	.....	290,000	100	.....	1,656	.....	.....	.....	.....	.....	.....	.....	.....	596	.....	0001
INDEX/SPX150/MSK	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	03/06/2023	02/23/2024	.....	413,000	100	.....	5,163	.....	4,594	.....	4,594	(566)	.....	.....	.....	1,361	.....	0001
Price EUR/SPED1318E	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA (CRDIT SUISSE (USA)	06/15/2022	06/13/2023	.....	549,000	100	.....	4,008	.....	.....	.....	.....	.....	.....	.....	.....	1,236	.....	0001
INDEX/SPX150/MSI	FixedAnnui tyHedge	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	06/15/2022	06/13/2023	.....	549,000	100	.....	4,008	.....	.....	.....	.....	.....	.....	.....	.....	1,236	.....	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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPED000465 , Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPED00033V , Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	02/28/2023	02/16/2024		486,000	100		5,803		5,257		5,257	(546)					2,329		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	06/09/2022	06/06/2023		480,000	100	5,472			5,935		5,935	2,942					1,028		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	04/12/2022	04/11/2023		2,176,000	100	33,075						1,889					1,889		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/03/2022	04/28/2023		752,000	100	6,242						1,041					1,041		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/24/2022	05/19/2023		536,000	100	3,377						982					982		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/13/2022	06/09/2023		377,675	4018	4,794			7,023		7,023	2,412					827		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/20/2022	05/19/2023		1,289,000	100	11,214						2,361					2,361		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/06/2022	06/02/2023		1,312,000	100	18,630						2,725					2,725		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/24/2022	05/22/2023		682,738	3901	7,952			10,551		10,551	3,638					1,288		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/23/2023	03/22/2024		611,000	3948.72		6,293		6,974		6,974	680					3,021		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/28/2022	06/23/2023		359,880	4522	1,858						863					863		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/03/2022	06/01/2023		513,000	100	3,540						1,057					1,057		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	02/13/2023	02/12/2024		1,014,000	100		17,035		3,828		3,828	(13,207)					4,732		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/10/2023	03/08/2024		384,000	100	2,035			2,850		2,850	815					1,861		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/13/2023	03/08/2024		1,248,000	100	29,702			39,381		39,381	9,678					6,049		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/13/2022	06/09/2023		2,113,000	100	15,425						4,627					4,627		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/03/2023	03/01/2024		1,054,000	100		13,807		14,296		14,296	489					5,056		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	07/15/2022	07/14/2023		418,000	100	3,219						1,121					1,121		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	07/12/2022	07/07/2023		542,000	100	3,415						1,404					1,404		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	07/12/2022	07/12/2023		475,000	100	3,278						1,262					1,262		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	08/08/2022	08/08/2023		281,000	100	2,501						838					838		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	07/13/2022	07/13/2023		443,000	100	3,323						1,182					1,182		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/01/2022	05/26/2023		575,000	100	3,738						1,126					1,126		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/14/2023	03/12/2024		426,000	100		3,067		3,218		3,218	151					2,077		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/10/2022	08/09/2023		2,283,676	4130	35,442			32,296		32,296	9,775					6,841		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/22/2022	06/16/2023		1,238,421	3675	11,977			18,720		18,720	4,830					2,844		0001
Purchased Call/S&P 500 INDEX/SPX150J98	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	07/18/2022	07/14/2023		3,099,000	100	30,370						8,311					8,311		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	06/01/2022	05/26/2023		311,000	100	1,679												0001
INDE /SP150M5N	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/10/2023	03/08/2024		174,000	100	1,288	1,201		1,288		1,288	88						0001
INDE /SP25015T	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/14/2023	03/14/2024		356,000	100	2,528	2,528		2,629		2,629	101						0001
INDE /SP250263	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	04/29/2022	04/27/2023		945,160	4184	8,450	8,450		4,418		4,418	899						0001
INDE /SP150K30	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	05/04/2022	05/02/2023		395,000	100	4,780	4,780											0001
INDE /SP150LS7	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	05/09/2022	05/05/2023		1,808,000	100	18,442												0001
INDE /SP150LSJ	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/14/2023	03/11/2024		544,484	3862	7,003	7,003		7,841		7,841	837						0001
INDE /SP250266	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	06/09/2022	06/07/2023		391,000	100	2,424	2,424											0001
INDE /SP150NS1	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	07/25/2022	07/21/2023		2,096,000	100	17,187												0001
INDE /SP150P90	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	07/21/2022	07/21/2023		618,000	100	3,955	3,955											0001
INDE /SP150P9A	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	07/25/2022	07/24/2023		440,000	100	2,200	2,200											0001
INDE /SP150P96	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/31/2023	03/28/2024		510,000	4109.31		5,508		5,605		5,605	97						0001
INDE /SP25026U	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	06/28/2022	06/23/2023		408,000	100	2,489												0001
INDE /SP150036	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	07/28/2022	07/26/2023		467,000	100	2,802												0001
INDE /SP150P91	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/31/2023	03/28/2024		1,515,010	4051	32,448	32,448		33,029		33,029	581						0001
INDE /SP113038	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	02/28/2023	02/28/2024		776,000	3970.15		12,494		13,413		13,413	919						0001
INDE /SP250156	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	02/21/2023	02/21/2024		608,000	3997.34		11,126		11,987		11,987	860						0001
INDE /SP250090	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/23/2023	03/22/2024		1,008,000	3949.72		6,149		6,803		6,803	655						0001
INDE /SP25026D	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	08/10/2022	08/10/2023		332,000	100	2,556	2,556											0001
INDE /SP150P9X	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	08/26/2022	08/28/2023		451,000	100	3,563												0001
INDE /SP150036	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/03/2023	03/01/2024		227,000	100	1,566	1,566		1,580		1,580	13						0001
INDE /SP25015E	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	09/14/2022	09/14/2023		437,000	100	3,365	3,365											0001
INDE /SP150R94	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	05/31/2022	05/26/2023		398,000	100	4,139												0001
INDE /SP150M5L	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/24/2023	03/26/2024		266,000	100		1,516		1,404		1,404	(112)						0001
INDE /SP25026M	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	03/23/2023	03/22/2024		276,000	100		2,263		2,363		2,363	99						0001
INDE /SP25026G	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	07/25/2022	07/21/2023		298,000	100	1,877	1,877											0001
INDE /SP150P9F	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	07/28/2022	07/28/2023		353,000	100	2,259												0001
INDE /SP150P9N	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	06/28/2022	06/26/2023		547,644	4485	3,402												0001
INDE /SP150034	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		
Purchased Call / S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty / Index	EX07DE /VDH4H0FF07349	12/12/2018	01/06/2026		203,803	3996.31	14,917			71,074		71,074	8,793						0001
INDE /SP16009D	Purchased Call / S&P 500		CREDIT SUISSE (USA)	INC																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	08/18/2022	08/18/2023		441,000	100	3,660										1,366		0001
INDE/SPY150032			CREDIT SUISSE (USA)	INC								(381)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	06/21/2022	06/16/2023		1,261,000	100	17,276										2,896		0001
INDE/SPY1500NP			CREDIT SUISSE (USA)	INC								(22,733)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	06/14/2022	06/12/2023		573,426	3901	5,301			8,329							1,262		0001
INDE/SPY1500N6			CREDIT SUISSE (USA)	INC								2,632										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	03/30/2023	03/28/2024		549,000	4060.83		5,765		6,076							2,737		0001
INDE/SPY2023S			CREDIT SUISSE (USA)	INC								311										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	03/24/2023	03/25/2024		429,000	100	2,703			2,621							2,130		0001
INDE/SPY2023L			CREDIT SUISSE (USA)	INC								(62)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	03/30/2023	03/28/2024		433,000	100	3,291			3,379							2,159		0001
INDE/SPY2023R			CREDIT SUISSE (USA)	INC								88										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	03/31/2023	04/01/2024		514,000	100	3,906			3,705							2,577		0001
INDE/SPY2023T			CREDIT SUISSE (USA)	INC								(201)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	11/10/2022	11/10/2023		395,000	100	2,528			318							1,547		0001
INDE/SPY150032			CREDIT SUISSE (USA)	INC								(623)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	06/14/2022	06/12/2023		382,284	3901	5,378			8,484							865		0001
INDE/SPY1500NH			CREDIT SUISSE (USA)	INC								3,818										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	10/27/2022	10/27/2023		427,000	100	2,776			228							1,619		0001
INDE/SPY1501S3			CREDIT SUISSE (USA)	INC								(30)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	08/24/2022	08/24/2023		477,000	100	3,768										1,506		0001
INDE/SPY150036			CREDIT SUISSE (USA)	INC								(406)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	04/11/2022	04/11/2023		999,000	100	26,574			53							815		0001
INDE/SPY721M6B			ROYAL BK CANADA	ES7P3U3RHI 6C71XBUI1	04/11/2022	04/10/2023		1,775,000	100	50,410			23									
INDE/SPY721M5A			ROYAL BK CANADA	ES7P3U3RHI 6C71XBUI1	04/11/2022	04/10/2023						(5,963)								1,469		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	09/22/2022	09/22/2023		478,000	100	3,155			7							1,655		0001
INDE/SPY1500RT			CREDIT SUISSE (USA)	INC								(274)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	06/23/2022	06/21/2023		604,000	100	4,772										1,431		0001
INDE/SPY1500N3			CREDIT SUISSE (USA)	INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	11/02/2022	11/01/2023		1,066,000	100	16,416			2,170							4,091		0001
INDE/SPY1501S0			CREDIT SUISSE (USA)	INC								(4,354)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	04/01/2022	04/03/2023		4,138,000	4545.86	123,726			4							1,676		0001
INDE/SPY721K9H			ROYAL BK CANADA	ES7P3U3RHI 6C71XBUI1	04/11/2022	04/10/2023						(3,752)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	04/18/2022	04/10/2023		4,261,000	4412.53	131,665			6							3,526		0001
INDE/SPY721M69			ROYAL BK CANADA	ES7P3U3RHI 6C71XBUI1	04/18/2022	04/17/2023		2,287,000	4391.69	65,180			302							2,468		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	06/26/2022	06/28/2023		486,000	4057.66	5,054			5,576							1,558		0001
INDE/SPY15003J			CREDIT SUISSE (USA)	INC								1,506										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	09/20/2022	09/20/2023		548,000	100	3,562										1,686		0001
INDE/SPY1500RI			CREDIT SUISSE (USA)	INC								(894)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	11/21/2022	11/21/2023		523,000	3949.94	3,138			3,633							2,098		0001
INDE/SPY150030			CREDIT SUISSE (USA)	INC								813										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	05/31/2022	05/26/2023		1,361,731	33213	34,685			15							2,667		0001
INDE/SPY721S8B			ROYAL BK CANADA	ES7P3U3RHI 6C71XBUI1	09/31/2022	09/26/2023						(8,433)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	11/23/2022	11/22/2023		485,000	100	3,201			420							1,950		0001
INDE/SPY1500JZ			CREDIT SUISSE (USA)	INC								170										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	04/18/2022	04/13/2023		403,956	4447	10,942			5							381		0001
INDE/SPY721M69			ROYAL BK CANADA	ES7P3U3RHI 6C71XBUI1	04/18/2022	04/13/2023						(777)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	09/16/2022	09/15/2023		975,000	100	3,515			4,147							1,611		0001
INDE/SPY1500RE			CREDIT SUISSE (USA)	INC								989										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	09/02/2022	09/01/2023		472,000	100	3,965										1,533		0001
INDE/SPY150030			CREDIT SUISSE (USA)	INC								(663)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	08/19/2022	08/18/2023		633,000	100	5,001										1,960		0001
INDE/SPY150033			CREDIT SUISSE (USA)	INC								(505)										
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DE/VDH4H0FF07349	06/06/2022	06/02/2023		1,808,484	33900	46,873			2,748							3,759		0001
INDE/SPY721S5			ROYAL BK CANADA	ES7P3U3RHI 6C71XBUI1								(17,265)										

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/SPX72USV ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	06/21/2022	06/16/2023		1,787,000	100	27,877										4,104	0001	
Purchased Call/S&P 500 INDEX/SPX72USL ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	06/01/2022	06/01/2023		567,000	100	14,742			15,247		15,247	5,565				1,168	0001	
Purchased Call/S&P 500 INDEX/SPX72USO ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	06/13/2022	06/13/2023		671,000	100	17,513			25,371		25,371	6,832				1,511	0001	
Purchased Call/S&P 500 INDEX/SPX72USR ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	06/21/2022	06/16/2023		2,898,212	28989	84,937			142,968		142,968	12,516				6,658	0001	
Purchased Call/S&P 500 INDEX/SPX150USV ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/21/2022	11/21/2023		545,000	3949.94	5,614			6,578		6,578	1,475				2,187	0001	
Purchased Call/S&P 500 INDEX/SPX521K\$7 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	11/09/2018	03/28/2025		208,207	3847.74	19,943			63,020		63,020	9,523				1,470	0001	
Purchased Call/S&P 500 INDEX/SPX150S\$8 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	10/07/2022	10/06/2023		360,000	100	2,448			864		864	(976)				1,295	0001	
Purchased Call/S&P 500 INDEX/SPX150P\$5 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	07/18/2022	07/18/2023		438,000	3880.85	7,388			9,888		9,888	2,731				1,197	0001	
Purchased Call/S&P 500 INDEX/SPX150Q\$K ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	08/26/2022	08/28/2023		310,000	4057.66	5,239			5,750		5,750	1,598				984	0001	
Purchased Call/S&P 500 INDEX/SPX150T\$4 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	10/27/2022	10/27/2023		1,086,000	3807.3	5,973			7,774		7,774	1,703				4,119	0001	
Purchased Call/S&P 500 INDEX/SPX150V\$C ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/28/2022	11/28/2023		537,000	3863.94	9,129			10,543		10,543	2,357				2,186	0001	
Purchased Call/S&P 500 INDEX/SPX72USU ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	07/05/2022	06/30/2023		2,274,000	100	21,148										5,677	0001	
Purchased Call/S&P 500 INDEX/SPX721X\$S ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	07/11/2022	07/07/2023		2,226,000	100	29,161										5,767	0001	
Purchased Call/S&P 500 INDEX/SPX140\$3U ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ...	06/03/2022	06/05/2023		2,378,000	4108.54	71,102			58,085		58,085	17,485				5,056	0001	
Purchased Call/S&P 500 INDEX/SPX150P\$N ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/20/2022	09/20/2023		1,300,000	3855.93	7,670			9,733		9,733	2,312				4,475	0001	
Purchased Call/S&P 500 INDEX/SPX150Q\$R ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/02/2022	09/05/2023		530,000	100	3,710										1,744	0001	
Purchased Call/S&P 500 INDEX/SPX721N\$9 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	04/18/2022	04/13/2023		1,214,603	4447	32,901			16		16	(2,335)				1,146	0001	
Purchased Call/S&P 500 INDEX/SPX140\$37 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ...	04/27/2022	04/27/2023		1,343,000	4183.96	40,962			11,752		11,752	(2,032)				1,826	0001	
Purchased Call/S&P 500 INDEX/SPX140\$47 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ...	06/13/2022	06/12/2023		2,065,000	3749.63	65,667			101,323		101,323	30,300				4,617	0001	
Purchased Call/S&P 500 INDEX/SPX150I\$K ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/19/2022	12/19/2023		448,000	3817.66	7,795			9,818		9,818	2,059				1,901	0001	
Purchased Call/S&P 500 INDEX/SPX721Z\$8 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	07/22/2022	07/24/2023		2,102,000	3861.63	52,970			64,730		64,730	20,393				5,889	0001	
Purchased Call/S&P 500 INDEX/SPX140\$4K ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ...	06/27/2022	06/27/2023		3,863,000	3800.11	114,731			152,594		152,594	49,238				9,484	0001	
Purchased Call/S&P 500 INDEX/SPX150T\$Y ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/09/2022	11/09/2023		632,000	3748.57	7,963			10,813		10,813	2,282				2,470	0001	
Purchased Call/S&P 500 INDEX/SPX150T\$5 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	10/27/2022	10/27/2023		461,000	3807.3	4,518			6,035		6,035	1,332				1,748	0001	
Purchased Call/S&P 500 INDEX/SPX721N\$9 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	07/14/2022	07/13/2023		1,120,000	100	7,280										2,989	0001	
Purchased Call/S&P 500 INDEX/SPX61\$2\$4 ...	FixedAnnuity Hedge ...	N/A	Equity/Index	YTOO,BGJUNY918XCS06	02/16/2023	02/15/2024		301,165	4148	11,433			10,780		10,780	(652)				1,412	0001	
Purchased Call/S&P 500 INDEX/SPX140\$4I ...	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ...	06/27/2022	06/26/2023		3,588,000	3800.11	98,311			131,453		131,453	42,345				8,759	0001	
Purchased Call/S&P 500 INDEX/SPX140\$6\$...	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ...	10/24/2022	10/24/2023		462,000	100	12,844			17,204		17,204	3,581				1,740	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 Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDE/SPX1406SJ	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/10/2022	11/02/2023		294,000	100	9,437			11,184		11,184	2,240					1,131	0001	
Purchased Call/SP 500 INDE/SPX150T\$K	FixedAnnuity hedge	N/A	Equity/Index	INC	11/04/2022	11/03/2023		1,365,000	3770.55	7,917			10,422		10,422	2,215					5,282	0001	
Purchased Call/SP 500 INDE/SPX150V\$1	FixedAnnuity hedge	N/A	Equity/Index	INC	11/23/2022	11/24/2023		334,000	100	2,171			2,276		2,276	510					1,349	0001	
Purchased Call/SP 500 INDE/SPX150V\$4	FixedAnnuity hedge	N/A	Equity/Index	INC	11/25/2022	11/24/2023		373,000	100	2,798			1		1	(270)					1,506	0001	
Purchased Call/SP 500 INDE/SPX150T\$A	FixedAnnuity hedge	N/A	Equity/Index	INC	10/31/2022	10/31/2023		365,000	100	2,592			230		230	104					1,397	0001	
Purchased Call/SP 500 INDE/SPX150SN	FixedAnnuity hedge	N/A	Equity/Index	INC	10/10/2022	10/10/2023		371,000	100	2,189			56		56	(1,336)					1,349	0001	
Purchased Call/SP 500 INDE/SPX150V\$B	FixedAnnuity hedge	N/A	Equity/Index	INC	11/28/2022	11/28/2023		505,000	100	4,192			7		7	(539)					2,056	0001	
Purchased Call/SP 500 INDE/SPX150V\$9	FixedAnnuity hedge	N/A	Equity/Index	INC	11/28/2022	11/24/2023		2,137,000	100	18,592			1,358		1,358	(3,295)					8,628	0001	
Purchased Call/SP 500 INDE/SPX150V\$R	FixedAnnuity hedge	N/A	Equity/Index	INC	12/21/2022	12/21/2023		777,000	3878.44	12,898			15,754		15,754	3,363					3,310	0001	
Purchased Call/Citi 5 ER Index/D040GSE	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/03/2025		62,611	219.36	996			984		984	437					416	0001	
Purchased Call/SP 500 INDE/SPX150V\$Q	FixedAnnuity hedge	N/A	Equity/Index	INC	12/21/2022	12/21/2023		806,000	3878.44	8,947			10,801		10,801	2,294					3,434	0001	
Purchased Call/SP 500 INDE/SPX150R\$C	FixedAnnuity hedge	N/A	Equity/Index	INC	09/16/2022	09/18/2023		431,000	3873.33	4,353			5,554		5,554	1,335					1,475	0001	
Purchased Call/SP 500 INDE/SPX150S\$Y	FixedAnnuity hedge	N/A	Equity/Index	INC	09/09/2022	09/08/2023		458,000	100	3,847						(709)					1,521	0001	
Purchased Call/SP 500 INDE/SPX150S\$Z	FixedAnnuity hedge	N/A	Equity/Index	INC	09/09/2022	09/08/2023		398,000	100	3,065						(584)					1,288	0001	
Purchased Call/SP 500 INDE/SPX150T\$R	FixedAnnuity hedge	N/A	Equity/Index	INC	11/07/2022	11/03/2023		1,231,000	100	17,726			12,578		12,578	17					4,746	0001	
Purchased Call/SP 500 INDE/SPX150V\$U	FixedAnnuity hedge	N/A	Equity/Index	INC	12/05/2022	12/05/2023		326,000	3998.84	5,249			5,971		5,971	1,334					1,346	0001	
Purchased Call/SP 500 INDE/SPX72P\$K	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	05/02/2022	04/28/2023		3,450,162	4132	61,932			42,066		42,066	11,166					4,778	0001	
Purchased Call/SP 500 INDE/SPX150V\$A	FixedAnnuity hedge	N/A	Equity/Index	INC	11/28/2022	11/27/2023		1,252,000	100	9,265			138		138	(1,450)					5,087	0001	
Purchased Call/SP 500 INDE/SPX140D\$E	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	04/12/2022	04/12/2023		1,447,000	100	41,095			464		464	(5,965)					1,312	0001	
Purchased Call/SP 500 INDE/SPX140T\$9	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	07/19/2022	07/19/2023		3,031,000	3996.69	88,808			110,732		110,732	34,220					8,320	0001	
Purchased Call/SP 500 INDE/SPX140V\$3	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	02/07/2023	02/07/2024		2,627,000	4164		81,962					76,618	(5,344)				12,163	0001	
Purchased Call/SP 500 INDE/SPX040K\$E	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/13/2025		254,155	3852.53	16,563			73,656		73,656	11,996					1,741	0001	
Purchased Call/SP 500 INDE/SPX150V\$Z	FixedAnnuity hedge	N/A	Equity/Index	INC	12/08/2022	12/08/2023		268,000	100	1,749			1,875		1,875	409					1,118	0001	
Purchased Call/SP 500 INDE/SPX140D\$X	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	04/11/2022	04/06/2023		1,535,000	100	20,262											984	0001	
Purchased Call/SP 500 INDE/SPX150S\$7	FixedAnnuity hedge	N/A	Equity/Index	INC	11/11/2022	11/10/2023		254,000	100	1,854			2,032		2,032	467					995	0001	
Purchased Call/SP 500 INDE/SPX1406\$3	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	10/10/2022	10/10/2023		252,000	100	6,829			9,466		9,466	1,798					916	0001	
Purchased Call/SP 500 INDE/SPX1406\$0	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/30/2022	11/30/2023		1,119,000	100	33,682			35,365		35,365	8,478					4,575	0001	
Purchased Call/SP 500 INDE/SPX140D\$T	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	06/03/2022	06/05/2023		1,513,000	4108.54	39,187			33,644		33,644	10,625					3,217	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/15/2022	12/15/2023		430,000	3895.75	4,687			5,576		5,576	1,197				1,811		0001
INDEX/SPX150IS9																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	01/03/2023	12/28/2023		3,130,000	100	27,544			24,401		24,401	(3,143)				13,535		0001
INDEX/SPX150IS0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/06/2022	12/06/2023		1,095,000	3941.26	18,834			22,030		22,030	4,652				4,531		0001
INDEX/SPX150ISX																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/16/2022	12/15/2023		608,000	3852.36	9,606			11,865		11,865	2,524				2,561		0001
INDEX/SPX150ISF																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/29/2022	12/29/2023		686,000	3948.28	11,888			14,544		14,544	2,844				2,866		0001
INDEX/SPX150IS3																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/29/2022	12/29/2023		231,000	100	1,571			1,689		1,689	171						0001
INDEX/SPX150IS4																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA	11/15/2022	11/14/2023		1,466,000	100	18,765			13,999		13,999	(200)				5,793		0001
INDEX/SPX140BS9																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	11/22/2022	11/22/2023		488,000	100	4,929			962		962	(160)				1,962		0001
INDEX/SPX150IS7																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/15/2022	12/15/2023		514,000	100	3,187			169		169	(2,116)				2,165		0001
INDEX/SPX150IS8																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	01/10/2023	01/10/2024		738,000	100		4,945		328		328	(4,617)				3,261		0001
INDEX/SPX150ISX																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	11/17/2022	11/17/2023		569,000	3946.56	9,332			11,098		11,098	2,593				2,263		0001
INDEX/SPX150IS6																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	11/18/2022	11/20/2023		340,000	3865.34	5,406			6,345		6,345	1,433				1,361		0001
INDEX/SPX150IS9P																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	09/16/2022	09/18/2023		245,000	100	1,593			1,858		1,858	447				838		0001
INDEX/SPX150ISRF																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	10/07/2022	10/09/2023		535,000	100	3,157			459		459	(2,209)				1,940		0001
INDEX/SPX150ISN1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA	07/12/2022	07/12/2023		3,075,000	3818.8	89,175			123,606		123,606	35,539				8,167		0001
INDEX/SPX140BS6																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	06/06/2022	06/02/2023		1,282,000	100	18,845												0001
INDEX/SPX150IS6																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA	07/05/2022	07/03/2023		3,004,000	3831.39	92,523			130,936		130,936	39,389				7,622		0001
INDEX/SPX1404S5																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	04/26/2022	04/26/2023		2,801,000	4175.2	87,671			26,165		26,165	(3,989)				3,738		0001
INDEX/SPX150IS0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	05/02/2022	05/01/2023		2,216,000	4155.38	65,150			28,012		28,012	2,101				3,229		0001
INDEX/SPX150IS2																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	05/02/2022	05/01/2023		3,979,000	4155.38	130,909			51,890		51,890	1,869				5,796		0001
INDEX/SPX150IS3																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA	05/10/2022	05/10/2023		2,345,000	4001.05	74,571			79,966		79,966	29,674				3,881		0001
INDEX/SPX14003H																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/16/2022	12/18/2023		234,000	100	1,474			1,714		1,714	361						0001
INDEX/SPX150ISJ																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA	10/13/2022	10/13/2023		552,000	4049.75	15,235			14,199		14,199	2,522				2,023		0001
INDEX/SPX150IS0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA	07/11/2022	07/10/2023		2,230,000	3854.43	59,764			81,301		81,301	24,209				5,865		0001
INDEX/SPX140BS4																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/12/2022	12/08/2023		1,110,000	100	15,873			1,861		1,861	(6,821)				4,612		0001
INDEX/SPX150IS2																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	01/30/2023	01/30/2024		942,000	4017.77		4,070		4,288		4,288	218				1,563		0001
INDEX/SPX150IS7																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	02/06/2023	02/06/2024		859,000	4111.08	5,491			5,508		5,508	17				3,866		0001
INDEX/SPX150Z36																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CRDIT SUISSE (USA) INC	12/16/2022	12/15/2023		648,000	3932.36	12,053			14,879		14,879	3,174				2,729		0001
INDEX/SPX150IS6																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/17/2023	01/17/2024		411,000	390.97		3,041		3,313		3,313	271				1,338		0001
INDEX/SP150/S&Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/17/2023	01/17/2024		556,000	390.97		6,783		7,423		7,423	640				2,487		0001
INDEX/SP150/S9																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	12/15/2022	12/15/2023		478,000	3985.75	7,648			9,142		9,142	1,970				2,013		0001
INDEX/SP150/S9A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	07/11/2022	07/11/2023		1,875,000	3854.43	52,688			71,548		71,548	21,308				4,356		0001
INDEX/SP140/S&S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/03/2023	12/29/2023		1,193,000	100		16,225		12,590		12,590	(3,635)				5,159		0001
INDEX/SP150/S&B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/13/2023	01/16/2024		172,000	100		1,496		1,583		1,583	86				768		0001
INDEX/SP150/SX																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/13/2023	01/12/2024		404,000	100		3,394		504		504	(2,800)				1,791		0001
INDEX/SP150/S&P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/01/2022	07/28/2023		1,956,018	32845	47,461			15,862		15,862	(20,471)				5,439		0001
INDEX/SP162/00V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/25/2023	01/25/2024		322,000	100		2,351		1,528		1,528	(622)				1,460		0001
INDEX/SP150/S1																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/09/2023	01/09/2024		536,000	100		3,859		1,185		1,185	(2,674)				2,364		0001
INDEX/SP150/SJ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/20/2023	01/22/2024		890,000	100		5,607		4,146		4,146	(1,461)				4,014		0001
INDEX/SP150/SC																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	04/18/2022	04/17/2023		6,387,000	4391.69	210,771			844		844	(18,480)				6,892		0001
INDEX/SP172/N&B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	12/01/2022	12/01/2023		276,000	100	2,236			347		347	283				1,131		0001
INDEX/SP150/S9H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/18/2023	01/18/2024		809,000	3928.86		14,805		16,759		16,759	1,954				3,624		0001
INDEX/SP150/S4																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/31/2023	01/31/2024		476,000	4357.89		8,711		5,321		5,321	(3,380)				2,179		0001
INDEX/SP150/SX																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	04/19/2022	04/14/2023		477,000	100	2,433										467		0001
INDEX/SP150/S9																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	04/25/2022	04/21/2023		281,194	4885	1,361						(11)				337		0001
INDEX/SP150/SH																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/25/2023	01/24/2024		1,024,000	100		12,186		9,632		9,632	(2,554)				4,634		0001
INDEX/SP162/FS0																				20,202		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	01/03/2023	01/02/2024		4,638,000	3824.14		106,674		136,112		136,112	29,438						0001
INDEX/EURO STOXX 50																						
Price EUR/SPE00035F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H&BC BANK PLC	04/20/2022	04/14/2023		471,000	100	5,322			1,946		1,946	854				461		0001
INDEX/EURO STOXX 50																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H&BC BANK PLC	09/26/2022	09/25/2023		482,000	100	4,133			5,657		5,657	1,275				1,718		0001
Price EUR/SPE00035F																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/23/2022	08/18/2023		515,000	100	5,974			5,637		5,637	2,006				1,595		0001
INDEX/EURO STOXX 50																						
Price EUR/SPE0131B5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	06/03/2022	06/02/2023		1,240,516	4177	14,113			11,394		11,394	3,489				2,577		0001
INDEX/SP140/S&S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/30/2023	01/24/2024		1,079,603	33738		28,736		19,321		19,321	(9,415)				4,886		0001
INDEX/SP1615157																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/21/2022	10/23/2023		520,000	100	2,964			220		220	(184)				1,953		0001
INDEX/SP160543V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	12/05/2022	12/05/2023		988,000	3989.84	5,632			6,349		6,349	1,405				4,080		0001
INDEX/SP150/SH																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	12/02/2022	12/01/2023		287,000	100	2,286			309		309	233				1,176		0001
INDEX/SP150/SK																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPY2USU	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1XBU11 CREDIT SUISSE (USA) INC	06/21/2022	06/16/2023		1,514,000	100	21,196										3,477		0001	
Purchased Call/SP 500 INDEX/SPX150USST	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	12/23/2022	12/26/2023		427,000	100	4,270			3,805		3,805	(467)				1,836		0001	
Purchased Call/SP 500 INDEX/SPX82US8	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ES7P3U8HHGCT1XBU11 CREDIT SUISSE (USA) INC	01/17/2023	01/12/2024		1,008,000	100		20,765		8,254		8,254	(12,511)				4,469		0001	
Purchased Call/SP 500 INDEX/SPX150USP	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	04/19/2022	04/14/2023		348,000	100	2,714										341		0001	
Purchased Call/SP 500 INDEX/SPX82US1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1XBU11	01/03/2023	01/02/2024		2,154,000	3824.14		63,974		82,316		82,316	19,342				9,382		0001	
Purchased Call/SP 500 INDEX/SPX82US4	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1XBU11	12/27/2022	12/22/2023		1,018,000	100	6,617			7,981		7,981	2,753				4,345		0001	
Purchased Call/SP 500 INDEX/SPX82USX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1XBU11	01/03/2023	12/29/2023		2,174,000	100		52,828		67,717		67,717	14,889				9,401		0001	
Purchased Call/SP 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKUSP93	09/06/2022	08/24/2023		448,000	100	4,480			5,183		5,183	1,694				1,417		0001	
Purchased Call/SP 500 INDEX/SPX140US8I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES7OZIZ7FF327IEFA76	01/09/2023	01/09/2024		406,000	100		10,515		12,166		12,166	1,651				1,791		0001	
Purchased Call/SP 500 INDEX/SPX150US9	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA) INC	12/30/2022	12/29/2023		272,000	100	1,904			1,997		1,997	192				1,176		0001	
Purchased Call/SP 500 INDEX/SPX150US4	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	12/30/2022	01/02/2024		181,000	100	1,738			1,925		1,925	246				788		0001	
Purchased Call/SP 500 INDEX/SPX82US3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1XBU11 CREDIT SUISSE (USA) INC	01/23/2023	01/22/2024		3,263,000	4019.81		74,070		79,048		79,048	4,977				14,717		0001	
Purchased Call/SP 500 INDEX/SPX150USK	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	09/19/2022	09/15/2023		1,233,000	100	16,882						(15,593)				4,183		0001	
Purchased Call/SP 500 INDEX/SPX150US5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES7OZIZ7FF327IEFA76	11/27/2018	03/05/2025		85,361	214.9	2,052			2,076		2,076	851				593		0001	
Purchased Call/SP 500 INDEX/SPX150US6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES7OZIZ7FF327IEFA76	11/27/2018	01/30/2025		73,043	225.61	923			609		609	271				495		0001	
Purchased Call/SP 500 INDEX/SPX150US7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES7OZIZ7FF327IEFA76	11/27/2018	02/28/2025		92,139	214.6	2,126			2,289		2,289	955				638		0001	
Purchased Call/SP 500 INDEX/SPX150US9P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA) INC	04/29/2022	04/27/2023		824,240	4184	4,958			3,367		3,367	536				1,121		0001	
Purchased Call/SP 500 INDEX/SPX150US1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	04/18/2022	04/14/2023		1,854,000	100	23,731										1,816		0001	
Purchased Call/SP 500 INDEX/SPX82US3D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1XBU11	01/17/2023	01/12/2024		1,915,564	3899		71,194		78,458		78,458	7,265				8,483		0001	
Purchased Call/SP 500 INDEX/SPX140US6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES7OZIZ7FF327IEFA76 SOCIETE GENERALE SA	04/25/2022	04/25/2023		1,049,000	100	29,162			7,311		7,311	(2,107)				1,373		0001	
Purchased Call/SP 500 INDEX/SPX400US8V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41 SOCIETE GENERALE SA	11/08/2022	11/08/2023		983,000	3828.11	15,138			19,870		19,870	4,318				3,833		0001	
Purchased Call/SP 500 INDEX/SPX400US31	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	12/02/2022	12/04/2023		627,000	4468.69	11,286			669		669	(1,386)				2,584		0001	
Purchased Call/SP 500 INDEX/SPX82US25	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1XBU11 SOCIETE GENERALE SA	08/15/2022	08/11/2023		1,750,000	100	8,750						(1,398)				5,282		0001	
Purchased Call/SP 500 INDEX/SPX400US37	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	11/16/2022	11/16/2023		709,000	4216.11	23,610			6,066		6,066	(1,353)				2,814		0001	
Purchased Call/SP 500 INDEX/SPX140US7P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES7OZIZ7FF327IEFA76 SOCIETE GENERALE SA	03/08/2023	03/08/2024		1,792,000	3992.01		53,581		57,915		57,915	4,335				8,686		0001	
Purchased Call/SP 500 INDEX/SPX400US3M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	11/22/2022	11/22/2023		593,000	4624.13	4,388			74		74	(525)				2,384		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/SPX4063ST	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/29/2022	11/29/2023		529,000	4561.17	4,179			176		176	(739)				2,198		0001	
Purchased Call / S/P 500 INDEX/SPX14068SI	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/23/2022	11/24/2023		655,000	100	19,388			21,235		21,235	4,979				2,845		0001	
Purchased Call / S/P 500 INDEX/SPX150X35	FixedAnnuity hedge	N/A	Equity/Index	INC	12/30/2022	12/29/2023		816,000	100	7,589			7,677		7,677	1,283				3,529		0001	
Purchased Call / S/P 500 INDEX/SPX150XSR	FixedAnnuity hedge	N/A	Equity/Index	INC	01/13/2023	01/16/2024		615,000	100		4,244		1,592		1,592	(2,651)				2,746		0001	
Purchased Call / S/P 500 INDEX/SPX14068T	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	12/27/2022	12/26/2023		2,517,000	100	69,721			85,225		85,225	17,066				10,824		0001	
Purchased Call / S/P 500 INDEX/SPX150X30	FixedAnnuity hedge	N/A	Equity/Index	INC	01/13/2023	01/12/2024		334,000	100		2,071		32		32	(2,038)				1,481		0001	
Purchased Call / S/P 500 INDEX/SPX821190	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/01/2022	08/01/2023		2,677,000	100	64,248			64,330		64,330	20,523				7,770		0001	
Purchased Call / S/P 500 INDEX/SPX140490	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	06/07/2022	06/06/2023		2,044,229	4121	37,562			33,077		33,077	10,967				4,379		0001	
Purchased Call / S/P 500 INDEX/SPX500490	FixedAnnuity hedge	N/A	Equity/Index	Natixis NA	11/29/2018	05/01/2025		211,672	3726.84	20,395			73,789		73,789	10,797				1,529		0001	
Purchased Call / S/P 500 INDEX/SPX813294	FixedAnnuity hedge	N/A	Equity/Index	SANTRUST BANKS INC	02/16/2023	02/15/2024		1,984,163	4148		75,322		71,025		71,025	(4,287)				9,304		0001	
Purchased Call / S/P 500 INDEX/SPX150X3F	FixedAnnuity hedge	N/A	Equity/Index	INC	04/27/2022	04/25/2023		373,762	4685	3,910										489		0001	
Purchased Call / S/P 500 INDEX/SPX82108J	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/01/2022	07/31/2023		1,854,500	4130	36,580			752		752	(3,491)				5,361		0001	
Purchased Call / S/P 500 INDEX/SPX150X3Z	FixedAnnuity hedge	N/A	Equity/Index	INC	05/17/2022	05/15/2023		576,000	100	3,514										1,011		0001	
Purchased Call / S/P 500 INDEX/SPX150X39	FixedAnnuity hedge	N/A	Equity/Index	INC	05/05/2022	05/03/2023		669,000	100	4,086										991		0001	
Purchased Call / S/P 500 INDEX/SPX150X94	FixedAnnuity hedge	N/A	Equity/Index	INC	05/23/2022	05/19/2023		557,000	100	3,621										1,020		0001	
Purchased Call / S/P 500 INDEX/SPX150X57	FixedAnnuity hedge	N/A	Equity/Index	INC	05/24/2022	05/22/2023		408,000	100	2,122										770		0001	
Purchased Call / S/P 500 INDEX/SPX150X3X	FixedAnnuity hedge	N/A	Equity/Index	INC	04/21/2022	04/19/2023		682,718	4462	4,235			22		22	(424)				779		0001	
Purchased Call / S/P 500 INDEX/SPX82128R	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/22/2022	08/18/2023		2,022,404	33707	44,189			3,200		3,200	(21,230)				6,263		0001	
Purchased Call / S/P 500 INDEX/SPX82185S	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	11/07/2022	11/03/2023		2,288,225	32403	61,954			71,183		71,183	5,870				8,745		0001	
Purchased Call / S/P 500 INDEX/SPX40639I	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/09/2022	12/11/2023		454,000	4211.75	13,620			6,324		6,324	(452)				1,897		0001	
Purchased Call / S/P 500 INDEX/SPX150X3R	FixedAnnuity hedge	N/A	Equity/Index	INC	04/19/2022	04/17/2023		597,000	100	3,403										844		0001	
Purchased Call / S/P 500 INDEX/SPX150X51	FixedAnnuity hedge	N/A	Equity/Index	INC	01/18/2023	01/18/2024		538,000	100		4,465		1,441		1,441	(3,024)				2,410		0001	
Purchased Call / S/P 500 INDEX/SPX82189I	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	11/10/2022	11/09/2023		1,170,502	32514	34,934			33,855		33,855	1,149				4,575		0001	
Purchased Call / S/P 500 INDEX/SPX150X5Y	FixedAnnuity hedge	N/A	Equity/Index	INC	01/31/2023	01/31/2024		514,000	100		4,420		1,652		1,652	(2,768)				2,353		0001	
Purchased Call / S/P 500 INDEX/SPX406E6G	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/15/2022	12/15/2023		422,000	4421.68	4,684			1,045		1,045	(1,267)				1,777		0001	
Purchased Call / S/P 500 INDEX/SPX82168E	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	10/11/2022	10/11/2023		976,000	100	26,742			37,539		37,539	7,002				3,558		0001	
Purchased Call / S/P 500 INDEX/SPX4065F8	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/23/2022	12/26/2023		403,000	4137.03	11,324			11,139		11,139	1,215				1,733		0001	
Purchased Call / S/P 500 INDEX/SPX40658Z	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/26/2022	10/26/2023		544,000	100	3,536			279		279	(360)				2,098		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPY02HRS	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... CREDIT SUISSE (USA)	01/30/2023	01/30/2024		3,381,000	4017.77		109,190		115,702		115,702	6,511				15,489		0001
Purchased Call/S&P 500 INDEX/SPY150NBS	FixedAnnuity hedge	N/A	Equity/Index	INC ... EXDTE/VDH4H0FF07349	12/21/2022	12/21/2023		217,000	100	1,389			1,569		1,569	332				324		0001
Purchased Call/S&P 500 INDEX/SPY00579A	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02NBE1BXP40T0BP41	09/02/2022	09/01/2023		638,000	4487.39	5,933			3		3	(158)				2,072		0001
Purchased Call/S&P 500 INDEX/SPY817ISM	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC ... G63SEFF7UP5170UK573	10/13/2022	10/13/2023		668,000	3669.91	3,874			5,425		5,425	1,135				2,448		0001
Purchased Call/S&P 500 INDEX/SPY0055SJ	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02NBE1BXP40T0BP41	08/01/2022	07/31/2023		4,737,443	4130	167,875			147,322		147,322	43,189				13,685		0001
Purchased Call/S&P 500 INDEX/SPY719RZ	FixedAnnuity hedge	N/A	Equity/Index	SINTRUST BANKS INC ... 1Y0UBJ3JW9T8KCS06	05/23/2022	05/22/2023		3,226,425	3901	53,656			69,247		69,247	25,075				6,089		0001
Purchased Call/S&P 500 INDEX/SPY14003F	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA ... E570Z1Z7F321NEFA76	05/10/2022	05/09/2023		1,357,022	3991	18,394			22,611		22,611	8,840				2,218		0001
Purchased Call/S&P 500 INDEX/SPY721S7	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U3PH1GCT1YBU11	07/13/2022	07/13/2023		1,310,000	3801.78	40,217			56,501		56,501	15,987				3,486		0001
Purchased Call/S&P 500 INDEX/SPY02HRS	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U3PH1GCT1YBU11	01/30/2023	01/29/2024		6,496,000	4017.77		211,120		223,558		223,558	12,438				29,642		0001
Purchased Call/S&P 500 INDEX/SPY817ISM	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC ... G63SEFF7UP5170UK573	10/13/2022	10/13/2023		566,000	3669.91	5,773			8,226		8,226	1,739				2,074		0001
Purchased Call/S&P 500 INDEX/SPY150N9F	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	05/27/2022	05/25/2023		402,000	100	2,533										780		0001
Purchased Call/S&P 500 INDEX/SPY009H4	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02NBE1BXP40T0BP41	02/02/2023	02/02/2024		415,000	4409.65		9,753		3,098		3,098	(6,655)				1,906		0001
Purchased Call/S&P 500 INDEX/SPY02HSZ	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U3PH1GCT1YBU11	01/03/2023	12/29/2023		3,965,401	3840		138,801		182,251		182,251	43,449				17,234		0001
Purchased Call/S&P 500 INDEX/SPY009H5	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02NBE1BXP40T0BP41	02/02/2023	02/02/2024		456,000	4687.6		2,736		440		440	(2,296)				2,084		0001
Purchased Call/S&P 500 INDEX/SPY02IESY	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U3PH1GCT1YBU11	01/03/2023	12/29/2023		2,914,181	3840		48,553		62,079		62,079	13,526				12,601		0001
Purchased Call/S&P 500 INDEX/SPY02USY	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U3PH1GCT1YBU11	02/21/2023	02/16/2024		3,185,769	4079		34,911		37,350		37,350	2,440				14,961		0001
Purchased Call/S&P 500 INDEX/SPY02M9D	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U3PH1GCT1YBU11	03/16/2023	03/15/2024		1,700,773	3882		42,809		50,558		50,558	7,750				8,327		0001
Purchased Call/S&P 500 INDEX/SPY15009Y	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	07/18/2022	07/14/2023		1,251,000	100	19,265						(607)				3,355		0001
Purchased Call/S&P 500 INDEX/SPY721T57	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U3PH1GCT1YBU11	06/06/2022	06/05/2023		1,948,000	100	49,869			48,215		48,215	17,716				4,142		0001
Purchased Call/S&P 500 INDEX/SPY15009S	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	06/28/2022	06/23/2023		381,000	100	2,581										938		0001
Purchased Call/S&P 500 INDEX/SPY150N9U	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	06/03/2022	06/01/2023		643,893	4101	6,522			6,490		6,490	2,341				1,327		0001
Purchased Call/S&P 500 INDEX/SPY721T3Z	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U3PH1GCT1YBU11	06/13/2022	06/12/2023		2,056,000	100	53,662			77,904		77,904	21,074				4,597		0001
Purchased Call/S&P 500 INDEX/SPY230093	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	02/10/2023	02/12/2024		1,260,000	4080.46		7,938		8,139		8,139	201				5,880		0001
Purchased Call/S&P 500 INDEX/SPY150N99	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	06/13/2022	06/09/2023		395,000	100	1,027										865		0001
Purchased Call/S&P 500 INDEX/SPY150N9Y	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	06/24/2022	06/22/2023		433,000	100	3,074										1,032		0001
Purchased Call/S&P 500 INDEX/SPY150P90	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	07/29/2022	07/28/2023		560,000	100	4,088												0001
Purchased Call/S&P 500 INDEX/SPY150S8Z	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) ... EXDTE/VDH4H0FF07349	09/26/2022	09/22/2023		1,614,000	100	22,112			599		599	(18,815)				1,599		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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX40658T	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/27/2023	01/29/2024		420,000	4070.56		7,182		7,284		7,284	102				1,917		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD404K54	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/10/2025		57,596	214.97	1,179			1,408		1,408	569				402		0001
Purchased Call/S&P 500 INDEX/SPX406581	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	08/11/2022	08/11/2023		406,000	100	3,410						(347)				1,225		0001
Purchased Call/S&P 500 INDEX/SPX150053	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	05/23/2022	05/19/2023		2,599,000	100	27,809										4,761		0001
Purchased Call/S&P 500 INDEX/SPX821S1	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	02/01/2023	02/01/2024		5,912,000	4119.21		120,582		117,948		117,948	(2,635)				24,359		0001
Purchased Call/S&P 500 INDEX/SPX50049M	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/11/2022	07/11/2023		1,094,000	100	28,882			38,957		38,957	10,823				2,882		0001
Purchased Call/S&P 500 INDEX/SPX150P98	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	07/20/2022	07/20/2023		503,000	3859.9	5,181			6,350		6,350	1,810				1,387		0001
Purchased Call/S&P 500 INDEX/SPX15003H	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	08/26/2022	08/25/2023		1,432,000	4057.66	14,883			16,433		16,433	4,459				4,544		0001
Purchased Call/S&P 500 INDEX/SPX1505S3	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/26/2022	09/22/2023		2,730,000	100	42,861			35,715		35,715	750				9,452		0001
Purchased Call/S&P 500 INDEX/SPX25005S	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/13/2023	02/09/2024		1,815,000	100		32,489		7,883		7,883	(24,665)				8,431		0001
Purchased Call/S&P 500 INDEX/SPX150039	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	08/23/2022	08/23/2023		357,000	100	3,035						(311)				1,125		0001
Purchased Call/S&P 500 INDEX/SPX15003P	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	08/31/2022	08/31/2023		359,000	100	2,585						(456)				1,162		0001
Purchased Call/S&P 500 INDEX/SPX15029F	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/06/2023	02/06/2024		376,000	100		2,970		1,528		1,528	(1,442)				1,738		0001
Purchased Call/S&P 500 INDEX/SPX72 US\$	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	08/21/2022	06/16/2023		2,470,000	100	30,381										5,672		0001
Purchased Call/S&P 500 INDEX/SPX150P90	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/01/2022	08/01/2023		352,000	100	2,288						(150)				1,022		0001
Purchased Call/S&P 500 INDEX/SPX821SJ	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	02/01/2023	02/01/2024		2,103,000	4119.21		72,974		71,419		71,419	(1,555)				9,843		0001
Purchased Call/S&P 500 INDEX/SPX150MS1	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	05/31/2022	05/26/2023		1,581,000	100	22,608										3,086		0001
Purchased Call/S&P 500 INDEX/SPX150S8B	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/28/2022	09/27/2023		1,843,000	100	25,138			10,102		10,102	(5,073)				5,769		0001
Purchased Call/S&P 500 INDEX/SPX72JUST	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	06/21/2022	06/16/2023		1,455,000	100	6,683										3,341		0001
Purchased Call/S&P 500 INDEX/SPX40658L	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/19/2022	10/19/2023		566,000	100	3,947			46		46	(1,363)				1,882		0001
Purchased Call/S&P 500 INDEX/SPX150R8D	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/16/2022	09/18/2023		668,000	3873.33	10,755			13,846		13,846	3,339				2,286		0001
Purchased Call/S&P 500 INDEX/SPX406A8B	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/11/2022	10/11/2023		434,000	100	3,429			209		209	(1,464)				1,582		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD41668B	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	01/24/2023	01/24/2024		144,585	3908.29	1,807			945		945	(882)				654		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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)8621K86	01/11/2023	01/11/2024		115,367	4010.28		531		236		236	(294)					511	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)8621K86	02/07/2023	02/07/2024		159,423	4061.39		765		244		244	(521)					738	0001	
Index/DD41688R	FixedAnnual tyHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)8621K86	03/08/2023	03/06/2024		157,387	4034.82		803		431		431	(372)					761	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	06/15/2022	06/13/2023		476,203	3750	4,790		6,943	6,943		6,943	1,979					1,072	0001	
Index/SP0002S7	FixedAnnual tyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	03/02/2023	03/01/2024		560,000	3981.35		9,688		10,541		10,541	853					2,686	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	ROYAL BK CANADA	07/11/2022	07/07/2023		2,068,318	31338	51,631		85,291	85,291		85,291	14,606					5,359	0001	
Index/SPX721SR	FixedAnnual tyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/18/2022	04/13/2023		558,000	100	3,069											527	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/18/2022	07/18/2023		669,000	100	17,925		23,844	23,844		23,844	6,306					1,801	0001	
Index/SPXE00669	FixedAnnual tyHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/20/2022	07/20/2023		482,000	100	4,916						(184)					1,329	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA	07/26/2022	07/26/2023		780,000	3921.05	13,756		17,358	17,358		17,358	4,954					2,151	0001	
Index/SPXA09590	FixedAnnual tyHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA	02/03/2023	02/02/2024		574,000	4601.83		4,305		1,111		1,111	(3,194)					2,636	0001	
Index/SPXA0948	FixedAnnual tyHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA	08/09/2022	08/09/2023		539,000	4728.47	3,773						(9)					1,615	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/30/2022	09/29/2023		287,000	100	2,079		629	629		629	(17)					1,049	0001	
Index/SPX150S86	FixedAnnual tyHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/14/2022	07/14/2023		784,000	3790.38	8,075		11,085	11,085		11,085	2,872					2,102	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	12/09/2022	12/08/2023		680,000	3934.38	12,862		15,156	15,156		15,156	3,940					2,825	0001	
Index/SPXE00XG	FixedAnnual tyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/27/2022	09/27/2023		428,000	100	2,868						(524)					1,593	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/04/2022	11/03/2023		1,302,000	3770.55	12,890		17,282	17,282		17,282	3,703					5,020	0001	
Index/SPX150T8L	FixedAnnual tyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/18/2022	11/17/2023		1,162,000	3965.34	19,754		23,227	23,227		23,227	5,260					4,822	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/08/2022	07/06/2023		322,987	3845	5,404		7,087	7,087		7,087	2,017					883	0001	
Index/SPXE00498	FixedAnnual tyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/17/2022	11/17/2023		614,000	3946.56	5,966		7,011	7,011		7,011	1,576					2,442	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	05/31/2022	05/26/2023		2,161,000	100	22,258											4,232	0001	
Index/SPX150MSJ	FixedAnnual tyHedge ...	N/A	Equity/Index	SUNAMOUNT BANKS INC	05/02/2022	04/28/2023		2,165,131	4132	63,273		31,763	31,763		31,763	3,940					2,988	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/06/2022	06/30/2023		469,000	100	3,534											1,146	0001	
Index/SPXE0038M	FixedAnnual tyHedge ...	N/A	Equity/Index	ROYAL BK CANADA	03/07/2023	03/07/2024		460,000	100		13,018		13,475		13,475	457					2,226	0001	
Purchased Call1/S&P 500	FixedAnnual tyHedge ...	N/A	Equity/Index	ES71P8U8H16C71XBU11																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP15003M	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	11/18/2022	11/17/2023		1,258,000	3965.34	12,957			15,082		15,082	3,401				5,004		0001
Purchased Call / S&P 500 INDEX/SP15028Y	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	02/10/2023	02/09/2024		380,000	100		3,003		111		111	(2,892)				1,812		0001
Purchased Call / S&P 500 INDEX/SP25009H	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	02/17/2023	02/16/2024		445,000	100		3,293		513		513	(2,780)				2,090		0001
Purchased Call / S&P 500 INDEX/SP25003J	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	02/17/2023	02/20/2024		480,000	100		3,552		915		915	(2,637)				2,268		0001
Purchased Call / S&P 500 INDEX/SP250234	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	03/14/2023	03/11/2024		379,000	100		2,729		2,870		2,870	141				1,845		0001
Purchased Call / S&P 500 INDEX/SPY16SSV	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	06/13/2022	06/09/2023		2,228,888	31393	47,508			92,132		92,132	16,814				4,880		0001
Purchased Call / S&P 500 INDEX/SP20003H	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	04/08/2022	04/10/2023		698,000	100	19,753						(1,888)				578		0001
Purchased Call / S&P 500 INDEX/SPY16SSR	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	10/07/2022	10/06/2023		382,000	100	2,750			887		887	(1,850)				1,374		0001
Purchased Call / S&P 500 INDEX/SP282116	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	02/01/2023	01/31/2024		2,160,598	4077		73,294		71,519		71,519	(1,775)				9,891		0001
Purchased Call / S&P 500 INDEX/SP20003J	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	07/06/2022	06/30/2023		439,913	4323	5,679			1		1	(52)				1,098		0001
Purchased Call / S&P 500 INDEX/SP20003B	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	12/09/2022	12/08/2023		669,000	100	5,352			974		974	(1,867)				2,779		0001
Purchased Call / S&P 500 INDEX/SPA055SZ	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	08/09/2022	08/09/2023		497,000	100	4,225						(384)				1,489		0001
Purchased Call / S&P 500 INDEX/SP15003H	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	09/30/2022	10/02/2023		476,000	100	3,142						(187)				1,694		0001
Purchased Call / S&P 500 INDEX/SP20006B3	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COMI	07/27/2022	07/27/2023		1,093,000	100	31,732			36,966		36,966	11,104				3,079		0001
Purchased Call / S&P 500 INDEX/SPA0519P	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/21/2023	02/21/2024		2,182,000	3997.34		68,078		73,146		73,146	5,067				10,326		0001
Purchased Call / S&P 500 INDEX/SPA0578C	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	09/02/2022	09/01/2023		666,000	3924.26	11,056			13,721		13,721	3,512				2,163		0001
Purchased Call / S&P 500 INDEX/SPA051S3	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/10/2023	02/09/2024		521,000	4542.46		5,106		1,629		1,629	(3,477)				2,420		0001
Purchased Call / S&P 500 INDEX/SP28173A	FixedAnnuity hedge	N/A	Equity / Index	BARCLAYS PLC	10/24/2022	10/24/2023		4,412,000	3797.34	139,419			190,140		190,140	44,235				16,613		0001
Purchased Call / S&P 500 INDEX/SP28203Y	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	08/01/2022	08/01/2023		2,306,000	4118.63	73,100			67,779		67,779	20,775				6,893		0001
Purchased Call / S&P 500 INDEX/SPA05996	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	09/30/2022	10/02/2023		514,000	3922.27	19,429			36,653		36,653	11,610				1,830		0001
Purchased Call / S&P 500 INDEX/SP28203Y	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	08/01/2022	08/01/2023		2,333,000	4118.63	62,758			59,775		59,775	18,250				6,772		0001
Purchased Call / S&P 500 INDEX/SP15003H	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	11/21/2022	11/21/2023		469,000	3949.94	7,645			8,971		8,971	2,017				1,882		0001
Purchased Call / S&P 500 INDEX/SPA0509P	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	12/09/2022	12/11/2023		1,151,000	3934.38	28,430			33,512		33,512	7,490				4,810		0001
Purchased Call / S&P 500 INDEX/SP150031	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	06/27/2022	06/23/2023		3,328,000	100	32,282										7,983		0001
Purchased Call / S&P 500 INDEX/SP150P93	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	07/18/2022	07/18/2023		631,000	3930.85	3,723			5,024		5,024	1,363				1,724		0001
Purchased Call / S&P 500 INDEX/SPA05075P	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	07/25/2022	07/21/2023		431,818	4563	2,995			1		1	(16)				1,196		0001
Purchased Call / S&P 500 INDEX/SP150N3Q	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	06/21/2022	06/16/2023		388,000	100	2,832										891		0001
Purchased Call / S&P 500 INDEX/SP150031	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	08/26/2022	08/25/2023		681,000	4057.66	10,964			12,023		12,023	3,946				2,161		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, 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
Purchased Call//SP 500 INDEX//SPX405486	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	06/21/2022	06/20/2023		4,660,000	3764.79	125,820			189,112		189,112	54,806				10,976		0001
Purchased Call//SP 500 INDEX//SPX250091	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/17/2023	02/16/2024		226,000	100		1,672		259		259	(1,413)				1,061		0001
Purchased Call//SP 500 INDEX//SPX150094	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	07/18/2022	07/18/2023		548,000	3830.85	5,644			7,570		7,570	2,070				1,497		0001
Purchased Call//SP 500 INDEX//SPX405588	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	07/25/2022	07/21/2023		1,235,000	100	19,019			1,143		1,143	(522)				3,421		0001
Purchased Call//SP 500 INDEX//SPX81237	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/27/2023	03/26/2024		1,333,976	32238		37,753		42,313		42,313	4,560				6,733		0001
Purchased Call//SP 500 INDEX//SPX40545J	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/18/2022	10/18/2023		602,000	100	3,853			34		34	(1,534)				2,234		0001
Purchased Call//SP 500 INDEX//SPX150038	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	06/29/2022	06/27/2023		286,000	100	1,937										732		0001
Purchased Call//SP 500 INDEX//SPX150092	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	07/18/2022	07/18/2023		335,000	100	2,513										915		0001
Purchased Call//SP 500 INDEX//SPX15009H	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	07/25/2022	07/25/2023		406,000	100	3,004										1,144		0001
Purchased Call//SP 500 INDEX//SPX405LS1	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/13/2023	03/11/2024		3,121,000	3855.76		91,445		107,168		107,168	15,723				15,193		0001
Purchased Call//SP 500 INDEX//SPX405LS0	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/20/2023	03/18/2024		2,531,000	3851.57		75,171		82,837		82,837	7,666				12,445		0001
Purchased Call//SP 500 INDEX//SPX60088U	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMMERCE	08/02/2022	08/02/2023		1,078,000	100	28,028			30,243		30,243	9,283				3,142		0001
Purchased Call//SP 500 INDEX//SPX40568C	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/19/2022	08/18/2023		488,000	4792.98											1,511		0001
Purchased Call//SP 500 INDEX//SPX71938	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/26/2022	09/21/2023		1,358,270	30184	29,081			62,653		62,653	8,347				4,689		0001
Purchased Call//SP 500 INDEX//SPX15357	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE	05/31/2022	05/30/2023		3,240,000	4132.15	89,748			66,014		66,014	18,874				6,568		0001
Purchased Call//SP 500 INDEX//SPX600885	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE	08/03/2022	08/03/2023		847,000	100	18,763			18,084		18,084	5,640				1,893		0001
Purchased Call//SP 500 INDEX//SPX405LS4	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/10/2023	02/12/2024		477,000	4640.63		2,767		779		779	(1,987)				2,226		0001
Purchased Call//SP 500 INDEX//SPX15009H	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/17/2022	11/17/2023		370,000	100	2,479			2,756		2,756	613				1,472		0001
Purchased Call//SP 500 INDEX//SPX60038X	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/07/2022	07/05/2023		494,249	4369	6,418			1		1	(46)				1,267		0001
Purchased Call//SP 500 INDEX//SPX82M9E	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BANK CANADA	03/16/2023	03/15/2024		1,979,653	3897	30,328			33,017		33,017	2,689				9,683		0001
Purchased Call//SP 500 INDEX//SPX1501S7	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/09/2022	11/09/2023		189,000	100	1,418			1,843		1,843	372				739		0001
Purchased Call//SP 500 INDEX//SPX150X3D	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/26/2022	04/24/2023		491,000	100	2,750										630		0001
Purchased Call//SP 500 INDEX//SPX40548F	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/21/2022	10/20/2023		415,000	4126.15	11,662			5,190		5,190	(541)				1,547		0001
Purchased Call//Deutsche Bank Control																						
INDEX//DDH41659P	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	01/13/2023	01/12/2024		167,608	4020.51		764		309		309	(455)				743		0001
Purchased Call//SP 500 INDEX//SPX600580	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/15/2022	07/14/2023		676,000	4336.78	8,382			3		3	(130)				1,813		0001
Purchased Call//SP 500 INDEX//SPX40548H	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	07/05/2022	07/03/2023		4,946,152	3825	60,383			85,988		85,988	24,235				12,550		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP500A4	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	08/08/2022	08/08/2023		1,989,000	100	48,437			48,926		48,926	15,087				5,875		0001
Purchased Call / S&P 500 INDEX/SP500ISM	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	01/04/2023	01/03/2024		504,786	3824		8,946		11,025		11,025	2,079				2,203		0001
Purchased Call / S&P 500 INDEX/SP150NS7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	06/13/2022	06/09/2023		1,300,000	100	12,220										2,847		0001
Purchased Call / S&P 500 INDEX/SPA053Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA																		0001
Purchased Call / S&P 500 INDEX/SPA053SR	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	12/02/2022	12/01/2023		460,000	4332.29	13,662			1,939		1,939	(1,310)				1,884		0001
Purchased Call / S&P 500 INDEX/SP150NSR	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	06/22/2022	06/16/2023		641,000	100	4,743										1,472		0001
Purchased Call / S&P 500 INDEX/SP150032	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)				385,000	100	3,196										923		0001
Purchased Call / S&P 500 INDEX/SP500D26	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	06/27/2022	06/23/2023																0001
Purchased Call / S&P 500 INDEX/SP500D36	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	06/28/2022	06/28/2023		756,000	100	20,110			28,024		28,024	7,767				1,867		0001
Purchased Call / S&P 500 INDEX/SP200K32	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHK3ZE78	04/12/2022	04/06/2023		300,715	4755	4,285										193		0001
Purchased Call / S&P 500 INDEX/SP150030	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC																		0001
Purchased Call / S&P 500 INDEX/SP150030S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	11/18/2022	11/20/2023		473,000	3965.34	4,872			5,668		5,668	1,276				1,884		0001
Purchased Call / S&P 500 INDEX/SP150030S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC				555,000	100	3,164										1,460		0001
Purchased Call / S&P 500 INDEX/SP150030S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	07/12/2022	07/10/2023																0001
Purchased Call / S&P 500 INDEX/SP150030S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)				317,000	4006.18	5,072			5,943		5,943	1,509				1,063		0001
Purchased Call / S&P 500 INDEX/SP200D3Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	09/08/2022	09/08/2023																0001
Purchased Call / S&P 500 INDEX/SP500D3Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	06/15/2022	06/13/2023		659,935	3750	10,266			15,039		15,039	4,290				1,466		0001
Purchased Call / S&P 500 INDEX/SP500D3Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHK3ZE78	06/27/2022	06/26/2023		3,000,000	100	78,300			103,983		103,983	31,520				7,323		0001
Purchased Call / S&P 500 INDEX/SP50098C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...																		0001
Purchased Call / S&P 500 INDEX/SP500050	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	09/04/2022	09/04/2023		586,000	4637.72	6,644			1		1	(19)				1,727		0001
Purchased Call / S&P 500 INDEX/SPA0543	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/27/2022	12/22/2023		1,344,000	100	13,709			330		330	(11,521)				5,737		0001
Purchased Call / S&P 500 INDEX/SP150S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY																		0001
Purchased Call / S&P 500 INDEX/SP150S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA				696,000	3912.22	23,594			34,315		34,315	8,592				2,531		0001
Purchased Call / S&P 500 INDEX/SP172N8H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	10/10/2022	10/10/2023																0001
Purchased Call / S&P 500 INDEX/SP172N8H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	04/12/2022	04/12/2023		3,591,000	4397.45	113,476			121		121	(9,457)				3,256		0001
Purchased Call / S&P 500 INDEX/SP172N8V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ES7P3U3RHI6C71XB011	03/22/2023	03/22/2024		4,447,000	3896.97		111,175		123,504		123,504	12,329				21,990		0001
Purchased Call / S&P 500 INDEX/SP150S3S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC				514,000	100	3,588			194		194	(337)				1,935		0001
Purchased Call / S&P 500 INDEX/SP15003X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	10/24/2022	10/24/2023																0001
Purchased Call / S&P 500 INDEX/SP15003X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)				574,000	100	3,846			39		39	(179)				2,308		0001
Purchased Call / S&P 500 INDEX/SPA05C30	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	11/22/2022	11/22/2023																0001
Purchased Call / S&P 500 INDEX/SPA05C30	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA				393,000	4183.43	14,620			4,100		4,100	(926)				1,563		0001
Purchased Call / S&P 500 INDEX/SPA05C3R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	11/18/2022	11/17/2023																0001
Purchased Call / S&P 500 INDEX/SPA05C3R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA				459,000	4325.87	11,521			1,124		1,124	(1,620)				1,845		0001
Purchased Call / S&P 500 INDEX/SPA05C3R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	11/22/2022	11/22/2023																0001
Purchased Call / S&P 500 INDEX/SPA05C3R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	03/14/2023	03/13/2024		2,515,456	3856		42,312		48,324		48,324	6,012				11,295		0001
Purchased Call / S&P 500 INDEX/SPA05C3R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ES7P3U3RHI6C71XB011	06/03/2022	06/01/2023		269,000	100	1,937			1,930		1,930	724				554		0001
Purchased Call / S&P 500 INDEX/SP000035	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...																		0001
Purchased Call / S&P 500 INDEX/SPA0555K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHK3ZE78	06/03/2022	06/01/2023																0001
Purchased Call / S&P 500 INDEX/SPA0555K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA				4,293,000	4118.63	132,815			122,065		122,065	36,601				12,150		0001
Purchased Call / S&P 500 INDEX/SPA0555K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	08/01/2022	07/31/2023																0001
Purchased Call / S&P 500 INDEX/SPA05008	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	08/05/2022	08/07/2023		259,000	100	1,943			1,837		1,837	569				770		0001
Purchased Call / S&P 500 INDEX/SPA02L9P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHK3ZE78	03/13/2023	03/11/2024		1,517,605	3862		22,181		25,391		25,391	3,210				7,388		0001
Purchased Call / S&P 500 INDEX/SPA02L9P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA																		0001
Purchased Call / S&P 500 INDEX/SPA02L9P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	09/08/2022	09/08/2023		497,000	4006.18	5,020			5,912		5,912	1,473				1,650		0001
Purchased Call / S&P 500 INDEX/SPA02L9P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC																		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	02/22/2023	02/22/2024		454,000	391.05		8,354		8,970		8,970	616				2,152		0001
INDEX/SP2500S1	Purchased Call/S&P 500			INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	07/18/2022	07/18/2023		292,000	4192.48	5,888			10		10	(327)				798		0001
INDEX/SP2600S6A	Purchased Call/S&P 500			CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/22/2022	08/22/2023		3,390,000	4137.99	90,174			82,888		82,888	24,049				10,646		0001
INDEX/SP2600S3H	Purchased Call/S&P 500			CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/11/2022	08/11/2023		608,000	4207.27	6,384			5,465		5,465	1,617				1,885		0001
INDEX/SP2600A9Q	Purchased Call/S&P 500			SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	09/09/2022	09/08/2023		538,000	4305.3	17,162			53		53	(626)				1,787		0001
INDEX/SP260079N	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/01/2022	05/26/2023		328,501	4659	2,885						(1)				643		0001
INDEX/SP2000IS0	Purchased Call/S&P 500			SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	10/21/2022	10/20/2023		427,000	4328.92	6,277			388		388	(1,229)				1,592		0001
INDEX/SP2600S6T	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	04/26/2022	04/26/2023		672,207	4175	14,686			5,543		5,543	405				897		0001
INDEX/SP2600K9L	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	07/29/2022	07/31/2023		468,000	100	2,761						(165)				1,353		0001
INDEX/SP2600P9P	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	02/23/2023	02/23/2024		424,000	100	3,285			1,726		1,726	(1,538)				2,013		0001
INDEX/SP2500S1V	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	03/24/2023	03/22/2024		620,000	100	4,712			4,908		4,908	196				3,066		0001
INDEX/SP2502S2K	Purchased Call/S&P 500			SUNTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	05/09/2022	05/08/2023		3,070,000	3991.24	89,337			98,967		98,967	38,098				4,953		0001
INDEX/SP260079S1	Purchased Call/S&P 500			SUNTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	05/31/2022	05/30/2023		2,834,000	4132.15	85,587			60,680		60,680	16,569				5,745		0001
INDEX/SP2600S88	Purchased Call/S&P 500			CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	01/24/2023	01/24/2024		304,000	100		2,432		2,474		2,474	42				1,576		0001
INDEX/SP2600492	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	03/23/2023	03/22/2024		499,000	100		2,985		3,143		3,143	158				2,171		0001
INDEX/SP2502S2C	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	11/25/2022	11/24/2023		440,000	100	3,520			184		184	(236)				1,776		0001
INDEX/SP2600S63	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	06/22/2022	06/16/2023		379,000	100	2,577										870		0001
INDEX/SP2600NS	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	07/25/2022	07/21/2023		472,000	100	2,690						(142)				1,307		0001
INDEX/SP2600P9E	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	12/02/2022	12/04/2023		605,000	100	4,538			639		639	264				2,493		0001
INDEX/SP2600S6H	Purchased Call/S&P 500			SUNTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	05/06/2022	05/04/2023		1,006,361	4900	21,788			3,228		3,228	(2,645)				1,536		0001
INDEX/SP260079S6A	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	08/19/2022	08/21/2023		357,000	100	2,882			2,491		2,491	768				1,117		0001
INDEX/SP2600S6B	Purchased Call/S&P 500			SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	09/15/2022	09/15/2023		512,000	4379.27	7,680			30		30	(386)				1,737		0001
INDEX/SP260079Z	Purchased Call/S&P 500			SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	09/30/2022	09/29/2023		480,000	3971.07	10,896			16,843		16,843	3,677				1,685		0001
INDEX/SP2600S97	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	11/30/2022	11/30/2023		574,000	100	4,649			70		70	(119)				2,347		0001
INDEX/SP2600S6	Purchased Call/S&P 500			SUNTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	05/02/2022	04/28/2023		2,692,351	4132	104,538			44,462		44,462	1,772				4,005		0001
INDEX/SP260079S1	Purchased Call/S&P 500			SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	10/19/2022	10/19/2023		500,000	4208.79	9,150			2,067		2,067	(1,977)				1,860		0001
INDEX/SP2600S6K	Purchased Call/S&P 500			SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	09/30/2022	09/29/2023		370,000	4042.79	6,586			8,403		8,403	1,399				1,306		0001
INDEX/SP2600S95	Purchased Call/S&P 500			CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DE/VDH4H0FF07349	09/30/2022	09/29/2023		370,000	4042.79	6,586			8,403		8,403	1,399				1,306		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's Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call / S/P 500 INDEX / SP/A0099F	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/04/2022	10/04/2023		552,000	4357.67	6,403			191		191	(905)				1,976		0001	
Purchased Call / S/P 500 INDEX / SP/A0099F	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/02/2022	11/02/2023		670,000	4318	7,906			1,546		1,546	(1,928)				2,577		0001	
Purchased Call / S/P 500 INDEX / SP/B1716Q	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	06/09/2022	06/07/2023		603,299	4738	2,343						(1)				1,302		0001	
Purchased Call / S/P 500 INDEX / SP/Y119R4	FixedAnnuity Hedge	N/A	Equity/Index	SANTRUST BANKS INC	05/02/2022	05/02/2023		2,590,000	4155.38	80,031			34,099		34,099	2,476				3,884		0001	
Purchased Call / S/P 500 INDEX / SP/A009AS	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/21/2022	10/20/2023		394,000	4034.21	14,460			9,994		9,994	1,128				1,469		0001	
Purchased Call / S/P 500 INDEX / SP/A009AS	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/28/2022	10/27/2023		702,000	4490.12	8,354			135		135	(828)				2,662		0001	
Purchased Call / S/P 500 INDEX / SP/A009AS	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/28/2022	10/30/2023		902,000	4203.39	28,684			6,352		6,352	(2,545)				3,445		0001	
Purchased Call / S/P 500 INDEX / SP/A009SO	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/25/2022	10/25/2023		403,000	4437.98	5,844			111		111	(641)				1,521		0001	
Purchased Call / S/P 500 INDEX / SP/A0098G	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/05/2022	08/04/2023		689,000	4708.94	5,512			1		1	(15)				2,024		0001	
Purchased Call / S/P 500 INDEX / SP/F0028H	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	01/09/2023	01/08/2024		3,118,000	3892.09		96,346		117,348		117,348	21,001				13,728		0001	
Purchased Call / S/P 500 INDEX / SP/G2501S4	FixedAnnuity Hedge	N/A	Equity/Index	INC	02/27/2023	02/23/2024		2,459,000	100	31,475			34,468		34,468	2,993				11,673		0001	
Purchased Call / S/P 500 INDEX / SP/G2501S5	FixedAnnuity Hedge	N/A	Equity/Index	INC	02/27/2023	02/26/2024		1,219,000	100	16,822			18,275		18,275	1,453				5,813		0001	
Purchased Call / S/P 500 INDEX / SP/Y119R4	FixedAnnuity Hedge	N/A	Equity/Index	SANTRUST BANKS INC	05/06/2022	05/04/2023		1,156,625	4300	25,041			3,710		3,710	(3,040)				1,765		0001	
Purchased Call / S/P 500 INDEX / SP/Y15019H	FixedAnnuity Hedge	N/A	Equity/Index	INC	12/16/2022	12/18/2023		693,000	3892.36	10,395			12,795		12,795	2,715				2,996		0001	
Purchased Call / S/P 500 INDEX / SP/A0002SJ	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/14/2022	06/09/2023		592,931	4427	3,499						(15)				1,298		0001	
Purchased Call / S/P 500 INDEX / SP/G2113Z	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	08/12/2022	08/11/2023		1,809,000	100	16,281						(1,491)				5,460		0001	
Purchased Call / S/P 500 INDEX / SP/G2500S	FixedAnnuity Hedge	N/A	Equity/Index	INC	02/22/2023	02/22/2024		458,000	4216.54	12,961			13,508		13,508	547				2,171		0001	
Purchased Call / S/P 500 INDEX / SP/Y21L30	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/08/2022	04/06/2023		1,096,000	100	20,714										703		0001	
Purchased Call / S/P 500 INDEX / SP/A0059J	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/08/2022	11/08/2023		810,000	100	5,832			2,075		2,075	(1,905)				3,159		0001	
Purchased Call / S/P 500 INDEX / SP/A0059M	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/04/2022	11/03/2023		459,000	4253.18	7,803			2,631		2,631	(1,152)				1,770		0001	
Purchased Call / S/P 500 INDEX / SP/Y21L3P	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/08/2022	04/06/2023		2,192,486	4493	33,628			9		9	(1,935)				1,406		0001	
Purchased Call / S/P 500 INDEX / SP/A00591	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/26/2022	10/26/2023		531,000	4148.54	16,567			5,952		5,952	(917)				2,009		0001	
Purchased Call / S/P 500 INDEX / SP/A0059E	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/31/2022	10/31/2023		556,000	4191.42	16,458			5,055		5,055	(942)				2,129		0001	
Purchased Call / S/P 500 INDEX / SP/G2001B9	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/22/2022	06/16/2023		742,318	4140	17,277			6		6	(578)				1,705		0001	
Purchased Call / S/P 500 INDEX / SP/G2002T	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/01/2022	07/03/2023		244,000	100	5,222			7,251		7,251	1,993				619		0001	
Purchased Call / S/P 500 INDEX / SP/G2133Q	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	08/30/2022	08/30/2023		3,146,000	3996.16	88,088			102,241		102,241	29,651				10,151		0001	
Purchased Call / S/P 500 INDEX / SP/G21K3J	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	03/01/2023	02/28/2024		1,818,329	3970	49,716			60,581		60,581	10,865				8,897		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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/28/2022	11/27/2023		2,600,000	3863.94	65,520			74,945		74,945	17,646				10,363		0001
INDEX/SPXCT49A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/29/2022	08/25/2023		1,872,437	32283	48,387			45,297		45,297	(4,229)				5,941		0001
INDEX/SPX6213SL																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/06/2022	09/06/2023		381,000	100	10,135			12,339		12,339	3,047				1,257		0001
INDEX/SPX621480				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/05/2022	08/07/2023		365,000	100	9,086			8,903		8,903	2,756				1,144		0001
INDEX/SPX60098E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	01/04/2023	01/03/2024		355,000	100		2,734		2,098		2,098	(636)				1,549		0001
INDEX/SPX60015L				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	02/10/2023	02/09/2024		1,163,000	4080.46		12,328		12,713		12,713	385				5,402		0001
INDEX/SPX250031																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/05/2022	07/05/2023		728,000	100	18,481			25,779		25,779	7,103				1,867		0001
INDEX/SPX60038D																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	11/14/2022	11/10/2023		1,619,897	33748	42,802			23,121		23,121	(10,712)				6,345		0001
INDEX/SPX621985																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	10/24/2022	10/23/2023		3,750,000	3797.34	75,375			103,251		103,251	22,365				14,086		0001
INDEX/SPX62175T																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	07/05/2022	06/30/2023		340,684	4279	4,581			1		1	(63)				851		0001
INDEX/SPX60038E				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1B/P40TDBPU41	12/05/2022	12/05/2023		394,000	4214.78	13,790			5,190		5,190	(171)				1,827		0001
INDEX/SPX400353																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/29/2022	09/28/2023		2,523,118	29684	57,842			119,182		119,182	13,696				8,884		0001
INDEX/SPX62158C																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	06/23/2022	06/21/2023		406,952	4060	14,413			167		167	(1,280)				1,178		0001
INDEX/SPX60019F																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	07/01/2022	06/29/2023		306,608	4018	12,031			1,096		1,096	(875)				910		0001
INDEX/SPX600386																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	07/06/2022	06/30/2023		478,166	4118	13,978			24		24	(564)				1,194		0001
INDEX/SPX60038K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/29/2022	11/29/2023		2,009,000	3957.63	66,900			76,856		76,856	18,202				8,196		0001
INDEX/SPX60049V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/12/2022	07/12/2023		615,000	3818.8	10,209			14,046		14,046	3,822				1,633		0001
INDEX/SPX60078M				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	07/25/2022	07/25/2023		845,000	100	22,087			27,165		27,165	7,969				2,376		0001
INDEX/SPX60078K				BANK OF COMI																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	07/25/2022	07/21/2023		1,834,000	100	20,724						(732)				5,080		0001
INDEX/SPX600154																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	06/22/2022	06/21/2023		1,120,000	100	14,896										2,654		0001
INDEX/SPX600386																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	11/22/2022	11/22/2023		1,936,000	100	41,473			45,256		45,256	10,770				7,792		0001
INDEX/SPX621A36				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/15/2022	07/17/2023		644,000	3863.16	11,592			15,488		15,488	4,362				1,752		0001
INDEX/SPX60058U				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1B/P40TDBPU41	11/18/2022	11/17/2023		444,000	4447.13	6,527			272		272	(929)				1,766		0001
INDEX/SPX40038C																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	06/22/2022	06/16/2023		617,373	4087	17,519			28		28	(1,082)				1,418		0001
INDEX/SPX60015A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	04/18/2022	04/14/2023		1,194,784	4393	30,127						(29)				1,170		0001
INDEX/SPX721N57				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	01/23/2023	01/22/2024		1,999,000	100		47,976		50,109		50,109	2,133				9,016		0001
INDEX/SPX60038U				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1B/P40TDBPU41	06/17/2022	06/15/2023		685,000	100	3,905										1,563		0001
INDEX/SPX40038V				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/06/2023	02/06/2024		631,000	100		18,551		17,904		17,904	(647)				2,917		0001
INDEX/SPX60058K																						

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, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/SPX0058I	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	02/10/2023	02/12/2024		521,000	100		3,699		96		96	(3,693)				2,432		0001	
Purchased Call / S/P 500 INDEX/SPX0096J	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL BANK OF COMI	09/13/2022	09/13/2023		371,000	100	9,943			12,010		12,010	3,030				1,251		0001	
Purchased Call / S/P 500 INDEX/SPX00988	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	07/29/2022	07/28/2023		456,000	4608.99	5,198			1		1	(14)				1,302		0001	
Purchased Call / S/P 500 INDEX/SPX0006L	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI	12/29/2022	12/29/2023		372,000	4128.35	10,602			11,304		11,304	1,150				1,609		0001	
Purchased Call / S/P 500 INDEX/SPX00388	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI	01/18/2023	01/18/2024		1,033,000	100		22,313		25,027		25,027	2,714				4,628		0001	
Purchased Call / S/P 500 INDEX/SPX81629A	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SUNTRUST BANKS INC	02/27/2023	02/23/2024		1,312,677	32817		35,175		35,369		35,369	194				6,231		0001	
Purchased Call / S/P 500 INDEX/SPX821630	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	12/08/2022	12/08/2023		2,416,000	100	52,669			58,282		58,282	13,041				10,037		0001	
Purchased Call / S/P 500 INDEX/SPXW0059X	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA																		0001	
Purchased Call / S/P 500 INDEX/SPXW00567	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE18XP40TD8PU41	12/09/2022	12/11/2023		519,000	4406.51	7,318			1,181		1,181	(1,642)				2,169		0001	
Purchased Call / S/P 500 INDEX/SPX0058I	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	07/14/2022	07/14/2023		463,000	4211.11	7,825			13		13	(366)				1,242		0001	
Purchased Call / S/P 500 INDEX/SPX816151H	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SUNTRUST BANKS INC	02/06/2023	02/02/2024		1,289,188	33926		33,982		23,259		23,259	(10,724)				5,321		0001	
Purchased Call / S/P 500 INDEX/SPXC1718K	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BARCLAYS PLC	11/08/2022	11/08/2023		3,340,000	3628.11	75,150			98,904		98,904	22,468				13,024		0001	
Purchased Call / S/P 500 INDEX/SPXW00396	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA																		0001	
Purchased Call / S/P 500 INDEX/SPXW0059F	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE18XP40TD8PU41	12/06/2022	12/06/2023		666,000	4428.01	8,525			1,220		1,220	(1,809)				2,756		0001	
Purchased Call / S/P 500 INDEX/SPXW005491	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA	12/14/2022	12/14/2023		674,000	4528.7	6,336			989		989	(1,370)				2,833		0001	
Purchased Call / S/P 500 INDEX/SPXW0078S	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA																		0001	
Purchased Call / S/P 500 INDEX/SPXC1703E	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE18XP40TD8PU41	10/28/2022	10/30/2023		663,000	100	4,044			377		377	246				2,532		0001	
Purchased Call / S/P 500 INDEX/SPX25029F	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA	10/18/2022	10/18/2023		585,000	4277.98	9,009			945		945	(1,967)				2,171		0001	
Purchased Call / S/P 500 INDEX/SPX00688	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	07/25/2022	07/25/2023		366,000	4272.29	9,004			4		4	(190)				1,082		0001	
Purchased Call / S/P 500 INDEX/SPX00750	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BARCLAYS PLC	10/28/2022	10/30/2023		553,000	3901.06	8,129			10,285		10,285	969				2,112		0001	
Purchased Call / S/P 500 INDEX/SPX00950	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	03/23/2023	03/22/2024		750,000	3948.72		11,700		13,007		13,007	1,307				3,709		0001	
Purchased Call / S/P 500 INDEX/SPX00068X	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL BANK OF COMI	02/13/2023	02/13/2024		480,000	100		14,304		13,505		13,505	(799)				2,244		0001	
Purchased Call / S/P 500 INDEX/SPX00750	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL BANK OF COMI	02/21/2023	02/20/2024		1,580,000	100		45,820		48,439		48,439	2,619				7,466		0001	
Purchased Call / S/P 500 INDEX/SPX00950	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	08/26/2022	08/28/2023		671,000	4412.71	13,621			8		8	(212)				2,151		0001	
Purchased Call / S/P 500 INDEX/SPX0049C	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	01/27/2023	01/26/2024		333,000	100		2,764		850		850	(1,914)				1,512		0001	
Purchased Call / S/P 500 INDEX/SPX00031	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	08/18/2022	08/18/2023		387,000	4647.86	6,695			1		1	(17)				1,198		0001	
Purchased Call / S/P 500 INDEX/SPX0008X	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI	09/09/2022	09/08/2023		551,000	4067.36	9,257			9,955		9,955	2,782				1,830		0001	
Purchased Call / S/P 500 INDEX/SPX15003M	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	08/30/2022	08/30/2023		506,000	100	3,491			(612)			(612)				1,633		0001	
Purchased Call / S/P 500 INDEX/SPX150034	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	08/19/2022	08/21/2023		556,000	100	4,392			(457)			(457)				1,740		0001	
Purchased Call / S/P 500 INDEX/SPX150030	FixedAnnui tyHedge ...	N/A	Equi ty / Index	INC	08/15/2022	08/15/2023		351,000	100	2,457			(299)			(299)				1,075		0001	
Purchased Call / S/P 500 INDEX/SPX816175K	FixedAnnui tyHedge ...	N/A	Equi ty / Index	INC	09/26/2022	09/26/2023		555,000	3932.82	19,596			21,751		21,751	4,815				1,943		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP/A059S5	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/08/2022	11/08/2023		541,000	4,164.98	15,256			7,153		7,153	(254)				2,110		0001
Purchased Call/S&P 500 INDEX/SP/C170S0	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	10/28/2022	10/27/2023		545,000	3901.06	8,448			10,709		10,709	2,478				2,067		0001
Purchased Call/S&P 500 INDEX/SP/C171S1	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/04/2022	11/06/2023		397,000	3991.13	15,801			16,466		16,466	4,155				1,541		0001
Purchased Call/S&P 500 INDEX/SP/A056SJ	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	08/22/2022	08/21/2023		2,389,091	4,428	39,957			33,040		33,040	9,461				7,477		0001
Purchased Call/S&P 500 INDEX/SP/E008S6	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	08/15/2022	08/14/2023		2,271,000	100	60,182			45,560		45,560	13,483				6,831		0001
Purchased Call/S&P 500 INDEX/SP/E008S2	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	07/27/2022	07/25/2023		1,247,000	100	16,211						(606)				3,515		0001
Purchased Call/S&P 500 INDEX/SP/E00DSM	FixedAnnuity hedge	N/A	Equity/Index	HBOC BANK PLC	08/25/2022	08/25/2023		628,000	4671.52	7,222			2		2	(31)				1,993		0001
Purchased Call/S&P 500 INDEX/SP/E00CS9	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	09/06/2022	09/01/2023		1,644,000	100	20,221						(12,965)				5,339		0001
Purchased Call/S&P 500 INDEX/SP/E00BSW	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	02/27/2023	02/27/2024		542,000	3982.24		8,238		8,827		8,827	589				2,588		0001
Purchased Call/S&P 500 INDEX/SP/E210S2	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/01/2022	07/31/2023		3,129,000	100	87,612			88,071		88,071	28,209				9,045		0001
Purchased Call/S&P 500 INDEX/SP/F006SJ	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	02/16/2023	02/16/2024		704,000	4090.41		12,742		12,689		12,689	(53)				3,306		0001
Purchased Call/S&P 500 INDEX/SP/D001SE	FixedAnnuity hedge	N/A	Equity/Index	HBOC BANK PLC	04/06/2022	04/04/2023		687,396	4823	6,608										360		0001
Purchased Call/S&P 500 INDEX/SP/E151S0	FixedAnnuity hedge	N/A	Equity/Index	YOOJUBG/JY9T8KCS06	02/19/2023	02/09/2024		1,320,902	3969		36,942		23,763		23,763	(13,179)				6,185		0001
Purchased Call/S&P 500 INDEX/SP/E211S8	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/10/2022	08/10/2023		472,000	100	13,499			11,638		11,638	3,550				1,419		0001
Purchased Call/S&P 500 INDEX/SP/A05DSY	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/09/2022	12/11/2023		1,019,000	3934.38	6,216			7,133		7,133	1,554				4,259		0001
Purchased Call/S&P 500 INDEX/SP/A05S6	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/08/2022	12/08/2023		631,000	4365.81	11,800			2,148		2,148	(2,017)				2,622		0001
Purchased Call/S&P 500 INDEX/SP/E00A59	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	08/08/2022	08/07/2023		2,008,000	100	53,614			54,244		54,244	16,773				5,969		0001
Purchased Call/S&P 500 INDEX/SP/A05S3S	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/29/2022	11/29/2023		576,000	4201.02	19,066			6,915		6,915	(849)				2,360		0001
Purchased Call/S&P 500 INDEX/SP/A05E92	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/12/2022	12/12/2023		408,000	4353.7	9,384			1,655		1,655	(1,940)				1,708		0001
Purchased Call/S&P 500 INDEX/SP/C172S0	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/10/2022	11/10/2023		672,000	3956.37	6,653			7,984		7,984	1,837				2,632		0001
Purchased Call/S&P 500 INDEX/SP/A05S3T	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/09/2022	12/08/2023		504,000	4174.38	17,005			8,771		8,771	(76)				2,094		0001
Purchased Call/S&P 500 INDEX/SP/F15ZSR	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/05/2022	12/01/2023		1,136,186	34430	27,339			10,392		10,392	(8,559)				4,654		0001
Purchased Call/S&P 500 INDEX/SP/A05S3Z	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/09/2022	12/11/2023		542,000	3934.38	7,209			8,423		8,423	1,857				2,265		0001
Purchased Call/S&P 500 INDEX/SP/A05DS8	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/07/2022	12/07/2023		489,000	4461.07	5,330			656		656	(1,222)				2,028		0001
Purchased Call/S&P 500 INDEX/SP/A057SX	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/14/2022	09/14/2023		437,000	4245.91	12,717			227		227	(882)				1,478		0001
Purchased Call/S&P 500 INDEX/SP/A05BSST	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/08/2022	11/08/2023		776,000	4402.33	9,545			667		667	(1,633)				3,026		0001
Purchased Call/S&P 500 INDEX/SP/A05NSD	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/29/2023	03/28/2024		469,000	100		3,564		3,325		3,325	(240)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SPX000NSK	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/25/2022	04/21/2023		2,328,120	4272	36,733			4,042		4,042	(5,222)				2,792		0001	
Purchased Call / S&P 500 INDEX/SPX00058V	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/15/2022	07/14/2023		460,000	100	4,600			5,960		5,960	1,641				1,234		0001	
Purchased Call / S&P 500 INDEX/SPX0051SX	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/26/2022	04/21/2023		433,000	100	2,425										519		0001	
Purchased Call / S&P 500 INDEX/SPX005233	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/29/2022	04/27/2023		476,000	100	3,951										647		0001	
Purchased Call / S&P 500 INDEX/SPX00028R	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	06/30/2022	06/28/2023		217,000	100	2,083			2,834		2,834	785				536		0001	
Purchased Call / S&P 500 INDEX/SPX0051SU	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/22/2022	04/20/2023		579,729	4986	1,885						(20)				679		0001	
Purchased Call / S&P 500 INDEX/SPX005680	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	08/11/2022	08/11/2023		594,000	4649.03	7,841						(23)				1,793		0001	
Purchased Call / S&P 500 INDEX/SPY7153SY	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/17/2022	10/13/2023		1,748,455	28635	49,056			81,647		81,647	9,388				6,406		0001	
Purchased Call / S&P 500 INDEX/SPX005E57	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/13/2022	12/13/2023		685,000	4632.65	5,004			230		230	(894)				2,916		0001	
Purchased Call / S&P 500 INDEX/SPX005E81	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/16/2022	12/15/2023		448,000	4131.66	13,798			11,820		11,820	1,514				1,887		0001	
Purchased Call / S&P 500 INDEX/SPX005936	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/04/2022	10/04/2023		561,000	100	4,039			29		29	(314)				2,008		0001	
Purchased Call / S&P 500 INDEX/SPX00538R	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/28/2022	11/28/2023		315,000	4281.06	8,159			1,597		1,597	(1,087)				1,282		0001	
Purchased Call / S&P 500 INDEX/SPX0057SY	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/14/2022	09/14/2023		457,000	4537.91	4,342			3		3	(114)				1,546		0001	
Purchased Call / S&P 500 INDEX/SPX005853	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/16/2022	09/15/2023		786,000	4390.42	10,847			38		38	(533)				2,666		0001	
Purchased Call / S&P 500 INDEX/SPY01729N	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/14/2022	11/13/2023		2,040,000	3857.25	50,796			59,254		59,254	14,111				8,044		0001	
Purchased Call / S&P 500 INDEX/SPY721X3U	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	07/11/2022	07/10/2023		3,056,000	3854.43	35,653			130,339		130,339	39,522				8,038		0001	
Purchased Call / S&P 500 INDEX/SPX005884	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/16/2022	09/15/2023		444,000	4105.73	16,606			2,498		2,498	(1,136)				1,506		0001	
Purchased Call / S&P 500 INDEX/SPX000J8N	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	09/23/2022	09/22/2023		660,000	4247.21	8,778			426		426	(1,790)				2,285		0001	
Purchased Call / S&P 500 INDEX/SPX00058T	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/15/2022	07/17/2023		380,000	3863.16	4,218			5,593		5,593	1,523				1,034		0001	
Purchased Call / S&P 500 INDEX/SPX00586	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	02/01/2023	02/01/2024		333,000	4119.21		6,260		6,061		6,061	(190)				1,327		0001	
Purchased Call / S&P 500 INDEX/SPX00098F	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	08/05/2022	08/04/2023		382,000	4329.65	13,838			4		4	(117)				1,152		0001	
Purchased Call / S&P 500 INDEX/SPY71509F	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/13/2022	04/13/2023		724,000	100	20,986			30		30	(2,295)				683		0001	
Purchased Call / S&P 500 INDEX/SPY01749Y	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/30/2022	11/30/2023		1,444,000	4080.11	48,085			49,822		49,822	12,286				5,903		0001	
Purchased Call / S&P 500 INDEX/SPX00536	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/15/2022	11/15/2023		629,000	100	4,403			520		520	(774)				2,481		0001	
Purchased Call / S&P 500 INDEX/SPX000P96	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/03/2022	05/01/2023		328,000	100	2,722			2,445		2,445	1,010				478		0001	
Purchased Call / S&P 500 INDEX/SPX000NSR	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/25/2022	04/21/2023		229,000	100	1,809			85		85	(302)				275		0001	
Purchased Call / S&P 500 INDEX/SPX005482	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/10/2022	10/10/2023		2,684,000	3612.39	79,473			117,625		117,625	23,988				9,795		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX19IS6	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/01/2022	08/31/2023		1,327,605	31510	47,621			71,561		71,561	12,377				5,916		0001
Purchased Call / S&P 500 INDEX/SPXF00B8C	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	03/13/2023	03/13/2024		481,000	4241.34		6,926		15,030		15,030	8,103				2,348		0001
Purchased Call / S&P 500 INDEX/SPX19IS6	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/25/2022	07/21/2023		1,594,965	31889	40,714			46,214		46,214	1,109				4,418		0001
Purchased Call / S&P 500 INDEX/SPXE00J8K	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/23/2022	09/22/2023		688,000	4186.28	11,283			1,265		1,265	(2,237)				2,382		0001
Purchased Call / S&P 500 INDEX/SPXF00B8I	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	03/13/2023	03/08/2024		463,391	4337		4,626		9,183		9,183	4,557				2,246		0001
Purchased Call / S&P 500 INDEX/SPX0003J9	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	04/29/2022	05/01/2023		526,000	100	14,097			13,646		13,646	5,635				766		0001
Purchased Call / S&P 500 INDEX/SPX150P8T	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM. (USA)	08/04/2022	08/04/2023		454,000	100	2,860						(244)				1,334		0001
Purchased Call / S&P 500 INDEX/SPX17I28J9	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/19/2022	12/15/2023		1,119,236	32820	27,435			27,982		27,982	(309)				4,714		0001
Purchased Call / S&P 500 INDEX/SPXC1728I9	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/15/2022	11/15/2023		4,369,000	3991.73	101,798			115,639		115,639	27,743				17,303		0001
Purchased Call / S&P 500 INDEX/SPXA03E9N	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/20/2022	12/20/2023		452,000	4033.72	16,408			19,604		19,604	4,125				1,922		0001
Purchased Call / S&P 500 INDEX/SPX150I9S3	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/12/2022	12/08/2023		2,479,000	100	27,765			5,711		5,711	(13,820)				10,239		0001
Purchased Call / S&P 500 INDEX/SPX150P8R	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	08/02/2022	08/02/2023		394,000	100	2,876						(193)				1,148		0001
Purchased Call / S&P 500 INDEX/SPX150J84	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/11/2022	11/10/2023		292,000	100	1,927			233		233	(348)				1,144		0001
Purchased Call / S&P 500 INDEX/SPXC1728X	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/15/2022	11/15/2023		1,398,000	3991.73	39,983			45,312		45,312	10,944				5,537		0001
Purchased Call / S&P 500 INDEX/SPXC1739I	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/21/2022	11/20/2023		1,786,000	3949.94	44,114			51,471		51,471	12,127				7,150		0001
Purchased Call / S&P 500 INDEX/SPX150P8J9	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	08/05/2022	08/04/2023		1,394,000	100	18,180						(1,311)				5,882		0001
Purchased Call / S&P 500 INDEX/SPX150J8E	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/17/2022	11/17/2023		640,000	100	3,968			71		71	(1,171)				2,546		0001
Purchased Call / S&P 500 INDEX/SPXA03E9L	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/04/2023	01/03/2024		497,138	4198		10,287		11,988		11,988	1,701				2,169		0001
Purchased Call / S&P 500 INDEX/SPXA03E9L	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/19/2022	12/19/2023		421,000	4027.63	15,483			17,960		17,960	3,347				1,787		0001
Purchased Call / S&P 500 INDEX/SPXA03E9C	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/23/2022	12/26/2023		483,000	4311.97	6,714			4,055		4,055	(1,541)				2,077		0001
Purchased Call / S&P 500 INDEX/SPXE00J8S	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	09/20/2022	09/20/2023		254,000	100	6,909			8,847		8,847	2,067				874		0001
Purchased Call / S&P 500 INDEX/SPXE0068X	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM.	07/20/2022	07/20/2023		562,000	4330.15	11,015			3		3	(125)				1,550		0001
Purchased Call / S&P 500 INDEX/SPXF0068H	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	02/16/2023	02/16/2024		1,084,000	4080.41		6,938		6,950		6,950	12				5,091		0001
Purchased Call / S&P 500 INDEX/SPXF0068T	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	03/03/2023	03/01/2024		894,000	4045.64		16,718		17,414		17,414	886				4,289		0001
Purchased Call / S&P 500 INDEX/SPXF0068E	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM.	03/13/2023	03/13/2024		843,000	3855.76		14,500		16,786		16,786	2,287				4,116		0001
Purchased Call / S&P 500 INDEX/SPXA03E9E	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	10/04/2022	10/04/2023		543,000	4152.96	13,412			4,091		4,091	(857)				1,943		0001
Purchased Call / S&P 500 INDEX/SPX150I3M	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/04/2022	11/03/2023		687,000	3770.55	10,786			14,708		14,708	3,187				2,649		0001
Purchased Call / S&P 500 INDEX/SPXC1703C	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	10/28/2022	10/27/2023		1,525,000	3901.06	15,250			22,846		22,846	7,936				5,784		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, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDEX/SPX150IS1	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	10/26/2022	10/26/2023		535,000	3830.6	8,346			10,974		10,974	2,472				2,024		0001
Purchased Call1/SP 500 INDEX/SPX600BS1	FixedAnnuity hedge	N/A	Equity/Index	HSSBC BANK PLC	08/15/2022	08/15/2023		364,000	4600.09	8,081			1		1	(19)				1,115		0001
Purchased Call1/SP 500 INDEX/SPX1500S0	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	08/25/2022	08/25/2023		517,000	100	4,136						(457)				1,640		0001
Purchased Call1/SP 500 INDEX/SPX715IS1	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/14/2022	07/13/2023		2,277,186	30773	54,437			108,507		108,507	17,846				6,078		0001
Purchased Call1/SP 500 INDEX/SPX4053S5	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/13/2023	01/12/2024		558,000	4478.98		4,576		1,642		1,642	(2,933)				2,474		0001
Purchased Call1/SP 500 INDEX/SPX4053N	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/24/2023	01/24/2024		382,000	4298.14		7,449		5,252		5,252	(2,197)				1,729		0001
Purchased Call1/SP 500 INDEX/SPX600K50	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/27/2022	09/27/2023		784,000	3647.29	12,309			17,782		17,782	3,672				2,753		0001
Purchased Call1/SP 500 INDEX/SPX4053H	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/30/2023	01/30/2024		493,000	4375.35		6,458		4,561		4,561	(1,897)				2,253		0001
Purchased Call1/SP 500 INDEX/SPX150ISN	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/04/2022	11/06/2023		1,267,000	3770.55	6,969			9,186		9,186	1,948				4,918		0001
Purchased Call1/SP 500 INDEX/SPX821H8	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	08/10/2022	08/10/2023		1,353,000	4210.24	40,184			30,449		30,449	7,936				4,068		0001
Purchased Call1/SP 500 INDEX/SPX00030	FixedAnnuity hedge	N/A	Equity/Index	HSSBC BANK PLC	03/16/2023	03/15/2024		578,000	4374.13		7,398		9,858		9,858	2,460				2,830		0001
Purchased Call1/SP 500 INDEX/SPX715S5C	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/01/2022	05/31/2023		2,613,994	4132	82,095			9		9	(906)				5,752		0001
Purchased Call1/SP 500 INDEX/SPX000M54	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	04/20/2022	04/18/2023		495,000	100	2,871										550		0001
Purchased Call1/SP 500 INDEX/SPX150IS0	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	10/26/2022	10/26/2023		716,000	3830.6	7,088			9,272		9,272	2,073				2,709		0001
Purchased Call1/SP 500 INDEX/SPX150S51	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/30/2022	09/29/2023		297,000	100	2,287			2,512		2,512	431				1,049		0001
Purchased Call1/SP 500 INDEX/SPX000IS6	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/16/2022	05/12/2023		1,895,252	4024	41,500			44,856		44,856	16,564				3,215		0001
Purchased Call1/SP 500 INDEX/SPX600S9	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	08/23/2022	08/23/2023		186,000	100	1,488			1,463		1,463	435				586		0001
Purchased Call1/SP 500 INDEX/SPX600S0	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	08/24/2022	08/24/2023		275,000	100	2,420			2,304		2,304	685				870		0001
Purchased Call1/SP 500 INDEX/SPX4053E	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/18/2022	11/17/2023		622,000	4472.9	8,273			279		279	(1,150)				2,474		0001
Purchased Call1/SP 500 INDEX/SPX40530	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/02/2022	12/01/2023		458,000	4682.46	3,160			71		71	(365)				1,876		0001
Purchased Call1/SP 500 INDEX/SPX000R5E	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/10/2022	05/05/2023		207,000	100	1,387			1,410		1,410	575				320		0001
Purchased Call1/SP 500 INDEX/SPX000B5F	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	03/13/2023	03/13/2024		234,000	100		1,544		1,780		1,780	235				1,142		0001
Purchased Call1/SP 500 INDEX/SPX715IS9	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/31/2022	10/27/2023		2,464,635	32862	61,720			59,743		59,743	(2,480)				9,347		0001
Purchased Call1/SP 500 INDEX/SPX000P5S	FixedAnnuity hedge	N/A	Equity/Index	HSSBC BANK PLC	05/05/2022	05/03/2023		409,197	4770	2,419										615		0001
Purchased Call1/SP 500 INDEX/SPX600J54	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/20/2022	09/19/2023		1,271,364	3900	15,162			20,069		20,069	4,904				4,364		0001
Purchased Call1/SP 500 INDEX/SPX600J50	FixedAnnuity hedge	N/A	Equity/Index	HSSBC BANK PLC	09/23/2022	09/25/2023		662,000	3960.99	23,435			21,856		21,856	5,993				2,311		0001
Purchased Call1/SP 500 INDEX/SPX000N5Y	FixedAnnuity hedge	N/A	Equity/Index	HSSBC BANK PLC	04/26/2022	04/21/2023		410,091	4516	9,883										492		0001
Purchased Call1/SP 500 INDEX/SPX600S5S	FixedAnnuity hedge	N/A	Equity/Index	HSSBC BANK PLC	08/01/2022	08/01/2023		375,000	4497.54	6,675			1		1	(25)				1,089		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'A062S1	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	05/10/2022	05/05/2023		449,444	4385	10,475										686		0001
Purchased Call / S&P 500 INDEX / SP'A062S2	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/23/2022	12/22/2023		470,000	4465.76	3,149			917		917	(1,549)				2,006		0001
Purchased Call / S&P 500 INDEX / SP'A062S3	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/13/2023	02/13/2024		623,000	4137.29	11,214			10,852		10,852	(362)				2,912		0001
Purchased Call / S&P 500 INDEX / SP'A062S4	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	07/29/2022	07/31/2023		293,000	100	2,578			2,484		2,484	777				847		0001
Purchased Call / S&P 500 INDEX / SP'A062S5	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	04/12/2022	04/11/2023		2,232,740	4413	23,554			38		38	(2,313)				1,398		0001
Purchased Call / S&P 500 INDEX / SP'A062S6	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	05/10/2022	05/05/2023		371,101	4608	3,474						(1)				575		0001
Purchased Call / S&P 500 INDEX / SP'A062S7	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/23/2022	12/22/2023		440,000	4117.8	13,112			13,082		13,082	1,517				1,678		0001
Purchased Call / S&P 500 INDEX / SP'A062S8	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	08/12/2022	08/14/2023		471,000	100	3,862						(401)				1,438		0001
Purchased Call / S&P 500 INDEX / SP'A062S9	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COM SOCIETE GENERALE SA	07/19/2022	07/14/2023		2,750,570	3863	49,313			63,228		63,228	17,821				7,376		0001
Purchased Call / S&P 500 INDEX / SP'A062S10	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/20/2022	12/20/2023		428,000	4163.65	9,887			9,761		9,761	755				1,920		0001
Purchased Call / S&P 500 INDEX / SP'A062S11	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	01/13/2023	01/12/2024		441,000	4474.98		3,704		1,434		1,434	(2,270)				1,955		0001
Purchased Call / S&P 500 INDEX / SP'A062S12	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COM	08/09/2022	08/09/2023		963,000	100	25,423			26,013		26,013	7,959				2,885		0001
Purchased Call / S&P 500 INDEX / SP'A062S13	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	11/10/2022	11/09/2023		1,051,000	100	5,465			166		166	(2,318)				4,108		0001
Purchased Call / S&P 500 INDEX / SP'A062S14	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/03/2023	02/02/2024		526,000	100		4,524		2,247		2,247	(2,276)				2,416		0001
Purchased Call / S&P 500 INDEX / SP'A062S15	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	07/01/2022	06/29/2023		623,000	100	4,548										1,547		0001
Purchased Call / S&P 500 INDEX / SP'A062S16	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	08/04/2022	08/04/2023		269,000	100	2,124			1,977		1,977	615				761		0001
Purchased Call / S&P 500 INDEX / SP'A062S17	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	11/21/2022	11/17/2023		2,067,000	100	35,346			19,530		19,530	403				8,222		0001
Purchased Call / S&P 500 INDEX / SP'A062S18	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	08/19/2022	08/18/2023		428,000	4864.87	2,183			1		1	(6)				1,325		0001
Purchased Call / S&P 500 INDEX / SP'A062S19	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	06/02/2022	05/31/2023		735,000	100	5,292										1,502		0001
Purchased Call / S&P 500 INDEX / SP'A062S20	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	08/16/2022	08/16/2023		497,000	4950.98	2,386						(4)				1,528		0001
Purchased Call / S&P 500 INDEX / SP'A062S21	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	05/31/2022	05/26/2023		2,553,159	4158	50,139			36,728		36,728	10,796				5,000		0001
Purchased Call / S&P 500 INDEX / SP'A062S22	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	01/13/2023	01/12/2024		2,010,000	3999.09		12,462		13,485		13,485	1,023				8,912		0001
Purchased Call / S&P 500 INDEX / SP'A062S23	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	04/28/2022	04/26/2023		542,776	4464	20,671						(1)				724		0001
Purchased Call / S&P 500 INDEX / SP'A062S24	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	01/10/2023	01/10/2024		506,000	4432.67		4,655		1,984		1,984	(2,671)				2,236		0001
Purchased Call / S&P 500 INDEX / SP'A062S25	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	04/19/2022	04/17/2023		470,007	4612	15,052										507		0001
Purchased Call / S&P 500 INDEX / SP'A062S26	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COM	10/06/2022	10/06/2023		425,000	3744.52	6,970			9,523		9,523	1,980				1,529		0001
Purchased Call / S&P 500 INDEX / SP'A062S27	FixedAnnuity hedge	N/A	Equity / Index	BARCLAYS PLC	12/30/2022	12/29/2023		730,000	4267.6	12,191			9,816		9,816	(1,972)				3,157		0001
Purchased Call / S&P 500 INDEX / SP'A062S28	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	12/28/2022	12/27/2023		1,811,000	100	15,031			14,018		14,018	634				7,802		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s)	Current Year Cost of Un-Discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP500ESX	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	08/17/2022	08/17/2023		331,000	4274.04	5,882			4,114		4,114	1,176				1,021		0001
Purchased Call/S&P 500 INDEX/SPX72PSJ	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	05/02/2022	04/28/2023		2,842,788	4432	26,749			21,650		21,650	7,339				3,337		0001
Purchased Call/S&P 500 INDEX/SP500BSH	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	08/15/2022	08/15/2023		2,253,000	100	50,693			38,366		38,366	11,351				6,902		0001
Purchased Call/S&P 500 INDEX/SPX72IX3D	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/08/2022	06/30/2023		3,633,965	3785	117,331			178,212		178,212	68,761				9,072		0001
Purchased Call/S&P 500 INDEX/SP500PS4	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	08/31/2022	08/31/2023		606,000	3855	7,817			9,376		9,376	2,488				1,962		0001
Purchased Call/S&P 500 INDEX/SPX40PSHT	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/08/2023	02/08/2024		702,000	4587.3		5,616		1,594		1,594	(4,022)				3,256		0001
Purchased Call/S&P 500 INDEX/SPX40SI	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/10/2023	02/09/2024		395,000	4638.58		2,252		600		600	(1,651)				1,835		0001
Purchased Call/S&P 500 INDEX/SPX40SI	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/14/2023	02/14/2024		549,000	4136.13		8,949		8,620		8,620	(329)				2,570		0001
Purchased Call/S&P 500 INDEX/SPX62I08I	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	08/01/2022	07/28/2023		3,170,000	100	34,553						(1,674)				9,050		0001
Purchased Call/S&P 500 INDEX/SPX40SI	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/14/2023	02/14/2024		340,000	4450.48		5,950		2,283		2,283	(3,667)				1,592		0001
Purchased Call/S&P 500 INDEX/SPX40SI	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/21/2023	02/21/2024		616,000	3897.34		3,942		4,125		4,125	182				2,915		0001
Purchased Call/S&P 500 INDEX/SPX40SI	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/07/2023	02/07/2024		1,348,000	4788.6		4,044		811		811	(3,233)				6,241		0001
Purchased Call/S&P 500 INDEX/SP500I	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY	09/29/2022	09/28/2023		1,165,000	100	14,563			8,589		8,589	(6,509)				4,102		0001
Purchased Call/S&P 500 INDEX/SPX00Q3Q	FixedAnnui tyHedge	N/A	Equi ty/Index	HSC BANK PLC	03/21/2023	03/21/2024		376,000	4489.2		3,422		4,056		4,056	634				1,857		0001
Purchased Call/S&P 500 INDEX/SPX00MS6	FixedAnnui tyHedge	N/A	Equi ty/Index	HSC BANK PLC	04/21/2022	04/19/2023		715,000	100	5,148										816		0001
Purchased Call/S&P 500 INDEX/SPX817IS	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	06/09/2022	06/07/2023		407,747	4417	7,627						(10)				880		0001
Purchased Call/S&P 500 INDEX/SP500KSR	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COM	09/28/2022	09/28/2023		465,000	3719.04	6,461			8,956		8,956	1,639				1,602		0001
Purchased Call/S&P 500 INDEX/SPX817SI	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	08/04/2022	08/04/2023		314,000	4151.94	5,244			4,956		4,956	1,464				922		0001
Purchased Call/S&P 500 INDEX/SPX500ASII	FixedAnnui tyHedge	N/A	Equi ty/Index	HSC BANK PLC	08/12/2022	08/14/2023		593,000	4633.26	10,971			1		1	(27)				1,810		0001
Purchased Call/S&P 500 INDEX/SPX500PSJ	FixedAnnui tyHedge	N/A	Equi ty/Index	WELLS FARGO & COMPANY	12/13/2018	08/15/2025		212,500	3871.3	14,788			68,994		68,994	9,803				1,638		0001
Purchased Call/S&P 500 INDEX/SPX150RS2	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA)	09/12/2022	09/08/2023		2,671,000	100	27,511						(4,351)				8,870		0001
Purchased Call/S&P 500 INDEX/SPX150I	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA)	11/02/2022	11/02/2023		739,000	100	4,434			498		498	301				2,942		0001
Purchased Call/S&P 500 INDEX/SPX72I03Y	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	05/18/2022	05/18/2023		1,355,000	3823.68	39,837			51,954		51,954	19,265				2,457		0001
Purchased Call/S&P 500 INDEX/SPX40SI	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	01/20/2023	01/19/2024		253,000	4425.49		2,151		1,366		1,366	(785)				1,185		0001
Purchased Call/S&P 500 INDEX/SPX719IISF	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNAMIST BANKS INC	08/31/2022	08/30/2023		1,373,346	4004	21,143			24,401		24,401	6,831				4,431		0001
Purchased Call/S&P 500 INDEX/SPX72I	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	06/07/2022	06/06/2023		1,626,000	100	30,129										3,912		0001
Purchased Call/S&P 500 INDEX/SP500BSH	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY	08/29/2022	08/25/2023		1,849,000	100	16,271						(2,237)				5,867		0001
Purchased Call/S&P 500 INDEX/SPX00MS6	FixedAnnui tyHedge	N/A	Equi ty/Index	HSC BANK PLC	09/27/2022	05/25/2023		389,916	4384	11,635						(6)				751		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/16/2022	05/15/2023		3,271,423	4024	72,934			78,851		78,851	29,062				5,743		0001
INDEX/SP000/S7				2161190L770XHK3ZE78																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	04/20/2022	04/18/2023		579,703	4749	11,224											644	0001
INDEX/SP000/M3				MP615Z7ZBEU3UPFI54																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	03/23/2023	03/22/2024		608,000	4469.95		4,560		6,778		6,778	2,218				3,007		0001
INDEX/SPXF00D90				MP615Z7ZBEU3UPFI54																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/14/2022	07/14/2023		1,026,000	3790.38	6,053			8,057		8,057	1,825				2,751		0001
INDEX/SPG19/S1				RONUISPUBR0K5P83																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/17/2022	05/12/2023		667,966	4540	8,511						(2)					1,133	0001
INDEX/SP000/IS				MP615Z7ZBEU3UPFI54																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	09/21/2022	09/21/2023				4,212			4,031		4,031	2,520				1,864		0001
INDEX/SPY150R90				EX07DEVDH4H0FC7349				540,000	100													
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	06/06/2022	06/06/2023		851,000	100	21,796			21,528		21,528	7,719				1,823		0001
INDEX/SPY272TS8				ES71PUBRHC71XB11																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	09/12/2022	09/08/2023		1,501,000	100	21,614						(728)				4,984		0001
INDEX/SPXE00H8H				16JLJL3DP930 6NUZ34																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	04/28/2022	04/26/2023		499,000	100	4,291												0001
INDEX/SP000/39A				MP615Z7ZBEU3UPFI54																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/07/2023	02/07/2024		587,000	4467.97		10,096		3,182		3,182	(6,914)				2,718		0001
INDEX/SPX05H9K				02NNEB1BXPR40TD8PU41				2,201,000	3965.32	73,513			81,683		81,683	19,327				9,252		0001
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/14/2022	12/14/2023																0001
INDEX/SPXC1765A				G66BEF7UP5170UK573																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK WA	11/27/2018	12/27/2024		56,513	218.05	1,286			993		993	433					367	0001
INDEX/SPX040F65				E570Z1Z7FF327IEFA76																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	08/08/2022	08/04/2023		3,399,000	100	31,766						(2,346)				9,721		0001
INDEX/SPXE00A97				16JLJL3DP930 6NUZ34																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	08/22/2022	08/21/2023		2,767,000	4137.99	86,054			77,124		77,124	22,975				8,660		0001
INDEX/SPXE00/3V				BANK OF COM	10/10/2022	10/06/2023		2,137,000	100	27,140			28,903		28,903	154						0001
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	11/27/2018	03/11/2025		55,127	215.55	1,459			1,273		1,273	520				385		0001
INDEX/SPX040/6SX				E570Z1Z7FF327IEFA76																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK WA	11/27/2018	03/21/2025		67,984	212.77	1,780			1,967		1,967	784				478		0001
INDEX/SPX040/KS1				E570Z1Z7FF327IEFA76																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK WA	11/27/2018	05/09/2025		88,832	210.3	2,405			3,187		3,187	1,256				645		0001
INDEX/SPXE00/PS2				E570Z1Z7FF327IEFA76																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/31/2022	08/31/2023		412,000	4192.3	13,586			167		167	(846)				1,334		0001
INDEX/SPXE00/NSP				MP615Z7ZBEU3UPFI54																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	04/25/2022	04/24/2023		2,393,000	100	65,329			14,795		14,795	(6,368)				3,068		0001
INDEX/SPY000/NSP				2161190L770XHK3ZE78																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/18/2022	11/20/2023		636,000	100	4,134			17		17	(659)				2,546		0001
INDEX/SPY150/3L				EX07DEVDH4H0FC7349																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	08/12/2022	08/11/2023		657,000	100	4,402			3,245		3,245	973				1,983		0001
INDEX/SPXE00/4SY				BANK OF COM	08/18/2022	08/18/2023		256,000	100	1,883			1,413		1,413	397				799		0001
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	02/07/2023	02/07/2024		514,000	100				841		841	(3,734)				2,380		0001
INDEX/SPW03H9H				02NNEB1BXPR40TD8PU41																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK WA	11/27/2018	01/17/2025		129,398	223.12	2,187			1,406		1,406	659				869		0001
INDEX/SPX040/H60				E570Z1Z7FF327IEFA76																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	03/14/2024	03/14/2024		557,000	4330.82		7,185		11,704		11,704	4,519				2,723		0001
INDEX/SPXF00DSN				MP615Z7ZBEU3UPFI54																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	06/02/2022	05/31/2023		929,734	4710	7,616						(2)				1,900		0001
INDEX/S&P5000S8				CANDIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	04/08/2022	04/06/2023		1,417,926	34584	38,854						(6)				909		0001
INDEX/S&P5000S6				CANDIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	10/03/2022	09/29/2023		2,162,129	3586	81,345			115,682		115,682	23,167				7,634		0001
INDEX/S&P5000S4																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	10/03/2022	09/29/2023		1,350,000	100	22,275			20,348		20,348	6,969				4,786		0001
INDEX/S&P5000S1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	10/13/2022	10/12/2023		2,629,000	100	16,826			2,423		2,423	(9,332)				9,608		0001
INDEX/S&P5000S9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/01/2022	06/29/2023		1,034,903	3819	5,900			8,041		8,041	1,948				2,569		0001
INDEX/S&P5000S7																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	10/13/2022	10/13/2023		228,000	100	2,029			2,714		2,714	557				885		0001
INDEX/S&P5000S5																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	05/17/2022	05/17/2023		1,865,000	4088.85	99,481			46,777		46,777	14,080				3,325		0001
INDEX/S&P5000S3																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	05/25/2022	05/25/2023		1,071,000	3978.73	31,702			37,228		37,228	13,171				2,079		0001
INDEX/S&P5000S2																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	08/25/2022	08/25/2023		514,000	100	3,701			3,240		3,240	972				1,631		0001
INDEX/S&P5000S0				CANDIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	03/16/2023	03/15/2024		208,000	100		1,539		1,580		1,580	41				1,018		0001
INDEX/S&P5000S32																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/16/2023	03/15/2024		395,000	100		3,279		4,003		4,003	725				1,394		0001
INDEX/S&P5000S31				CANDIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	03/20/2023	03/19/2024		651,000	100		18,228		19,397		19,397	1,169				3,206		0001
INDEX/S&P5000S30																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	21G119DL770XHC3ZE78	08/29/2022	08/29/2023		229,000	100	1,786			1,914		1,914	535				736		0001
INDEX/S&P5000S29																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	EXOTICDEVF04HCF07349	09/23/2022	09/25/2023		549,000	100	3,514			190		190	(428)				1,917		0001
INDEX/S&P5000S28				CANDIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	10/10/2022	10/10/2023		506,000	3612.39	5,080			7,303		7,303	1,438				1,847		0001
INDEX/S&P5000S27																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	09/28/2022	09/28/2023		200,000	100	1,560			2,046		2,046	417				704		0001
INDEX/S&P5000S26																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/08/2022	11/08/2023		2,240,000	3828.11	64,736			85,315		85,315	19,582				8,735		0001
INDEX/S&P5000S25																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/07/2022	04/05/2023		1,090,554	4625	11,669			5,258		5,258	(537)				638		0001
INDEX/S&P5000S24																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/15/2023	03/15/2024		488,000	100	3,984			5,258		5,258	1,274				2,438		0001
INDEX/S&P5000S23																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ...	05/03/2022	05/03/2023		746,000	100	19,620			14,705		14,705	5,056				1,122		0001
INDEX/S&P5000S22																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ...	11/14/2022	11/10/2023		1,599,000	100	25,351			10,865		10,865	(2,396)				5,911		0001
INDEX/S&P5000S21																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ...	12/28/2022	12/28/2023		445,000	100	12,905			15,885		15,885	3,028				1,321		0001
INDEX/S&P5000S20																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ...	01/03/2023	01/02/2024		3,557,000	100	81,455			98,632		98,632	17,177				15,493		0001
INDEX/S&P5000S19				CANDIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	09/01/2022	08/31/2023		1,369,430	3955	42,991			32,004		32,004	9,729				4,430		0001
INDEX/S&P5000S18																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	12/09/2022	12/08/2023		1,588,000	100	17,786			12,299		12,299	(569)				6,397		0001
INDEX/S&P5000S17				CANDIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	04/18/2022	04/17/2023		3,449,000	100	96,227			2,272		2,272	(16,411)				3,722		0001
INDEX/S&P5000S16																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	09/27/2022	09/27/2023		438,000	3647.29	7,884			11,493		11,493	2,386				1,538		0001
INDEX/S&P5000S15																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ...	04/11/2022	04/10/2023		2,324,929	4488	94,172						(2,219)				1,924		0001
INDEX/S&P5000S14																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX0003H	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	03/22/2023	03/22/2024		2,900,000	100		72,500		77,823		77,823	5,323					14,340	0001	
Purchased Call/S&P 500 INDEX/SPX0007SF	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	05/16/2022	05/12/2023		453,000	100	3,171											788	0001	
Purchased Call/S&P 500 INDEX/SPXG13S1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/07/2022	04/05/2023		696,888	4625	11,987						(487)					408	0001	
Purchased Call/S&P 500 INDEX/SPX0001ST	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	12/21/2022	12/21/2023		812,000	4450.51	6,577			1,437		1,437	(2,456)					3,459	0001	
Purchased Call/S&P 500 INDEX/SPX0001SU	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	12/21/2022	12/21/2023		595,000	100	4,463			10,125		10,125	6,710					2,535	0001	
Purchased Call/S&P 500 INDEX/SPX0003SH	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	09/07/2022	09/07/2023		485,000	4312.19	11,446			34		34	(422)					1,606	0001	
Purchased Call/S&P 500 INDEX/SPX0001SE	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	12/09/2022	12/08/2023		2,016,000	3934.38	12,096			14,167		14,167	3,008					8,376	0001	
Purchased Call/S&P 500 INDEX/SPXG13S2	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/21/2022	07/21/2023		691,000	3998.95	4,077			4,577		4,577	1,176					1,914	0001	
Purchased Call/S&P 500 INDEX/SPX0001JN	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	11/25/2022	11/24/2023		516,000	4026.12	8,669			9,584		9,584	2,315					2,083	0001	
Purchased Call/S&P 500 INDEX/SPX0001PS	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	05/04/2022	05/02/2023		548,510	4155	10,769			5,816		5,816	1,412					812	0001	
Purchased Call/S&P 500 INDEX/SPXG13S4	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/25/2022	07/25/2023		594,000	3966.84	3,564			4,064		4,064	1,018					1,674	0001	
Purchased Call/S&P 500 INDEX/SPX0003S1	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	10/19/2022	10/19/2023		341,000	100	2,012			111		111	(64)					1,268	0001	
Purchased Call/S&P 500 INDEX/SPXG18S0SC	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	12/27/2022	12/22/2023		1,162,138	33204	30,855			25,239		25,239	(2,629)					4,960	0001	
Purchased Call/S&P 500 INDEX/SPX721MS	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/05/2022	06/30/2023		1,955,960	31097	36,937			70,882		70,882	14,010					3,959	0001	
Purchased Call/S&P 500 INDEX/SPX721NSP	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	06/27/2022	06/23/2023		1,512,033	31501	37,862			98,578		98,578	7,554					3,627	0001	
Purchased Call/S&P 500 INDEX/SPX0001S5	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/26/2022	09/26/2023		545,000	3655.04	9,102			13,192		13,192	2,749					1,908	0001	
Purchased Call/S&P 500 INDEX/SPX00P59	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	09/02/2022	09/01/2023		483,000	100	3,381			4,000		4,000	1,026					1,569	0001	
Purchased Call/S&P 500 INDEX/SPX721SX	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/18/2022	07/17/2023		2,343,000	3680.85	60,449			82,375		82,375	23,347					6,372	0001	
Purchased Call/S&P 500 INDEX/SPX721MS2	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	06/28/2022	06/28/2023		3,404,000	3821.55	97,354			139,280		139,280	41,609					8,404	0001	
Purchased Call/S&P 500 INDEX/SPXG21BSA	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	12/01/2022	11/30/2023		3,480,334	4080	134,202			139,163		139,163	36,404					14,228	0001	
Purchased Call/S&P 500 INDEX/SPX0003J	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/12/2022	10/12/2023		435,000	3577.03	4,263			6,316		6,316	1,201					1,590	0001	
Purchased Call/S&P 500 INDEX/SPX0001S8	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	12/07/2022	12/07/2023		824,000	100	24,638			28,493		28,493	6,264					3,417	0001	
Purchased Call/S&P 500 INDEX/SPX0001S6	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	09/20/2022	09/20/2023		856,000	4386.12	11,214			44			(683)					2,947	0001	
Purchased Call/S&P 500 INDEX/SPX0001BN	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	09/23/2022	09/22/2023		376,000	4044.09	10,190			5,478		5,478	29					1,302	0001	
Purchased Call/S&P 500 INDEX/SPX0001SX	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/19/2022	09/19/2023		591,000	3999.89	3,487			4,340		4,340	1,026					2,028	0001	
Purchased Call/Deutsche Bank CDO:1 US \$5 Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG	12/23/2022	12/26/2023		161,081	3956.94	823			510		510	(43)					683	0001	
Purchased Call/S&P 500 INDEX/SPXG21BSB	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	10/31/2022	10/30/2023		2,900,000	3871.98	91,640			118,276		118,276	28,483					11,077	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/01/2022	04/03/2023		3,180,000	100	86,288			9			9						
INDEX/SP500RHS8				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	03/29/2023	04/01/2024		1,136,000	100		30,899		32,076		32,076	1,177						0001
INDEX/SP500DS6				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	11/23/2022	11/24/2023		413,000	4027.26	6,691			7,041		7,041	1,461				1,667		0001
INDEX/SP501NS1				ROMUISPFBMPR0KSP63																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/20/2022	10/20/2023		692,000	3665.78	6,436			9,138		9,138	1,823				2,580		0001
INDEX/SP500Q3A				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	09/20/2022	09/20/2023		747,000	3855.93	11,803			15,401		15,401	3,619				2,571		0001
INDEX/SP500J57				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/25/2022	10/25/2023		183,000	100	1,391			1,744		1,744	389						0001
INDEX/SP500R69				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	09/19/2022	09/15/2023		2,047,000	100	7,983										6,944		0001
INDEX/SP50214S0				ES71P3U8PHI6C71XB11																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/12/2022	12/11/2023		2,035,000	3990.56	50,672			56,779		56,779	13,323				8,505		0001
INDEX/SP50176S3				G66SEF7UP517OUK5573																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/18/2022	04/14/2023		2,345,643	4393	73,888			199		199	(6,462)				2,287		0001
INDEX/SP5012NS8				ES71P3U8PHI6C71XB11																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI	10/31/2022	10/30/2023		1,237,000	100	35,007			44,464		44,464	9,963				4,725		0001
INDEX/SP500R8R				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/26/2022	10/25/2023		408,000	100	11,302			14,775		14,775	3,294				1,540		0001
INDEX/SP500R9B				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI	04/25/2022	04/24/2023		1,483,000	4296.12	41,821			2,385		2,385	(5,464)				1,901		0001
INDEX/SP500NSM				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/05/2022	04/05/2023		2,147,000	4525.12	67,416			9		9	(2,409)				1,256		0001
INDEX/SP50121S4				ES71P3U8PHI6C71XB11																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	07/08/2022	07/10/2023		1,409,000	3699.38	36,352			47,722		47,722	14,560				3,706		0001
INDEX/SP50121SE				ES71P3U8PHI6C71XB11																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	06/17/2022	06/20/2023		1,400,000	3674.84	36,960			58,074		58,074	15,480				3,296		0001
INDEX/SP5012USK				ES71P3U8PHI6C71XB11																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	01/23/2023	01/22/2024		2,070,000	4019.81		66,826		70,456		70,456	4,630				9,336		0001
INDEX/SP5026S9V				ES71P3U8PHI6C71XB11																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	01/25/2023	01/25/2024		2,216,000	4016.22		70,690		75,623		75,623	4,933				10,045		0001
INDEX/SP502HS7				ES71P3U8PHI6C71XB11																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/06/2022	12/06/2023		495,000	100	3,119			1,371		1,371	(64)				2,048		0001
INDEX/SP500N6S0				MP61SZ7ZBEUGUPFV54																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/01/2022	12/01/2023		5,331,000	4076.57	129,543			134,576		134,576	32,759				21,838		0001
INDEX/SP5017S88				G66SEF7UP517OUK5573																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/11/2022	04/06/2023		679,532	4500	6,926										436		0001
INDEX/SP502H8C				ROMUISPFBMPR0KSP63																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	10/31/2022	10/31/2023		2,089,000	3871.98	67,475			87,190		87,190	21,004				7,998		0001
INDEX/SP502H8C				ES71P3U8PHI6C71XB11																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI	11/18/2022	11/17/2023		388,000	100	2,677			3,045		3,045	713				1,543		0001
INDEX/SP500S3Z				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	11/25/2022	11/24/2023		884,000	4026.12	9,282			10,264		10,264	2,470				3,569		0001
INDEX/SP500J5M				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/28/2022	07/28/2023		546,000	4072.43	5,678			5,619		5,619	1,418				1,559		0001
INDEX/SP50191SN				ROMUISPFBMPR0KSP63																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/14/2022	04/12/2023		373,783	4397	8,400			6		6	(789)				339		0001
INDEX/SP5013S9P				ROMUISPFBMPR0KSP63																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/08/2023	02/08/2024		1,253,000	4117.86	8,145			8,023		8,023	(12)				5,811		0001
INDEX/SP5150Z3L				EX07DEVDH4HCF07349																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/25/2022	10/25/2023		741,000	3859.11	4,224			5,477		5,477	1,124				2,797		0001
INDEX/SP500R66				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/31/2022	10/31/2023		1,294,000	100	37,397			47,472		47,472	10,622				4,954		0001
INDEX/SP500R5S				21G1190L770XHK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/20/2022	10/20/2023		346,000	100	2,436			29		29	(341)				1,296		0001
INDEX/SP500S89				MP61SZ7ZBEUGUPFV54																		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 Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX175N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	12/07/2022	12/07/2023		3,392,000	3893.92	118,895			139,628		139,628	32,529					14,893	0001	
Purchased Call/S&P 500 INDEX/SPX6131SF	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/27/2022	07/27/2023		866,000	4023.61	5,196			5,569		5,569	1,411					2,462	0001	
Purchased Call/S&P 500 INDEX/SPX6131SI	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/28/2022	07/28/2023		809,000	4072.43	4,854			4,870		4,870	1,234					2,310	0001	
Purchased Call/S&P 500 INDEX/SPX600ISZ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	12/06/2022	12/06/2023		1,327,000	100	36,360			41,920		41,920	9,298					5,491	0001	
Purchased Call/S&P 500 INDEX/SPX600ISL	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	11/16/2022	11/16/2023		592,000	100	17,286			20,147		20,147	4,702					2,350	0001	
Purchased Call/S&P 500 INDEX/SPX600TSM	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/14/2022	11/13/2023		1,564,000	100	41,915			50,608		50,608	11,882					6,167	0001	
Purchased Call/S&P 500 INDEX/SPX600DSL	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/07/2022	11/06/2023		2,067,000	100	56,222			73,870		73,870	15,550					8,024	0001	
Purchased Call/S&P 500 INDEX/SPX000NSZ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	04/26/2022	04/24/2023		989,506	4657	8,023											756	0001	
Purchased Call/S&P 500 INDEX/SPX1500SK	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	01/25/2023	01/25/2024		638,000	4016.22		12,122		12,956		12,956	834					2,892	0001	
Purchased Call/S&P 500 INDEX/SPX721SY	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/18/2022	07/17/2023		2,869,000	3830.85	90,947			124,116		124,116	36,023					7,803	0001	
Purchased Call/S&P 500 INDEX/SPX821FS6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	01/04/2023	01/04/2024		369,000	100		10,148		12,125		12,125	1,977					1,613	0001	
Purchased Call/S&P 500 INDEX/SPX1500SI	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	12/16/2022	12/15/2023		345,000	100	2,174			2,523		2,523	527					1,453	0001	
Purchased Call/S&P 500 INDEX/SPXW05J8F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTIDE/FD/H4/HOFF/7349	03/01/2023	03/01/2024		4,307,000	3951.39		101,215		111,602		111,602	10,388					20,662	0001	
Purchased Call/S&P 500 INDEX/SPX600DS0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB18/P4607D8PU41	10/19/2022	10/19/2023		464,000	3909.48	20,462			22,737		22,737	5,253					1,726	0001	
Purchased Call/S&P 500 INDEX/SPX600DSH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	03/27/2023	03/26/2024		709,000	100		19,143		20,336		20,336	1,193					3,526	0001	
Purchased Call/S&P 500 INDEX/SPX600MS7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	10/03/2022	10/02/2023		5,739,000	100	120,519			164,069		164,069	32,017					20,429	0001	
Purchased Call/S&P 500 INDEX/SPX600TS0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/14/2022	11/14/2023		488,000	3957.25	4,782			5,573		5,573	1,245					1,928	0001	
Purchased Call/S&P 500 INDEX/SPX600PSN	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	10/17/2022	10/13/2023		1,222,000	100	17,841			6,056		6,056	(9,403)					4,477	0001	
Purchased Call/S&P 500 INDEX/SPX6130S5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/19/2022	04/14/2023		764,311	4393	11,275			20		20	(1,255)					748	0001	
Purchased Call/S&P 500 INDEX/SPX6130S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/19/2022	04/14/2023		1,142,073	4393	21,086			34		34	(2,209)					1,118	0001	
Purchased Call/S&P 500 INDEX/SPX6130S8	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/19/2022	04/17/2023		474,400	4393	5,421			41		41	(623)					512	0001	
Purchased Call/S&P 500 INDEX/SPX000ISX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	06/07/2022	06/02/2023		521,785	4384	15,357						(12)					1,084	0001	
Purchased Call/S&P 500 INDEX/SPX000IS7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	04/05/2022	04/03/2023		212,000	100	2,089			1		1	(121)					96	0001	
Purchased Call/S&P 500 INDEX/SPX000JSM	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	04/08/2022	04/06/2023		296,000	100	2,457			4		4	(45)					190	0001	
Purchased Call/S&P 500 INDEX/SPX600IS7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/20/2022	10/19/2023		2,244,000	100	18,176			4,218		4,218	(7,095)					8,347	0001	
Purchased Call/S&P 500 INDEX/SPX000IS8	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	05/27/2022	05/25/2023		249,000	100	2,540			2,927		2,927	1,061					483	0001	
Purchased Call/S&P 500 INDEX/SPX000NS	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	06/06/2022	06/02/2023		463,627	4668	3,781						(1)					963	0001	
Purchased Call/S&P 500 INDEX/SPX600ISK	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	11/25/2022	11/27/2023		352,000	100	7,568			8,197		8,197	1,963					1,430	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/22/2022	04/20/2023		561,891	459	7,511	17		17			(725)				668		0001
INDEX/SPV61335U																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	10/18/2022	10/18/2023		1,409,000	3719.98	44,243	63,542		63,542			13,664				5,228		0001
INDEX/SPV62736																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ...	06/10/2022	06/08/2023		415,693	4691	1,508						(2)				904		0001
INDEX/SPV00079K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ...	04/19/2022	04/14/2023		799,451	4618	24,967										783		0001
INDEX/SPV00043U				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP4ROT8PU41	03/22/2023	03/22/2024		474,000	3936.97		8,485		9,245		9,245	760				2,344		0001
INDEX/SPV4036G																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ...	05/09/2022	05/05/2023		439,588	4632	3,404						(1)				681		0001
INDEX/SPV000R5																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	04/06/2022	04/04/2023		525,000	100	3,623										275		0001
INDEX/SPV00019F				BANK OF COMI																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/04/2022	04/04/2023		994,000	100	26,806						(1,341)				489		0001
INDEX/SPV61345D																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ...	04/19/2022	04/17/2023		619,355	4687	6,666										668		0001
INDEX/SPV000L3Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/26/2022	04/21/2023		1,606,189	4272	9,314		422	422		422	(2,400)				1,926		0001
INDEX/SPV613EST																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ...	03/27/2023	03/27/2024		385,000	4522.45		2,041		3,392		3,392	1,352				1,917		0001
INDEX/SPV0008K				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP4ROT8PU41	03/03/2023	03/04/2024		393,000	4045.64		7,467		7,749		7,749	282				1,894		0001
INDEX/SPV403590																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ...	05/12/2022	05/10/2023		400,105	4298	7,593						(8)				662		0001
INDEX/SPV000G9V				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/07/2022	10/09/2023		191,000	100	1,318		1,756	1,756		1,756	328				893		0001
INDEX/SPV600NB				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/24/2022	10/24/2023		302,000	3797.34	6,765		9,274	9,274		9,274	1,919				1,137		0001
INDEX/SPV600R0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ...	06/15/2022	06/13/2023		322,488	4144	7,807		3	3		3	(241)				726		0001
INDEX/SPV0002X				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/03/2022	09/29/2023		3,320,284	3586	52,449			72,918		72,918	14,414				11,723		0001
INDEX/SPV600M2				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP4ROT8PU41	03/02/2023	03/01/2024		728,000	4447.17		6,394		7,560		7,560	1,227				3,492		0001
INDEX/SPV40359I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP4ROT8PU41	04/25/2022	04/21/2023		886,307	4934	15,373		229	229		229	(1,894)				1,075		0001
INDEX/SPV40359I				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	12/12/2022	12/11/2023		2,145,000	100	59,846		67,230	67,230		67,230	15,271				8,964		0001
INDEX/SPV600S0				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	05/16/2022	05/15/2023		3,580,000	4008.01	113,844		119,146	119,146		119,146	42,649				6,285		0001
INDEX/SPV0007S9																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ...	12/05/2022	12/01/2023		1,524,000	100	20,422		1,660	1,660		1,660	(5,629)				6,243		0001
INDEX/SPV600ISU				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP4ROT8PU41	03/10/2023	03/08/2024		447,105	4537		1,596		2,870		2,870	1,274				2,167		0001
INDEX/SPV40359V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	11/15/2022	11/15/2023		504,000	4350.99	12,046		816	816		816	(1,331)				1,996		0001
INDEX/SPV600TSR																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/20/2022	04/18/2023		739,412	4932	8,360		25	25		25	(1,034)				814		0001
INDEX/SPV61309E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/02/2022	12/01/2023		1,740,000	4071.7	10,614		10,705	10,705		10,705	2,519				7,128		0001
INDEX/SPV41336J				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	09/12/2022	09/08/2023		2,102,825	4067	25,462			26,995		26,995	7,444				6,993		0001
INDEX/SPV600H6I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ...	09/15/2022	09/14/2023		1,487,000	100	11,301			5,029		5,029	(2,375)						0001
INDEX/SPV600IS7																						

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, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SPX000138	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/16/2022	05/15/2023		2,886,000	4008.01	85,426			91,188		91,188	33,009				5,067		0001
Purchased Call/SP 500 INDEX/SPX000PST	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/17/2022	10/17/2023		204,000	100	1,795			2,431		2,431	466				755		0001
Purchased Call/SP 500 INDEX/SPX000M3	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/03/2022	09/29/2023		1,946,982	3586	46,633			65,523		65,523	13,142				6,874		0001
Purchased Call/SP 500 INDEX/SPX1213J	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	07/15/2022	07/17/2023		298,000	100	6,794			8,604		8,604	2,288				810		0001
Purchased Call/SP 500 INDEX/SPX00518X	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/22/2023	02/22/2024		422,000	4563.77		2,068		1,525		1,525	(543)				2,000		0001
Purchased Call/SP 500 INDEX/SPX1329A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/29/2022	07/31/2023		797,000	4130.29	12,911			11,325		11,325	2,674				2,304		0001
Purchased Call/SP 500 INDEX/SPX11950	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/06/2022	12/06/2023		910,000	3941.26	5,460			6,148		6,148	1,191				3,766		0001
Purchased Call/SP 500 INDEX/SPX000K3	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	04/12/2022	04/06/2023		399,457	4662	8,576										256		0001
Purchased Call/SP 500 INDEX/SPX1758X	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/07/2022	12/07/2023		638,000	3933.92	10,591			12,375		12,375	2,824				2,645		0001
Purchased Call/SP 500 INDEX/SPX000RH	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/28/2022	10/30/2023		250,000	100	1,800			2,334		2,334	535				955		0001
Purchased Call/SP 500 INDEX/SPX005/S0	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/06/2023	03/05/2024		821,000	4048.42		15,435		15,912		15,912	477				3,982		0001
Purchased Call/SP 500 INDEX/SPX005JST	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/06/2023	03/04/2024		2,982,000	4048.42		87,675		90,914		90,914	3,239				14,273		0001
Purchased Call/SP 500 INDEX/SPX005J3	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/24/2023	02/23/2024		705,000	4333.3		11,210		12,234		12,234	1,024				3,347		0001
Purchased Call/SP 500 INDEX/SPX1758X	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/08/2022	12/08/2023		3,292,000	3963.51	79,337			90,612		90,612	21,066				13,677		0001
Purchased Call/SP 500 INDEX/SPX1769Y	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/20/2022	12/20/2023		2,052,000	3821.62	66,895			84,799		84,799	18,655				8,726		0001
Purchased Call/SP 500 INDEX/SPX17688	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	01/11/2023	01/11/2024		1,640,000	3969.61		50,348		56,928		56,928	6,580				7,259		0001
Purchased Call/SP 500 INDEX/SPX13E5U	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/26/2022	04/21/2023		1,456,677	4272	13,984			514		514	(3,543)				1,747		0001
Purchased Call/SP 500 INDEX/SPX00K50	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	09/28/2022	09/28/2023		596,000	3719.04	6,020			8,262		8,262	1,759				2,098		0001
Purchased Call/SP 500 INDEX/SPX00K56	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	10/03/2022	10/02/2023		2,369,000	3678.43	70,122			101,755		101,755	21,100				8,433		0001
Purchased Call/SP 500 INDEX/SPX000S5	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	11/02/2022	11/02/2023		1,843,000	3759.69	58,607			80,356		80,356	16,607				7,089		0001
Purchased Call/SP 500 INDEX/SPX1195U	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/21/2022	12/21/2023		600,000	4091.75	20,940			20,273		20,273	3,033				2,556		0001
Purchased Call/SP 500 INDEX/SPX11315	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/05/2022	08/04/2023		712,000	4145.19	11,392			9,737		9,737	2,249				2,082		0001
Purchased Call/SP 500 INDEX/SPX1134K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/26/2024		433,000	4459.42		3,724		4,548		4,548	824				2,153		0001
Purchased Call/SP 500 INDEX/SPX14039N	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	05/23/2022	05/22/2023		4,698,000	3973.75	148,457			174,259		174,259	63,745				8,866		0001
Purchased Call/SP 500 INDEX/SPX005150	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/21/2022	04/19/2023		571,163	4844	5,580			(21)							652		0001
Purchased Call/SP 500 INDEX/SPX11365	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/16/2022	12/18/2023		1,414,000	3852.36	8,484			9,987		9,987	1,797				5,980		0001
Purchased Call/SP 500 INDEX/SPX1768R	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/19/2022	12/18/2023		4,188,000	3817.66	136,110			173,542		173,542	38,278				17,741		0001
Purchased Call/SP 500 INDEX/SPX00150	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	12/01/2022	12/01/2023		541,000	4076.57	9,251			9,776		9,776	2,365				2,216		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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/02/2022	08/02/2023		1,179,000	4091.19	7,074			6,909		6,909	1,723				3,438		0001
INDEX/SP^H13036				CREDIT SUISSE (USA) INC	02/08/2023	02/08/2024		349,000	4117.86	3,909	3,909		3,886		3,886	(23)				1,619		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		06/14/2022	06/12/2023		624,138	4342	5,282			1		1	(37)				1,336		0001
INDEX/SP^00023K				HSBC BANK PLC	04/26/2022	04/21/2023		516,885	4437	16,492						(1)				620		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/25/2022	04/21/2023		514,058	4334	2,886			21		21	(467)				617		0001
INDEX/SP^G13E3R				BNP PARIBAS SA	08/04/2022	08/04/2023		675,000	4151.94	6,953			6,059		6,059	1,431				1,983		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/02/2022	04/28/2023		720,300	4287	11,360			624		624	(2,701)				998		0001
INDEX/SP^G13F9N				CANADIAN IMPERIAL BANK OF COM	05/24/2022	05/19/2023		288,000	100	2,288			2,958		2,958	1,019				513		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/26/2022	04/24/2023		794,551	4272	13,239			470		470	(3,061)				1,019		0001
INDEX/SP^G13E3Z				BNP PARIBAS SA	05/03/2022	05/01/2023		487,588	4132	10,988			6,638		6,638	1,817				710		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/03/2022	05/03/2023		563,690	4175	9,931			5,524		5,524	1,220				847		0001
INDEX/SP^G13G3K				SOCIETE GENERALE SA	12/01/2022	12/01/2023		458,000	4469.96	8,244			388		388	(981)				1,876		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP^R0TD8PU41	12/16/2022	12/15/2023		717,000	4422.51	6,883			1,780		1,780	(2,278)				3,020		0001
INDEX/SP^A0E5EJ				CITIBANK NA	06/29/2022	06/28/2023		1,478,940	3822	16,266			22,759		22,759	6,416				3,651		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	06/30/2022	06/29/2023		1,279,308	3819	20,187			29,124		29,124	8,298				3,176		0001
INDEX/SP^H13R65				BNP PARIBAS SA	12/05/2022	12/04/2023		3,298,077	4072	37,973			39,626		39,626	8,325				13,593		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/14/2022	06/09/2023		465,689	4171	6,806			1		1	(165)				888		0001
INDEX/SP^D00231				CREDIT SUISSE (USA) INC	02/10/2023	02/09/2024		357,000	100		2,749		101		101	(2,647)				1,659		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/09/2022	12/08/2023		627,000	4577.65	4,013			282		282	(1,024)				2,605		0001
INDEX/SP^A0D50V				02NEB1BXP^R0TD8PU41	04/05/2022	04/03/2023		768,250	4946	7,448										348		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP^R0TD8PU41	04/18/2022	04/18/2023		3,284,000	4391.69	105,745			534		534	(9,339)				3,646		0001
INDEX/SP^00031K				CANADIAN IMPERIAL BANK OF COM	07/06/2022	06/30/2023		1,178,269	3801	15,091			21,120		21,120	5,518				2,942		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	03/28/2023	03/28/2024		293,000	4457.75	2,315			4,086		4,086	1,771				1,461		0001
INDEX/SP^A0N6NA				SOCIETE GENERALE SA	05/10/2022	05/05/2023		488,924	4672	3,499						(31)				772		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP^R0TD8PU41	03/31/2023	04/02/2024		342,000	4109.31	6,293			6,328		6,328	35				1,717		0001
INDEX/SP^A0N6NS				SOCIETE GENERALE SA	03/31/2023	03/28/2024		605,000	100	4,538			4,326		4,326	(211)				3,017		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP^R0TD8PU41	04/26/2022	04/21/2023		410,091	4272	7,288			187		187	(1,688)				492		0001
INDEX/SP^G13E3R				BNP PARIBAS SA	09/01/2022	08/01/2023		484,000	4118.63	8,422			7,502		7,502	1,784				1,405		0001
INDEX/SP^G13Z5Y				BNP PARIBAS SA																		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/S&P 500 INDEX/SPW06NR	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/31/2023	03/28/2024		533,000	4,109.31		9,061		9,071		9,071	10				2,658		0001		
Purchased Call/S&P 500 INDEX/SPW06PRV	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	10/18/2022	10/18/2023		599,000	100	14,557			20,193		20,193	4,019					1,889		0001	
Purchased Call/S&P 500 INDEX/SPW06P90	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	10/17/2022	10/13/2023		1,824,000	100	29,184			27,676		27,676	4,489					6,683		0001	
Purchased Call/S&P 500 INDEX/SPW613FK	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/02/2022	04/28/2023		703,150	4287	6,252			465		465	(1,576)					974		0001	
Purchased Call/S&P 500 INDEX/SPW613K61	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/06/2022	05/04/2023		1,165,346	4300	6,076			784		784	(1,306)					1,778		0001	
Purchased Call/S&P 500 INDEX/SPW619K0	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/10/2022	05/05/2023		140,194	4123	1,147			832		832	152					217		0001	
Purchased Call/S&P 500 INDEX/SPW0003J	FixedAnnuity hedge	N/A	Equity/Index	HSCC BANK PLC	06/10/2022	06/08/2023		419,809	4335	5,383						(10)					913		0001	
Purchased Call/S&P 500 INDEX/SPWH13038	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/02/2022	08/02/2023		546,000	4091.19	8,736			8,280		8,280	2,025					1,591		0001	
Purchased Call/S&P 500 INDEX/SPW00050	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	11/18/2022	11/20/2023		243,000	100	1,531			1,732		1,732	404					973		0001	
Purchased Call/S&P 500 INDEX/SPWH1335F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/23/2022	12/26/2023		875,000	3844.82	4,988			5,887		5,887	1,045					3,763		0001	
Purchased Call/S&P 500 INDEX/SPWH1315M	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/08/2022	08/08/2023		614,000	4140.06	3,745			3,332		3,332	804					1,832		0001	
Purchased Call/S&P 500 INDEX/SPWH1336F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/07/2022	12/06/2023		2,861,355	33941	34,957			39,686		39,686	7,776					11,840		0001	
Purchased Call/S&P 500 INDEX/SPWH1336V	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/12/2022	12/08/2023		3,623,538	3834	43,066			48,147		48,147	9,359					15,054		0001	
Purchased Call/S&P 500 INDEX/SPW0033S	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/20/2023	03/20/2024		549,000	3351.57		5,325		5,757		5,757	432				2,707		0001		
Purchased Call/S&P 500 INDEX/SPW005190	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/21/2023	02/21/2024		510,000	4259.17		12,189		12,518		12,518	329				2,414		0001		
Purchased Call/S&P 500 INDEX/SPW00069J	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/12/2022	05/10/2023		1,556,763	32016	35,667			26,335		26,335	(7,489)				2,544		0001		
Purchased Call/S&P 500 INDEX/SPW613336	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/03/2022	04/28/2023		1,825,479	4132	11,808			6,799		6,799	734				2,666		0001		
Purchased Call/S&P 500 INDEX/SPW00015T	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	05/31/2022	05/30/2023		3,302,000	100	87,173			86,613		86,613	32,464					6,694		0001	
Purchased Call/S&P 500 INDEX/SPW613H63	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/09/2022	05/05/2023		1,156,977	4147	6,470			4,303		4,303	615					1,791		0001	
Purchased Call/S&P 500 INDEX/SPW0033T	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/20/2023	03/20/2024		754,000	3351.57		12,969		14,119		14,119	1,150				3,718		0001		
Purchased Call/S&P 500 INDEX/SPY11343M	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/22/2024		492,000	3970.99		5,461		5,760		5,760	299				2,433		0001		
Purchased Call/S&P 500 INDEX/SPW613236	FixedAnnuity hedge	N/A	Equity/Index	VOUGSJW19T8KCS06	02/21/2023	02/16/2024		1,116,281	33827		25,783		20,832		20,832	(4,950)				5,242		0001		
Purchased Call/S&P 500 INDEX/SPW6133P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/10/2022	05/05/2023		1,154,535	4123	11,099			7,824		7,824	1,314				1,788		0001		
Purchased Call/S&P 500 INDEX/SPW613FK	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/02/2022	04/28/2023		385,875	4288	4,559			232		232	(1,125)					534		0001	
Purchased Call/S&P 500 INDEX/SPW00056	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	11/28/2022	11/28/2023		868,000	100	26,040			29,650		29,650	6,801					3,534		0001	
Purchased Call/S&P 500 INDEX/SPWH1335S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/27/2022	12/22/2023		1,972,393	3845	21,910			26,660		26,660	4,809					8,419		0001	
Purchased Call/S&P 500 INDEX/SPWH13150	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/30/2022	12/29/2023		1,622,000	3839.5	9,732			11,504		11,504	1,859					7,014		0001	
Purchased Call/S&P 500 INDEX/SPW0529L	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	05/10/2022	05/08/2023		395,841	4402	8,761			(1)			(1)					639		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPXH19\$Y	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/12/2022	12/12/2023		803,000	390.56	4,888			5,252		5,252	1,038				3,362		0001
Purchased Call/S&P 500 INDEX/SPXH131\$N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/08/2022	08/08/2023		507,000	4140.06	5,273			4,676		4,676	1,112				1,513		0001
Purchased Call/S&P 500 INDEX/SPXA051\$A	FixedAnnuity hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	04/13/2022	04/11/2023		582,454	4754	10,361						(10)				506		0001
Purchased Call/S&P 500 INDEX/SPXA051\$K	FixedAnnuity hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	04/14/2022	04/12/2023		408,963	4928	2,651						(8)				371		0001
Purchased Call/S&P 500 INDEX/SPXG131\$Z	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/16/2022	05/12/2023		1,642,030	32197	45,425			17,361		17,361	(9,234)				2,785		0001
Purchased Call/S&P 500 INDEX/SPX0023\$E	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	12/23/2022	12/26/2023		702,000	100	4,142			2,449		2,449	(975)				3,019		0001
Purchased Call/S&P 500 INDEX/SPX0001\$7	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	05/27/2022	05/25/2023		473,469	4530	8,301						(3)				919		0001
Purchased Call/S&P 500 INDEX/SPX0023\$9	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	12/22/2022	12/22/2023		432,000	3822.39	7,128			9,058		9,058	1,866				1,944		0001
Purchased Call/S&P 500 INDEX/SPX5000\$1	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	10/12/2022	10/12/2023		309,000	100	1,947			1			(1,110)				1,129		0001
Purchased Call/S&P 500 INDEX/SPX0002\$L	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	06/14/2022	06/09/2023		378,000	100	1,966										828		0001
Purchased Call/S&P 500 INDEX/SPXG13\$X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/11/2022	05/09/2023		880,047	3991	5,129			6,001		6,001	1,921				1,455		0001
Purchased Call/S&P 500 INDEX/SPX0001\$U	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	05/17/2022	05/12/2023		213,000	100	1,874			2,169		2,169	854				361		0001
Purchased Call/S&P 500 INDEX/SPXA403\$X	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	06/08/2022	06/05/2023		2,230,937	4109	25,065			24,176		24,176	8,511				4,743		0001
Purchased Call/S&P 500 INDEX/SPX0001\$U	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	05/31/2022	05/31/2023		1,287,000	100	33,977			33,749		33,749	12,611				2,631		0001
Purchased Call/S&P 500 INDEX/SPXG131\$A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/26/2022	07/26/2023		668,000	3321.05	4,008			4,764		4,764	1,159				1,891		0001
Purchased Call/S&P 500 INDEX/SPX0001\$5	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	10/03/2022	10/02/2023		3,551,000	3678.43	71,730			102,751		102,751	20,943				12,940		0001
Purchased Call/S&P 500 INDEX/SPXA023\$P	FixedAnnuity hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	05/10/2022	05/08/2023		611,000	100	2,933										986		0001
Purchased Call/S&P 500 INDEX/SPX0003\$2	FixedAnnuity hedge	N/A	Equity/Index	21G119DL770XHC3ZE78	10/10/2022	10/10/2023		450,000	3612.39	7,290			10,637		10,637	2,118				1,636		0001
Purchased Call/S&P 500 INDEX/SPX5003\$6	FixedAnnuity hedge	N/A	Equity/Index	21G119DL770XHC3ZE78	01/17/2023	01/16/2024		4,234,000	100		105,003		112,414		112,414	7,411				18,903		0001
Purchased Call/S&P 500 INDEX/SPX0003\$T	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	05/05/2022	05/03/2023		215,000	100	2,043			1,623		1,623	594				323		0001
Purchased Call/S&P 500 INDEX/SPXA023\$Y	FixedAnnuity hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	05/19/2022	05/17/2023		803,000	100	4,336										1,441		0001
Purchased Call/S&P 500 INDEX/SPX0001\$N	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	10/04/2022	09/29/2023		2,557,000	100	28,383			151		151	(8,736)				9,028		0001
Purchased Call/S&P 500 INDEX/SPX1501\$M	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/26/2023	01/26/2024		384,000	100		2,918		1,110		1,110	(1,808)				1,744		0001
Purchased Call/Citi 5 ER Index/QD404M\$7	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/25/2023		75,835	100.41	519			1,510		1,510	435				99		0001
Purchased Call/S&P 500 INDEX/SPXA403\$0	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	05/24/2022	05/24/2023		2,457,000	3941.48	77,150			97,369		97,369	35,427				4,725		0001
Purchased Call/J.P. Morgan Meridian Index/MR009\$5\$5	FixedAnnuity hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	04/27/2023		220,133	100.19	1,482			4,318		4,318	1,764				289		0001
Purchased Call/S&P 500 INDEX/SPXA403\$0	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	05/23/2022	05/23/2023		3,756,000	3973.75	114,934			136,016		136,016	49,757				7,156		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 Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.11/27/2018	.03/04/2024		89,048	99.99	.474			1,028		1,028	394				429		0001
Dynamic Asset Detector 5 ER Index/CD040JSP Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.11/27/2018	.04/03/2023		55,585	99.86	.539			1,250		1,250	78				25		0001
5 ER Index/CD040JSA Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.11/27/2018	.01/30/2024		76,651	100.72	.233			323		323	169				360		0001
Dynamic Asset Detector 5 ER Index/CD040H8R Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMIPR0K9P83	.11/23/2022	.11/22/2023		1,035,000	4027.26	6,314			6,604		6,604	1,354				4,161		0001
INDE/SP/H13NSI Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.11/27/2018	.02/05/2024		71,738	101.68	.330			686		686	299				331		0001
5 ER Index/CD040JSC Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMIPR0K9P83	.09/21/2022	.09/21/2023		484,000	4000.27	18,344			10,681		10,681	1,230				1,671		0001
INDE/SP/H139SH Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BANK OF COMI 21G119DL770XMH3ZE78	.12/06/2022	.12/06/2023		2,470,000	3941.26	80,028			93,899		93,899	21,499				10,221		0001
INDE/SP/H20NSY Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.11/27/2018	.12/21/2023		67,733	99.25	.334			742		742	322				289		0001
Dynamic Asset Detector 5 ER Index/CD040P56 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.11/27/2018	.01/02/2024		56,941	100.55	.240			476		476	226				248		0001
Dynamic Asset Detector 5 ER Index/CD040J57 Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMIPR0K9P83	.01/24/2023	.01/24/2024		17,888	4016.95		329		336		336	7				81		0001
INDE/SP/H131ST Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.11/27/2018	.04/06/2023		53,303	99.84	.517			1,197		1,197	77				34		0001
Dynamic Asset Detector 5 ER Index/CD040J56 Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XMH3ZE78	.11/15/2022	.11/06/2023		478,000	100	6,071			6,613		6,613	1,627				1,855		0001
Price EUR/SP/E00035Z INDEX/EURO STOXX 50 Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XMH3ZE78	.12/12/2022	.11/22/2023		386,000	100	4,514			4,720		4,720	1,455				1,592		0001
Price EUR/SP/E0004S1 INDEX/EURO STOXX 50 Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3PHI6C71YBU11	.05/11/2022	.05/11/2023		1,406,000	3985.18	41,758			53,425		53,425	20,398				2,356		0001
INDE/SP/Y2103B Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3PHI6C71YBU11	.06/24/2022	.06/23/2023		1,493,000	100	14,184										3,581		0001
INDE/SP/Y21N5E Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3PHI6C71YBU11	.04/22/2022	.04/21/2023		2,845,000	100	34,984										3,412		0001
INDE/SP/Y21NSV Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3PHI6C71YBU11	.06/17/2022	.06/20/2023		2,728,000	3674.84	80,749			127,529		127,529	34,296				6,426		0001
INDE/SP/Y2103L Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3PHI6C71YBU11	.06/17/2022	.06/20/2023		454,000	100	10,387			15,348		15,348	3,821				1,069		0001
INDE/SP/Y21USM Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3PHI6C71YBU11	.04/04/2022	.04/03/2023		2,256,000	100	65,650			7		7	(2,662)				1,023		0001
INDE/SP/Y21K3U Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.05/02/2022	.05/02/2023		629,000	100	16,291			14,511		14,511	5,507				981		0001
INDE/SP/Y1403SD Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	.11/27/2018	.06/21/2024		96,952	208.89	2,988			3,860		3,860	1,569				548		0001
Dynamic Asset Detector 5 ER Index/CD040J25Z Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3PHI6C71YBU11	.06/03/2022	.06/05/2023		839,000	100	21,143			21,523		21,523	7,779				1,784		0001
INDE/SP/Y216S9O Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XMH3ZE78	.04/26/2022	.04/20/2023		477,000	100	4,913			1,487		1,487	434				559		0001
Price EUR/SP/E00038S INDEX/EURO STOXX 50	FixedAnnuityHedge ...	N/A	Equity/Index																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/EURO STOXX 50	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/17/2022	05/12/2023		389,000	100	4,629			5,389		5,389	2,477				660		0001
Purchased Call/SP 500 INDEX/SPY219SZ	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	07/18/2023	07/18/2023		2,283,000	3830.85	65,979			89,927		89,927	25,718				6,238		0001
Purchased Call/SP 500 INDEX/SPX1403SC	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	05/02/2022	05/01/2023		3,121,000	100	84,579			75,262		75,262	28,713				4,548		0001
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/26/2024		58,067	209.88	1,663			2,087		2,087	871				334		0001
5 ER Index/CD0404SH Purchased	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	05/23/2022	05/19/2023		136,606	3922.23	245										250		0001
OROC I US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/14/2024		73,075	209.23	2,166			2,773		2,773	1,123				428		0001
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/12/2024		93,316	208.46	2,930			3,796		3,796	1,579				529		0001
5 ER Index/CD0403SZ Purchased	FixedAnnuity Hedge	N/A	Equity/Index	SUNAMT BANKS INC	02/15/2023	02/15/2024		3,066,000	4197.6		94,739		88,386		88,386	(6,353)				14,376		0001
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/02/2024		85,956	209.95	2,488			3,105		3,105	1,299				498		0001
5 ER Index/CD0404SZ Purchased	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	07/25/2022	07/24/2023		150,453	3899.45	393			52		52	(78)				422		0001
OROC I US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	07/26/2022	07/26/2023		2,471,000	3921.05	71,906			90,880		90,880	27,766				6,995		0001
Purchased Call/SP 500 INDEX/SPX219SZ	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/06/2022	04/05/2023		2,122,281	4625	42,904			6		6	(1,923)				1,242		0001
Purchased Call/SP 500 INDEX/SPY219SZ	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/06/2022	05/08/2023		546,000	100	13,978			14,380		14,380	5,829				881		0001
Purchased Call/SP 500 INDEX/SPX13.39	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/26/2022	05/24/2023		603,046	3941	3,860			4,418		4,418	1,329				1,160		0001
Purchased Call/SP 500 INDEX/SPX13.39	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/26/2022	05/24/2023		587,378	3941	11,283			12,507		12,507	3,769				1,130		0001
Purchased Call/SP 500 INDEX/SPY219SZ	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/12/2022	10/12/2023		465,000	3977.03	7,290			10,868		10,868	2,100				1,863		0001
Purchased Call/SP 500 INDEX/SPX13.39	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/03/2022	04/28/2023		1,318,086	4132	13,758			7,038		7,038	255				1,825		0001
Purchased Call/SP 500 INDEX/SPX13.39	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/06/2023	01/08/2024		572,000	4098.57		19,448		22,497		22,497	3,049				2,518		0001
Purchased Call/SP 500 INDEX/SPX13.39	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/01/2022	05/30/2023		419,982	4158	3,920			2,719		2,719	483				851		0001
Purchased Call/SP 500 INDEX/SPX13.39	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/27/2022	04/25/2023		661,602	4296	11,279			309		309	(2,418)				866		0001
Purchased Call/SP 500 INDEX/SPY219SZ	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	06/17/2022	06/15/2023		568,499	4181	8,024			2		2	(215)				1,297		0001
Purchased Call/SP 500 INDEX/SPX13.39	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/01/2022	05/26/2023		187,121	4158	1,472			1,031		1,031	190				366		0001
Purchased Call/SP 500 INDEX/SPY219SZ	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	09/02/2022	09/02/2023		3,386,000	4091.19	97,855			97,659		97,659	30,089				9,888		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	07/19/2022	07/14/2023		5,547,498	3863	88,784			90,976		90,976	25,409				14,877		0001
INDEX/SPY21SI																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	07/27/2022	07/27/2023		1,974,000	4023.61	62,576			69,079		69,079	21,889				5,612		0001
INDEX/SPY821080																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/16/2022	08/16/2023		3,664,000	4305.2	103,691			60,009		60,009	12,441				11,265		0001
INDEX/SPY82128																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	06/06/2022	06/05/2023		6,759,000	4121.43	198,009			154,401		154,401	45,103				14,371		0001
INDEX/SPY140387																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	01/23/2023	01/19/2024		2,282,000	100		38,109		44,680		44,680	6,571				10,240		0001
INDEX/SPY140755																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	04/06/2022	04/05/2023		4,281,000	100	51,921										2,511		0001
INDEX/SPY7213C																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	07/05/2022	06/30/2023		1,570,000	100	23,236										3,920		0001
INDEX/SPY7210ST																						
Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Control																						
INDEX/DD316596																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG CANADIAN IMPERIAL BANK OF COM	06/21/2022	06/16/2023		150,752	3861.15	385			25		25	(86)				346		0001
INDEX/SPY00058																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	05/13/2023	05/11/2023		448,611	3835	6,914			8,964		8,964	3,302				752		0001
INDEX/SPY131SR																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/30/2022	12/29/2023		519,000	3899.5	4,308			5,135		5,135	863				2,244		0001
INDEX/SPY137850																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	03/16/2023	03/15/2024		2,842,806	3884		105,646		115,957		115,957	10,311				13,919		0001
INDEX/SPY00039																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8C BANK PLC	04/28/2022	04/26/2023		475,973	4800	4,545										635		0001
INDEX/SPY82116																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/05/2022	08/03/2023		1,082,445	32801	26,758			11,314		11,314	(9,445)				3,167		0001
INDEX/SPY8210ST																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	07/29/2022	07/31/2023		728,000	100	16,671			16,534		16,534	5,300				2,104		0001
INDEX/SPY82148C																						
Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Control																						
INDEX/DD31618D																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	07/07/2022	07/05/2023		202,773	3650.95	3,582			3,869		3,869	514				520		0001
INDEX/SPY13182																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/31/2022	05/30/2023		3,088,572	4158	30,196			19,683		19,683	3,322				6,263		0001
INDEX/SPY13180																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/02/2022	05/31/2023		1,210,720	4132	12,586			9,369		9,369	2,056				2,475		0001
INDEX/SPY821682																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	11/28/2022	11/24/2023		1,589,000	100	21,293			8,893		8,893	1,320				6,416		0001
INDEX/SPYE00058																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	10/20/2022	10/19/2023		1,013,000	100	13,473			14,821		14,821	2,137				3,788		0001
INDEX/SPY13138																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/17/2022	05/15/2023		744,420	4024	8,229			8,218		8,218	2,474				1,307		0001
INDEX/SPYE0009H																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8C BANK PLC	10/12/2022	10/12/2023		461,000	3970.5	12,032			17,249		17,249	4,207				1,685		0001
INDEX/SPYE00082																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	10/19/2022	10/19/2023		665,000	3985.16	10,153			14,390		14,390	2,946				2,438		0001
INDEX/SPY0008L																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	05/11/2022	05/09/2023		506,887	3991	8,423			10,351		10,351	3,301				828		0001
INDEX/SPYF00451																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	01/24/2023	01/24/2024		917,000	4016.95		10,637		11,404		11,404	767				4,150		0001
INDEX/SPYH1985U																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/09/2022	09/08/2023		1,604,000	4067.36	9,624			9,773		9,773	2,237				5,326		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 Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	12/27/2022	12/26/2023		2,492,000	3829.25	49,539			62,984		62,584	12,867				9,426		0001
INDEX/SPX00682																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	01/09/2023	01/05/2024		2,784,000	100		38,116		33,030		33,030	(6,069)				12,236		0001
INDEX/SPX00286																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/27/2022	07/27/2023		502,000	4023.61	5,070			5,391		5,391	1,369				1,427		0001
INDEX/SPX13196																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/17/2022	05/15/2023		804,778	4024	15,122			14,164		14,164	4,017				1,413		0001
INDEX/SPX1336C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/30/2022	01/02/2024		1,163,000	3839.5	6,978			8,245		8,245	1,331				5,066		0001
INDEX/SPX4131ST																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/27/2022	12/27/2023		693,000	3829.25	5,384			6,407		6,407	1,124				3,873		0001
INDEX/SPX4133SV																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	10/10/2022	10/09/2023		3,419,000	100	74,876			103,089		103,089	19,609				12,399		0001
INDEX/SPX140682																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/04/2023	01/03/2024		487,138	3824	2,969			3,525		3,525	566				2,169		0001
INDEX/SPX413364																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	03/21/2023	03/21/2024		426,000	100	11,928			12,231		12,231	303				2,104		0001
INDEX/SPX140750																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	01/23/2023	01/23/2024		474,000	4019.81		6,731		7,278		7,278	547				2,141		0001
INDEX/SPX0039H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/28/2022	07/28/2023		686,000	4072.43	10,610			10,367		10,367	2,595				1,993		0001
INDEX/SPX13150																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/29/2023	03/28/2024		649,000	4551.43		3,829		5,335		5,335	1,506				3,236		0001
INDEX/SPX4059SC																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	05/18/2022	05/16/2023		730,000	100	4,453										1,236		0001
INDEX/SPX000U90																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	03/01/2023	02/28/2024		4,089,255	3970	152,337			188,063		188,063	15,726				19,559		0001
INDEX/SPX17A9P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/01/2022	08/01/2023		968,000	4118.63	5,808			5,420		5,420	1,342				2,810		0001
INDEX/SPX1323H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/01/2022	08/01/2023		556,000	4118.63	5,782			5,296		5,296	1,297				1,614		0001
INDEX/SPX1323X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/18/2022	05/16/2023		472,945	4008	2,530			2,918		2,918	904				839		0001
INDEX/SPX1339F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/04/2022	11/06/2023		263,000	100	5,102			6,665		6,665	1,342				1,021		0001
INDEX/SPX4068C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/20/2023	01/22/2024		458,000	4485.08		2,748		1,481		1,481	(1,267)				2,066		0001
INDEX/SPX0565J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/19/2022	05/17/2023		580,617	4089	9,200			9,918		9,918	3,594				1,042		0001
INDEX/SPX1339P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/24/2023	02/26/2024		1,414,000	3970.04		9,332		9,784		9,784	451				6,743		0001
INDEX/SPX113949R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/27/2023	01/29/2024		736,000	4477.62		6,845		3,016		3,016	(3,829)				3,358		0001
INDEX/SPX4055S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/29/2022	07/31/2023		415,000	4130.29	4,316			3,860		3,860	938				1,200		0001
INDEX/SPX13239																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	01/26/2023	01/26/2024		1,062,000	4060.43	6,691			7,088		7,088	387				4,822		0001
INDEX/SPX0045A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/04/2022	08/04/2023		821,000	4151.94	4,926			4,346		4,346	1,045				2,412		0001
INDEX/SPX41309F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/05/2022	08/04/2023		1,117,000	4145.19	6,814			5,990		5,990	1,448				3,281		0001
INDEX/SPX4131S3																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	10/06/2022	10/06/2023		462,000	4156.42	9,841			2,741		2,741	(771)				1,662		0001
INDEX/SPX00N63																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	05/03/2022	05/01/2023		603,262	4506	14,558						(1)				879		0001
INDEX/SPX00P9E																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPV600P9H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	10/18/2022	10/18/2023		630,000	3719.98	10,773			15,133		15,133	3,001				2,338		0001	
Purchased Call/S&P 500 INDEX/SPV600P9F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	05/03/2022	04/28/2023		334,000	100	2,872			2,390		2,390	878				463		0001	
Purchased Call/S&P 500 INDEX/SPV6194H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/10/2022	05/05/2023		577,268	4123	9,778			8,008		8,008	2,609				894		0001	
Purchased Call/S&P 500 INDEX/SPV6193H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/27/2022	07/27/2023		649,000	4023.61	10,903			11,498		11,498	2,916				1,845		0001	
Purchased Call/S&P 500 INDEX/SPV621CSX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	12/16/2022	12/15/2023		1,445,323	3896	26,322			38,881		38,891	13,559				6,087		0001	
Purchased Call/S&P 500 INDEX/SPV6193SC	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/03/2022	05/01/2023		867,705	4132	14,015			9,847		9,847	3,192				1,264		0001	
Purchased Call/S&P 500 INDEX/SPV6194H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/09/2022	05/05/2023		613,737	4147	5,784			3,533		3,533	324				950		0001	
Purchased Call/S&P 500 INDEX/SPV600LS1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	04/18/2022	04/14/2023		4,642,988	4933	47,861			329		329	(5,837)				4,547		0001	
Purchased Call/S&P 500 INDEX/SPV6194N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/10/2022	05/05/2023		1,773,036	4123	9,851			7,487		7,487	1,544				2,745		0001	
Purchased Call/S&P 500 INDEX/SPV6193S7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/19/2022	04/17/2023		878,518	4933	5,988			17		17	(775)				948		0001	
Purchased Call/S&P 500 INDEX/SPV619314	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/05/2022	08/04/2023		1,314,000	4145.19	13,666			11,958		11,958	2,846				3,860		0001	
Purchased Call/S&P 500 INDEX/SPV1136SE	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/06/2023	03/05/2024		426,000	4048.42		7,114		7,073		7,073	(41)				2,056		0001	
Purchased Call/S&P 500 INDEX/SPV621CSY	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	12/16/2022	12/15/2023		1,340,138	3896	39,618			59,391		59,391	21,274				5,644		0001	
Purchased Call/S&P 500 INDEX/SPV605B8	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA ...	01/18/2023	01/18/2024		541,000	4254.96		9,522		9,579		9,579	57				2,424		0001	
Purchased Call/S&P 500 INDEX/SPV605B2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA ...	01/12/2023	01/12/2024		657,000	100		5,585		1,212		1,212	(4,372)				2,913		0001	
Purchased Call/S&P 500 INDEX/SPV6193H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/21/2022	04/19/2023		392,674	4462	8,948			12		12	(658)				448		0001	
Purchased Call/S&P 500 INDEX/SPV6193V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/11/2022	04/06/2023		427,520	4500	9,566						(439)				274		0001	
Purchased Call/S&P 500 INDEX/SPV621CS9	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	12/15/2022	12/15/2023		1,949,000	100	42,098			48,435		48,435	10,069				8,209		0001	
Purchased Call/S&P 500 INDEX/SPV6000JSU	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ...	06/06/2022	06/02/2023		201,000	100	1,608			1,413		1,413	469				418		0001	
Purchased Call/S&P 500 INDEX/SPV6194U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/10/2022	05/08/2023		470,061	4123	5,852			3,959		3,959	578				759		0001	
Purchased Call/S&P 500 INDEX/SPV61934	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/12/2022	04/10/2023		789,937	4488	13,754			2		2	(800)				654		0001	
Purchased Call/S&P 500 INDEX/SPV6192X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/12/2022	08/14/2023		438,000	4280.15	5,212			3,202		3,202	503				1,337		0001	
Purchased Call/S&P 500 INDEX/SPV61930	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/22/2022	04/21/2023		1,928,509	4933	27,631			85		85	(3,611)				2,313		0001	
Purchased Call/S&P 500 INDEX/SPV621ES9	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/03/2023	12/29/2023		2,006,059	3840		56,683		87,415		87,415	30,732				9,683		0001	
Purchased Call/S&P 500 INDEX/SPV61936	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/13/2022	04/11/2023		666,292	4413	4,252			3		3	(457)				578		0001	
Purchased Call/S&P 500 INDEX/SPV61936	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/08/2022	04/06/2023		989,296	4481	17,365			1		1	(956)				641		0001	
Purchased Call/S&P 500 INDEX/SPV600P9H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ...	05/12/2022	05/10/2023		636,167	4499	5,322						(3)				1,053		0001	
Purchased Call/S&P 500 INDEX/SPV1502SE	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ...	02/08/2023	02/02/2024		3,351,000	100		57,302		40,571		40,571	(16,729)				15,391		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP&216S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES71P3L8HH1GCT1XBUI1	10/26/2022	10/26/2023		1,355,000	3830.6	41,369			55,425		55,425	12,932				4,937	0001	
Purchased Call/S&P 500 INDEX/SP&H13.S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISFPU8IPR0K6SP63	11/16/2022	11/15/2023		1,596,692	3892	26,824			30,018		30,018	6,204				6,324	0001	
Purchased Call/S&P 500 INDEX/SP&H13B8E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISFPU8IPR0K6SP63	12/19/2022	12/19/2023		605,000	3817.66	3,630			4,340		4,340	760				2,568	0001	
Purchased Call/S&P 500 INDEX/SP&216S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES71P3L8HH1GCT1XBUI1	01/24/2023	01/24/2024		1,869,000	4016.95		59,621		63,764		63,764	4,142				8,458	0001	
Purchased Call/S&P 500 INDEX/SP&216S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES71P3L8HH1GCT1XBUI1	12/16/2022	12/15/2023		2,068,643	3896	66,274			85,292		85,292	19,819				8,713	0001	
Purchased Call/S&P 500 INDEX/SP&A063S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... 02N6B1B/P-40T0BP4U1	06/06/2022	06/02/2023		3,326,000	100	34,923										6,909	0001	
Purchased Call/S&P 500 INDEX/SP&H1404S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES70Z1Z7FF321NEFA76	07/05/2022	07/05/2023		2,645,000	3831.39	72,738			103,126		103,126	30,594				6,782	0001	
Purchased Call/S&P 500 INDEX/SP&E00P57	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COM ... 21G119L1770XHC3ZE78	10/14/2022	10/13/2023		439,000	100	3,073			854		854	(872)				1,608	0001	
Purchased Call/S&P 500 INDEX/SP&E00P98	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COM ... 21G119L1770XHC3ZE78	10/14/2022	10/13/2023		343,000	100	2,230			79		79	(467)				1,257	0001	
Purchased Call/S&P 500 INDEX/SP&H134SP	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISFPU8IPR0K6SP63	09/16/2022	09/18/2023		1,350,000	3873.33	7,965			9,704		9,704	2,004				4,620	0001	
Purchased Call/S&P 500 INDEX/SP&F00166	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COM ... 21G119L1770XHC3ZE78	12/30/2022	01/02/2024		275,000	100	5,225			6,260		6,260	1,131				1,198	0001	
Purchased Call/S&P 500 INDEX/SP&G13S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISFPU8IPR0K6SP63	05/05/2022	05/03/2023		855,973	4175	8,544			3,481		3,481	(518)				1,287	0001	
Purchased Call/S&P 500 INDEX/SP&F00557	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSCC BANK PLC ... MP61S21ZBEUS0UPFI54	02/02/2023	02/02/2024		447,000	100		3,308		179		179	(3,129)				2,053	0001	
Purchased Call/S&P 500 INDEX/SP&H13S7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISFPU8IPR0K6SP63	08/12/2022	08/14/2023		482,000	4280.15	8,483			4,907		4,907	661				1,471	0001	
Purchased Call/S&P 500 INDEX/SP&H1405S0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES70Z1Z7FF321NEFA76	08/15/2022	08/14/2023		2,682,000	4297.14	73,222			43,629		43,629	10,057				8,216	0001	
Purchased Call/S&P 500 INDEX/SP&A063B9	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	06/14/2022	06/12/2023		670,000	100	2,881										1,498	0001	
Purchased Call/S&P 500 INDEX/SP&H13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISFPU8IPR0K6SP63	11/30/2022	11/30/2023		888,000	4080.11	15,362			15,430		15,430	3,240				3,630	0001	
Purchased Call/S&P 500 INDEX/SP&H13S6C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISFPU8IPR0K6SP63	12/14/2022	12/14/2023		821,000	3895.32	5,008			5,350		5,350	1,057				3,451	0001	
Purchased Call/S&P 500 INDEX/SP&H13B84	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISFPU8IPR0K6SP63	12/16/2022	12/15/2023		1,397,000	3852.36	11,622			13,686		13,686	2,466				8,158	0001	
Purchased Call/Dutsche Bank CDO1 US \$5 Volatility Control																						
Index/D3316J5B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7L1WFZ11ONS18B621K66	08/01/2022	08/01/2023		205,821	3697.82	3,478			2,906		2,906	283				597	0001	
Dynamic Asset Detector 5 ER Index/D3A040S8H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES70Z1Z7FF321NEFA76	11/27/2018	10/09/2024		79,024	211.75	2,101			2,434		2,434	987				489	0001	
Dynamic Asset Detector 5 ER Index/D3A040S3B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES70Z1Z7FF321NEFA76	11/27/2018	11/13/2024		110,658	213.62	2,620			2,900		2,900	1,191				705	0001	
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	CITIBANK NA ... ES70Z1Z7FF321NEFA76	11/27/2018	06/23/2023		80,015	99.81	641			1,735		1,735	517				192	0001	
5 ER Index/D3A040S3Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... ES70Z1Z7FF321NEFA76	11/27/2018	07/13/2023		96,001	99.98	774			2,050		2,050	601				256	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	09/21/2023		69,184	100.11	519			1,322		1,322	443					239		0001
5 ER Index/ODA04078S	FixedAnnuityHedge																						
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	12/08/2023		55,167	99.93	270			602		602	267					229		0001
5 ER Index/ODA04085Y	FixedAnnuityHedge																						
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	12/13/2023		88,313	99.91	413			894		894	407					371		0001
5 ER Index/ODA04085A	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge																						
INDEX/SP02163H	FixedAnnuityHedge	N/A	Equi ty/Index	ROYAL BK CANADA	01/23/2023	01/23/2024		1,348,000	4019.81		43,271		46,275		46,275	3,004					6,090		0001
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index																				
5 ER Index/ODA04093Y	FixedAnnuityHedge																						
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	08/02/2023		88,432	99.99	669			1,792		1,792	617					258		0001
5 ER Index/ODA04093N	FixedAnnuityHedge																						
5 ER Index/ODA04068N	FixedAnnuityHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	09/04/2024		77,898	208.99	2,237			3,044		3,044	1,237					466		0001
Purchased Call/S&P 500	FixedAnnuityHedge																						
INDEX/SP00003Y	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	06/07/2022	06/02/2023		1,060,003	4659	10,052			(4)			2,202					2,202		0001
Purchased Call/S&P 500	FixedAnnuityHedge																						
INDEX/SP0211S1	FixedAnnuityHedge	N/A	Equi ty/Index	ROYAL BK CANADA	01/31/2023	01/31/2024		2,045,000	4076.6		66,667		67,216		67,216	549					9,382		0001
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index																				
5 ER Index/ODA04078H	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	09/17/2024		64,701	208.94	1,881			2,323		2,323	952					392		0001
INDEX/SP000032	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	06/01/2022	05/30/2023		361,767	4497	6,533			(2)			733					733		0001
INDEX/SP000168	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	06/22/2022	06/16/2023		595,324	4176	12,066			2		2	(258)					1,367		0001
INDEX/SP000284	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	06/27/2022	06/23/2023		254,314	4211	6,405			1		1	(76)					610		0001
INDEX/SP0000285	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	06/13/2022	06/09/2023		361,604	4547	1,437			(3)			792					792		0001
INDEX/SP000168	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	06/24/2022	06/22/2023		402,308	4049	16,767			92		92	(1,069)					959		0001
INDEX/SP000032	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	06/07/2022	06/05/2023		579,304	4549	9,100			(4)			1,232					1,232		0001
INDEX/SP000038M	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	05/24/2022	05/22/2023		596,908	4296	12,653			(15)			1,127					1,127		0001
INDEX/SP000028H	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	H8BC BANK PLC	06/14/2022	06/09/2023		237,952	4431	1,361			(6)			521					521		0001
INDEX/SP000029M	FixedAnnuityHedge																						
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	BANK OF COM	06/15/2022	06/15/2023		310,000	100	8,680			12,481		12,481	3,446					707		0001
5 ER Index/ODA04018Y	FixedAnnuityHedge																						
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	06/01/2023		85,229	99.85	700			1,886		1,886	504					176		0001
5 ER Index/ODA040234	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	06/02/2023		54,750	99.48	451			1,211		1,211	320					114		0001
INDEX/SP15003C	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA)	04/12/2022	04/06/2023		735,000	100	4,043			3,411		3,411	1,031					471		0001
INDEX/SP00003T	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL	06/06/2022	06/02/2023		288,201	4177	4,474						599					599		0001
INDEX/SP15003E	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA)	05/06/2022	05/04/2023		652,000	100	3,456						985					985		0001
INDEX/SP15003G	FixedAnnuityHedge																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA)	05/27/2022	05/25/2023		401,000	100	4,371						778					778		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/22/2023		101,781	100.02	808			2,203		2,203	677					243	0001	
Dynamic Asset Detector 5 ER Index/CD0402SY Purchased Call/Citi	FixedAnnuityHedge ...		Equity/Index		11/27/2018	07/27/2023		61,844	99.88	477			1,276		1,276	421				176	0001		
Dynamic Asset Detector 5 ER Index/CD0404SS Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/08/2023		91,134	99.93	699			1,795		1,795	580					303	0001	
Dynamic Asset Detector 5 ER Index/CD040784 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/25/2022	05/25/2023		1,361,000	100	34,569			45,860		45,860	16,623					2,642	0001	
INDE/SP000/ST	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	12/19/2022	12/18/2023		2,688,000	100	81,730			100,655		100,655	20,172					12,234	0001	
INDE/SPX140690	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA)	04/13/2022	04/11/2023		540,000	100	4,104											469	0001	
INDE/SPX150JSE	FixedAnnuityHedge ...	N/A	Equity/Index	EXD7DE1VDFH4HFF7349																			
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA	10/04/2022	09/29/2023		1,206,471	28726	39,324			58,097		58,097	4,781					4,260	0001	
INDE/SP021590	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA	12/14/2022	12/13/2023		1,168,000	100	12,731			1,555		1,555	(3,854)					4,900	0001	
INDE/SP021C3L	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIEE GENERALE SA	05/10/2022	05/08/2023		395,841	4612	3,746						(27)					639	0001	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	02NEB18/P40T08P41																			
INDE/SPX0028M	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/08/2024		99,959	213.68	2,381			2,615		2,615	1,107					634	0001	
Dynamic Asset Detector 5 ER Index/CD04069N Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA)	04/26/2022	04/21/2023		375,917	4814	2,441						(14)					451	0001	
INDE/SPX150KSC	FixedAnnuityHedge ...	N/A	Equity/Index	EXD7DE1VDFH4HFF7349																			
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	03/08/2023	03/08/2024		2,221,000	3992.01		54,637		58,937		58,937	4,301					10,765	0001	
INDE/SPX140795	FixedAnnuityHedge ...	N/A	Equity/Index	EXD7DE1VDFH4HFF7349																			
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA	01/03/2023	01/03/2024		1,475,000	3824.14		43,808		56,349		56,349	12,541					6,436	0001	
INDE/SP021F83	FixedAnnuityHedge ...	N/A	Equity/Index	EXD7DE1VDFH4HFF7349																			
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/29/2024		74,194	215.49	1,367			1,667		1,667	723					479	0001	
Dynamic Asset Detector 5 ER Index/CD04003Z Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/06/2024		88,493	209.49	2,944			3,318		3,318	1,349					531	0001	
Dynamic Asset Detector 5 ER Index/CD040785 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/26/2024		107,188	209.97	3,021			3,877		3,877	1,618					655	0001	
Dynamic Asset Detector 5 ER Index/CD04089H Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/15/2023		133,042	99.61	1,218			2,974		2,974	429					234	0001	
INDE/SPX140451	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/07/2023		86,860	100.02	732			1,889		1,889	473					225	0001	
Dynamic Asset Detector 5 ER Index/CD0403SS Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	06/10/2022	06/09/2023		1,751,770	4018	18,125			23,661		23,661	8,387					3,836	0001	
INDE/SPX140451	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	06/10/2022	06/09/2023		1,751,770	4018	18,125			23,661		23,661	8,387					3,836	0001	
INDE/SPX14039H	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	06/06/2022	06/02/2023		3,385,437	4109	46,251			43,820		43,820	15,280					7,032	0001	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	12/01/2022	12/01/2023		3,134,000	100	68,635			71,332		71,332	17,046					12,838	0001	
INDE/SPX140690	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	06/13/2022	06/09/2023		1,950,430	3901	16,515			25,057		25,057	8,105					4,271	0001	
INDE/SPX140451	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	06/14/2022	06/09/2023		1,925,602	3901	8,864			14,753		14,753	4,662					3,997	0001	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	EXD7DE1VDFH4HFF7349																			
INDE/SPX150NSC	FixedAnnuityHedge ...	N/A	Equity/Index	EXD7DE1VDFH4HFF7349																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Coll 5 ER Index/QA04068A	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	11/27/2018	09/01/2023		87,480	98.46	713			1,800		1,800	503				284		0001
Purchased Call/S&P 500 INDEX/SP00009C	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC MP61S2ZBEU0URPFI54	05/23/2022	05/19/2023		612,424	4381	10,393						(7)				1,122		0001
Purchased Call/S&P 500 INDEX/SP00015G	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC MP61S2ZBEU0URPFI54	06/23/2022	06/21/2023		640,014	4223	6,921			1			(59)				1,517		0001
Purchased Call/S&P 500 INDEX/SPX14045V	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	07/08/2022	06/30/2023		2,331,794	3785	53,290			71,334		71,334	19,927				5,821		0001
Purchased Call/S&P 500 INDEX/SPX150M88	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HFFQ7349	05/24/2022	05/19/2023		1,603,459	3901	9,108			13,081		13,081	686				2,938		0001
Purchased Call/S&P 500 INDEX/SPX1785J	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC G6S5EF7UP5170UK5573	01/17/2023	01/16/2024		4,261,000	3990.97		135,926		148,202		148,202	12,276				19,023		0001
Purchased Call/S&P 500 INDEX/SPX19397	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMPROKSP83	08/02/2022	08/02/2023		1,530,000	4091.19	15,759			15,307		15,307	3,794				4,459		0001
Purchased Call/S&P 500 INDEX/SPX140659	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	11/02/2022	11/02/2023		919,000	100	26,283			34,598		34,598	6,928				3,535		0001
Purchased Call/S&P 500 INDEX/SPX11335V	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMPROKSP83	10/04/2022	09/29/2023		2,190,814	3586	28,558			36,132		36,132	6,108				7,735		0001
Purchased Call/S&P 500 INDEX/SPX500051	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY 1GJLJL3DP3016NUZ34	12/27/2022	12/22/2023		2,238,000	100	33,794			51,589		51,589	12,208				9,553		0001
Purchased Call/S&P 500 INDEX/SPX11333F	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMPROKSP83	09/23/2022	09/22/2023		1,767,000	3693.23	10,249			13,873		13,873	2,494				6,118		0001
Purchased Call/S&P 500 INDEX/SPX1405E0	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NEB1BXP4R0TD8PU41	12/14/2022	12/13/2023		1,786,219	4005	24,280			26,575		26,575	6,066				7,494		0001
Purchased Call/S&P 500 INDEX/SPX140492	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	06/10/2022	06/12/2023		4,716,000	3900.86	132,991			180,229		180,229	60,850				10,545		0001
Purchased Call/S&P 500 INDEX/SPX140459	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	06/14/2022	06/14/2023		4,386,000	3735.48	129,662			199,697		199,697	57,739				9,963		0001
Purchased Call/S&P 500 INDEX/SPX02K3C	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U8HI6C71XBU11	02/22/2023	02/22/2024		1,444,000	3991.05		44,908		48,867		48,867	3,958				6,844		0001
Purchased Call/S&P 500 INDEX/SPX50005N	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC MP61S2ZBEU0URPFI54	12/29/2022	12/29/2023		688,000	100	3,785			2,803		2,803	(600)				2,153		0001
Purchased Call/S&P 500 INDEX/SPX17685	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC G6S5EF7UP5170UK5573	12/12/2022	12/12/2023		1,673,000	3990.56	52,700			58,970		58,970	13,934				7,006		0001
Purchased Call/S&P 500 INDEX/SPX16133B	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMPROKSP83	05/26/2022	05/24/2023		76,733	3941	1,512			1,676		1,676	505				151		0001
Purchased Call/S&P 500 INDEX/SPX140790	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570Z0ZIZFF321IEFA76	03/20/2023	03/18/2024		1,927,000	100		34,686		45,512		45,512	10,826				9,475		0001
Purchased Call/S&P 500 INDEX/SPX00015J	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMMERCE CANADIAN IMPERIAL	05/24/2022	05/24/2023		1,550,000	100	40,300			54,798		54,798	19,349				2,981		0001
Purchased Call/S&P 500 INDEX/SPX00015B	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE	05/23/2022	05/23/2023		752,000	100	19,853			25,793		25,793	9,939				1,433		0001
Purchased Call/S&P 500 INDEX/SPX00023G	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMMERCE CANADIAN IMPERIAL	06/14/2022	06/14/2023		1,395,000	100	36,270			55,643		55,643	14,422				3,162		0001
Purchased Call/S&P 500 INDEX/SPX02198C	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U8HI6C71XBU11	11/16/2022	11/15/2023		2,203,435	3992	57,800			65,152		65,152	24,250				8,727		0001
Purchased Call/S&P 500 INDEX/SPX021057	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U8HI6C71XBU11	12/19/2022	12/19/2023		856,000	100	22,770			27,689		27,689	5,427				3,633		0001
Purchased Call/S&P 500 INDEX/SPX02115F	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U8HI6C71XBU11	02/01/2023	01/31/2024		1,418,657	4077		18,896		18,403		18,403	(489)				6,495		0001
Purchased Call/S&P 500 INDEX/SPX14052N	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NEB1BXP4R0TD8PU41	05/10/2022	05/05/2023		427,000	100	2,477										661		0001
Purchased Call/S&P 500 INDEX/SPX150K3R	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HFFQ7349	04/29/2022	04/27/2023		527,179	4184	7,059			2,855		2,855	713				717		0001
Purchased Call/S&P 500 INDEX/SPX02115E	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U8HI6C71XBU11	02/01/2023	01/31/2024		2,099,449	4077		66,636		99,979		99,979	(6,657)				9,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPY150MSI	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/07/2022	06/02/2023		480,000	100	2,784										397		0001
Purchased Call/S&P 500 INDEX/SPYA0523S	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	05/04/2022	05/02/2023		540,000	100	2,754										799		0001
Purchased Call/S&P 500 INDEX/SPY150NSU	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/22/2022	06/20/2023		525,000	100	4,725										1,297		0001
Purchased Call/S&P 500 INDEX/SPY150QSI	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	07/12/2022	07/07/2023		407,000	100	3,012										1,054		0001
Purchased Call/S&P 500 INDEX/SPY150PSS	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	08/03/2022	08/03/2023		568,000	100	3,465										1,662		0001
Purchased Call/S&P 500 INDEX/SPYA053S9	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	05/20/2022	05/18/2023		536,000	100	3,109										972		0001
Purchased Call/S&P 500 INDEX/SPY150MSX	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/07/2022	06/02/2023		493,000	100	2,546										912		0001
Purchased Call/S&P 500 INDEX/SPY150N96	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/10/2022	06/08/2023		603,000	100	2,774										1,311		0001
Purchased Call/S&P 500 INDEX/SPY150N1T	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/22/2022	06/16/2023		622,000	100	4,220										1,428		0001
Purchased Call/S&P 500 INDEX/SPYA051S9	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/12/2022	04/10/2023		700,172	4987	3,006										579		0001
Purchased Call/S&P 500 INDEX/SPY150P9M	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	07/27/2022	07/27/2023		602,000	100	3,311										1,711		0001
Purchased Call/S&P 500 INDEX/SPYA057S6	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	09/02/2022	09/01/2023		569,000	100	3,983										1,948		0001
Purchased Call/S&P 500 INDEX/SPYA057S6	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	09/07/2022	09/07/2023		531,000	100	4,460										1,758		0001
Purchased Call/S&P 500 INDEX/SPY82FSX	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	01/10/2023	01/10/2024		389,000	100	8,266			9,294		9,294	1,028				1,630		0001
Purchased Call/S&P 500 INDEX/SPY82FSB	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	09/27/2022	09/27/2023		467,000	100	12,749			17,765		17,765	3,524				1,940		0001
Purchased Call/S&P 500 INDEX/SPYH13S0	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/19/2022	12/19/2023		1,356,000	3817.66	30,781			37,865		37,865	6,914				5,755		0001
Purchased Call/S&P 500 INDEX/SPYE001S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	06/24/2022	06/26/2023		2,063,000	3912.15	54,405			72,533		72,533	23,456				5,012		0001
Purchased Call/S&P 500 INDEX/SPYH13TSX	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/03/2023	12/29/2023		1,965,824	3840				27,355		27,355	5,216				8,501		0001
Purchased Call/S&P 500 INDEX/SPYE002S3	FixedAnnui tyHedge	N/A	Equi ty/Index	HSCC BANK PLC	06/29/2022	06/27/2023		526,515	4289	7,686			1		1	689				1,283		0001
Purchased Call/S&P 500 INDEX/SPYH134S5	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/17/2022	08/17/2023		879,000	4274.04	9,317			5,925		5,925	1,011				2,712		0001
Purchased Call/S&P 500 INDEX/SPY113S3K	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/31/2023	04/01/2024		691,000	4109.31				4,407		4,407	123				3,464		0001
Purchased Call/S&P 500 INDEX/SPYH13S3H	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/23/2022	09/22/2023		1,024,000	3693.23	16,589			22,957		22,957	4,226				3,945		0001
Purchased Call/S&P 500 INDEX/SPY613S30	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/14/2022	04/12/2023		514,502	4397	14,199			9		9	(1,214)				466		0001
Purchased Call/S&P 500 INDEX/SPY1131S1L	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	02/07/2023	02/07/2024		565,000	4164				5,480		5,480	622				2,616		0001
Purchased Call/S&P 500 INDEX/SPY1130S2	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	02/01/2023	02/01/2024		689,000	4119.21				4,479		4,479	(349)				3,159		0001
Purchased Call/S&P 500 INDEX/SPYE001S8	FixedAnnui tyHedge	N/A	Equi ty/Index	HSCC BANK PLC	06/22/2022	06/20/2023		797,440	4023	28,008			1,205		1,205	(2,220)				1,978		0001
Purchased Call/S&P 500 INDEX/SPY1138S8	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/14/2023	03/14/2024		656,000	3919.29				4,420		4,420	352				3,207		0001
Purchased Call/S&P 500 INDEX/SPYH13ZS3	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/31/2023	01/31/2024		738,000	4076.6				13,271		13,271	(456)				3,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/06/2022	07/03/2023		573,800	4252	10,322			4		4	187				1,466	0001	
INDEX/SPXE0038L	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	05/13/2022	05/15/2023		2,992,000	4023.89	83,350			94,565		94,565	34,470				5,253	0001	
INDEX/SPXG1318L	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	10/05/2022	10/05/2023		674,000	3783.28	6,740			8,777		8,777	1,663				2,419	0001	
INDEX/SPXH13E2	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	10/10/2022	10/10/2023		580,000	3612.39	3,190			4,425		4,425	738				2,109	0001	
INDEX/SPXH13E3R	Purchased Call/S&P 500	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/20/2022	05/22/2023		3,283,000	3301.36	100,460			134,670		134,670	48,280				6,196	0001	
INDEX/SPX000J59	Purchased Call/S&P 500	N/A	Equity/Index	BARCLAYS PLC	01/10/2023	01/10/2024		1,645,000	3919.25		49,021		57,924		57,924	8,903				7,268	0001	
INDEX/SPXC17B51	Purchased Call/S&P 500	N/A	Equity/Index	BARCLAYS PLC	01/18/2023	01/18/2024		2,540,000	3928.86		80,518		91,255		91,255	10,737				11,379	0001	
INDEX/SPXC17B5T	Purchased Call/S&P 500	N/A	Equity/Index	H8BC BANK PLC	12/28/2022	12/28/2023		585,000	4150.19	10,605			12,359		12,359	1,233				2,180	0001	
INDEX/SPXF0006A	Purchased Call/S&P 500	N/A	Equity/Index	H8BC BANK PLC	01/04/2023	01/03/2024		321,228	4383		2,943		1,840		1,840	1,103				1,402	0001	
INDEX/SPXF0015K	Purchased Call/S&P 500	N/A	Equity/Index	H8BC BANK PLC	06/24/2022	06/22/2023		368,469	4311	6,276						34				879	0001	
INDEX/SPXE0015S	Purchased Call/S&P 500	N/A	Equity/Index	MORGAN STANLEY	07/05/2022	06/30/2023		1,011,000	100	9,503						10,481				2,524	0001	
INDEX/SPFE0038B	Purchased Call/S&P 500	N/A	Equity/Index	H8BC BANK PLC	07/07/2022	07/05/2023		371,645	4005	17,891			2,447		2,447	63				953	0001	
INDEX/SPXE0038L	Purchased Call/S&P 500	N/A	Equity/Index	CITIBANK NA	07/08/2022	06/30/2023		3,312,208	3785	127,759			171,003		171,003	50,273				8,289	0001	
INDEX/SPY14049JL	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	04/04/2022	04/03/2023		2,980,000	4582.64	83,274			3		3	1,842				1,351	0001	
INDEX/SPXG1943A	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	08/19/2022	08/18/2023		1,385,000	4228.48	8,587			6,326		6,326	1,331				4,289	0001	
INDEX/SPXH1948R	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	08/18/2022	08/18/2023		800,000	4283.74	4,960			3,152		3,152	557				2,477	0001	
INDEX/SPXH194E	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	08/19/2022	08/21/2023		1,040,000	4228.48	6,136			4,539		4,539	958				3,255	0001	
INDEX/SPY1343C	Purchased Call/S&P 500	N/A	Equity/Index	MORGAN STANLEY	05/31/2022	05/30/2023		1,105,000	100	17,459						2,240				2,240	0001	
INDEX/SPX000J5S	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	01/25/2023	01/25/2024		749,000	4016.22		8,688		8,829		8,829	3,395				3,395	0001	
INDEX/SPXH1913Y	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	01/24/2023	01/24/2024		840,000	4016.95		5,292		5,408		5,408	3,801				3,801	0001	
INDEX/SPXH1913S	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	02/23/2023	02/23/2024		381,000	4249.05		10,097		10,108		10,108	1,809				1,809	0001	
INDEX/SPY1343C	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	02/08/2023	02/08/2024		599,000	4735.54		1,782		366		366	2,361				2,361	0001	
INDEX/SPX1316U	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	02/28/2023	02/28/2024		1,138,000	3970.15		7,169		7,498		7,498	5,443				5,443	0001	
INDEX/SPY1355F	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	02/17/2023	02/20/2024		555,000	4415.61		9,546		4,098		4,098	2,823				2,823	0001	
INDEX/SPY1335U	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	02/01/2023	02/01/2024		338,000	4737.09		980		207		207	1,550				1,550	0001	
INDEX/SPY13051	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	01/20/2023	01/19/2024		375,000	3972.61		6,788		7,262		7,262	1,683				1,683	0001	
INDEX/SPXH19134	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	01/20/2023	01/22/2024		377,000	3972.61		4,147		4,447		4,447	1,700				1,700	0001	
INDEX/SPXH19136	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS SA	02/03/2023	02/05/2024		413,000	100		3,015		1,191		1,191	1,906				1,906	0001	
INDEX/SPX0594F	Purchased Call/S&P 500	N/A	Equity/Index	SOCIETE GENERALE SA	02/03/2023	02/05/2024		413,000	100		3,015		1,191		1,191	1,906				1,906	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX1735Z	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/23/2022	11/24/2023		601,000	4395.75	12,661			888		.888	(2,034)				2,427		0001	
Purchased Call/SP 500 INDEX/SPX0007S8	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/16/2022	05/16/2023		2,925,000	4008.01	93,015			97,662		97,662	34,961				5,192		0001	
Purchased Call/SP 500 INDEX/SPX41349K	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/19/2022	08/21/2023		1,632,000	4228.48	43,738			28,068		28,068	4,455				5,108		0001	
Purchased Call/SP 500 INDEX/SPX41319V	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/11/2023	01/11/2024		501,000	3989.61		9,118		10,031		10,031	.913				2,217		0001	
Purchased Call/SP 500 INDEX/SPX00065A	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/13/2022	05/11/2023		606,018	.4239	16,302						(12)				1,016		0001	
Purchased Call/SP 500 INDEX/SPX0007S9	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/17/2022	05/12/2023		511,034	.4251	19,557						(13)				.867		0001	
Purchased Call/SP 500 INDEX/SPX0007S7	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/16/2022	05/16/2023		320,641	.4429	3,992						(2)				.569		0001	
Purchased Call/SP 500 INDEX/SPX17586	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/05/2022	12/04/2023		4,346,000	3998.84	142,549			157,503		157,503	37,645				17,912		0001	
Purchased Call/SP 500 INDEX/SPX1729P	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/14/2022	11/14/2023		2,623,000	3957.25	76,854			89,725		89,725	21,456				10,365		0001	
Purchased Call/SP 500 INDEX/SPX617250	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/14/2022	11/13/2023		2,442,000	3957.25	79,609			92,991		92,991	22,364				9,629		0001	
Purchased Call/SP 500 INDEX/SPX41396C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/19/2022	12/18/2023		2,766,000	3917.66	64,171			79,105		79,105	14,481				11,717		0001	
Purchased Call/SP 500 INDEX/SPX11385A	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/14/2023	03/14/2024		436,000	3919.29		7,543		8,225		8,225	.682				2,132		0001	
Purchased Call/SP 500 INDEX/SPX41323X	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/31/2023	01/31/2024		773,000	4076.6		9,276		8,960		8,960	(316)				3,539		0001	
Purchased Call/SP 500 INDEX/SPX41338N	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/15/2022	08/15/2023		369,000	4297.14	6,347			3,461		3,461	.413				1,130		0001	
Purchased Call/SP 500 INDEX/SPX413196	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/10/2023	01/10/2024		764,000	3919.25		4,584		5,206		5,206	622				3,376		0001	
Purchased Call/SP 500 INDEX/SPX40029H	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/13/2023	01/12/2024		565,000	3999.09		10,283		10,915		10,915	.632				2,505		0001	
Purchased Call/SP 500 INDEX/SPX61313N	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	06/29/2022	06/28/2023		1,256,000	100	15,323						3,101						0001	
Purchased Call/SP 500 INDEX/SPX413196	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/05/2022	04/03/2023		427,311	4546	4,393						(165)				194		0001	
Purchased Call/SP 500 INDEX/SPX0007S0	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/17/2022	05/12/2023		575,416	4440	11,153						(6)				976		0001	
Purchased Call/SP 500 INDEX/SPX61349C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/04/2022	04/04/2023		2,171,000	4592.64	69,038						(1,420)				1,136		0001	
Purchased Call/SP 500 INDEX/SPX613035	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/08/2022	06/06/2023		440,993	4121	2,630			2,252		2,252	.572				945		0001	
Purchased Call/SP 500 INDEX/SPX41394H	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/13/2022	06/09/2023		566,513	4018	4,674			6,197		6,197	1,792				1,240		0001	
Purchased Call/SP 500 INDEX/SPX400352	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	11/01/2022	11/01/2023		2,242,000	3856.1	84,794			84,006		84,006	18,758				8,604		0001	
Purchased Call/SP 500 INDEX/SPX40029B	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	06/28/2022	06/23/2023		395,086	4247	6,420			1		1	(96)				948		0001	
Purchased Call/SP 500 INDEX/SPX40099M	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/17/2022	10/13/2023		2,465,152	3993	69,729			114,931		114,931	25,047				9,032		0001	
Purchased Call/SP 500 INDEX/SPX413193	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/20/2023	01/19/2024		780,000	3972.61		9,048		9,700		9,700	.652				3,500		0001	
Purchased Call/SP 500 INDEX/SPX500490	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/08/2022	07/10/2023		512,000	100	11,418			14,888		14,888	4,342				1,347		0001	
Purchased Call/SP 500 INDEX/SPX00049A	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI	05/20/2022	05/22/2023		568,000	100	14,314			20,348		20,348	6,971				1,072		0001	
Purchased Call/SP 500 INDEX/SPX00049F	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/10/2022	05/08/2023		242,000	100	1,912			1,950		1,950	.790				.390		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 Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	05/17/2022	05/15/2023		288,000	100	2,198			2,519		2,519	984					471	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	05/24/2022	05/22/2023		295,000	100	3,422			4,600		4,600	1,576					557	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	06/01/2022	05/31/2023		3,371,834	4132	116,688			79,063		79,063	20,713					6,882	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	07/07/2022	07/05/2023		696,000	100	6,264						(36)					1,785	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/16/2022	09/15/2023		2,444,000	3873.33	14,420			17,578		17,578	3,640					8,290	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	06/06/2022	06/02/2023		566,000	100	3,453						1,176					1,176	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	11/28/2022	11/28/2023		3,210,000	3963.94	105,288			120,391		120,391	28,582					13,069	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	11/10/2022	11/09/2023		1,162,243	3749	32,493			39,565		39,565	8,694					4,542	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	01/17/2023	01/17/2024		822,000	100		24,331		26,068		26,068	1,737					3,676	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/23/2022	08/23/2023		444,000	4128.73	7,859			7,008		7,008	1,589					1,399	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	05/23/2022	05/22/2023		2,457,000	100	64,128			83,418		83,418	30,533					4,637	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	11/01/2022	10/31/2023		1,984,070	3872	53,663			81,356		81,356	30,069					7,634	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/27/2022	06/23/2023		937,545	3796	5,837			7,471		7,471	1,806					2,249	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/20/2023	03/18/2024		2,107,152	3917		32,016		33,989		33,989	1,973					10,361	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/17/2023	01/17/2024		360,000	3980.97		6,732		7,105		7,105	373					1,610	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/16/2022	06/14/2023		903,986	3735	4,988			7,680		7,680	1,840					2,049	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/24/2022	06/22/2023		673,020	3760	11,091			14,446		14,446	3,496					1,605	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	08/03/2022	08/02/2023		1,433,000	100	26,367						(1,043)					4,176	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/03/2023	02/05/2024		725,000	4512.9		8,918		2,844		2,844	(6,073)					3,346	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	09/01/2022	09/01/2023		669,000	100	4,549						(840)					2,173	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/12/2023	01/12/2024		662,000	3983.17		7,745		8,388		8,388	642					2,935	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	10/14/2022	10/13/2023		727,000	3983.07	11,269			16,288		16,288	2,704					2,664	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	12/22/2022	12/22/2023		2,877,000	100	60,129			73,712		73,712	14,570					12,280	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	02/23/2023	02/23/2024		954,000	4012.32		6,010		6,338		6,338	328					4,529	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/06/2023	01/08/2024		957,000	3985.08		5,455		6,277		6,277	822					4,213	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	07/12/2022	07/12/2023		508,000	4039.91	17,069			2,950		2,950	(746)					1,349	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	05/16/2022	05/12/2023		361,567	4314	9,871						(7)					613	0001	
Purchased Call/SP 500 INDEX/SPX000/SV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/19/2022	08/18/2023		1,274,000	4228.48	13,504			9,789		9,789	1,980					3,945	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 Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/01/2022	05/30/2023		544,729	4158	9,110			7,330		7,330	2,387				1,104		0001
INDEX/SPX613MSH																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/23/2022	05/19/2023		604,622	3901	6,107			7,555		7,555	2,286				1,108		0001
INDEX/SPX613KSP																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/23/2023	01/22/2024		1,652,606	3973		25,018		25,439		25,439	421				7,454		0001
INDEX/SPXH131SJ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	10/24/2022	10/20/2023		1,889,000	100	26,824			24,285		24,285	1,520				7,044		0001
INDEX/SPX6003X																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HBOC BANK PLC	07/12/2022	07/10/2023		565,410	4244	8,889			5		5	(281)				1,487		0001
INDEX/SPX6004S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/04/2023	01/03/2024		413,007	3824		4,240		5,055		5,055	815				1,802		0001
INDEX/SPXH131S5				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/02/2022	09/05/2023		438,000	3924.26	7,490			9,302		9,302	2,374				1,441		0001
INDEX/SPX40573E				02NBB1B/P40T0BP41																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/24/2022	05/19/2023		514,980	3901	9,385			11,791		11,791	3,592				943		0001
INDEX/SPX613K3Z				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/27/2023	02/27/2024		1,039,000	100		29,715		32,076		32,076	2,361				4,962		0001
INDEX/SPXF008U				21G19DL770XHC3ZE78																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/27/2022	05/25/2023		990,704	3979	6,364			6,823		6,823	2,060				1,923		0001
INDEX/SPX613SP				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/27/2023	02/27/2024		915,000	3982.24		5,856		6,179		6,179	323				4,370		0001
INDEX/SPXF008V				21G19DL770XHC3ZE78																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/13/2023	03/08/2024		1,637,314	3862		30,693		35,343		35,343	4,650				7,936		0001
INDEX/SPX11375W				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/30/2023	03/28/2024		294,000	100		2,911		3,076		3,076	165				1,466		0001
INDEX/SPX11332				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	01/11/2023	01/11/2024		494,000	4281.22		10,917		7,281		7,281	(3,837)				2,186		0001
INDEX/SPXH131SR				21G19DL770XHC3ZE78																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	03/06/2023	03/05/2024		339,000	100		3,356		3,470		3,470	113				1,636		0001
INDEX/SPXF004S0				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/06/2023	01/08/2024		680,000	3895.08		7,004		8,152		8,152	1,148				2,994		0001
INDEX/SPXH131S2				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/06/2023	01/05/2024		737,000	3895.08		8,697		10,074		10,074	1,377				3,228		0001
INDEX/SPXH133Z7				ES7P3U9HH1GCT1YBU11																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	10/17/2022	10/13/2023		3,385,000	100	30,216			413		413	(13,081)				12,439		0001
INDEX/SPX6216S0				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/26/2023	01/26/2024		201,000	100		1,367		1,307		1,307	(59)				913		0001
INDEX/SPXH132C				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/26/2022	06/26/2023		1,067,905	3912	5,880			7,789		7,789	2,080				2,607		0001
INDEX/SPX613SSJ				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBB1B/P40T0BP41	02/27/2023	02/23/2024		2,211,312	3970		47,289		50,889		50,889	3,600				10,487		0001
INDEX/SPX405J57				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/05/2022	07/03/2023		2,095,000	100	55,937			78,666		78,666	21,760				5,316		0001
INDEX/SPX60038C				21G19DL770XHC3ZE78																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/14/2022	07/14/2023		441,000	3790.38	6,880			9,530		9,530	2,485				1,183		0001
INDEX/SPX60059				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/16/2022	08/15/2023		2,213,027	4297	36,915			20,168		20,168	2,465				6,779		0001
INDEX/SPXH1333X				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/26/2022	08/26/2023		1,224,000	4057.66	7,344			7,533		7,533	1,762				3,923		0001
INDEX/SPXH1355Z				21G19DL770XHC3ZE78																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/30/2022	08/30/2023		515,000	3986.16	8,652			9,531		9,531	2,196				1,662		0001
INDEX/SPXH136SP				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/31/2022	05/26/2023		474,767	4058	4,801			4,448		4,448	1,263				930		0001
INDEX/SPX613N5S				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/12/2022	09/12/2023		423,000	4110.41	7,330			6,967		6,967	1,955				1,412		0001
INDEX/SPXH1355B				21G19DL770XHC3ZE78																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/20/2022	05/18/2023		1,047,623	3824	5,339	7,345		7,345		7,345	2,245				1,900		0001
INDEX/SP'613J5Z																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/20/2022	05/18/2023		835,744	3824	7,636	10,398		10,398		10,398	3,191				1,515		0001
INDEX/SP'613K30				SOCIETE GENERALE SA																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		03/27/2023	03/25/2024		4,019,000	100		65,108		77,840		77,840	12,732				19,957		0001
INDEX/SP'603N62				02NBE1B/P40T0BP41																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/03/2023	02/02/2024		880,000	4136.48		9,968		9,086		9,086	(882)				4,088		0001
INDEX/SP'X11303Z				RONUISP/B1MPR0K5P83																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/07/2023	02/07/2024		753,000	4164		4,895		4,352		4,352	(542)				3,487		0001
INDEX/SP'X11315K				RONUISP/B1MPR0K5P83																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	07/08/2022	07/06/2023		669,044	4279	12,502			3		3	(146)				1,725		0001
INDEX/SP'60049A				SOCIETE GENERALE SA																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1B/P40T0BP41	06/21/2022	06/21/2023		3,443,000	3764.79	92,961			139,516		139,516	40,233				8,160		0001
INDEX/SP'600498				SOCIETE GENERALE SA																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/11/2022	11/13/2023		568,000	3992.93	7,668			10,614		10,614	3,873				2,240		0001
INDEX/SP'613T291				G5GSEF7/UP5170K5573																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/12/2022	05/10/2023		624,164	4001	3,357			4,112		4,112	1,303				1,033		0001
INDEX/SP'613158				RONUISP/B1MPR0K5P83																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/17/2022	10/17/2023		500,000	3677.95	2,850			3,899		3,899	867				1,851		0001
INDEX/SP'61353C				RONUISP/B1MPR0K5P83																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/20/2022	05/18/2023		388,444	3824	4,415			5,985		5,985	1,839				704		0001
INDEX/SP'613K31				RONUISP/B1MPR0K5P83																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	06/01/2022	05/26/2023		719,376	4620	7,629						(2)				1,409		0001
INDEX/SP'0000S1				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/11/2022	11/13/2023		1,459,000	3992.93	8,608			9,564		9,564	1,948				5,753		0001
INDEX/SP'613K3P				RONUISP/B1MPR0K5P83																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	07/13/2022	07/13/2023		400,000	4274.72	5,280			4		4	(181)				1,068		0001
INDEX/SP'6000S1				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	05/17/2022	05/15/2023		816,850	4409	18,215						(7)				1,434		0001
INDEX/SP'0000T				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XK63ZE78	11/25/2022	11/27/2023		428,000	4026.12	7,447			8,211		8,211	1,978				1,739		0001
INDEX/SP'6000P				BANK OF COM																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	05/19/2022	05/17/2023		670,571	4645	2,635						(1)				1,203		0001
INDEX/SP'0000S5				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/27/2022	09/27/2023		781,000	4190.74	11,481			1,641		1,641	(3,859)				2,742		0001
INDEX/SP'61335D				RONUISP/B1MPR0K5P83																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	07/15/2022	07/14/2023		296,000	4377.73	3,078			1		1	(40)				794		0001
INDEX/SP'6005N				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	08/09/2022	08/09/2023		466,000	4330.65	15,658			3		3	(161)				1,396		0001
INDEX/SP'6005X				02NBE1B/P40T0BP41																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	05/19/2022	05/17/2023		515,195	4392	6,924						(5)				924		0001
INDEX/SP'0000S4				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	07/22/2022	07/21/2023		1,346,000	100	16,287						(629)				3,728		0001
INDEX/SP'600755				16JLUL3JDP3016N124																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	06/08/2022	06/06/2023		239,714	4584	3,882						(2)				706		0001
INDEX/SP'0000S3				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	06/03/2022	06/01/2023		660,298	4651	5,769						(2)				1,361		0001
INDEX/SP'0000S7				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	01/04/2023	01/04/2024		386,000	3952.97		6,292		7,835		7,835	1,543				1,687		0001
INDEX/SP'F0015J				21G119DL770XK63ZE78																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC	05/25/2022	05/23/2023		333,795	4336	7,442						(6)				636		0001
INDEX/SP'0000ISU				MP615Z/ZBEU3U/PF154																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/17/2023	03/18/2024		402,000	3916.64		4,342		4,710		4,710	368				1,977		0001
INDEX/SP'X113989				RONUISP/B1MPR0K5P83																		
Purchased Ca11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/08/2022	06/08/2023		618,000	100	16,377			15,908		15,908	4,301				1,343		0001
INDEX/SP'613034				RONUISP/B1MPR0K5P83																		

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, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX0003K	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UPVF154	05/20/2022	05/18/2023		680,588	4326	8,716							(12)			1,252	.....	0001
Purchased Call/S&P 500 INDEX/SPX00388	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NNEB1BXPR40TD8PU41	09/19/2022	09/19/2023		334,000	4227.48	8,884			206		206	(874)				1,146	.....	0001
Purchased Call/S&P 500 INDEX/SPX0075N	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	02/21/2023	02/16/2024		1,418,000	100		21,554		11,996		11,996	(9,558)				6,659	.....	0001
Purchased Call/S&P 500 INDEX/SPX0098Z	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NNEB1BXPR40TD8PU41	09/29/2022	09/29/2023		636,000	4026.36	15,773			14,269		14,269	1,996				2,246	.....	0001
Purchased Call/S&P 500 INDEX/SPX0058J	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NNEB1BXPR40TD8PU41	09/22/2022	09/22/2023		494,000	4143.18	11,214			1,800		1,800	(1,883)				1,710	.....	0001
Purchased Call/S&P 500 INDEX/SPXG138D	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	06/06/2022	06/02/2023		467,804	4177	4,599			2,989		2,989	433				972	.....	0001
Purchased Call/S&P 500 INDEX/SPX0035L	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NNEB1BXPR40TD8PU41	03/17/2023	03/19/2024		421,000	100		2,989		3,329		3,329	340				2,073	.....	0001
Purchased Call/S&P 500 INDEX/SPX0051R	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NNEB1BXPR40TD8PU41	02/24/2023	02/23/2024		385,000	4511.95	2,387			2,125		2,125	(262)				1,828	.....	0001
Purchased Call/S&P 500 INDEX/SPX0051R	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NNEB1BXPR40TD8PU41	02/24/2023	02/26/2024		650,000	4357.12	9,295			9,995		9,995	700				3,100	.....	0001
Purchased Call/S&P 500 INDEX/SPX1398H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	03/17/2023	03/18/2024		786,000	3916.64	4,952			5,298		5,298	346				3,865	.....	0001
Purchased Call/S&P 500 INDEX/SPX0049D	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	01/24/2023	01/24/2024		1,005,000	100		27,135		28,628		28,628	1,493				4,548	.....	0001
Purchased Call/S&P 500 INDEX/SPX0038V	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	01/23/2023	01/23/2024		446,000	100		11,908		12,385		12,385	476				2,015	.....	0001
Purchased Call/S&P 500 INDEX/SPX0049B	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UPVF154	01/27/2023	01/26/2024		295,000	100		2,655		972		972	(1,683)				1,339	.....	0001
Purchased Call/S&P 500 INDEX/SPX0038F	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	01/20/2023	01/19/2024		378,000	100		2,646		2,763		2,763	117				1,696	.....	0001
Purchased Call/S&P 500 INDEX/SPX0001S	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	11/08/2022	11/08/2023		229,000	100	1,763			2,290		2,290	489				893	.....	0001
Purchased Call/S&P 500 INDEX/SPX0138W	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	10/04/2022	10/02/2023		1,717,512	3586	32,371			40,501		40,501	6,919				6,114	.....	0001
Purchased Call/S&P 500 INDEX/SPX0133S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	10/17/2022	10/13/2023		1,845,281	3583	21,568			29,011		29,011	4,777				6,761	.....	0001
Purchased Call/S&P 500 INDEX/SPX0003M	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	11/07/2022	11/07/2023		300,000	100	8,160			10,717		10,717	2,252				1,167	.....	0001
Purchased Call/S&P 500 INDEX/SPX0003C	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UPVF154	12/09/2022	12/08/2023		509,000	100	3,258			114		114	(1,635)				2,115	.....	0001
Purchased Call/S&P 500 INDEX/SPX1343N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	03/24/2023	03/25/2024		734,000	3970.99	4,624			4,814		4,814	189				3,645	.....	0001
Purchased Call/S&P 500 INDEX/SPX0133S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	01/19/2023	01/19/2024		692,000	4351.12	6,090			7,256		7,256	1,166				3,105	.....	0001
Purchased Call/S&P 500 INDEX/SPX0138C	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	09/07/2022	09/07/2023		961,000	3979.87	5,670			6,401		6,401	1,429				3,181	.....	0001
Purchased Call/S&P 500 INDEX/SPX0049P	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UPVF154	03/06/2023	03/01/2024		294,000	100		2,940		3,195		3,195	255				1,410	.....	0001
Purchased Call/S&P 500 INDEX/SPX0133I	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	09/23/2022	09/25/2023		1,221,000	3693.23	6,960			9,577		9,577	1,717				4,283	.....	0001
Purchased Call/S&P 500 INDEX/SPX1303I	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	03/30/2023	03/28/2024		906,000	4050.83	5,708			5,983		5,983	275				4,518	.....	0001
Purchased Call/S&P 500 INDEX/SPX1398H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	03/14/2023	03/12/2024		471,114	4144	12,292			22,928		22,928	10,637				2,297	.....	0001
Purchased Call/S&P 500 INDEX/SPX0051P	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NNEB1BXPR40TD8PU41	04/19/2022	04/17/2023		1,115,718	4933	23,673			143		143	(2,371)				1,204	.....	0001
Purchased Call/S&P 500 INDEX/SPXG138H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROK8F983	06/23/2022	06/21/2023		760,488	3765	7,557			10,590		10,590	2,549				1,802	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPV613SSD	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/27/2022	06/23/2023		466,875	3796	8,489			10,887		10,887	2,724					1,120	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD40488Y	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	10/09/2023		100,461	100.02	700			1,760		1,760	657					364	0001	
Dynamic Asset Detector Purchased Call/SP 500 INDEX/QD40488G	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	11/01/2023		194,932	100.19	1,254			3,039		3,039	1,229					748	0001	
Purchased Call/SP 500 INDEX/SPV613ISZ	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/06/2022	06/30/2023		1,059,616	3825	6,510			8,392		8,392	2,038					2,645	0001	
Purchased Call/SP 500 INDEX/SPV613JSE	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/07/2022	07/05/2023		528,732	3831	10,321			13,016		13,016	3,275					1,356	0001	
Purchased Call/SP 500 INDEX/SPV613JSH	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/12/2022	07/10/2023		674,593	3899	9,202			11,997		11,997	3,100					1,774	0001	
Purchased Call/SP 500 INDEX/SPV613JSK	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/01/2022	06/29/2023		523,180	3819	5,028			6,893		6,893	1,680					1,299	0001	
Purchased Call/SP 500 INDEX/SPV613JST	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/05/2022	06/30/2023		386,109	3785	5,753			7,736		7,736	1,861					964	0001	
Purchased Call/SP 500 INDEX/SPV613SSO	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/29/2022	06/27/2023		362,710	3900	5,273			7,049		7,049	1,894					890	0001	
Purchased Call/SP 500 INDEX/SPV613JF	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/12/2022	07/10/2023		963,147	3899	5,436			7,071		7,071	1,796					2,533	0001	
Purchased Call/SP 500 INDEX/SPV613JSI	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/12/2022	07/12/2023		567,000	3818.8	3,572			4,603		4,603	1,079					1,506	0001	
Purchased Call/SP 500 INDEX/SPV1134SL	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/24/2023	03/22/2024		756,000	3970.99		4,763		4,959		4,959	196					3,738	0001	
Purchased Call/SP 500 INDEX/SPV613JST	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/10/2022	06/08/2023		605,018	4116	2,987			3,109		3,109	809					1,315	0001	
Purchased Call/SP 500 INDEX/SPV613JSI	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/09/2022	06/07/2023		865,421	4161	8,014			6,013		6,013	1,128					1,888	0001	
Purchased Call/SP 500 INDEX/SPV1135ST	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/29/2023	03/28/2024		879,000	4027.81		5,538		5,587		5,587	49					4,383	0001	
Purchased Call/SP 500 INDEX/SPV40556N	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	08/29/2022	08/29/2023		491,000	4185.79	20,475			233		233	(1,116)					1,579	0001	
Purchased Call/SP 500 INDEX/SPV600235	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	12/22/2022	12/22/2023		569,000	4196.98	12,006			9,209		9,209	(407)					2,429	0001	
Purchased Call/SP 500 INDEX/SPV60049N	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	07/11/2022	07/07/2023		546,367	4324	7,004			2		2	(76)					1,416	0001	
Purchased Call/SP 500 INDEX/SPV60049U	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	07/12/2022	07/12/2023		664,000	4370.62	5,976			2		2	(108)					1,764	0001	
Purchased Call/SP 500 INDEX/SPV600590	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	07/13/2022	07/13/2023		414,000	3940.54	18,340			11,020		11,020	3,015					1,105	0001	
Purchased Call/SP 500 INDEX/SPV613P90	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/10/2022	06/08/2023		658,523	4116	5,261			5,303		5,303	1,322					1,432	0001	
Purchased Call/SP 500 INDEX/SPV40545F	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/14/2022	10/16/2023		577,000	100	3,520			389		389	(1,204)					2,130	0001	
Purchased Call/SP 500 INDEX/SPV40599H	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/05/2022	10/05/2023		571,000	100	3,654			42		42	(1,019)					2,049	0001	
Purchased Call/SP 500 INDEX/SPV60049D	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	01/27/2023	01/29/2024		440,000	100		3,300		1,257		1,257	(2,043)					2,008	0001	
Purchased Call/SP 500 INDEX/SPV60050C	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	12/28/2022	12/28/2023		430,000	100	3,311			2,188		2,188	(887)					1,856	0001	
Purchased Call/SP 500 INDEX/SPV60016X	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	01/06/2023	01/05/2024		468,000	100		3,252		2,946		2,946	(395)					2,006	0001	
Purchased Call/SP 500 INDEX/SPV00015V	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	05/31/2022	05/26/2023		199,000	100	1,393			1,403		1,403	529					380	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/27/2022	05/25/2023		616,703	3979	9,804			10,163		10,163	3,046				1,197		0001
INDEX/SP&G13SR																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/31/2023	04/02/2024		562,000	4325.05		15,465		15,361		15,361	(94)				2,822		0001
INDEX/SP&H133SH																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/05/2022	10/05/2023		1,317,000	3783.28	7,375			9,377		9,377	1,755				4,726		0001
INDEX/SP&H13E31																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/21/2022	06/16/2023		485,014	3867	7,069			9,887		9,887	2,284				1,137		0001
INDEX/SP&G13G6																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/17/2022	06/15/2023		1,064,987	3790	5,988			8,827		8,827	2,183				2,430		0001
INDEX/SP&G1333L																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/17/2022	06/15/2023		538,179	3790	7,846			11,750		11,750	2,992				1,228		0001
INDEX/SP&G1333N																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/04/2023	01/03/2024		581,269	3824		6,937		8,280		8,280	1,343				2,536		0001
INDEX/SP&H13366																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/02/2022	09/05/2023		764,000	3824.26	4,508			5,326		5,326	1,163				2,513		0001
INDEX/SP&H137SH				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	05/16/2022	05/15/2023		1,319,836	4024	31,780			20		20	(2,105)				2,317		0001
INDEX/SP&0007S3				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/18/2022	07/17/2023		2,034,000	100	55,955			75,345		75,345	19,986				5,532		0001
INDEX/SP&E00688																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/23/2022	11/24/2023		617,000	4027.26	6,293			6,619		6,619	1,363				2,491		0001
INDEX/SP&H13N60																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/08/2022	12/08/2023		470,000	3863.51	8,272			9,140		9,140	1,823				1,953		0001
INDEX/SP&H139K				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/08/2023	02/08/2024		2,451,000	100		63,236		60,663		60,663	(2,573)				11,367		0001
INDEX/SP&F0059P																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/22/2022	11/22/2023		516,000	4003.58	7,885			8,502		8,502	1,748				2,075		0001
INDEX/SP&H13NP																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSC BANK PLC	12/08/2022	12/08/2023		384,000	100	2,443			270		270	(767)				1,837		0001
INDEX/SP&E000SF																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/23/2022	05/19/2023		1,061,015	3801	6,480			8,080		8,080	2,431				1,944		0001
INDEX/SP&G13K50																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/01/2022	05/26/2023		1,688,245	4158	9,626			6,954		6,954	1,384				3,306		0001
INDEX/SP&G13N6A																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/05/2022	12/01/2023		2,084,710	4072	39,322			41,555		41,555	8,717				8,540		0001
INDEX/SP&H13P66																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSC BANK PLC	02/28/2023	02/28/2024		516,000	100		4,283		5,046		5,046	763				2,468		0001
INDEX/SP&F0088X																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/06/2022	05/05/2023		1,227,474	4147	14,187			7,686		7,686	574				1,901		0001
INDEX/SP&G133ST																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSC BANK PLC	07/25/2022	07/21/2023		364,470	4197	10,722			10		10	(343)				1,009		0001
INDEX/SP&E007S0				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/17/2023	02/20/2024		570,000	4079.09		9,120		9,323		9,323	203				2,893		0001
INDEX/SP&F007S3																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/31/2022	05/26/2023		1,546,037	4058	9,445			8,957		8,957	2,599				3,028		0001
INDEX/SP&G13N64																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/20/2022	05/19/2023		1,763,506	3910	23,709			31,789		31,789	9,746				3,231		0001
INDEX/SP&G133JR																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	12/07/2022	12/06/2023		2,979,593	3941	59,066			69,636		69,636	15,510				12,330		0001
INDEX/SP&E000I67				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/02/2023	02/02/2024		248,000	100		1,860		1,653		1,653	(207)				1,139		0001
INDEX/SP&F00588																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSC BANK PLC	03/03/2023	03/04/2024		345,000	100		2,415		2,665		2,665	250				1,662		0001
INDEX/SP&F0096S																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/15/2022	08/11/2023		1,549,414	4280	27,302			15,618		15,618	2,068				4,676		0001
INDEX/SP&H1333K																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/26/2022	09/25/2023		2,034,970	3693	22,393			31,339		31,339	5,702				7,105		0001
INDEX/SP&H13367																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/09/2023	01/08/2024		2,344,838	...3885		42,561		47,974		47,974	5,413				10,324		0001
INDEX/SPXH13/58																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ...	09/06/2022	09/01/2023		2,013,000	...100	9,864						(2,514)				6,538		0001
INDEX/SPX62/33Z																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	08/30/2022	08/30/2023		1,109,000	...3886,16	6,654			7,352			1,674				3,578		0001
INDEX/SPXH13/6N																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/15/2022	09/15/2023		1,863,000	...3901,35	38,564			46,137		46,137	9,970				6,320		0001
INDEX/SPXH13/436																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/09/2022	09/11/2023		1,219,000	...4067,36	7,314			7,430		7,430	1,685				4,086		0001
INDEX/SPXH13/6N																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC ...	05/24/2022	05/19/2023		444,755	...4192	13,511						(42)				815		0001
INDEX/SPX0000/SK																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL ...	02/15/2023	02/15/2024		2,280,000	...100		55,682		53,024		53,024	(2,608)				10,681		0001
INDEX/SPX0068E																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL ...	07/22/2022	07/24/2023		614,000	...100	13,815			16,878		16,878	4,951				1,723		0001
INDEX/SPXE007/66																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI ...	07/19/2022	07/14/2023		1,564,580	...3863	38,244			53,309		53,309	23,258				4,186		0001
INDEX/SPXE006/61																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	10/13/2022	10/12/2023		1,688,586	...3585	52,601			72,200		72,200	12,419				6,171		0001
INDEX/SPXH13/67																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL ...	03/15/2023	03/15/2024		180,000	...100		1,458		1,603		1,603	145				881		0001
INDEX/SPX006/61																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA ...	10/07/2022	10/06/2023		709,000	...4003,63	18,718			21,428		21,428	4,812				2,551		0001
INDEX/SPXA03/67																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	10/07/2022	10/09/2023		599,000	...3863,5	24,619			33,689		33,689	9,173				2,172		0001
INDEX/SPXA03/67																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/04/2023	01/03/2024		1,377,521	...3826		19,714		24,202		24,202	4,489				6,011		0001
INDEX/SPX0002/3M																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/14/2022	06/09/2023		590,000	...100	2,586										1,292		0001
INDEX/SPX0000/SI																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/10/2022	06/12/2023		825,000	...100	20,130			27,491		27,491	8,820				1,945		0001
INDEX/SPX0000/SI																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	07/29/2022	07/31/2023		441,000	...4320,28	14,984			3		3	(124)				1,275		0001
INDEX/SPXE006/8A																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	03/21/2023	03/21/2024		555,000	...4002,87		6,105		6,213		6,213	108				2,741		0001
INDEX/SPXH13/6N																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	03/09/2023	03/07/2024		462,419	...3886		8,210		9,202		9,202	992				2,238		0001
INDEX/SPX006/81																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA ...	09/15/2022	09/15/2023		678,000	...100	4,949						(2)				2,900		0001
INDEX/SPXA03/68																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA ...	03/17/2023	03/15/2024		416,000	...100		2,912		3,328		3,328	416				2,037		0001
INDEX/SPXA03/SJ																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL ...	02/21/2023	02/21/2024		341,000	...100		2,933		3,136		3,136	203				1,614		0001
INDEX/SPX007/50																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/09/2023	02/09/2024		521,000	...4081,5		8,753		8,450		8,450	(303)				2,420		0001
INDEX/SPXH13/6N																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA ...	02/21/2023	02/20/2024		4,900,000	...3897,34		152,880		164,258		164,258	11,378				23,154		0001
INDEX/SPXA03/S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ...	12/07/2022	12/06/2023		3,063,000	...100	53,909			52,295		52,295	1,283				12,675		0001
INDEX/SPXE00/66																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/30/2022	06/28/2023		791,061	...3822	7,508			10,403		10,403	2,571				1,953		0001
INDEX/SPX61/33XJ																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	10/19/2022	10/19/2023		784,000	...3895,16	4,526			6,142		6,142	1,057				2,953		0001
INDEX/SPXH13/6N																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/23/2023	01/19/2024		1,034,640	...3337,5		29,582		23,033		23,033	(6,528)				4,643		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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BNP PARIBAS SA CANADIAN IMPERIAL	03/31/2023	03/28/2024		317,000	100		2,156		2,211		2,211	56				1,581	0001	
INDEX/SPX113330																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BANK OF COMI CANADIAN IMPERIAL	06/28/2022	06/23/2023		245,000	100	1,764			2,354		2,354	725				588	0001	
INDEX/SPXF00289																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BANK OF COMI SOCIETE GENERALE SA	02/21/2023	02/21/2024		664,000	100		19,123		20,126		20,126	1,002				3,142	0001	
INDEX/SPXF0075P																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	02NEB1B/P4ROT08PU41 CANADIAN IMPERIAL	02/13/2023	02/13/2024		1,444,000	4137.29		44,475		42,972		42,972	(1,503)				6,750	0001	
INDEX/SPXA051S8																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BANK OF COMI SOCIETE GENERALE SA	01/09/2023	01/09/2024		1,350,000	3892.09		40,770		49,481		49,481	8,711				5,954	0001	
INDEX/SPXF00231																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	02NEB1B/P4ROT08PU41 SOCIETE GENERALE SA	11/01/2022	11/01/2023		433,000	4149.16	13,726			6,040		6,040	(16)				1,662	0001	
INDEX/SPXA0535F																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	02NEB1B/P4ROT08PU41 SOCIETE GENERALE SA	11/01/2022	11/01/2023		499,000	4432.59	5,938			234		234	(909)				1,915	0001	
INDEX/SPXA0555G																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	HSBC BANK PLC CANADIAN IMPERIAL	02/24/2023	02/23/2024		359,000	100		2,728		3,256		3,256	528				1,704	0001	
INDEX/SPXF00850																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BANK OF COMI CANADIAN IMPERIAL	02/28/2023	02/28/2024		763,000	100		22,585		23,691		23,691	1,106				3,649	0001	
INDEX/SPXF0085Y																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BNP PARIBAS SA CANADIAN IMPERIAL	02/17/2023	02/16/2024		2,965,000	4079.09		18,507		18,412		18,412	(95)				14,018	0001	
INDEX/SPX11333R																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BANK OF COMI CANADIAN IMPERIAL	06/14/2022	06/13/2023		1,925,000	100	26,758										4,334	0001	
INDEX/SPX00023F																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BARCLAYS PLC SOCIETE GENERALE SA	11/10/2022	11/09/2023		764,522	3749	21,374			26,026		26,026	5,719				2,988	0001	
INDEX/SPXC175Z																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	02NEB1B/P4ROT08PU41 SOCIETE GENERALE SA	11/04/2022	11/06/2023		642,000	100	4,045			2,842		2,842	25				2,492	0001	
INDEX/SPXA055Q																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	MORGAN STANLEY	12/13/2022	12/12/2023		1,561,000	100	16,078			6,319		6,319	(3,552)				6,537	0001	
INDEX/SPX0001SR																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	HSBC BANK PLC	02/13/2023	02/13/2024		318,000	100		2,512		22		22	(2,490)				1,486	0001	
INDEX/SPXF0068C																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	MORGAN STANLEY	01/11/2023	01/09/2024		1,854,000	100		35,226		33,999		33,999	(1,227)				8,177	0001	
INDEX/SPXF0028K																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	HSBC BANK PLC	03/02/2023	03/01/2024		523,000	100		3,818		5,221		5,221	1,403				2,509	0001	
INDEX/SPXF00582																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	HSBC BANK PLC	03/03/2023	03/01/2024		301,000	100		2,107		2,499		2,499	392				1,444	0001	
INDEX/SPXF00950																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	HSBC BANK PLC	06/16/2022	06/14/2023		869,160	4260	8,172			1		1	(117)				1,947	0001	
INDEX/SPXE00052																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	HSBC BANK PLC	03/20/2023	03/20/2024		480,000	4406		5,088		7,294		7,294	2,206				2,367	0001	
INDEX/SPXF0003P																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	MORGAN STANLEY SOCIETE GENERALE SA	03/01/2023	02/27/2024		1,185,000	100		18,486		24,591		24,591	6,105				5,659	0001	
INDEX/SPXF00950																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	02NEB1B/P4ROT08PU41 SOCIETE GENERALE SA	10/20/2022	10/20/2023		677,000	4015.86	20,242			20,204		20,204	3,768				2,524	0001	
INDEX/SPXA054M																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	02NEB1B/P4ROT08PU41 SOCIETE GENERALE SA	10/28/2022	10/27/2023		414,000	4176.08	14,117			3,599		3,599	(917)				1,570	0001	
INDEX/SPXA0535B																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	HSBC BANK PLC	03/23/2023	03/22/2024		473,000	4339.64		6,953		10,242		10,242	3,288				2,339	0001	
INDEX/SPXF0003Z																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/23/2022	09/22/2023		1,109,000	3693.23	10,979			15,146		15,146	2,748				3,899	0001	
INDEX/SPXH1333G																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BNP PARIBAS SA CANADIAN IMPERIAL	03/31/2023	04/02/2024		505,000	4625.03		3,182		3,173		3,173	(8)				2,535	0001	
INDEX/SPX113331																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	BANK OF COMI CANADIAN IMPERIAL	05/20/2022	05/18/2023		243,000	100	1,798			2,529		2,529	897				441	0001	
INDEX/SPX00003L																						
Purchased Call / S&P 500	Fixed/annuity hedge	N/A	Equity / Index	21G119DL770XK43ZE78 CANADIAN IMPERIAL	02/13/2023	02/12/2024		1,087,000	100		32,393		30,588		30,588	(1,804)				5,073	0001	
INDEX/SPXF0065A																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/E007SN	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC CANADIAN IMPERIAL	07/25/2022	07/21/2023		455,587	4437	5,279			1		1	(40)				1,282		0001	
Purchased Call/SP 500 INDEX/SP/F007SM	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	02/21/2023	02/16/2024		2,625,000	100		35,438		18,480		18,480	(16,957)				12,328		0001	
Purchased Call/SP 500 INDEX/SP/V613N6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/01/2022	05/30/2023		548,888	4158	7,839			5,014		5,014	680				1,113		0001	
Purchased Call/SP 500 INDEX/SP/V613N9	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/18/2022	11/17/2023		1,848,000	3865.34	10,903			12,330		12,330	2,463				7,351		0001	
Purchased Call/SP 500 INDEX/SP/V62LSZ	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	03/14/2023	03/14/2024		1,583,000	3919.29		46,065		53,054		53,054	6,988				7,740		0001	
Purchased Call/SP 500 INDEX/SP/V613SC	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/22/2022	06/20/2023		812,140	3675	13,687			19,163		19,163	4,405				1,913		0001	
Purchased Call/SP 500 INDEX/SP/V613IS	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/13/2022	05/12/2023		2,952,650	3832	35,042			40,720		40,720	12,935				5,008		0001	
Purchased Call/SP 500 INDEX/SP/F0008N	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC CANADIAN IMPERIAL	03/03/2023	03/01/2024		538,000	4579.66		3,087		2,136		2,136	(931)				2,581		0001	
Purchased Call/SP 500 INDEX/SP/E001SY	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	11/18/2022	11/20/2023		1,736,000	3965.34	45,136			52,883		52,883	12,495				6,950		0001	
Purchased Call/SP 500 INDEX/SP/V613SX	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/27/2022	12/27/2023		600,000	3829.25	6,960			8,479		8,479	1,509				2,585		0001	
Purchased Call/SP 500 INDEX/SP/V613N9R	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/07/2022	06/05/2023		1,663,959	4109	10,797			9,200		9,200	2,407				3,538		0001	
Purchased Call/SP 500 INDEX/SP/E004SV	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	08/12/2022	08/11/2023		893,000	4882.25	5,983			1		1	(12)				2,895		0001	
Purchased Call/SP 500 INDEX/SP/V613NST	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/07/2022	06/05/2023		513,588	4109	8,959			6,707		6,707	1,474				1,082		0001	
Purchased Call/SP 500 INDEX/SP/V613ES0	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/10/2022	10/06/2023		3,290,253	3640	36,621			51,423		51,423	8,838				11,838		0001	
Purchased Call/SP 500 INDEX/SP/V613SSJ	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/30/2022	06/28/2023		810,169	3822	4,552			6,284		6,284	1,534				2,000		0001	
Purchased Call/SP 500 INDEX/SP/E0008B	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	07/29/2022	07/31/2023		566,000	4888.62	4,528			1		1	(11)				1,636		0001	
Purchased Call/SP 500 INDEX/SP/E0008V	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	08/02/2022	08/02/2023		400,000	4337.07	11,640			3		3	(93)				1,166		0001	
Purchased Call/SP 500 INDEX/SP/V613SV	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/24/2022	06/22/2023		1,138,247	3760	7,254			9,379		9,379	2,211				2,716		0001	
Purchased Call/SP 500 INDEX/SP/V613S5I	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/28/2022	06/23/2023		1,357,374	3912	13,200			17,509		17,509	4,735				3,256		0001	
Purchased Call/SP 500 INDEX/SP/V613300	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/04/2023		340,000	4071.7	5,576			5,573		5,573	1,165				1,401		0001	
Purchased Call/SP 500 INDEX/SP/E000N5	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	11/28/2022	11/27/2023		2,112,000	100	58,080			66,168		66,168	15,221				8,581		0001	
Purchased Call/SP 500 INDEX/SP/V613N9K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/21/2022	11/17/2023		2,188,888	3965	42,250			47,361		47,361	9,673				8,707		0001	
Purchased Call/SP 500 INDEX/SP/E00086	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC CANADIAN IMPERIAL	08/03/2022	08/03/2023		486,000	4543.68	8,068			1		1	(25)				1,422		0001	
Purchased Call/SP 500 INDEX/SP/E0008R	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	08/16/2022	08/16/2023		546,000	4305.2	9,664			6,166		6,166	1,714				1,679		0001	
Purchased Call/SP 500 INDEX/SP/V613SJ	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/09/2022	06/07/2023		407,747	4161	5,980			4,123		4,123	594				880		0001	
Purchased Call/SP 500 INDEX/SP/E004S8	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	08/08/2022	08/08/2023		2,256,000	4140.06	58,656			53,738		53,738	16,033				6,732		0001	
Purchased Call/SP 500 INDEX/SP/V613.38	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/26/2022	05/25/2023		1,844,472	3667	27,928			29,946		29,946	9,071				3,580		0001	
Purchased Call/SP 500 INDEX/SP/V613M3	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/31/2022	05/26/2023		1,991,797	4158	26,225			16,435		16,435	2,363				3,901		0001	
Purchased Call/SP 500 INDEX/SP/V613R6B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/19/2022	12/15/2023		2,311,416	3852	39,564			49,046		49,046	9,093				9,735		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 Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP/H136T	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	12/16/2022	12/15/2023		1,844,007	3896	25,350			30,913		30,913	5,881				6,924	0001	
Purchased Call / S&P 500 INDEX/SP/H00DEJ	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL BANK OF COMI	08/29/2022	08/28/2023		1,774,000	4030.61	54,639			59,353		59,353	16,894				5,686	0001	
Purchased Call / S&P 500 INDEX/SP/H00NSF	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL BANK OF COMI	12/09/2022	12/08/2023		1,046,000	3934.38	12,970			15,254		15,254	3,258				4,346	0001	
Purchased Call / S&P 500 INDEX/SP/H133SA	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	12/13/2022	12/13/2023		257,000	100	1,671			1,714		1,714	333				1,078	0001	
Purchased Call / S&P 500 INDEX/SP/H19ISA	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/09/2023	01/08/2024		1,822,897	3885		18,275		20,531		20,531	2,256				8,026	0001	
Purchased Call / S&P 500 INDEX/SP/H130G	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/28/2022	09/28/2023		703,000	3719.04	4,148			5,441		5,441	965				2,475	0001	
Purchased Call / S&P 500 INDEX/SP/G1P9Z	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/16/2022	06/14/2023		833,012	3735	7,751			12,008		12,008	2,904				1,888	0001	
Purchased Call / S&P 500 INDEX/SP/G19B5	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/21/2022	06/16/2023		872,691	3667	6,340			8,817		8,817	1,993				2,004	0001	
Purchased Call / S&P 500 INDEX/SP/H00ZS1	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL BANK OF COMI	06/29/2022	06/29/2023		949,000	100	26,667			37,587		37,587	10,341				2,356	0001	
Purchased Call / S&P 500 INDEX/SP/H13290	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/30/2023	01/26/2024		1,741,724	4069		20,822		20,728		20,728	(94)				7,908	0001	
Purchased Call / S&P 500 INDEX/SP/H131S3	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/03/2023	02/02/2024		377,000	100		2,677		2,451		2,451	(226)				1,732	0001	
Purchased Call / S&P 500 INDEX/SP/H131S1	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/08/2023	02/07/2024		2,531,712	4164		47,825		43,844		43,844	(3,981)				11,722	0001	
Purchased Call / S&P 500 INDEX/SP/H132S5	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/13/2023	02/09/2024		2,004,325	4090		43,669		40,714		40,714	(2,955)				9,910	0001	
Purchased Call / S&P 500 INDEX/SP/H137S4	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/01/2022	08/31/2023		1,423,800	3855	26,006			23,902		23,902	7,581				4,609	0001	
Purchased Call / S&P 500 INDEX/SP/H139S7	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	12/05/2022	12/05/2023		1,829,000	3998.84	46,640			49,412		49,412	10,164				7,553	0001	
Purchased Call / S&P 500 INDEX/SP/H19ISC	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/09/2023	01/08/2024		1,823,000	3892.09		39,377		45,912		45,912	6,535				8,026	0001	
Purchased Call / S&P 500 INDEX/SP/H131S0	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/06/2023	02/02/2024		1,877,962	4136		21,974		20,362		20,362	(1,611)				8,626	0001	
Purchased Call / S&P 500 INDEX/SP/H130S0	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/27/2022	09/27/2023		552,000	3893.48	21,583			26,728		26,728	6,755				1,938	0001	
Purchased Call / S&P 500 INDEX/SP/H03S9P	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NEB1BXP40T08PU41	11/04/2022	11/03/2023		468,000	100	3,370			51		51	(1,271)				1,804	0001	
Purchased Call / S&P 500 INDEX/SP/H03LS3	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NEB1BXP40T08PU41	03/13/2023	03/13/2024		1,504,000	3855.76		44,067		51,623		51,623	7,555				7,343	0001	
Purchased Call / S&P 500 INDEX/SP/G136N	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/02/2022	05/31/2023		727,258	4132	4,358			3,411		3,411	818				1,487	0001	
Purchased Call / S&P 500 INDEX/SP/H131SE	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/06/2023	02/05/2024		1,402,267	4136	22,750			21,043		21,043	(1,708)				6,472	0001	
Purchased Call / S&P 500 INDEX/SP/H134SE	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/23/2023	02/23/2024		412,000	4012.32	7,045			7,261		7,261	216				1,565	0001	
Purchased Call / S&P 500 INDEX/SP/H133S3	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/15/2023	02/15/2024		888,000	4147.6	9,635			8,791		8,791	(843)				4,070	0001	
Purchased Call / S&P 500 INDEX/SP/H136S6	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/13/2022	09/13/2023		413,000	4145.06	15,157			1,091		1,091	(1,891)				1,393	0001	
Purchased Call / S&P 500 INDEX/SP/H134SP	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/24/2023	02/23/2024		868,000	3970.04		8,854		9,378		9,378	524				4,120	0001	
Purchased Call / S&P 500 INDEX/SP/H13K54	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	11/07/2022	11/06/2023		2,725,000	3806.8	86,393			111,942		111,942	21,744				10,578	0001	
Purchased Call / S&P 500 INDEX/SP/G1P9S1	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/10/2022	06/08/2023		419,809	4116	5,593			5,280		5,280	1,179				913	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/17/2023	02/16/2024		391,000	4446.21		5,748		2,273		2,273	(3,475)				1,936		0001
INDEX/SPX1339P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/14/2022	10/16/2023		1,413,000	3593.07	8,054			11,432		11,432	1,862				5,217		0001
INDEX/SPX1H13F9P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	08/17/2022	08/17/2023		570,000	4689.9	7,980			1			(19)				1,759		0001
INDEX/SPX500B9P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/15/2022	09/15/2023		1,476,000	100	29,963			35,666		35,666	7,234				5,007		0001
INDEX/SPX1H13A7																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/24/2023	02/26/2024		677,000	3970.04		11,983		12,669		12,669	686				3,228		0001
INDEX/SPX1134S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	08/19/2022	08/18/2023		440,000	4465.27	12,936			2		2	(66)				1,363		0001
INDEX/SPX500C39																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	08/24/2022	08/24/2023		611,000	4843.87	6,354			2		2	(34)				1,982		0001
INDEX/SPX500D9H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	06/21/2022	06/16/2023		491,347	4159	9,975			3		3	(242)				1,128		0001
INDEX/SPX500B9P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/21/2022	09/21/2023		377,000	3789.93	6,070			7,796		7,796	1,543				1,301		0001
INDEX/SPX1H13B3K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/26/2022	09/22/2023		1,627,473	29590	40,108			76,883		76,883	7,752				5,635		0001
INDEX/SPX1H13B6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/22/2022	09/22/2023		640,000	3757.99	6,656			8,725		8,725	1,659				2,216		0001
INDEX/SPX1H13C1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/07/2022	10/06/2023		1,184,000	3639.66	11,840			16,399		16,399	2,811				4,260		0001
INDEX/SPX1H13E				CANADIAN IMPERIAL	08/16/2022	08/16/2023		928,000	100	24,685			18,333		18,333	5,385				2,853		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/06/2022	06/30/2023		508,769	3825	8,930			11,579		11,579	2,913				1,270		0001
INDEX/SPX1H13U1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/11/2022	07/07/2023		452,704	3903	4,326			5,540		5,540	1,431				1,173		0001
INDEX/SPX1G19S5				CANADIAN IMPERIAL	08/22/2022	08/21/2023		1,885,000	100	50,895			50,396		50,396	15,104				5,889		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/15/2023	03/15/2024		3,151,000	100		76,884		87,603		87,603	10,719				15,428		0001
INDEX/SPX500B8S				BANK OF COMI	09/08/2022	09/08/2023		1,426,000	100	28,377			31,696		31,696	6,935				4,735		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/19/2022	10/19/2023		720,000	3685.16	7,056			9,692		9,692	1,683				2,678		0001
INDEX/SPX1H13B3K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	03/03/2023	03/01/2024		352,000	100		2,922		3,349		3,349	428				1,689		0001
INDEX/SPX1H13TS																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/30/2022	12/29/2023		655,000	3839.5	7,664			9,210		9,210	1,600				2,832		0001
INDEX/SPX1G19S1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/17/2022	06/15/2023		556,028	3790	5,555			8,273		8,273	2,069				1,356		0001
INDEX/SPX1H13ST																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/11/2023	01/11/2024		710,000	3969.61		4,118		4,475		4,475	357				3,142		0001
INDEX/SPX500C3B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	08/19/2022	08/21/2023		651,000	4577.33	12,695			2		2	(48)				2,037		0001
INDEX/SPX500D30																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	08/18/2022	08/17/2023		1,437,000	100	15,807						(1,269)				4,434		0001
INDEX/SPX1G19S1P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/24/2022	06/22/2023		770,777	3760	8,300			10,767		10,767	2,566				1,938		0001
INDEX/SPX500D5B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	07/15/2022	07/14/2023		2,720,000	100	35,360						(772)				7,294		0001
INDEX/SPX500D5D																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	12/09/2022	12/11/2023		432,000	100	2,506			192		192	(1,202)				1,905		0001
INDEX/SPX1H13S3																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/04/2023	01/03/2024		405,359	4044		14,810		20,055		20,055	5,244				1,769		0001
INDEX/SPX1H13S3																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	03/08/2023	03/08/2024		3,138,000	100		76,587		80,115		80,115	3,548				15,210		0001	
INDEX/SPX/F004SU	Purchased Call1/SP 500	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	03/06/2023	03/05/2024		382,000	100		10,858		11,130		11,130	272				1,882		0001	
INDEX/SPX/F004SL	Purchased Call1/SP 500	N/A	Equity/Index	SOCIETE GENERALE SA	11/09/2022	11/09/2023		613,000	4078.44	17,961			14,737		14,737	1,819				2,386		0001	
INDEX/SPX/A0559I	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/11/2022	11/10/2023		638,000	4252.47	21,373			3,541		3,541	(1,883)				2,489		0001	
Purchased Call1/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/12/2022	07/07/2023		834,467	3889	7,854			10,257		10,257	2,642				2,162		0001	
INDEX/SPX/G191SD	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/28/2022	06/23/2023		492,879	4428	3,769						(18)				1,182		0001	
INDEX/SPX/E00287	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/11/2022	11/10/2023		440,000	4464.1	7,216			210		210	(782)				1,723		0001	
INDEX/SPX/A0532	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	12/12/2022	12/12/2023		783,000	100	22,942			25,581		25,581	5,767				3,279		0001	
INDEX/SPX/E001SP	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	08/29/2022	08/28/2023		1,622,000	100	42,172			48,033		48,033	13,460				5,199		0001	
Purchased Call1/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/14/2023	02/14/2024		629,000	4136.13		4,026		3,721		3,721	(305)				2,945		0001	
INDEX/SPX/H1323U	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/11/2022	07/07/2023		839,063	3903	4,801			6,142		6,142	1,573				2,174		0001	
INDEX/SPX/G191S4	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/13/2022	07/11/2023		925,063	3854	9,252			12,062		12,062	2,969				2,445		0001	
INDEX/SPX/G191SU	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/13/2022	07/11/2023		612,854	3854	10,139			13,238		13,238	3,316				1,620		0001	
INDEX/SPX/G191SV	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/19/2022	07/19/2023		890,000	100	23,674			30,125		30,125	8,771				2,443		0001	
INDEX/SPX/E006N	FixedAnnuity Hedge	N/A	Equity/Index	21G119DL770XK43ZE78	10/07/2022	10/09/2023		568,000	3639.66	6,021			8,304		8,304	1,421				2,060		0001	
INDEX/SPX/H13E6	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/31/2022	10/31/2023		521,000	3871.98	3,022			3,700		3,700	714				1,985		0001	
INDEX/SPX/H131P	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/30/2022	06/28/2023		538,839	4093	13,478			49		49	(1,020)				1,330		0001	
INDEX/SPX/E00280	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/06/2023	03/05/2024		1,555,000	4048.42		9,952		9,782		9,782	(170)				7,504		0001	
INDEX/SPX/H1368C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/16/2023	02/15/2024		1,771,025	4148		31,961		29,257		29,257	(2,704)				8,304		0001	
Purchased Call1/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/13/2024		490,000	3855.76		4,472		4,141		4,141	(331)				2,089		0001	
INDEX/SPX/H13682	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/27/2022	06/23/2023		508,628	3796	5,380			6,873		6,873	1,681				1,220		0001	
INDEX/SPX/G193SB	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/27/2022	06/23/2023		478,262	3796	6,770			8,684		8,684	2,147				1,147		0001	
INDEX/SPX/G193SC	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/11/2022	10/11/2023		742,000	3588.84	7,346			10,723		10,723	2,000				2,705		0001	
INDEX/SPX/H13E3Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/21/2022	10/23/2023		1,032,000	3752.75	5,986			7,781		7,781	1,387				3,876		0001	
INDEX/SPX/H136C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/14/2022	10/13/2023		1,644,000	3583.07	9,371			13,313		13,313	2,174				6,024		0001	
INDEX/SPX/H13F8M	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/15/2022	09/14/2023		1,737,699	3940	49,789			57,853		57,853	12,873				5,877		0001	
INDEX/SPX/H19A5	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/10/2022	10/09/2023		2,526,000	3612.39	51,783			73,674		73,674	12,682				9,160		0001	
Purchased Call1/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/17/2022	10/17/2023		677,000	3677.95	2,911			3,967		3,967	677				2,506		0001	
INDEX/SPX/H1363B	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's (Amortization)/ Accretion	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.		Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC ...	03/03/2023	03/04/2024		488,000	4387.27		8,882		7,483		7,483	(1,398)				2,351		0001	
INDE X/SP500080																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/21/2022	10/23/2023		611,000	3752.75	7,210			9,586		9,586	1,735				2,295		0001	
INDE X/SP501360																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/12/2022	12/12/2023		539,000	3990.56	5,336			5,765		5,765	1,147				2,257		0001	
INDE X/SP501382																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/17/2022	11/17/2023		1,567,000	3946.56	9,245			10,587		10,587	2,094				6,233		0001	
INDE X/SP501351																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/02/2022	11/02/2023		884,000	3759.69	13,702			17,937		17,937	3,240				3,400		0001	
INDE X/SP501350																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/07/2022	11/07/2023		685,000	3806.8	7,784			10,330		10,330	1,909				2,704		0001	
INDE X/SP501357																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/05/2023	01/05/2024		457,000	3808.1		5,713		6,988		6,988	1,275				2,001		0001	
INDE X/SP501365																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/11/2023	01/11/2024		1,000,000	3989.61		11,700		12,782		12,782	1,082				4,426		0001	
INDE X/SP501360																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/06/2022	07/03/2023		761,241	3825	13,138			17,016		17,016	4,255				1,932		0001	
INDE X/SP501354																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/26/2023	01/26/2024		360,000	4060.43		6,624		6,555		6,555	(69)				1,635		0001	
INDE X/SP501329																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/30/2022	06/28/2023		714,630	3822	9,788			13,597		13,597	3,408				1,764		0001	
INDE X/SP501331																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/26/2023	01/26/2024		487,000	4060.43		5,914		5,829		5,829	(85)				2,257		0001	
INDE X/SP501324																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/12/2023	01/12/2024		577,000	3983.17		10,213		11,092		11,092	879				2,558		0001	
INDE X/SP501363																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/23/2023	01/23/2024		1,012,000	4019.81		6,983		7,144		7,144	162				4,572		0001	
INDE X/SP501319																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/28/2022	06/23/2023		1,599,902	3912	8,528			11,385		11,385	3,053				3,838		0001	
INDE X/SP501338																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM ...	09/07/2022	09/07/2023		374,000	100	9,874			11,633		11,633	3,086				1,238		0001	
INDE X/SP500036																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/05/2022	06/30/2023		772,218	3785	4,633			6,172		6,172	1,446				1,928		0001	
INDE X/SP501318																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COM ...	03/20/2023	03/18/2024		804,000	100		22,190		23,689		23,689	1,499				3,953		0001	
INDE X/SP50003N																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/12/2022	07/07/2023		1,345,286	3899	7,593			9,887		9,887	2,525				3,465		0001	
INDE X/SP50135C																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/13/2022	07/11/2023		709,215	3854	4,188			5,434		5,434	1,320				1,875		0001	
INDE X/SP501361																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC ...	03/13/2023	03/08/2024		391,832	4293		4,782		9,308		9,308	4,526				1,889		0001	
INDE X/SP50008G																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H5BC BANK PLC ...	03/17/2023	03/19/2024		481,000	4323.97		6,830		10,880		10,880	4,050				2,388		0001	
INDE X/SP501363																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/06/2022	04/04/2023		536,169	4583	3,258						(114)				281		0001	
INDE X/SP50136T																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/19/2022	07/19/2023		885,000	3936.69	5,010			5,896		5,896	1,484				2,292		0001	
INDE X/SP50136K																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/12/2022	04/06/2023		1,104,117	4488	10,957						(705)				708		0001	
INDE X/SP50136Y																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM ...	09/01/2022	08/31/2023		1,407,980	3955	52,136			63,264		63,264	17,432				4,558		0001	
INDE X/SP5000P5B																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/20/2022	07/20/2023		774,000	3939.9	4,567			5,346		5,346	1,355				2,134		0001	
INDE X/SP50136P																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/04/2022	11/06/2023		1,482,000	3770.55	35,510			46,889		46,889	8,720				5,792		0001	
INDE X/SP50135N																							0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/15/2022	06/13/2023		446,206	3750	2,661			3,658		3,658	892				1,005		0001	
INDE X/SP50136Q																							0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/28/2022	06/28/2023		488,988	3912	4,491			5,956		5,956	1,802				1,194		0001
INDE/SPG1353K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/05/2022	04/03/2023		713,700	4546	16,152			1		1	(488)				324		0001
INDE/SPG13450																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/07/2022	04/05/2023		714,969	4625	4,584						(229)				418		0001
INDE/SPG1343Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/22/2023	02/22/2024		422,000	3991.05		4,600		4,774		4,774	174				2,000		0001
INDE/SPN13496																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	10/22/2018	06/07/2025		232,304	3890.5	21,716			71,313		71,313	10,444				1,719		0001
INDE/SPG1775L																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	04/20/2022	04/18/2023		983,739	4392	19,681			162		162	(1,822)				1,092		0001
INDE/SPG17160																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/12/2022	04/10/2023		484,734	4488	6,519			1		1	(409)				401		0001
INDE/SPG1333Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	04/08/2022	04/04/2023		382,029	4583	7,534						(209)				189		0001
INDE/SPG17161																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	06/22/2022	06/22/2023		1,480,000	3759.89	44,822			67,517		67,517	19,624				3,481		0001
INDE/SPG190166																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	06/16/2022	06/14/2023		215,000	100	1,527			2,192		2,192	568				487		0001
INDE/SPG190053																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL	03/27/2023	03/25/2024		1,982,000	3977.53		58,865		64,068		64,068	5,202				9,842		0001
INDE/SPG0003E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	06/16/2022	06/15/2023		1,167,317	3790	21,443			48,057		48,057	18,343				2,863		0001
INDE/SPG190060																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	07/01/2022	06/29/2023		232,000	100	2,390			3,226		3,226	888				576		0001
INDE/SPG190038																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL	04/11/2022	04/06/2023		224,000	100	1,792			3		3	(134)				144		0001
INDE/SPG00015S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/08/2022	04/06/2023		582,550	4481	3,713						(250)				373		0001
INDE/SPG1393E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	07/13/2022	07/13/2023		224,000	100	2,106			2,813		2,813	729				598		0001
INDE/SPG1900584																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/11/2022	04/06/2023		927,043	4500	5,756						(359)				594		0001
INDE/SPG1393S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/12/2022	04/06/2023		816,867	4488	10,589						(643)				524		0001
INDE/SPG1393Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/05/2022	04/03/2023		909,172	4546	13,092			1		1	(455)				412		0001
INDE/SPG13450																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/12/2022	04/06/2023		754,031	4488	14,700						(787)				483		0001
INDE/SPG1330Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/19/2022	04/14/2023		1,546,192	4393	17,230			33		33	(2,027)				1,514		0001
INDE/SPG1393E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/28/2022	10/30/2023		1,172,000	3901.06	6,798			8,188		8,188	1,611				4,477		0001
INDE/SPG1393E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	07/15/2022	07/17/2023		404,000	4413.27	3,676			1		1	(142)				1,089		0001
INDE/SPG1393N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/11/2022	11/10/2023		1,941,000	3992.93	11,462			12,725		12,725	2,596				7,603		0001
INDE/SPG1393P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/05/2022	04/03/2023		459,182	4546	8,244						(267)				208		0001
INDE/SPG1393E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/13/2022	04/11/2023		586,866	4413	10,031			4		4	(889)				509		0001
INDE/SPG1393E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/18/2022	04/13/2023		689,221	4447	12,800			9		9	(991)				650		0001
INDE/SPG1393J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/14/2022	11/14/2023		551,000	3957.25	3,306			3,701		3,701	739				2,177		0001
INDE/SPG13937																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/17/2023	01/16/2024		1,816,000	3990.97		50,666		53,606		53,606	2,940				8,107		0001
INDE/SPG1916S																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX1335A	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... CANADIAN IMPERIAL	04/19/2022	04/17/2023		417,296	4933	11,722			33		33	(1,033)				460	0001	
Purchased Call/S&P 500 INDEX/SPX2003Y	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI ... 21G19DL770XHK3ZE78	08/22/2022	08/22/2023		2,242,000	100	50,893			50,196		50,196	15,001				7,041	0001	
Purchased Call/S&P 500 INDEX/SPX13193	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... CANADIAN IMPERIAL	01/06/2023	01/08/2024		557,000	3865.08		9,358		10,933		10,933	1,576				2,452	0001	
Purchased Call/S&P 500 INDEX/SPX20046J	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI ... 21G19DL770XHK3ZE78	09/12/2022	09/08/2023		1,576,136	4067	26,341			27,859		27,859	7,724				5,241	0001	
Purchased Call/S&P 500 INDEX/SPX200P53	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC ... MP615Z7ZBE03UPFI54	08/31/2022	08/31/2023		430,000	4479.04	4,601			4		4	(89)				1,392	0001	
Purchased Call/S&P 500 INDEX/SPX200P50	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC ... MP615Z7ZBE03UPFI54	09/02/2022	09/05/2023		512,000	4193.07	15,514			350		350	(1,115)				1,684	0001	
Purchased Call/S&P 500 INDEX/SPX13ESY	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	10/11/2022	10/11/2023		923,000	3588.84	5,261			7,658		7,658	1,418				3,365	0001	
Purchased Call/S&P 500 INDEX/SPX1346B	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	10/21/2022	10/20/2023		516,000	3752.75	8,288			11,153		11,153	2,046				1,932	0001	
Purchased Call/S&P 500 INDEX/SPX1346I	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	05/09/2022	05/05/2023		767,171	4147	11,202			8,535		8,535	2,583				1,188	0001	
Purchased Call/S&P 500 INDEX/SPX13182	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	05/16/2022	05/12/2023		530,561	3390	9,786			11,256		11,256	3,538				900	0001	
Purchased Call/S&P 500 INDEX/SPX200J5C	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC ... MP615Z7ZBE03UPFI54	09/21/2022	09/21/2023		267,000	100	2,136			2,649		2,649	602				922	0001	
Purchased Call/S&P 500 INDEX/SPX13239	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	01/26/2023	01/26/2024		460,000	4669.49		1,426		352		352	(1,074)				2,089	0001	
Purchased Call/S&P 500 INDEX/SPX20075Y	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC ... MP615Z7ZBE03UPFI54	07/26/2022	07/26/2023		715,000	4048.48	31,818			1,780		1,780	(2,047)				2,024	0001	
Purchased Call/S&P 500 INDEX/SPX50049N	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC ... MP615Z7ZBE03UPFI54	03/06/2023	03/05/2024		523,000	4599.01		2,824		1,956		1,956	(868)				2,524	0001	
Purchased Call/S&P 500 INDEX/SPX200238	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI ... CANADIAN IMPERIAL	12/22/2022	12/22/2023		688,000	3822.39	7,372			9,295		9,295	1,889				2,941	0001	
Purchased Call/S&P 500 INDEX/SPX200N50	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... 21G19DL770XHK3ZE78	09/26/2022	09/22/2023		1,717,352	3693	27,286			39,960		39,960	8,467				5,946	0001	
Purchased Call/S&P 500 INDEX/SPX13193	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	07/11/2022	07/10/2023		4,442,019	3900	54,535			69,610		69,610	18,157				11,683	0001	
Purchased Call/S&P 500 INDEX/SPX1319R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	01/24/2023	01/24/2024		576,000	4615.48		2,074		597		597	(1,476)				2,607	0001	
Purchased Call/S&P 500 INDEX/SPX200A5I	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY ... 1GSJL3DP3016NUZ34	03/06/2023	03/04/2024		2,306,000	100		38,280		48,343		48,343	10,063				11,112	0001	
Purchased Call/S&P 500 INDEX/SPX20036J	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC ... MP615Z7ZBE03UPFI54	09/08/2022	09/08/2023		656,000	4418.82	11,349			14		14	(260)				2,178	0001	
Purchased Call/S&P 500 INDEX/SPX13196	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	07/25/2022	07/25/2023		661,000	3666.84	11,435			12,900		12,900	3,239				1,863	0001	
Purchased Call/S&P 500 INDEX/SPX1319X	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	01/25/2023	01/25/2024		539,000	4626.69		1,779		534		534	(1,244)				2,443	0001	
Purchased Call/S&P 500 INDEX/SPX13193	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	07/25/2022	07/24/2023		740,825	3962	12,778			14,778		14,778	3,766				2,079	0001	
Purchased Call/S&P 500 INDEX/SPX13195	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	07/25/2022	07/25/2023		443,000	3666.84	4,563			5,224		5,224	1,317				1,249	0001	
Purchased Call/S&P 500 INDEX/SPX11319M	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	02/07/2023	02/07/2024		785,000	4164	14,209			12,686		12,686	(1,523)				3,635	0001	
Purchased Call/S&P 500 INDEX/SPX1303M	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	08/05/2022	08/07/2023		1,492,000	4145.19	39,836			31,901		31,901	6,091				4,435	0001	
Purchased Call/S&P 500 INDEX/SPX131X50	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	11/11/2022	11/10/2023		1,103,000	3992.93	11,140			12,513		12,513	2,571				4,320	0001	
Purchased Call/S&P 500 INDEX/SPX13039	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	04/19/2022	04/17/2023		707,207	4393	12,672			74		74	(1,327)				763	0001	
Purchased Call/S&P 500 INDEX/SPX1323V	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISFPUBIPROK6P93	09/12/2022	09/11/2023		692,000	4280.15	11,833			6,808		6,808	915				2,089	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end			
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/19/2022	08/18/2023		637,000	4228.48	10,383			7,266		7,266	1,373				1,973	.....	0001			
INDEX/SP^H134ST															4,513	.....	(140)				1,965	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/09/2023	02/09/2024		423,000	4081.5		4,653		4,513		12,544	2,950					2,573	.....	0001		
INDEX/SP^H13290										11,200			12,544		5,281	1,048					2,388	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/22/2022	11/22/2023		640,000	4003.58	4,771			5,281		19,279	5,068					1,444	.....	0001		
INDEX/SP^H136190										18,588			19,279		8,335	1,205					1,984	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	09/23/2022	09/22/2023		417,000	3877.89		7,131		8,335		9,947	2,037					6,294	.....	0001		
INDEX/SP^E00JSL													9,947		5,153	1,248					1,601	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/08/2024		411,424	3918				15,042		15,042	779					4,182	.....	0001		
INDEX/SP^H13835										6,472			6,529		6,529	1,351					4,373	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/23/2022	11/24/2023		1,559,000	4027.26	9,510			185		185	(1,469)					538	.....	0001		
INDEX/SP^G13938										4,099			4,885		4,885	1,327					578	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/07/2022	07/05/2023		624,517	3831				52,086		52,086	9,571					8,300	.....	0001		
INDEX/SP^H13930											14,264		24,615		24,615	4,633					5,459	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/04/2023		1,061,000	4071.7	6,472			39,019		39,019	7,928					8,617	.....	0001		
INDEX/SP^H13936M										6,012			11,621		11,621	2,318					6,974	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/26/2022	04/21/2023		448,537	4272				5,033		5,033	1,052					1,950	.....	0001		
INDEX/SP^G1394J										6,966			14		14	(847)					757	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/07/2022	11/03/2023		2,152,984	3771	40,769			6,256		6,256	1,253					4,399	.....	0001		
INDEX/SP^H13942																					286	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/18/2022	11/20/2023		1,742,000	3865.34	10,278			4,035		4,035	478					1,586	.....	0001		
INDEX/SP^G13955										5,009			17,050		17,050	2,871					4,579	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/30/2022	11/30/2023		477,000	4080.11	6,956												184		0001	
INDEX/SP^G13953																					2,035	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/19/2022	04/14/2023		773,096	4393	5,957			185		185	(3,725)					9,520	.....	0001		
INDEX/SP^H13956																					4,227	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/13/2022	12/13/2023		1,027,000	4019.65	5,957												167		0001	
INDEX/SP^D00K96																					680	.....	0001		
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	04/12/2022	04/06/2023		462,293	4763	6,387												578		0001	
INDEX/SP^D00K94																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/03/2022	05/01/2023		1,094,961	4132	6,877															
INDEX/SP^G13959																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	08/01/2022	07/28/2023		1,604,000	100	24,862															
INDEX/SP^E0089Q																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	04/12/2022	04/06/2023		287,000	100	2,411															
INDEX/SP^D00K96																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/16/2022	04/14/2023		2,077,695	4393	34,813															
INDEX/SP^D00L5J																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/28/2022	11/27/2023		2,343,202	4026	43,091															
INDEX/SP^H13960																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/12/2022	08/14/2023		1,385,000	4280.15	8,449															
INDEX/SP^H13237M																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	04/11/2022	04/06/2023		261,012	5007	1,322															
INDEX/SP^D00J9R																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	04/29/2022	04/27/2023		485,339	4700	4,920															
INDEX/SP^D00D39M																									
Purchased Call / S/P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	05/03/2022	04/28/2023		417,325	4676	4,869															
INDEX/SP^D00P9D																									

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP000M1	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/19/2022	04/17/2023		453,000	100	4,168			90		90	(660)					489	0001	
Purchased Call/SP 500 INDEX/SPWH13JC	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	11/02/2022	11/02/2023		654,000	3759.69	6,540			8,516		8,516	1,517					2,516	0001	
Purchased Call/SP 500 INDEX/SPF008B	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/10/2023	03/08/2024		385,209	4294		5,134		9,111		9,111	3,976					1,916	0001	
Purchased Call/SP 500 INDEX/SPG13AH	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/05/2022	04/03/2023		1,050,094	4546	6,907			1		1	(280)					476	0001	
Purchased Call/SP 500 INDEX/SP000JL	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/08/2022	04/06/2023		451,000	100	3,608						(189)					289	0001	
Purchased Call/SP 500 INDEX/SPWH13SG	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/23/2022	12/26/2023		699,000	3844.82	7,200			8,602		8,602	1,545					3,006	0001	
Purchased Call/SP 500 INDEX/SPF00D90	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	08/22/2022	08/22/2023		585,000	4137.99	6,669			6,443		6,443	1,859					1,837	0001	
Purchased Call/SP 500 INDEX/SPF008F	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	02/24/2023	02/26/2024		231,000	100		1,848		1,914		1,914	66					1,102	0001	
Purchased Call/SP 500 INDEX/SP000K9P	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/14/2022	04/12/2023		417,000	100	4,796											378	0001	
Purchased Call/SP 500 INDEX/SPWH13SF	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/19/2022	12/19/2023		545,000	3817.66	5,559			6,798		6,798	1,203					2,313	0001	
Purchased Call/SP 500 INDEX/SPWH13G30	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/15/2022	12/15/2023		990,000	3895.75	5,940			6,847		6,847	1,275					4,170	0001	
Purchased Call/SP 500 INDEX/SP000NSL	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/25/2022	04/24/2023		1,512,210	4272	18,468			2,744		2,744	(2,255)					1,939	0001	
Purchased Call/SP 500 INDEX/SP00003X	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/29/2022	04/27/2023		198,000	100	1,742			1,219		1,219	415					289	0001	
Purchased Call/SP 500 INDEX/SPF008E	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	02/24/2023	02/23/2024		278,000	100		2,029		2,113		2,113	83					1,320	0001	
Purchased Call/SP 500 INDEX/SPG13G3T	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/22/2022	04/20/2023		1,038,052	4459	9,590			26		26	(1,003)					1,216	0001	
Purchased Call/SP 500 INDEX/SPG13B3F	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/08/2022	04/06/2023		985,853	4481	10,358						(646)					632	0001	
Purchased Call/SP 500 INDEX/SPG13BSJ	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/11/2022	04/06/2023		661,531	4500	9,890						(523)					424	0001	
Purchased Call/SP 500 INDEX/SPM0533	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/11/2022	11/13/2023		385,000	4234.5	14,062			2,918		2,918	(941)					1,558	0001	
Purchased Call/SP 500 INDEX/SP000031	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/26/2022	04/24/2023		399,000	100	3,312			775		775	(368)					512	0001	
Purchased Call/SP 500 INDEX/SP000M9	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/22/2022	04/24/2023		974,000	100	26,298			6,254		6,254	(2,971)					1,249	0001	
Purchased Call/SP 500 INDEX/SPWH13GN	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/15/2022	12/15/2023		424,000	4164.56	13,059			9,643		9,643	902					1,786	0001	
Purchased Call/SP 500 INDEX/SPF00H9F	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/10/2023	01/10/2024		449,000	4123.05		14,862		15,251		15,251	389					1,984	0001	
Purchased Call/SP 500 INDEX/SPWH13GS	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/11/2023	01/11/2024		738,000	4576.96		4,207		749		749	(3,457)					3,266	0001	
Purchased Call/SP 500 INDEX/SPG13J88	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/17/2022	05/12/2023		1,150,833	4024	12,916			12,825		12,825	3,668					1,952	0001	
Purchased Call/SP 500 INDEX/SPWH13I57	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/29/2022	12/29/2023		1,209,000	3849.28	7,254			8,537		8,537	1,366					5,228	0001	
Purchased Call/SP 500 INDEX/SPF00D9N	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	08/25/2022	08/25/2023		818,000	4198.12	8,589			7,599		7,599	2,213					2,596	0001	
Purchased Call/SP 500 INDEX/SP000M6	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/22/2022	04/20/2023		329,000	100	2,797			36		36	(369)					385	0001	
Purchased Call/SP 500 INDEX/SPM0538	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/16/2022	11/16/2023		467,000	4473.43	6,211			226		226	(789)					1,854	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX1331	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/04/2023		655,000	4275.29	23,515			5,940		5,940	(927)				2,700		0001
Purchased Call/S&P 500 INDEX/SPX6003Z	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	08/22/2022	08/22/2023		407,000	4502.13	8,099	2		2		2	(52)				1,278		0001
Purchased Call/S&P 500 INDEX/SPX613J6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/18/2022	05/16/2023		553,105	4008	5,349			6,066		6,066	1,657				982		0001
Purchased Call/S&P 500 INDEX/SPX613J6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/19/2022	05/17/2023		417,063	4089	4,915			4,518		4,518	1,084				748		0001
Purchased Call/S&P 500 INDEX/SPX613X50	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/23/2022	05/19/2023		503,202	3801	7,879			9,630		9,630	2,929				922		0001
Purchased Call/S&P 500 INDEX/SPX000MSF	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC SOCIETE GENERALE SA	04/22/2022	04/20/2023		404,000	100	2,464										473		0001
Purchased Call/S&P 500 INDEX/SPX4003N	FixedAnnuity hedge	N/A	Equity/Index	02NFB1B/P40TDBPU41	11/23/2022	11/22/2023		670,000	4403.81	13,534			760		760	(1,806)				2,694		0001
Purchased Call/S&P 500 INDEX/SPX6004N	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC CANADIAN IMPERIAL	08/10/2022	08/10/2023		392,000	4774.41	2,901	0		0		0	(7)				1,179		0001
Purchased Call/S&P 500 INDEX/SPX6003J	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI CANADIAN IMPERIAL	08/22/2022	08/21/2023		3,245,000	4137.99	88,913			81,276		81,276	23,613				10,156		0001
Purchased Call/S&P 500 INDEX/SPX6003T	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	09/08/2022	09/08/2023		1,638,000	4006.18	33,907			39,123		39,123	10,617				5,439		0001
Purchased Call/S&P 500 INDEX/SPX613X5	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/12/2022	04/10/2023		596,941	4488	12,416			1		1	(678)				494		0001
Purchased Call/S&P 500 INDEX/SPXH13BK	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/03/2022	11/03/2023		913,000	3719.89	10,591			14,121		14,121	2,433				3,320		0001
Purchased Call/S&P 500 INDEX/SPX613C30	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/14/2022	04/12/2023		602,451	4387	10,481			9		9	(1,066)				546		0001
Purchased Call/S&P 500 INDEX/SPX613J60	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/16/2022	05/12/2023		672,044	3930	4,263			5,069		5,069	1,593				1,140		0001
Purchased Call/S&P 500 INDEX/SPX000LSX	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	04/19/2022	04/14/2023		553,466	4926	4,289										542		0001
Purchased Call/S&P 500 INDEX/SPX000PSJ	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC CANADIAN IMPERIAL	05/04/2022	05/02/2023		411,383	4639	10,192						(1)				609		0001
Purchased Call/S&P 500 INDEX/SPX6001SE	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	09/16/2022	09/15/2023		1,482,513	3801	30,860			42,948		42,948	17,900				5,029		0001
Purchased Call/S&P 500 INDEX/SPX000BJ	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/27/2023	03/27/2024		806,000	4454.83		4,848		7,735		7,735	2,887				3,018		0001
Purchased Call/S&P 500 INDEX/SPXH13K5	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/25/2022	11/27/2023		2,053,000	4026.12	52,557			54,964		54,964	11,484				8,341		0001
Purchased Call/S&P 500 INDEX/SPX113394	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/15/2023	02/15/2024		599,000	4147.6		11,201		10,163		10,163	(1,038)				2,809		0001
Purchased Call/S&P 500 INDEX/SPXH13581	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/24/2022	08/24/2023		928,000	4140.77	9,744			8,667		8,667	1,994				2,935		0001
Purchased Call/S&P 500 INDEX/SPXH131L	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/08/2022	08/07/2023		1,645,640	4145	23,963			20,841		20,841	4,802				4,882		0001
Purchased Call/S&P 500 INDEX/SPXH1358E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/23/2022	08/23/2023		841,000	4128.73	8,746			7,994		7,994	1,656				2,650		0001
Purchased Call/S&P 500 INDEX/SPX113C36	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/31/2023	04/01/2024		614,000	4643.52		3,438		3,402		3,402	(37)				3,078		0001
Purchased Call/S&P 500 INDEX/SPX11319D	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/06/2023	02/02/2024		2,531,526	4136		55,869		51,394		51,394	(4,475)				11,827		0001
Purchased Call/S&P 500 INDEX/SPX11368B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/06/2023	03/05/2024		360,000	4410.75		5,256		3,699		3,699	(1,557)				1,737		0001
Purchased Call/S&P 500 INDEX/SPX11395T	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/22/2023	03/22/2024		403,000	4425.15		2,821		4,800		4,800	2,063				1,993		0001
Purchased Call/S&P 500 INDEX/SPX11395D	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/14/2023	03/11/2024		695,086	3862		4,343		4,730		4,730	387				3,384		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/17/2023	03/15/2024		476,000	3916.64		8,378		9,141		9,141	763					2,331	0001	
INDE/SPX13957																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/15/2023	02/15/2024		830,000	4147.6		5,395		4,867		4,867	(528)					3,882	0001	
INDE/SPX13332																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/31/2023	03/28/2024		329,000	4625.03		2,007		2,009		2,009	2					1,640	0001	
INDE/SPX1333F																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/12/2022	07/12/2023		169,000	100	1,707			2,161		2,161	482					449	0001	
INDE/SPG1319K																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/14/2022	07/14/2023		271,000	100	2,385			3,071		3,071	664					727	0001	
INDE/SPG131S2																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/29/2023	03/28/2024		702,000	4027.81		7,652		7,739		7,739	87					3,500	0001	
INDE/SPX1383U																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/28/2023	02/28/2024		388,000	4254.02		8,239		10,947		10,947	2,708					1,904	0001	
INDE/SPX1355G																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/13/2022	07/12/2023		1,753,695	3829	22,277			29,505		29,505	7,160					4,658	0001	
INDE/SPG131S5																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/15/2023	02/15/2024		273,000	100		2,184		2,012		2,012	(172)					1,280	0001	
INDE/SPX13335																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/09/2023	03/07/2024		669,710	3986		6,626		7,077		7,077	452					3,241	0001	
INDE/SPX1368X																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/06/2023	03/05/2024		516,000	4046.42		5,366		5,311		5,311	(56)					2,490	0001	
INDE/SPX1368D																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/01/2023	02/01/2024		431,000	4119.21		5,215		4,835		4,835	(380)					1,976	0001	
INDE/SPX13034																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/29/2023	03/28/2024		900,000	4027.81		14,940		15,130		15,130	190					4,488	0001	
INDE/SPX1383V																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/08/2024		1,263,617	3918		7,658		6,970		6,970	(689)					6,134	0001	
INDE/SPF0088K																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	03/13/2023	03/08/2024		285,000	100		2,166		2,314		2,314	148					1,381	0001	
INDE/SPG13439																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/04/2022	04/03/2023		1,891,078	4546	30,193			2		2	(989)					857	0001	
INDE/SPH135L																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/01/2023		587,000	4071.7	9,275			9,286		9,286	1,943					2,405	0001	
INDE/SPH136D																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/14/2022	12/14/2023		397,000	3955.32	3,930			4,230		4,230	841					1,669	0001	
INDE/SPED001S3																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/14/2022	09/14/2023		466,000	100	13,342			16,089		16,089	4,092					1,678	0001	
INDE/SPF0006I																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNK OF COM	03/27/2023	03/27/2024		586,000	100		15,998		17,009		17,009	1,011					2,918	0001	
INDE/SPH13TSU																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/30/2022	01/02/2024		368,000	3839.5	6,219			7,563		7,563	1,350					1,603	0001	
INDE/SPH13XA																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/19/2023	01/19/2024		856,000	3898.85		5,307		5,887		5,887	580					3,841	0001	
INDE/SPG13LSA																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/26/2022	05/24/2023		390,207	3941	4,357			4,965		4,965	1,499					750	0001	
INDE/SPG13Q3H																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/09/2022	06/07/2023		940,314	4161	5,110			4,030		4,030	853					2,029	0001	
INDE/SPH13B2																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/04/2023	01/04/2024		1,224,000	3652.97		7,222		8,623		8,623	1,401					5,351	0001	
INDE/SPH135F																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/05/2023	01/05/2024		608,000	3808.1		10,944		13,505		13,505	2,361					2,663	0001	
INDE/SPG13LS3																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/25/2022	05/23/2023		600,036	3974	6,167			7,101		7,101	2,159					1,143	0001	
INDE/SPH13SN																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/04/2023		532,000	4071.7	5,426			5,497		5,497	1,143					2,193	0001	
INDE/SPED04AS																							
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/12/2022	09/14/2023		969,000	100	22,287			17,802		17,802	5,331					2,957	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX600M3	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/26/2022	09/26/2023		715,000	3655.04	4,147			5,854		5,854	1,199				2,504	0001	
Purchased Call/S&P 500 INDEX/SPX613.30	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/24/2022	05/22/2023		1,033,860	3901	17,970			22,603		22,603	6,843				1,951	0001	
Purchased Call/S&P 500 INDEX/SPX613086	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/08/2022	06/06/2023		519,300	4121	5,179			4,262		4,262	1,021				1,112	0001	
Purchased Call/S&P 500 INDEX/SPX600IS2	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/19/2022	09/19/2023		438,000	3899.89	7,096			8,964		8,964	2,214				1,593	0001	
Purchased Call/S&P 500 INDEX/SPX600752	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	07/21/2022	07/21/2023		300,000	100	2,670			3,178		3,178	963				831	0001	
Purchased Call/S&P 500 INDEX/SPX405CSH	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/21/2022	11/21/2023		585,000	4260.01	15,854			3,326		3,326	(1,940)				2,347	0001	
Purchased Call/S&P 500 INDEX/SPX4053P	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/25/2022	11/24/2023		583,000	4360.29	13,062			1,165		1,165	(1,801)				2,273	0001	
Purchased Call/S&P 500 INDEX/SPX4133C	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/19/2023	01/19/2024		416,000	3898.85		7,488		8,413		8,413	925				1,867	0001	
Purchased Call/S&P 500 INDEX/SPX600HV	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	09/13/2022	09/13/2023		572,000	100	5,034						(41)				1,929	0001	
Purchased Call/S&P 500 INDEX/SPX4133A	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/01/2022	11/30/2023		2,313,422	4080	45,082			45,069		45,069	9,474				9,457	0001	
Purchased Call/S&P 500 INDEX/SPX41352	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/20/2023	01/19/2024		1,714,000	3972.61		10,627		11,340		11,340	713				7,691	0001	
Purchased Call/S&P 500 INDEX/SPX41357	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/20/2023	01/22/2024		332,000	3972.61		5,710		6,119		6,119	409				1,497	0001	
Purchased Call/S&P 500 INDEX/SPX600JA	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY	09/21/2022	09/20/2023		1,241,000	100	16,381						(2,311)				4,272	0001	
Purchased Call/S&P 500 INDEX/SPX600BU	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY	08/26/2022	08/25/2023		1,633,000	100	12,737						(1,823)				5,182	0001	
Purchased Call/S&P 500 INDEX/SPX6134B	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/04/2022	04/03/2023		2,456,000	4592.64	82,522			2		2	(1,569)				1,113	0001	
Purchased Call/S&P 500 INDEX/SPX113CSJ	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/31/2023	03/28/2024		989,000	4109.31		6,132		6,308		6,308	176				4,931	0001	
Purchased Call/S&P 500 INDEX/SPX4135U	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/26/2022	08/26/2023		826,000	100	19,411			20,322		20,322	4,670				2,648	0001	
Purchased Call/S&P 500 INDEX/SPX6005Z	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/09/2022	09/08/2023		381,000	100	3,363			3,547		3,547	993				1,288	0001	
Purchased Call/S&P 500 INDEX/SPX613B90	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/11/2022	04/10/2023		2,114,000	4412.53	70,819			14		14	(4,779)				1,750	0001	
Purchased Call/S&P 500 INDEX/SPX6003S	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY	08/22/2022	08/18/2023		1,340,000	100	15,678						(1,272)				4,149	0001	
Purchased Call/S&P 500 INDEX/SPX113050	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	02/01/2023	02/01/2024		427,000	4506.42		4,569		1,202		1,202	(3,367)				1,958	0001	
Purchased Call/S&P 500 INDEX/SPX613R6B	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/22/2022	06/20/2023		768,042	3675	7,794			10,858		10,858	2,463				1,809	0001	
Purchased Call/S&P 500 INDEX/SPX613SNI	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/29/2022	06/27/2023		670,819	3900	3,700			4,956		4,956	1,307				1,647	0001	
Purchased Call/S&P 500 INDEX/SPX613300	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/07/2022	07/05/2023		429,116	3831	5,733			7,235		7,235	1,789				1,100	0001	
Purchased Call/S&P 500 INDEX/SPX613J5S	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/08/2022	07/06/2023		722,875	3845	4,395			5,462		5,462	1,331				1,863	0001	
Purchased Call/S&P 500 INDEX/SPX1131S1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	02/03/2023	02/05/2024		680,000	4136.48		4,420		4,020		4,020	(400)				3,138	0001	
Purchased Call/S&P 500 INDEX/SPX613300	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/16/2022	06/14/2023		519,232	3735	7,249			11,280		11,280	2,763				1,177	0001	
Purchased Call/S&P 500 INDEX/SPX6131SS	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/05/2022	06/30/2023		370,967	3785	3,752			5,031		5,031	1,193				926	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/06/2022	06/30/2023		1,002,236	3825	10,134			13,117		13,117	3,224				2,502		0001
INDEX/SPX1350																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/20/2023	01/22/2024		1,150,000	3972.61		7,130		7,608		7,608	478				5,187		0001
INDEX/SPX1355																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/24/2023	01/24/2024		542,112	4016.95		9,975		10,188		10,188	213				2,453		0001
INDEX/SPX135T																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/30/2023	01/30/2024		445,000	4017.77		8,233		8,360		8,360	128				2,034		0001
INDEX/SPX132T																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	10/07/2022	10/06/2023		842,000	3639.66	13,472			19,330		19,330	3,836				3,029		0001
INDEX/SPXE0M9																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	08/09/2022	08/09/2023		2,149,000	4122.47	58,453			55,377		55,377	16,466				6,437		0001
INDEX/SPXE004SF																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/11/2022	04/06/2023		1,912,007	4488	38,660			1			(1,968)				1,226		0001
INDEX/SPX138P																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/15/2023	03/15/2024		860,000	3891.93	10,260			11,261		11,261	1,001				4,851		0001
INDEX/SPX138S1																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/08/2022	07/06/2023		576,762	3845	5,807			7,276		7,276	1,735				1,487		0001
INDEX/SPX135T																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/20/2022	07/20/2023		348,000	3859.9	5,812			6,691		6,691	1,720				960		0001
INDEX/SPX139S0																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/11/2023	01/11/2024		650,000	100	16,380			17,795		17,795	1,415				2,877		0001
INDEX/SPX139S0																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/26/2022	09/25/2023		1,103,000	100	30,002			42,505		42,505	8,176				3,851		0001
INDEX/SPXE00M51																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/29/2022	06/27/2023		491,414	3900	4,658			6,246		6,246	1,662				1,206		0001
INDEX/SPX135N																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/28/2022	10/27/2023		346,000	100	2,595			2,907		2,907	667				1,312		0001
INDEX/SPXE00R6																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/21/2022	06/16/2023		1,940,316	3675	20,529			28,826		28,826	6,586				4,456		0001
INDEX/SPX139S3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/12/2022	07/07/2023		386,039	3889	5,369			7,007		7,007	1,821				1,000		0001
INDEX/SPX135E																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/27/2022	12/22/2023		2,180,013	3845	39,588			48,384		48,384	8,880				9,305		0001
INDEX/SPX135T																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/28/2022	12/27/2023		1,083,678	3829	13,550			16,770		16,770	16,542				4,669		0001
INDEX/SPX138S7																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	10/07/2022	10/06/2023		423,000	100	2,792			3,715		3,715	694				1,522		0001
INDEX/SPXE00M8A																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/29/2022	07/28/2023		1,735,000	4130.29	10,410			9,492		9,492	2,350				4,953		0001
INDEX/SPX132S5																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/23/2022	12/26/2023		193,000	100	1,216			1,400		1,400	238				830		0001
INDEX/SPX135S1																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/11/2022	10/11/2023		671,000	3868.84	9,931			14,637		14,637	2,639				2,446		0001
INDEX/SPXE00S7																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	10/03/2022	09/29/2023		1,122,000	100	15,484			11,066		11,066	(2,837)				3,861		0001
INDEX/SPX138S3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/28/2023	03/28/2024		653,000	3971.27		7,052		7,432		7,432	379				3,256		0001
INDEX/SPXE00M9																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/28/2023	03/28/2024		385,000	100	10,626			11,332		11,332	706				1,920		0001
INDEX/SPX138S3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	10/17/2022	10/17/2023		520,000	3877.95	5,148			7,255		7,255	1,464				1,925		0001
INDEX/SPXE00P8R																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/03/2022	08/03/2023		491,000	4155.17	5,205			4,487		4,487	1,033				1,437		0001
INDEX/SPX130S0C																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/07/2022	06/06/2023		1,957,679	4121	20,762			16,652		16,652	3,964				4,194		0001
INDEX/SPX139N																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	10/14/2022	10/13/2023		335,000	4091.87	6,198			5,555		5,555	511				1,227		0001
INDEX/SPXE00P8S																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPXH1327	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/10/2022	08/10/2023		923,000	4210.24	5,630			4,356		4,356	961				2,775	0001		
Purchased Call/S&P 500 INDEX/SPXH1346G	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/18/2022	08/18/2023		284,000	4283.74	5,112			2,961		2,961	404					879	0001	
Purchased Call/S&P 500 INDEX/SPXE00M6Z	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	10/05/2022	10/05/2023		431,000	100	11,886			15,772		15,772	3,380				1,547	0001		
Purchased Call/S&P 500 INDEX/SPXH1313X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/09/2022	08/09/2023		776,000	4122.47	4,734			4,344		4,344	1,055				2,324	0001		
Purchased Call/S&P 500 INDEX/SPXE00M68	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	10/03/2022	10/03/2023		639,000	100	17,764			24,339		24,339	4,744				2,281	0001		
Purchased Call/S&P 500 INDEX/SPXE00TST	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	11/15/2022	11/15/2023		902,000	3991.73	15,063			17,480		17,480	4,205				3,572	0001		
Purchased Call/S&P 500 INDEX/SPXE00B6C	FixedAnnuity hedge	N/A	Equity/Index	HSSC BANK PLC	09/06/2022	09/06/2023		514,000	4308.78	9,920			41		41	(481)				1,696	0001		
Purchased Call/S&P 500 INDEX/SPXE001S8	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	09/15/2022	09/15/2023		1,216,000	3901.35	7,174			8,932		8,932	2,118				4,125	0001		
Purchased Call/S&P 500 INDEX/SPG13N50	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/07/2022	06/02/2023		1,109,306	4109	11,332			9,292		9,292	2,317				2,304	0001		
Purchased Call/S&P 500 INDEX/SPD00R5J	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	05/11/2022	05/11/2023		560,000	100	14,336			20,178		20,178	7,488				938	0001		
Purchased Call/S&P 500 INDEX/SPX11319I	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/08/2023	02/08/2024		400,000	4117.86		7,400		6,857		6,857	(543)				1,855	0001		
Purchased Call/S&P 500 INDEX/SPXE00T5N	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	11/14/2022	11/14/2023		502,000	100	12,701			15,136		15,136	3,540				1,984	0001		
Purchased Call/S&P 500 INDEX/SPX113690	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/03/2023	03/01/2024		784,000	4045.64		8,389		8,324		8,324	(65)				3,761	0001		
Purchased Call/S&P 500 INDEX/SPXH1319B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/19/2023	01/19/2024		864,000	3988.85		9,936		11,192		11,192	1,256				3,877	0001		
Purchased Call/S&P 500 INDEX/SPXE00N6Y	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	10/10/2022	10/05/2023		1,101,000	100	5,945			235		235	(4,017)				3,951	0001		
Purchased Call/S&P 500 INDEX/SPG13P36	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/13/2022	06/09/2023		920,081	4018	4,452			5,908		5,908	1,718				2,015	0001		
Purchased Call/S&P 500 INDEX/SPG13S5L	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/28/2022	06/26/2023		485,056	3912	7,470			9,862		9,862	2,681				1,184	0001		
Purchased Call/S&P 500 INDEX/SPXH1317Y	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/06/2022	09/06/2023		707,000	3908.19	6,222			7,424		7,424	1,611				2,333	0001		
Purchased Call/S&P 500 INDEX/SPX11375R	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/10/2023	03/08/2024		798,402	3992		4,454		5,072		5,072	618				3,870	0001		
Purchased Call/S&P 500 INDEX/SPG13I5W	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/13/2022	07/13/2023		1,053,000	3801.78	6,318			8,225		8,225	1,888				2,810	0001		
Purchased Call/S&P 500 INDEX/SPG13R88	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/22/2022	06/16/2023		731,293	3675	9,303			13,024		13,024	2,989				1,679	0001		
Purchased Call/S&P 500 INDEX/SPX11376L	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/01/2022	06/29/2023		546,912	3819	8,008			11,016		11,016	2,747				1,365	0001		
Purchased Call/S&P 500 INDEX/SPX113450	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/25/2022	07/24/2023		1,160,758	3962	6,713			7,864		7,864	1,975				3,258	0001		
Purchased Call/S&P 500 INDEX/SPX11375S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/24/2023	02/23/2024		1,703,000	3970.04		10,729		11,230		11,230	501				8,084	0001		
Purchased Call/S&P 500 INDEX/SPXE00B6C	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/10/2023	03/08/2024		367,265	3992		3,433		3,918		3,918	485				1,780	0001		
Purchased Call/S&P 500 INDEX/SPG13I362	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	11/21/2022	11/20/2023		2,067,000	100	57,876			67,628		67,628	15,611				8,275	0001		
Purchased Call/S&P 500 INDEX/SPXH13I5J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/06/2022	07/03/2023		937,206	3825	5,613			7,225		7,225	1,745				2,378	0001		
Purchased Call/S&P 500 INDEX/SPX150X5S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/10/2023	01/10/2024		240,000	100		1,752		1,934		1,934	182				1,060	0001		
		N/A	Equity/Index	EXDTEVEDVH4HCF07349 INC	04/29/2022	04/27/2023		1,041,806	4184	18,964			7,935		7,935	707				1,417	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 Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SPX62USJ	FixedAnnuity Hedge	N/A	Equity / Index	ROYAL BK CANADA ES7P3U8JH1GCT1XBU11 SOCIETE GENERALE SA	02/21/2023	02/16/2024		3,177,611	4079		55,683		59,605		59,605	3,922					14,823		0001
Purchased Call / S&P 500 INDEX/SPX403290	FixedAnnuity Hedge	N/A	Equity / Index	02NEB1BXP4ROT08PU41 CREDIT SUISSE (USA)	05/10/2022	05/05/2023		466,000	100	3,029											722		0001
Purchased Call / S&P 500 INDEX/SPX150N90	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	06/08/2022	06/06/2023		454,000	100	3,042											973		0001
Purchased Call / S&P 500 INDEX/SPX150036	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	07/05/2022	06/30/2023		624,000	100	4,805											1,558		0001
Purchased Call / S&P 500 INDEX/SPX613237	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA ROMUISPPIBMPR0KSP83	07/29/2022	07/28/2023		710,000	4130.29	12,283			10,681		10,681	2,509					2,027		0001
Purchased Call / S&P 500 INDEX/SPX41315Z	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA ROMUISPPIBMPR0KSP83	08/09/2022	08/09/2023		608,000	4122.47	9,910			8,902		8,902	2,087					1,821		0001
Purchased Call / S&P 500 INDEX/SPX41394F	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA ROMUISPPIBMPR0KSP83	08/18/2022	08/18/2023		823,000	4283.74	8,724			5,401		5,401	883					2,549		0001
Purchased Call / S&P 500 INDEX/SPX413944	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA ROMUISPPIBMPR0KSP83	08/17/2022	08/17/2023		905,000	4274.04	5,521			3,657		3,657	670					2,792		0001
Purchased Call / S&P 500 INDEX/SPX41300B	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA ROMUISPPIBMPR0KSP83	08/03/2022	08/03/2023		1,111,000	4155.17	6,777			5,839		5,839	1,400					3,251		0001
Purchased Call / S&P 500 INDEX/SPX400596	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA 02NEB1BXP4ROT08PU41	07/27/2022	07/27/2023		386,000	4564.79	3,802											1,128		0001
Purchased Call / S&P 500 INDEX/SPX400559F	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA 02NEB1BXP4ROT08PU41	08/08/2022	08/04/2023		1,155,000	100	17,441			5,606		5,606	(97)					3,393		0001
Purchased Call / S&P 500 INDEX/SPX400578M	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA 02NEB1BXP4ROT08PU41	09/09/2022	09/08/2023		848,000	4624.59	7,717			1		1	(65)					2,816		0001
Purchased Call / S&P 500 INDEX/SPX621N98	FixedAnnuity Hedge	N/A	Equity / Index	ROYAL BK CANADA ES7P3U8JH1GCT1XBU11	03/15/2023	03/15/2024		4,041,000	3891.93		105,066		121,251		121,251	16,185					19,785		0001
Purchased Call / S&P 500 INDEX/SPX613036	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA ROMUISPPIBMPR0KSP83	06/09/2022	06/08/2023		1,113,508	4116	26,984			23,887		23,887	7,896					2,421		0001
Purchased Call / S&P 500 INDEX/SPX613238	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA ROMUISPPIBMPR0KSP83	07/29/2022	07/31/2023		811,000	4130.29	4,866			4,442		4,442	1,096					2,944		0001
Purchased Call / S&P 500 INDEX/SPX15003L	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	08/29/2022	08/29/2023		338,000	100	2,670											1,087		0001
Purchased Call / S&P 500 INDEX/SPX150036F	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	09/30/2022	09/29/2023		373,000	100	2,611			52		52	(142)					1,317		0001
Purchased Call / S&P 500 INDEX/SPX150R9	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	09/16/2022	09/18/2023		466,000	100	3,169											1,595		0001
Purchased Call / S&P 500 INDEX/SPX150R37	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	09/23/2022	09/22/2023		388,000	100	2,760			404		404	(308)					1,274		0001
Purchased Call / S&P 500 INDEX/SPX150034	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	09/26/2022	09/26/2023		606,000	100	4,121			8		8	(911)					2,122		0001
Purchased Call / S&P 500 INDEX/SPX0023A	FixedAnnuity Hedge	N/A	Equity / Index	BANK OF COM 2IG19DL770XKIC3ZET8 CREDIT SUISSE (USA)	06/28/2022	06/26/2023		224,000	100	1,859			2,507		2,507	768					547		0001
Purchased Call / S&P 500 INDEX/SPX150031	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	08/16/2022	08/16/2023		463,000	100	3,986											1,383		0001
Purchased Call / S&P 500 INDEX/SPX150037	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	08/22/2022	08/22/2023		480,000	100	4,176											1,507		0001
Purchased Call / S&P 500 INDEX/SPX15003E	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	08/26/2022	08/25/2023		388,000	100	3,144											1,283		0001
Purchased Call / S&P 500 INDEX/SPX15015F	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	11/03/2022	11/03/2023		411,000	100	2,877			296		296	(107)					1,585		0001
Purchased Call / S&P 500 INDEX/SPX150036	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	11/11/2022	11/13/2023		542,000	100	3,523			447		447	(1,181)					2,137		0001
Purchased Call / S&P 500 INDEX/SPX400586	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA 02NEB1BXP4ROT08PU41	09/16/2022	09/18/2023		817,000	4173.51	25,000			1,508		1,508	(2,749)					2,796		0001
Purchased Call / S&P 500 INDEX/SPX150USJ	FixedAnnuity Hedge	N/A	Equity / Index	INC EXD7DEVDH4H0FF07349 CREDIT SUISSE (USA)	11/18/2022	11/17/2023		389,000	100	2,840			100		100	(781)					1,547		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'A05985	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	09/16/2022	09/15/2023		682,000	4409.79	8,934			27			(430)				2,313	0001	
Purchased Call / S&P 500 INDEX / SP'A05986	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	10/18/2022	10/18/2023		461,000	4019.44	15,951			12,746			1,948				1,710	0001	
Purchased Call / S&P 500 INDEX / SP'A05987	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	06/28/2022	06/23/2023		375,344	3912	6,262			8,262			2,260				900	0001	
Purchased Call / S&P 500 INDEX / SP'A05988	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	10/21/2022	10/23/2023		517,000	4045.46	18,560			13,107			1,768				1,942	0001	
Purchased Call / S&P 500 INDEX / SP'A05989	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA)	11/18/2022	11/17/2023		578,000	100	3,988			491			(259)				2,299	0001	
Purchased Call / S&P 500 INDEX / SP'A05990	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	10/27/2022	10/27/2023		623,000	4188.03	15,762			4,739			(1,799)				2,363	0001	
Purchased Call / S&P 500 INDEX / SP'A05991	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	11/17/2022	11/17/2023		398,000	4360.95	7,761			652			(1,136)				1,583	0001	
Purchased Call / S&P 500 INDEX / SP'A05992	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	06/22/2022	06/16/2023		393,000	100	3,144			4,255			1,011				903	0001	
Purchased Call / S&P 500 INDEX / SP'A05993	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA)	09/23/2022	09/22/2023		350,000	100	2,625			169			(507)				1,212	0001	
Purchased Call / S&P 500 INDEX / SP'A05994	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA)	10/21/2022	10/20/2023		414,000	100	2,567			130			(210)				1,544	0001	
Purchased Call / S&P 500 INDEX / SP'A05995	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/27/2022	12/27/2023		698,000	4399.82	9,214			6,197			(2,185)				3,007	0001	
Purchased Call / S&P 500 INDEX / SP'A05996	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	09/09/2022	09/11/2023		488,000	4388.68	11,761			16			(298)				1,636	0001	
Purchased Call / S&P 500 INDEX / SP'A05997	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	09/30/2022	09/29/2023		434,000	3831.23	15,928			30,031			9,017				1,532	0001	
Purchased Call / S&P 500 INDEX / SP'A05998	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	10/06/2022	10/06/2023		511,000	100	4,037			3,943			3,943				1,839	0001	
Purchased Call / S&P 500 INDEX / SP'A05999	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	11/16/2022	11/16/2023		497,000	100	3,628			222			222				1,973	0001	
Purchased Call / S&P 500 INDEX / SP'A06000	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	08/22/2022	08/22/2023		478,000	4137.99	2,916			2,621			2,621				1,501	0001	
Purchased Call / S&P 500 INDEX / SP'A06001	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	10/25/2022	10/25/2023		397,000	4273.96	9,846			887			887				1,498	0001	
Purchased Call / S&P 500 INDEX / SP'A06002	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	11/04/2022	11/03/2023		719,000	4177.77	16,106			8,536			8,536				2,772	0001	
Purchased Call / S&P 500 INDEX / SP'A06003	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/14/2022	12/14/2023		490,000	4261.01	14,112			5,269			(693)				2,060	0001	
Purchased Call / S&P 500 INDEX / SP'A06004	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	10/28/2022	10/27/2023		390,000	4336.03	8,073			453			(1,069)				1,479	0001	
Purchased Call / S&P 500 INDEX / SP'A06005	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	11/25/2022	11/24/2023		411,000	4473.02	6,042			241			(839)				1,659	0001	
Purchased Call / S&P 500 INDEX / SP'A06006	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/06/2023	02/06/2024		593,000	4111.08	10,615			10,356			(259)				2,741	0001	
Purchased Call / S&P 500 INDEX / SP'A06007	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/09/2022	12/08/2023		452,000	4420.28	5,831			812			(1,356)				1,878	0001	
Purchased Call / S&P 500 INDEX / SP'A06008	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/09/2022	12/08/2023		378,000	4543.56	6,880			1,507			(1,360)				1,570	0001	
Purchased Call / S&P 500 INDEX / SP'A06009	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/20/2022	12/20/2023		656,000	4394.86	5,576			2,309			(2,295)				2,790	0001	
Purchased Call / S&P 500 INDEX / SP'A06010	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	01/06/2023	01/08/2024		493,000	4428.71		4,398		2,186			(2,152)				2,171	0001	
Purchased Call / S&P 500 INDEX / SP'A06011	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	07/12/2022	07/12/2023		506,000	3818.8	5,161			6,790			1,611				1,344	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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	CANADIAN IMPERIAL BANK OF COM	09/20/2022	09/20/2023		253,000	100	2,151			2,644		2,644	618					871	0001	
INDE/SPX600J88				216119DL770XK43ZE78						9,139			941		941	(1,271)					1,726	0001	
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	H8BC BANK PLC	10/05/2022	10/05/2023		481,000	4227.82	10,974			13,970		13,970	3,381					4,988	0001	
INDE/SPX613N57				ROMUISPUBMPROK6SP63	07/15/2022	07/14/2023		1,660,000	3663.16	6,980			8,676		8,676	2,139					3,218	0001	
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	BNP PARIBAS SA	07/15/2022	07/17/2023		1,183,000	3663.16	6,292			7,491		7,491	1,849					1,246	0001	
INDE/SPX6131SC				ROMUISPUBMPROK6SP63	07/26/2022	07/26/2023		440,000	3921.05	12,678			11,320		11,320	2,761					3,480	0001	
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	BNP PARIBAS SA	07/29/2022	07/28/2023		1,219,000	4130.29	3,723			4,912		4,912	1,344					535	0001	
INDE/SPX613S93				ROMUISPUBMPROK6SP63	06/28/2022	06/23/2023		223,152	3912	3,483			3,181		3,181	745					1,799	0001	
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	BNP PARIBAS SA	08/23/2022	08/23/2023		571,000	4128.73	7,282			7,175		7,175	(108)					1,403	0001	
INDE/SPX605F91				SOCIETE GENERALE SA	01/09/2023	01/09/2024		318,000	4198.57														
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	02NEB1BX4R0TD8PU41	01/13/2023	01/16/2024		463,000	4468.98	3,986			1,589		1,589	(2,397)					2,022	0001	
INDE/SPX60598				SOCIETE GENERALE SA	01/17/2023	01/17/2024		556,000	4228.43	14,178			11,261		11,261	(2,917)					2,487	0001	
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	BNP PARIBAS SA	08/16/2022	08/16/2023		664,000	4305.2	6,972			4,015		4,015	562					2,041	0001	
INDE/SPX61394V				ROMUISPUBMPROK6SP63	08/19/2022	08/21/2023		688,000	4228.48	7,482			5,418		5,418	1,092					2,091	0001	
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	SOCIETE GENERALE SA	02/03/2023	02/02/2024		578,000	4649.4	3,295			781		781	(2,513)					2,655	0001	
INDE/SPX150P90				CREDIT SUISSE (USA)	09/20/2022	09/20/2023		786,000	3655.93	7,939			10,216		10,216	2,437					2,706	0001	
Purchased Call / C111				INC																			
Dynamic Asset Detector 5 ER Index/ODA0403SH				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	CITIBANK NA	11/27/2018	06/28/2024		67,005	208.02	2,074			2,793		2,793	1,151					374	0001	
INDE/SPX150J381				CREDIT SUISSE (USA)																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	INC	05/11/2022	05/10/2023		2,505,000	100	30,311											4,146	0001	
INDE/SPX150J381				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	CREDIT SUISSE (USA)	05/13/2022	05/12/2023		1,482,000	100	17,339											2,514	0001	
INDE/SPX150J382				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	CREDIT SUISSE (USA)	07/18/2022	07/14/2023		1,474,000	100	16,509											3,953	0001	
INDE/SPX150J381				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	CREDIT SUISSE (USA)	11/14/2022	11/10/2023		1,863,000	100	14,531			1,123		1,123	(6,196)					7,297	0001	
INDE/SPX150J381				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	CREDIT SUISSE (USA)	09/29/2022	09/29/2023		314,000	100	2,481			1,231		1,231	(410)					1,109	0001	
INDE/SPX150J382				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	CREDIT SUISSE (USA)	11/14/2022	11/14/2023		617,000	100	4,011			481		481	(1,706)					2,438	0001	
INDE/SPX613N58V				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	BNP PARIBAS SA	09/09/2022	09/08/2023		1,536,000	4067.36	15,821			16,080		16,080	3,682					5,101	0001	
INDE/SPX613N58M				ROMUISPUBMPROK6SP63																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	BNP PARIBAS SA	09/13/2022	09/13/2023		779,000	3932.69	4,674			5,381		5,381	1,159					2,627	0001	
INDE/SPX613N58V				ROMUISPUBMPROK6SP63	06/07/2022	06/07/2023		3,462,000	4160.68	102,524			70,276		70,276	19,941					7,450	0001	
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	BNP PARIBAS SA	11/09/2022	11/09/2023		1,085,000	3748.57	6,293			8,337		8,337	1,734					4,240	0001	
INDE/SPX150J381				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	CREDIT SUISSE (USA)	12/05/2022	12/05/2023		649,000	3988.84	6,750			7,629		7,629	1,692					2,680	0001	
INDE/SPX61379F				EXD7DEVDH4H0FF07349																			
Purchased Call / S&P 500	FixedAnnui tyHedge	N/A	Equi ty / Index	BNP PARIBAS SA	09/02/2022	09/01/2023		2,364,000	3924.26	13,948			16,491		16,491	3,616					7,678	0001	
INDE/SPX61379F				ROMUISPUBMPROK6SP63																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SPX150J36	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	05/04/2022	05/01/2023		1,333,000	100	19,595										1,942	0001	
Purchased Call/SP 500 INDEX/SPX150N85	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	06/10/2022	06/09/2023		1,447,000	100	14,325										3,168	0001	
Purchased Call/SP 500 INDEX/SPX150I90	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/05/2022	12/01/2023		2,100,000	100	15,330			13				(2,298)			8,603	0001	
Purchased Call/SP 500 INDEX/SPX150G38	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/23/2023	01/23/2024		545,000	4301.2	11,064			7,301				(3,782)			2,462	0001	
Purchased Call/SP 500 INDEX/SPX150G38R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/27/2023	01/26/2024		454,000	4533.63	2,088			734				(1,355)			2,061	0001	
Purchased Call/SP 500 INDEX/SPX150H35	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/06/2023	02/06/2024		482,000	4485.19	5,953			2,430				(3,523)			2,274	0001	
Purchased Call/SP 500 INDEX/SPX150H35R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	08/26/2022	08/25/2023		1,755,000	4057.66	10,530			10,799				2,535			5,589	0001	
Purchased Call/SP 500 INDEX/SPX150R98	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	09/16/2022	09/15/2023		729,000	3873.33	11,518			14,863				3,386			2,473	0001	
Purchased Call/SP 500 INDEX/SPX150G55H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	10/25/2022	10/25/2023		428,000	4131.18	15,964			5,442				(769)			1,615	0001	
Purchased Call/SP 500 INDEX/SPX150P95R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	07/21/2022	07/20/2023		2,235,000	100	12,069							(666)			6,163	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040185	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/10/2024		76,502	205.7	2,707			3,879				1,542			403	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD04003T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/19/2024		52,009	205.02	2,146			2,764				1,080			267	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD04019H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/20/2024		180,544	205.36	6,348			9,261				3,629			964	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD0405SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/09/2024		87,708	208.52	2,711			3,527				1,439			512	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD04019H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/19/2023		56,646	99.86	519			1,285				185			104	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD04045H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/27/2023		80,977	99.95	620			1,664				559			230	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD04068H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/30/2024		52,504	208.55	1,637			2,121				859			313	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040354	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/23/2023		125,082	99.97	997			2,723				848			302	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD04065S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/29/2023		66,439	100.14	522			1,342				414			214	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040954	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/06/2023		79,264	99.98	553			1,394				521			285	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD04055S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/11/2023		89,594	100.02	717			1,859				551			270	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040884	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/25/2023		131,400	100	984			2,519				827			459	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi1	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/23/2024		69,583	209.77	2,024			2,530		2,530	1,021						0001
Dynamic Asset Detector 5 ER Index/ODA040888	FixedAnnuityHedge ...	N/A	Equity/Index																			
Purchased Call/Citi1	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/23/2024		66,095	212.61	1,709			1,920		1,920	803						0001
5 ER Index/ODA04088	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	09/01/2022	09/01/2023		487,000	386.85	8,051			9,072		9,072	2,063				1,614		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	09/14/2022	09/14/2023		632,000	394.01	8,486			9,831		9,831	2,142				2,814		0001
INDEX/SPRH13789	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA	12/23/2022	12/22/2023		582,000	437.41	5,878			2,553		2,553	(2,165)				2,484		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	08/29/2022	08/29/2023		887,000	403.61	5,411			5,628		5,628	1,306				2,853		0001
INDEX/SPRH1363H	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	03/15/2023	03/15/2024		770,000	3891.93		4,851		5,250		5,250	399				3,770		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BANK OF COMI	12/05/2022	12/04/2023		1,693,000	100	46,558			52,357		52,357	12,144				6,978		0001
INDEX/SPH000SV	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/26/2024		775,000	3970.99		5,348		5,584		5,584	226				3,854		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	11/28/2022	11/28/2023		993,000	100	1,255			1,335		1,335	255				786		0001
INDEX/SPRH136S	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	03/17/2023	03/15/2024		883,000	3916.64		5,563		5,954		5,954	391				4,323		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BANK OF COMI	11/15/2022	11/15/2023		3,384,000	100	74,448			84,735		84,735	20,175				13,402		0001
INDEX/SPH00TS0	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/13/2024		366,000	100		9,992		11,017		11,017	1,025				1,787		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	03/27/2023	03/27/2024		499,000	3977.53		4,840		5,026		5,026	186				2,485		0001
INDEX/SPH1363A	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	09/01/2022	09/01/2023		409,000	3966.85	4,213			4,760		4,760	1,074				1,328		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	03/31/2023	04/01/2024		419,000	4109.31		5,573		5,623		5,623	50				2,101		0001
INDEX/SPH1333	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL	10/17/2022	10/17/2023		379,000	100	10,802			15,106		15,106	2,894				1,403		0001
INDEX/SPH00P90	FixedAnnuityHedge ...	N/A	Equity/Index	BANK OF COMI	10/19/2022	10/19/2023		330,000	100	9,306			12,929		12,929	2,510				1,227		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BANK OF COMI	10/28/2022	10/27/2023		636,000	100	4,706			360		360	(148)				2,412		0001
INDEX/SPH00RE	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	11/08/2022	11/08/2023		3,245,000	100	71,300			93,598		93,598	19,999				12,854		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BANK OF COMI	02/15/2023	02/15/2024		641,000	4693.01		3,141		668		668	(2,473)				3,006		0001
INDEX/SPH00S3Z	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	02/17/2023	02/16/2024		400,000	4399.1		7,600		3,348		3,348	(4,252)				1,879		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/08/2024		567,654	3862		5,865		5,298		5,298	(567)				2,751		0001
INDEX/SPH1385T	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/26/2023		57,732	99.83	495			1,285		1,285	279				113		0001
Dynamic Asset Detector 5 ER Index/ODA04018S	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	09/07/2022	09/07/2023		778,000	3979.87	7,936			8,946		8,946	2,010				2,576		0001
INDEX/SPRH1384	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA	09/14/2022	09/14/2023		1,134,000	3946.01	6,691			7,749		7,749	1,676				3,835		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/25/2022	11/27/2023		510,000	100	3,723			521		521	320				2,072		0001
INDEX/SPH150S\$	FixedAnnuityHedge ...	N/A	Equity/Index																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SPX4051S7	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/13/2023	02/12/2024		3,888,000	4137.29		117,974		114,087		114,087	(3,877)				18,052		0001	
Purchased Call / S&P 500 INDEX/SPX150190	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/29/2022	11/29/2023		319,000	100	2,361			294		294	(359)				1,301		0001	
Purchased Call / S&P 500 INDEX/SPX41385J	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/21/2022	09/21/2023		812,000	3789.93	8,282			10,608		10,608	2,070				2,803		0001	
Purchased Call / S&P 500 INDEX/SPX15019P	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/21/2022	12/21/2023		1,044,000	3878.44	6,160			7,421		7,421	1,568				4,448		0001	
Purchased Call / S&P 500 INDEX/SPX15019J	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/23/2022	12/22/2023		491,000	3844.82	8,445			10,446		10,446	2,205				2,096		0001	
Purchased Call / S&P 500 INDEX/SPX150190	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/23/2022	11/24/2023		720,000	100	4,464			14		14	(240)				2,907		0001	
Purchased Call / S&P 500 INDEX/SPX150198	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/30/2022	12/29/2023		663,000	3839.5	11,536			14,348		14,348	2,790				2,867		0001	
Purchased Call / S&P 500 INDEX/SPX41358R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/25/2022	08/25/2023		984,000	4199.12	6,002			4,858		4,858	1,074				3,122		0001	
Purchased Call / S&P 500 INDEX/SPX15059C	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	09/28/2022	09/28/2023		535,000	3949.62	20,812			18,540		18,540	3,847				1,884		0001	
Purchased Call / S&P 500 INDEX/SPX150198	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	10/31/2022	10/27/2023		1,303,000	100	17,721			12,067		12,067	(215)				4,942		0001	
Purchased Call / S&P 500 INDEX/SPX150198	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/28/2022	11/27/2023		1,435,000	100	19,086			1,965		1,965	(6,267)				5,830		0001	
Purchased Call / S&P 500 INDEX/SPX150199	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	10/31/2022	10/27/2023		3,264,000	100	38,515			30,061		30,061	830				12,379		0001	
Purchased Call / S&P 500 INDEX/SPX150305	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	08/19/2022	08/18/2023		491,000	100	3,535			3,005		3,005	926				1,520		0001	
Purchased Call / S&P 500 INDEX/SPX13036	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/09/2022	06/08/2023		602,768	4116	14,607			12,931		12,931	4,274				1,310		0001	
Purchased Call / S&P 500 INDEX/SPX41330	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/22/2022	09/22/2023		741,000	3757.99	4,372			5,652		5,652	1,062				2,565		0001	
Dynamic Asset Detector Purchased Call / Citi 5 ER Index / QD4049A	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/21/2023		159,971	99.92	1,222			3,304		3,304	1,122				443		0001	
Dynamic Asset Detector Purchased Call / Citi 5 ER Index / QD4049B4	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/04/2023		334,353	100.04	1,016			2,715		2,715	934				385		0001	
Dynamic Asset Detector Purchased Call / Citi 5 ER Index / QD4049B5	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/04/2023		77,241	99.97	547			1,383		1,383	507				276		0001	
Purchased Call / S&P 500 INDEX/SPX13920	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/14/2022	06/13/2023		2,013,551	3750	27,183			39,920		39,920	9,927				4,533		0001	
Purchased Call / S&P 500 INDEX/SPX1623T	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/01/2022	07/28/2023		3,523,137	4130	44,228			39,609		39,609	9,566				10,058		0001	
Purchased Call / S&P 500 INDEX/SPX15019N	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/02/2022	12/01/2023		224,000	100	1,478			1,493		1,493	333				918		0001	
Dynamic Asset Detector Purchased Call / Citi 5 ER Index / QD4049B8	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/08/2024		79,014	209.46	2,299			2,959		2,959	1,239				461		0001	
Dynamic Asset Detector Purchased Call / Citi 5 ER Index / QD4049B2	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/09/2024		96,398	211.73	2,600			2,973		2,973	1,205				596		0001	
Dynamic Asset Detector Purchased Call / Citi 5 ER Index / QD4049798	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/30/2024		57,411	209.66	1,696			2,135		2,135	883				342		0001	
Dynamic Asset Detector Purchased Call / Citi 5 ER Index / QD4049A4	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/23/2023		68,885	100.03	461			1,138		1,138	443				259		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SPX133N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	03/31/2023	04/02/2024		515,000	4,109.31		6,232		6,287		6,287	55				2,586	0001	
Purchased Call/SP 500 INDEX/SPWH13BR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	11/04/2022	11/03/2023		350,000	100	2,275			2,934		2,934	501				1,349	0001	
Purchased Call/SP 500 INDEX/SPX600SI	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	11/23/2022	11/22/2023		1,756,000	100	30,554			19,163		19,163	4,203				7,060	0001	
Purchased Call/SP 500 INDEX/SPX13R32	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	06/21/2022	06/16/2023		2,293,100	3675	20,548			28,823		28,823	6,568				5,286	0001	
Purchased Call/SP 500 INDEX/SPX13IX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	07/25/2022	07/21/2023		4,608,118	3969	57,644			66,598		66,598	17,038				12,763	0001	
Purchased Call/SP 500 INDEX/SPWH133E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	08/11/2022	08/10/2023		2,121,961	4210	28,889			21,344		21,344	4,405				6,380	0001	
Purchased Call/SP 500 INDEX/SPX150IG6	FixedAnnuityHedge	N/A	Equity/Index	INC	11/25/2022	11/24/2023		265,000	100	1,723			1,807		1,807	405				1,070	0001	
Dynamic Asset Detector Purchased Call/Citi																						
5 ER Index/OD404DES4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/14/2023		76,527	99.98	374			821		821	366				322	0001	
Purchased Call/SP 500 INDEX/SPWH13IX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	01/18/2023	01/18/2024		587,000	4516.22		2,524		1,154		1,154	(1,370)				2,630	0001	
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/OD404S5S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/14/2023		75,052	99.82	584			1,529		1,529	487				229	0001	
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/OD404S25	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/31/2024		53,063	208.06	1,688			2,218		2,218	933				287	0001	
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/OD4047S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/20/2024		62,937	209.87	1,835			2,272		2,272	936				382	0001	
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/OD404DES	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/22/2023		55,699	100.05	253			534		534	245				238	0001	
Purchased Call/SP 500 INDEX/SPWH13E3D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	10/07/2022	10/06/2023		1,649,000	3639.66	9,564			13,122		13,122	2,232				5,933	0001	
Purchased Call/SP 500 INDEX/SPX150ISW	FixedAnnuityHedge	N/A	Equity/Index	INC	12/06/2022	12/06/2023		488,000	3941.26	5,179			6,006		6,006	1,319				2,061	0001	
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/OD404BSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/25/2023		204,331	100.19	1,378			3,398		3,398	1,306				771	0001	
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/OD404BSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/14/2023		63,192	100.04	412			989		989	388				250	0001	
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/OD404S3A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/13/2023		115,484	100.16	722			1,728		1,728	694				455	0001	
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/OD404AS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/26/2023		66,069	100.26	440			1,081		1,081	422				250	0001	
Purchased Call/SP 500 INDEX/SPWH13S5S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	08/22/2022	08/18/2023		2,042,000	100	16,949						(1,746)				6,323	0001	
Purchased Call/SP 500 INDEX/SPWH13S56	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	08/22/2022	08/18/2023		4,169,281	4228	38,257			29,701		29,701	6,063				12,911	0001	
Purchased Call/Deutsche Bank Citi/US 5% Volatility Control																						
Index/DB316SP	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	10/03/2022	09/29/2023		135,376	3711.69	1,934			2,579		2,579	318				478	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7F321IEFA76	.11/27/2018	.07/26/2024		78,809	209.66	2,280			2,885		2,885	1,199						0001
Dynamic Asset Detector 5 ER Index/QD4045N	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWZY1NSX8D621K66	.09/26/2022	.09/26/2023		239,871	3727.45	3,934			3,091		3,091	259						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HCF07349	.01/13/2023	.01/12/2024		800,000	3999.09		9,680		10,651		10,651	971						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA 02N6EB1BP4R0TD8PU41	.02/09/2023	.02/09/2024		422,000	4677.4		1,688		501		501	(1,187)						0001
INDEX/SP405HX	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA 02N6EB1BP4R0TD8PU41	.03/15/2023	.03/15/2024		884,000	3991.93		15,824		17,921		17,921	2,097						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HCF07349	.03/26/2023	.03/26/2024		570,000	3971.27		3,477		3,811		3,811	334						0001
INDEX/SP2502B0	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HCF07349	.01/27/2023	.01/26/2024		1,404,000	4070.56		8,845		9,153		9,153	308						0001
INDEX/SP450V90	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HCF07349	.02/10/2023	.02/09/2024		2,006,000	4090.46		12,638		12,960		12,960	322						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA RMU1SPUB1BP0R0K5P93	.06/21/2022	.06/16/2023		4,659,697	3675	62,563			88,256		88,256	20,284						0001
INDEX/SP2500S0	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC MP61SZ7BEU3UVPYF154	.12/05/2022	.12/05/2023		617,000	100	4,813			81		81	(1,559)						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA RMU1SPUB1BP0R0K5P93	.09/12/2022	.09/12/2023		683,000	4110.41	7,035			6,767		6,767	1,537						0001
INDEX/SP41333J	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA RMU1SPUB1BP0R0K5P93	.09/23/2022	.09/25/2023		640,000	3693.23	8,448			11,670		11,670	2,127						0001
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7F321IEFA76	.11/27/2018	.09/06/2024		67,224	209.43	2,006			2,531		2,531	1,029						0001
5 ER Index/QD4046SZ	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HCF07349	.02/10/2023	.02/09/2024		896,000	4090.46		16,307		16,817		16,817	510						0001
INDEX/SP2500S2	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7F321IEFA76	.11/27/2018	.12/13/2024		73,693	216.88	1,564			1,472		1,472	647						0001
Dynamic Asset Detector 5 ER Index/QD4046ES	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA RMU1SPUB1BP0R0K5P93	.09/23/2022	.09/22/2023		295,000	3693.23	6,638			9,256		9,256	1,732						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA RMU1SPUB1BP0R0K5P93	.10/12/2022	.10/12/2023		776,000	3577.03	4,423			6,304		6,304	1,029						0001
INDEX/SP413F53	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA RMU1SPUB1BP0R0K5P93	.10/14/2022	.10/13/2023		1,238,000	3593.07	12,266			17,458		17,458	2,870						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA RMU1SPUB1BP0R0K5P93	.03/13/2023	.03/12/2024		853,000	100		23,031		25,382		25,382	2,351						0001
INDEX/SP4137SZ	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA RMU1SPUB1BP0R0K5P93	.09/29/2022	.08/26/2023		1,564,000	4030.61	37,849			38,853		38,853	9,030						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7F321IEFA76	.11/27/2018	.02/13/2024		71,879	99.94	376			819		819	325						0001
Dynamic Asset Detector 5 ER Index/QD4040SQ	FixedAnnuityHedge ...	N/A	Equity/Index	BARCLAYS PLC G5G5EF74P5170UG573	.10/13/2022	.10/13/2023		442,000	3669.91	6,851			9,916		9,916	2,122						0001
INDEX/SP417P50	FixedAnnuityHedge ...	N/A	Equity/Index	INC EXD7DEVDH4HCF07349	.12/02/2022	.12/01/2023		420,000	100	3,150			434		434	207						0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HCF07349	.12/16/2022	.12/16/2023		495,000	100	2,822			843		843	(1,375)						0001
INDEX/SP450V90	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HCF07349	.12/30/2022	.12/29/2023		401,000	100	2,887			471		471	(1,886)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/SPX 500 INDEX/SPX150/IS5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/13/2022	12/13/2023		493,000	100	4,289			126		126	(1,826)				2,068		0001	
Purchased Call/SPX 500 INDEX/SPX150/IS6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/16/2022	12/15/2023		920,000	100	6,072			3,999		3,999	(1,382)				3,875		0001	
Purchased Call/SPX 500 INDEX/SPX133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	10/18/2022	10/18/2023		385,000	3719.98	4,813			6,570		6,570	1,171				1,429		0001	
Purchased Call/SPX 500 INDEX/SPX133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	10/20/2022	10/20/2023		945,000	3665.78	5,481			7,390		7,390	1,246				3,524		0001	
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD404LSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/14/2023		59,797	100	390			1,193		1,193	514				59		0001	
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD404HSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/30/2024		93,931	100.79	282			385		385	202				429		0001	
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD404JSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/01/2024		95,963	99.5	518			1,130		1,130	429				460		0001	
Purchased Call/SPX 500 INDEX/SPX138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	03/14/2023	03/12/2024		626,390	3862		5,027		5,475		5,475	448				4,029		0001	
Purchased Call/SPX 500 INDEX/SPX131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	10/31/2022	10/27/2023		2,843,873	3901	32,763			40,227		40,227	8,022				10,786		0001	
Purchased Call/SPX 500 INDEX/SPX131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	11/15/2022	11/15/2023		430,000	100	3,354			3,667		3,667	721				1,703		0001	
Purchased Call/SPX 500 INDEX/SPX13869	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	03/14/2023	03/14/2024		443,000	3919.29		4,784		5,188		5,188	403				2,166		0001	
Purchased Call/SPX134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/25/2024		459,000	4487.22		3,252		4,057		4,057	805				2,274		0001	
Call/Dautsche Bank GRDCI US \$5 Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	10/17/2022	10/13/2023		403,784	3754.32	5,400			5,699		5,699	549				1,479		0001	
Purchased Call/SPX 500 INDEX/SPX13860	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	03/16/2023	03/15/2024		1,420,000	3960.28		8,946		9,377		9,377	431				6,953		0001	
Call/Dautsche Bank GRDCI US \$5 Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	09/02/2022	09/05/2023		253,932	3695.38	4,241			4,731		4,731	584				855		0001	
Index/DG316ISV	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	10/05/2022	10/05/2023		193,165	3694.36	3,999			4,316		4,316	572				693		0001	
Purchased Call/SPX 500 INDEX/SPX134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/26/2024		696,000	3970.99		12,110		12,738		12,738	628				3,461		0001	
Purchased Call/SPX 500 INDEX/SPX138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	03/27/2023	03/27/2024		577,000	3977.53		10,617		11,069		11,069	453				2,873		0001	
Purchased Call/SPX 500 INDEX/SPX134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/25/2024		472,000	3970.99		5,098		5,374		5,374	277				2,344		0001	
Purchased Call/SPX 500 INDEX/SPX134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	11/03/2022	11/03/2023		970,000	3719.89	5,626			7,377		7,377	1,264				3,740		0001	
Purchased Call/SPX 500 INDEX/SPX134Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	10/24/2022	10/24/2023		572,000	3797.34	5,606			7,345		7,345	1,366				2,154		0001	
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD404DSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/09/2024		52,988	216.54	1,311			1,076		1,076	431				345		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX4061\$F	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/16/2023	02/16/2024	.....	683,000	 4630.8	.....	..... 3,005	.....	..... 1,185	.....	..... 1,185	 (1,820)	.....	.....	.....	..... 3,208	.....	0001
Purchased Call/Deutsche Bank Control US 5% Volatility Control																						
INDEX/DX916236	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	10/21/2022	10/19/2023	.....	199,766	 3751.78	 3,404	.....	.....	..... 2,999	.....	..... 2,999	 301	.....	.....	.....	..... 743	.....	0001
Purchased Call/S&P 500 INDEX/SPX617\$SL	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	10/04/2022	10/04/2023	.....	362,000	 4003.22	 14,283	.....	.....	..... 10,739	.....	..... 10,739	 2,482	.....	.....	.....	..... 1,286	.....	0001
Purchased Call/S&P 500 INDEX/SPX150X\$7	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/30/2022	01/02/2024	.....	484,000	 100	 3,775	.....	.....	..... 471	.....	..... 471	 (2,725)	.....	.....	.....	..... 2,108	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4049\$7	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/16/2025	.....	66,363	 222.77	 1,126	.....	.....	..... 756	.....	..... 756	 343	.....	.....	.....	..... 459	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4049\$H	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/01/2024	.....	186,746	 213.5	 4,225	.....	.....	..... 4,962	.....	..... 4,962	 2,137	.....	.....	.....	..... 1,178	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4049\$N	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/06/2024	.....	77,854	 216.04	 1,721	.....	.....	..... 1,667	.....	..... 1,667	 689	.....	.....	.....	..... 506	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4049\$T	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/20/2024	.....	53,376	 218.01	 1,238	.....	.....	..... 954	.....	..... 954	 410	.....	.....	.....	..... 351	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4049\$T	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/14/2024	.....	98,886	 212.17	 2,351	.....	.....	..... 2,962	.....	..... 2,962	 1,224	.....	.....	.....	..... 614	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4049\$L50	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/16/2025	.....	55,106	 211.54	 1,389	.....	.....	..... 1,781	.....	..... 1,781	 701	.....	.....	.....	..... 394	.....	0001
Purchased Call/S&P 500 INDEX/SPX619X\$6	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/15/2022	07/14/2023	.....	1,701,075	 3797	 23,184	.....	.....	..... 29,073	.....	..... 29,073	 6,739	.....	.....	.....	..... 4,562	.....	0001
Purchased Call/S&P 500 INDEX/SPX609\$8	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/03/2022	11/03/2023	.....	668,000	 4091.88	 16,433	.....	.....	..... 16,906	.....	..... 16,906	 2,586	.....	.....	.....	..... 2,575	.....	0001
Purchased Call/S&P 500 INDEX/SPX1139\$C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/14/2023	03/12/2024	.....	619,993	 4336	.....	..... 6,481	.....	..... 14,420	.....	..... 14,420	 7,939	.....	.....	.....	..... 2,993	.....	0001
Purchased Call/S&P 500 INDEX/SPX413\$5Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/04/2022	10/04/2023	.....	785,000	 3790.93	 12,246	.....	.....	..... 15,854	.....	..... 15,854	 3,073	.....	.....	.....	..... 2,809	.....	0001
Purchased Call/S&P 500 INDEX/SPX619X\$1	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/21/2022	07/20/2023	.....	1,248,709	 3862	 15,800	.....	.....	..... 17,858	.....	..... 17,858	 4,563	.....	.....	.....	..... 3,443	.....	0001
Purchased Call/S&P 500 INDEX/SPX413\$5S	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/06/2022	10/06/2023	.....	698,000	 3744.52	 4,048	.....	.....	..... 5,317	.....	..... 5,317	 966	.....	.....	.....	..... 2,511	.....	0001
Purchased Call/S&P 500 INDEX/SPX413\$5Q	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/14/2022	10/16/2023	.....	597,000	 3883.07	 7,343	.....	.....	..... 10,543	.....	..... 10,543	 1,735	.....	.....	.....	..... 2,204	.....	0001
Purchased Call/S&P 500 INDEX/SPX413\$26	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/11/2022	08/11/2023	.....	319,000	 100	 2,265	.....	.....	..... 1,804	.....	..... 1,804	 428	.....	.....	.....	..... 963	.....	0001
Purchased Call/S&P 500 INDEX/SPX413X\$7	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/28/2022	10/27/2023	.....	1,900,000	 3901.06	 11,020	.....	.....	..... 13,278	.....	..... 13,278	 2,618	.....	.....	.....	..... 7,206	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4049\$M	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/11/2023	.....	63,676	 100.39	 495	.....	.....	..... 1,299	.....	..... 1,299	 417	.....	.....	.....	..... 192	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4047\$M	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/13/2023	.....	79,775	 98.93	 605	.....	.....	..... 1,549	.....	..... 1,549	 512	.....	.....	.....	..... 289	.....	0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/CDX4049\$A	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/22/2023	.....	71,584	 100	 542	.....	.....	..... 1,378	.....	..... 1,378	 442	.....	.....	.....	..... 298	.....	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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SP 500 INDEX/SPWH130SL	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/05/2022	08/04/2023	.....	1,889,661	4153	22,163	.....	.....	.....19,073	.....	.....19,073	4,448	.....	.....	.....	.....5,351	.....	0001
Purchased Call/SP 500 INDEX/SPWH13E36	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/06/2022	10/06/2023	.....	498,000	3744.52	4,980	.....	.....	.....6,597	.....	.....6,597	1,211	.....	.....	.....	.....	.....1,792	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
5 ER Index/CD0400SH	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/09/2024	.....	51,794	204.03	2,239	.....	.....	.....2,961	.....	.....2,961	1,137	.....	.....	.....	.....262	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
5 ER Index/CD0406SB	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/30/2024	.....	85,343	207.98	2,634	.....	.....	.....3,600	.....	.....3,600	1,442	.....	.....	.....	.....	.....508	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
5 ER Index/CD0408SN	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/02/2024	.....	71,589	210.72	2,010	.....	.....	.....2,417	.....	.....2,417	1,012	.....	.....	.....	.....	.....440	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
5 ER Index/CD0408SA	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/03/2023	.....	68,642	98.88	450	.....	.....	.....1,090	.....	.....1,090	437	.....	.....	.....	.....	.....288	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
5 ER Index/CD0403SY	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/01/2023	.....	77,303	98.56	443	.....	.....	.....1,008	.....	.....1,008	432	.....	.....	.....	.....	.....317	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH136A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/21/2022	10/20/2023	.....	1,841,000	3752.75	16,082	.....	.....	.....21,532	.....	.....21,532	3,866	.....	.....	.....	.....6,119	.....	0001
Purchased Call/Deutsche Bank	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Global US \$s Volatility Control	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Index/DD31616SQ	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	09/16/2022	09/18/2023	.....	172,460	3695.59	3,208	.....	.....	.....3,465	.....	.....3,465	444	.....	.....	.....	.....	.....590	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH130BS	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/22/2023	03/22/2024	.....	410,000	4224.37	.....	.....8,323	.....	.....15,764	.....	.....15,764	7,441	.....	.....	.....	.....2,027	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13JSL	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/16/2022	11/16/2023	.....	746,000	3956.79	12,533	.....	.....	.....14,124	.....	.....14,124	2,965	.....	.....	.....	.....2,961	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH139SX	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/12/2022	12/12/2023	.....	504,000	4204.05	18,950	.....	.....	.....8,179	.....	.....8,179	(110)	.....	.....	.....	.....2,110	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13J SC	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/15/2022	11/15/2023	.....	605,000	3991.73	5,869	.....	.....	.....6,482	.....	.....6,482	1,325	.....	.....	.....	.....2,396	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13J SB	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/15/2022	11/15/2023	.....	821,000	3991.73	4,926	.....	.....	.....5,382	.....	.....5,382	1,093	.....	.....	.....	.....3,252	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13N6G	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/25/2022	11/27/2023	.....	1,344,000	4026.12	7,795	.....	.....	.....8,160	.....	.....8,160	1,666	.....	.....	.....	.....5,460	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13J64	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/30/2022	11/30/2023	.....	939,000	4080.11	5,634	.....	.....	.....5,739	.....	.....5,739	1,194	.....	.....	.....	.....3,839	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13J60	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/12/2022	12/12/2023	.....	377,000	3990.56	6,107	.....	.....	.....6,614	.....	.....6,614	1,330	.....	.....	.....	.....1,579	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13J67	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/13/2022	12/13/2023	.....	516,000	4019.65	4,973	.....	.....	.....5,263	.....	.....5,263	1,060	.....	.....	.....	.....2,173	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13J6E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/14/2022	12/14/2023	.....	588,000	3995.32	6,997	.....	.....	.....7,557	.....	.....7,557	1,509	.....	.....	.....	.....2,472	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH136SE	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/29/2022	08/25/2023	.....	2,183,021	4058	35,094	.....	.....	.....35,380	.....	.....35,380	8,288	.....	.....	.....	.....6,927	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH139G	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/07/2022	12/07/2023	.....	951,000	3933.92	5,706	.....	.....	.....6,454	.....	.....6,454	1,242	.....	.....	.....	.....3,943	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH1333K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/29/2022	09/22/2023	.....	422,000	100	2,785	.....	.....	.....3,727	.....	.....3,727	649	.....	.....	.....	.....1,461	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH13J61	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/10/2022	11/10/2023	.....	878,000	3956.37	5,180	.....	.....	.....5,906	.....	.....5,906	1,162	.....	.....	.....	.....3,439	.....	0001
Purchased Call/SP 500	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
INDEX/SPWH1358K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/24/2022	08/23/2023	.....	2,127,490	4131	27,496	.....	.....	.....24,382	.....	.....24,382	5,673	.....	.....	.....	.....6,705	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX4051SE	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/15/2023	02/15/2024		402,000	100		3,085		99			(2,997)				1,885		0001
Purchased Call/S&P 500 INDEX/SPX4136SV	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/29/2022	11/29/2023		786,000	3857.63	8,174			9,124		9,124	1,809				3,207		0001
Purchased Call/S&P 500 INDEX/SPX4136SK	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/01/2023		745,000	4071.7	7,823			7,915		7,915	1,648				3,052		0001
Purchased Call/S&P 500 INDEX/SPX4136SO	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/09/2022	12/08/2023		400,000	3834.38	4,040			4,573		4,573	886				1,662		0001
Purchased Call/S&P 500 INDEX/SPX4137SV	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/06/2022	09/01/2023		5,831,450	3824	67,613			80,623		80,623	17,861				18,339		0001
Purchased Call/S&P 500 INDEX/SPX4133S5	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/23/2022	09/22/2023		1,775,117	3777	20,802			29,178		29,178	5,684				6,146		0001
Purchased Call/S&P 500 INDEX/SPX4136S7	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/19/2022	09/15/2023		2,757,811	3873	31,940			39,425		39,425	8,253				9,355		0001
Purchased Call/S&P 500 INDEX/SPX4500S6	FixedAnnuity hedge	N/A	Equity/Index	CHEDIT SUISSE (USA) INC	01/06/2023	01/05/2024		219,000	100		1,402		1,566		1,566	164				959		0001
Purchased Call/S&P 500 INDEX/SPX4136SF	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/14/2022	12/14/2023		761,000	3885.32	13,774			14,914		14,914	3,004				3,199		0001
Purchased Call/S&P 500 INDEX/SPX8179SL	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	08/08/2022	08/07/2023		3,415,000	4140.06	95,620			87,567		87,567	25,483				10,151		0001
Purchased Call/S&P 500 INDEX/SPX6173S2	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/16/2022	11/16/2023		1,048,000	3865.79	34,479			40,134		40,134	9,614				4,160		0001
Purchased Call/S&P 500 INDEX/SPX4136NF	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/25/2022	11/27/2023		465,000	4255.61	15,322			2,335		2,335	(2,457)				1,853		0001
Purchased Call/S&P 500 INDEX/SPX405L8K	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/17/2023	03/18/2024		363,000	100		2,888		3,227		3,227	359				1,785		0001
Purchased Call/S&P 500 INDEX/SPX405L85	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/24/2023	02/26/2024		552,000	100		3,698		3,819		3,819	120				2,632		0001
Purchased Call/S&P 500 INDEX/SPX405L90	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/20/2023	03/20/2024		480,000	100		3,216		3,282		3,282	66				2,367		0001
Purchased Call/S&P 500 INDEX/SPX4131S0	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/31/2022	10/31/2023		467,000	3871.98	4,670			5,756		5,756	1,120				1,788		0001
Purchased Call/S&P 500 INDEX/SPX405L82	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/13/2023	03/12/2024		2,255,000	3855.76		66,072		77,414		77,414	11,343				10,993		0001
Purchased Call/S&P 500 INDEX/SPX405L98	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/27/2023	02/26/2024		4,754,000	3882.24		145,948		157,852		157,852	1,905				22,670		0001
Purchased Call/S&P 500 INDEX/SPX6172S2	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/11/2022	11/13/2023		1,138,000	3892.93	27,312			31,494		31,494	7,590				4,487		0001
Purchased Call/S&P 500 INDEX/SPX6170S1	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/01/2022	11/01/2023		883,000	3856.1	14,020			18,265		18,265	4,081				3,427		0001
Purchased Call/S&P 500 INDEX/SPX413690	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/21/2023	03/21/2024		1,721,000	4002.87		51,458		52,834		52,834	1,376				8,498		0001
Purchased Call/S&P 500 INDEX/SPX4136S0	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/30/2022	08/30/2023		723,000	3886.16	7,519			8,268		8,268	1,893				2,333		0001
Purchased Call/Deutsche Bank Call/US 5% Volatility Control	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	11/04/2022	11/06/2023		195,705	3895.64	1,370			724		724	(68)				760		0001
Index/DOX4160SD	Dynamic Asset Detector	N/A	Equity/Index	CITI BANK NA	11/27/2018	10/02/2023		74,537	99.93	542			1,373		1,373	481				265		0001
5 ER Index/DOX04088M	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/31/2023	03/28/2024		1,427,651	4044		18,236		18,554		18,554	318				7,119		0001
Purchased Call/S&P 500 INDEX/SPX617290	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/14/2022	11/14/2023		372,000	3857.25	5,915			7,022		7,022	681				1,470		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 Index/S&P175J Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ... 636SEF7UP5170U6573	12/30/2022	12/29/2023		756,000	4233.05	14,742			14,068		14,068	(217)				3,269		0001
Index/DD316250	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZFZY1XNS180621K66	10/26/2022	10/26/2023		102,998	3787.01	1,566			1,160		1,160	65				390		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZFZY1XNS180621K66	11/23/2022	11/24/2023		202,219	3882.1	2,406			1,064		1,064	(36)				816		0001
Index/DD416155	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	11/22/2022	11/22/2023		888,000	4003.58	5,417			5,767		5,767	1,169				3,570		0001
INDEX/S&P1339	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	10/04/2022	10/04/2023		1,108,000	3790.93	6,543			8,282		8,282	1,566				3,969		0001
INDEX/S&P1335X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	10/27/2022	10/27/2023		559,000	3807.3	8,217			10,711		10,711	2,021				2,120		0001
INDEX/S&P136Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	08/29/2022	08/29/2023		3,085,000	4030.61	87,110			88,323		88,323	20,357				9,934		0001
INDEX/S&P1366	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	09/19/2022	09/19/2023		2,056,000	3899.89	59,241			70,170		70,170	15,284				7,043		0001
INDEX/S&P1369	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	08/01/2022	07/31/2023		2,213,835	4130	38,051			33,432		33,432	7,542				6,400		0001
INDEX/S&G1328/	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	08/02/2022	08/01/2023		1,890,451	4119	25,415			23,193		23,193	5,613				5,487		0001
INDEX/S&P1305	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	08/08/2022	08/04/2023		1,653,931	4145	29,630			25,166		25,166	5,736				4,859		0001
INDEX/S&P1318	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	08/26/2022	08/25/2023		1,227,284	4174	14,377			12,510		12,510	2,754				3,894		0001
INDEX/S&P1355	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	10/10/2022	10/06/2023		1,889,116	3771	22,645			32,829		32,829	6,237				6,797		0001
INDEX/S&P1328/	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	09/22/2022	09/22/2023		2,168,000	100	42,926			55,091		55,091	9,956				7,506		0001
INDEX/S&P1356	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	10/17/2022	10/13/2023		3,174,600	3583	56,048			75,762		75,762	12,598				11,632		0001
INDEX/S&P136P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	10/24/2022	10/24/2023		864,000	3797.34	4,666			6,066		6,066	1,115				3,253		0001
INDEX/S&P1363	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	09/21/2022	09/21/2023		294,000	100	8,056			10,210		10,210	1,888				1,015		0001
Purchased Call/J.P. Morgan Meridian Index/MP00555H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE ... 815Z1Z1KZS211NHU748	12/19/2018	01/23/2024		219,666	100.78	1,075			1,663		1,663	646				992		0001
Purchased Call/S&P 500 Index/S&G1315S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	07/29/2022	07/31/2023		1,609,000	4130.29	42,639			35,092		35,092	7,566				4,851		0001
Purchased Call/S&P 500 Index/S&P1336	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	09/26/2022	09/26/2023		2,033,000	3655.04	59,567			84,515		84,515	15,628				7,118		0001
INDEX/S&P1315X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	09/06/2022	09/01/2023		2,225,055	3824	37,348			44,463		44,463	9,935				7,226		0001
Purchased Call/S&P 500 Index/S&P1366	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUSPUB1PR0K5P63	11/02/2022	11/02/2023		1,389,000	3759.69	8,056			10,399		10,399	1,833				5,943		0001
Purchased Call/J.P. Morgan Meridian Index/MP00915D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE ... 815Z1Z1KZS211NHU748	12/19/2018	05/26/2023		222,322	98.72	1,829			4,846		4,846	1,437				435		0001
Purchased Call/J.P. Morgan Meridian Index/MP00262	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE ... 815Z1Z1KZS211NHU748	12/19/2018	07/19/2023		299,434	99.69	2,414			6,028		6,028	1,866				822		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 Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPWH388X	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/09/2022	09/09/2023		2,001,889	3986	25,571			26,717		26,717	6,071				6,648		0001
Purchased Call/S&P 500 INDEX/SPWH368D	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/29/2022	08/25/2023		3,485,530	4058	36,508			37,305		37,305	8,761				11,060		0001
Purchased Call/S&P 500 INDEX/SPWH130ST	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/03/2022	10/03/2023		363,000	3830.4	12,850			16,209		16,209	4,663				1,296		0001
Purchased Call/Citi11	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/26/2023		78,615	96.97	359			757		757	346				338		0001
5 ER Index/ODA04DE57	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/08/2024		4,489	193.17	199			220		220	73				22		0001
Index/MPO0065X	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/15/2024		2,079	193.23	92			101		101	33				10		0001
Morgan Meridian	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	11/08/2024		210,511	201.65	6,747			6,512		6,512	1,549				1,336		0001
Purchased Call/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	11/19/2024		226,893	201.34	7,322			7,202		7,202	1,701				1,463		0001
Index/MPO0979P	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	08/22/2023		210,457	99.44	1,636			3,895		3,895	1,261				661		0001
Morgan Meridian	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/07/2025		225,149	200.01	8,019			8,083		8,083	1,801				1,567		0001
Purchased Call/Citi11	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/27/2023		125,845	96.95	573			1,207		1,207	551				542		0001
5 ER Index/ODA04P5A	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	11/01/2022	11/01/2023		1,877,000	3836.1	36,602			45,739		45,739	8,973				7,203		0001
Purchased Call/S&P 500 INDEX/SPWH13J60	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/14/2022	10/13/2023		352,000	100	2,499			3,340		3,340	533				1,290		0001
Purchased Call/S&P 500 INDEX/SPWH13FSR	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/17/2022	10/16/2023		3,194,000	3677.95	63,880			89,140		89,140	15,785				11,792		0001
Purchased Call/S&P 500 INDEX/SPWH13J61	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	11/01/2022	11/01/2023		5,262,000	3836.1	111,028			138,705		138,705	27,297				20,193		0001
Purchased Call/S&P 500 INDEX/SPWH13B88	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/19/2022	09/15/2023		1,979,272	3873	33,235			41,169		41,169	8,705				6,714		0001
Purchased Call/S&P 500 INDEX/SPWH13FS	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/14/2022	10/16/2023		170,000	100	1,258			1,682		1,682	268				628		0001
Purchased Call/S&P 500 INDEX/SPWH15388	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/17/2022	10/16/2023		2,131,927	3583	34,564			46,638		46,638	7,715				7,871		0001
Purchased Call/Dutsche Bank CROCI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	05/24/2022	05/22/2023		119,031	3921.69	205						(7)				225		0001
Index/DD31688A	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	06/01/2022	05/26/2023		210,251	3850.55	1,019			11		11	(93)				412		0001
Purchased Call/Dutsche Bank CROCI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	06/01/2022	05/30/2023	.....	193,941	3963.23	297	.....	.....	.....1	.....	.....1	.....	.....(5)	.....	.....	.....	.....393	.....	0001
Purchased Call/J.P. Morgan Meridian Index/AMR007/S5	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZIKZ11MHJ748	12/13/2018	12/13/2024	.....	252,856	203.16	7,500	.....	.....	.....7,167	.....	.....7,167	1,704	.....	.....	.....	.....	.....1,652	.....	0001
Purchased Call/J.P. Morgan Meridian Index/AMR009/SX	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZIKZ11MHJ748	12/13/2018	01/31/2025	.....	371,487	204.28	10,958	.....	.....	.....9,993	.....	.....9,993	2,350	.....	.....	.....	.....	.....2,520	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	06/23/2022	06/21/2023	.....	105,348	3706.25	1,081	.....	.....	.....850	.....	.....850	(28)	.....	.....	.....	.....	.....250	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	06/07/2022	06/05/2023	.....	119,550	3952.89	230	.....	.....	.....1	.....	.....1	(6)	.....	.....	.....	.....	.....254	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	04/26/2022	04/24/2023	.....	113,756	3908.36	260	.....	.....	.....1	.....	.....1	(2)	.....	.....	.....	.....	.....146	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	05/03/2022	05/01/2023	.....	220,983	3929.53	455	.....	.....	.....	.....	.....	.....(3)	.....	.....	.....	.....	.....322	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	07/11/2022	07/07/2023	.....	125,602	3978.69	263	.....	.....	.....38	.....	.....38	(70)	.....	.....	.....	.....	.....325	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	09/07/2022	09/01/2023	.....	113,844	3769.07	1,064	.....	.....	.....971	.....	.....971	19	.....	.....	.....	.....	.....370	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	10/07/2022	10/05/2023	.....	193,065	3754.23	2,458	.....	.....	.....2,575	.....	.....2,575	240	.....	.....	.....	.....	.....683	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K86	09/30/2022	10/02/2023	.....	151,843	3989.27	4,555	.....	.....	.....6,670	.....	.....6,670	991	.....	.....	.....	.....	.....541	.....	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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	10/14/2022	10/16/2023		153,299	3677.42	3,603			4,075		4,075	553				566		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	09/08/2022	08/08/2023		131,131	3701.15	2,413			1,891		1,891	384				391		0001
Purchased Index/DD316USN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	11/04/2022	11/03/2023		125,145	3938.3	588			263		263	(52)				482		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	06/28/2022	06/23/2023		144,560	3717.46	1,520			1,014		1,014	(67)				347		0001
Purchased Index/DD316USN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	07/06/2022	06/30/2023		123,495	3654.57	1,888			2,225		2,225	287				308		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	10/13/2022	10/13/2023		403,789	3694.45	9,166			9,390		9,390	1,240				1,479		0001
Index/DD316USN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	11/25/2022	11/24/2023		136,269	3994.63	600			181		181	(52)				550		0001
Purchased Call/S&P 500 INDEX/SPX05KSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/07/2023	03/07/2024		1,271,000	3986.37		37,876		40,910		40,910	3,034				6,152		0001
Purchased Call/S&P 500 INDEX/SPX150USV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/06/2022	12/05/2023		1,014,000		8,822			765		765	(3,481)				4,188		0001
Purchased Call/S&P 500 INDEX/SPX250USD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/15/2023	02/14/2024		1,126,000	100		18,016		4,700		4,700	(13,316)				5,272		0001
Purchased Call/S&P 500 INDEX/SPX252SD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	03/14/2023	03/13/2024		1,214,000	100		25,008		31,752		31,752	6,744				5,927		0001
Purchased Call/S&P 500 INDEX/SPX150USV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/30/2023	01/26/2024		2,182,000	100		24,220		13,450		13,450	(10,770)				9,907		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD040089	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/03/2024		54,100	204.06	2,037			3,094		3,094	1,193				272		0001
Purchased Call/S&P 500 INDEX/SPX1768E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	01/13/2023	01/16/2024		524,000	4205.04		15,458		12,615		12,615	(2,843)				2,389		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	11/03/2022	11/03/2023		194,594	3982.45	1,168			842		842	(48)				750		0001
Purchased Call/S&P 500 INDEX/SPX250USV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	03/13/2023	03/13/2024		475,000	100		3,183		3,582		3,582	399				2,319		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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP150V96	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/19/2023	01/19/2024		462,000	100		3,881		1,234		1,234	(2,847)					2,073	0001	
Purchased Call/SP 500 INDEX/SP2502P	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	03/28/2023	03/28/2024		249,000	100		1,843		1,729		1,729	(113)					1,242	0001	
Purchased Call/SP 500 INDEX/SPX719R9	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/23/2022	05/19/2023		1,281,738	31282	37,922			51,665		51,665	7,165					2,348	0001	
Purchased Call/SP 500 INDEX/SP150X30	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/13/2023	01/12/2024		614,000	100		4,666		103		103	(4,563)					2,722	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD4042SH	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/14/2024		103,261	209.03	3,069			4,021		4,021	1,706					568	0001	
Purchased Call/SP 500 INDEX/SP2500N	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/21/2023	02/21/2024		410,000	100		3,690		3,737		3,737	47					1,940	0001	
Purchased Call/SP 500 INDEX/SPX7159J	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/12/2022	09/08/2023		1,061,006	32152	28,629			30,630		30,630	1,592					3,523	0001	
Purchased Call/SP 500 INDEX/SPX715S9	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/31/2022	05/30/2023		10,009,000	4132.15	318,286			220,840		220,840	58,343					20,280	0001	
Purchased Call/SP 500 INDEX/SPX7159J	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/15/2022	08/11/2023		1,924,380	33761	50,198			3,432		3,432	(18,731)					5,808	0001	
Purchased Call/SP 500 INDEX/SPX7153M	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/21/2022	04/20/2023		1,726,310	4461	42,433			126		126	(3,160)					2,020	0001	
Purchased Call/SP 500 INDEX/SPX719R8	FixedAnnuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/06/2022	05/08/2023		2,813,000	4123.34	87,484			51,681		51,681	11,457					4,538	0001	
Purchased Call/SP 500 INDEX/SP15020	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/31/2023	01/31/2024		179,000	100		1,468		1,415		1,415	(53)					819	0001	
Purchased Call/SP 500 INDEX/SP2500K	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/17/2023	02/16/2024		388,000	100		2,832		2,789		2,789	(43)					1,822	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD4043SB	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/21/2024		77,875	208.67	2,351			3,091		3,091	1,252					431	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD4040A8	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/24/2024		62,326	212.58	1,604			1,789		1,789	727					380	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD40403N	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/15/2024		115,466	213.45	2,822			3,132		3,132	1,319					737	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD4048S5	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/01/2024		128,163	213.24	3,141			3,478		3,478	1,432					808	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD40406G	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/01/2023		53,965	99.73	430			1,609		1,609	488					175	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD404E5B	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/13/2024		84,838	217.44	1,757			1,610		1,610	713					554	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD404008M	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/20/2023		35,039	99.91	890			2,131		2,131	216					111	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD40403G	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/29/2023		68,634	100.15	564			1,491		1,491	408					170	0001	
Purchased Call/Citi	Dynamic Asset Detector																						
5 ER Index/QD40405A	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/08/2023		81,146	99.81	626			1,654		1,654	541					242	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/01/2024		66,752	213.38	1,662			1,790		1,790	770				421		0001
Dynamic Asset Detector 5 ER Index/ODA040688 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/21/2024		55,132	205.4	1,947			2,823		2,823	1,080				295		0001
5 ER Index/ODA0419N Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/17/2024		119,451	212.4	3,254			3,522		3,522	1,502				744		0001
Dynamic Asset Detector 5 ER Index/ODA040485 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	03/06/2023	03/05/2024		346,000	100	2,699			2,431		2,431	(268)				1,670		0001
INDEX/S&P5019H Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/06/2022	07/06/2023		568,000	100	16,358			22,291		22,291	6,205				1,464		0001
INDEX/S&E00391 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/14/2024		60,608	213.2	1,527			1,649		1,649	883				387		0001
Dynamic Asset Detector 5 ER Index/ODA040682 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/28/2022	07/28/2023		418,000	4479.67	6,521			1		1	(31)				1,193		0001
INDEX/S&E00686 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/17/2024		87,173	218.18	1,739			1,538		1,538	687				571		0001
Dynamic Asset Detector 5 ER Index/ODA04068T Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/14/2023		106,148	99.91	839			2,311		2,311	720				241		0001
Dynamic Asset Detector 5 ER Index/ODA04236 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/08/2024		84,401	207.35	2,730			3,739		3,739	1,488				476		0001
5 ER Index/ODA0438T Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/29/2024		64,482	208.96	1,986			2,556		2,556	1,086				384		0001
Dynamic Asset Detector 5 ER Index/ODA04068T Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/13/2022	07/11/2023		339,190	4269	4,837			2		2	(134)				897		0001
INDEX/S&E0045Z Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/15/2022	07/17/2023		414,000	4098.97	13,082			232		232	(1,052)				1,126		0001
INDEX/S&E0059P Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/19/2022	07/19/2023		619,000	4521.29	4,766			1		1	(29)				1,899		0001
INDEX/S&E0068M Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/06/2022	07/03/2023		568,000	100	3,692										1,441		0001
INDEX/S&E0003N Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/31/2023		59,324	100.16	462			1,172		1,172	386				192		0001
Dynamic Asset Detector 5 ER Index/ODA04079A Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/12/2022	07/07/2023		643,398	4235	10,372			4		4	(258)				1,867		0001
INDEX/S&E0049R Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/19/2022	07/19/2023		482,000	4216.98	12,966			8		8	(373)				1,323		0001
INDEX/S&E0068L Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	07/26/2022	07/26/2023		454,000	4395.5	5,947			2		2	(63)				1,285		0001
INDEX/S&E0079Z Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/05/2024		88,572	207.75	2,847			3,820		3,820	1,579				504		0001
Dynamic Asset Detector 5 ER Index/ODA04039N Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/25/2024		127,706	209.8	3,433			4,605		4,605	1,863				780		0001
Dynamic Asset Detector 5 ER Index/ODA040685 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/15/2023		90,813	99.99	410			861		861	401				382		0001
Dynamic Asset Detector 5 ER Index/ODA040636 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018																	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/06/2023		98,645	100.41	1,510			1,136		1,136	506				408		0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/08/2025		62,947	220.74	1,231			868		868	402					420		0001
5 ER Index/DX040F5J	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/20/2024		81,288	208.02	2,491			3,412		3,412	1,346				479		0001	
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/07/2023		81,227	98.97	412			921		921	401				337		0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/17/2023		124,395	99.95	841			2,091		2,091	808				460		0001	
5 ER Index/DX040A94	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/10/2023		92,363	100.23	588			1,410		1,410	570				362		0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/05/2023		64,712	98.36	365			886		886	362				267		0001	
Dynamic Asset Detector Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/24/2024		64,166	218.65	1,258			1,081		1,081	474				423		0001	
INDEX/SPX0049L	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/11/2022	07/10/2023		2,328,000	100	62,856			84,904		84,904	23,676				6,123		0001	
INDEX/SPX0049P	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/12/2022	07/12/2023		1,203,000	100	31,880			43,492		43,492	11,529				3,195		0001	
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/13/2025		69,032	215.31	1,597			1,610		1,610	671				473		0001	
5 ER Index/DX040I5R	FixedAnnuityHedge ...	N/A	Equity/Index	SUNTRUST BANKS INC	05/31/2022	05/31/2023		4,670,000	4132.15	145,237			102,557		102,557	27,667				9,546		0001	
INDEX/SPX71553A	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/04/2024		60,910	211.36	1,665			1,962		1,962	834				375		0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/04/2024		74,159	211.36	2,011			2,389		2,389	1,015				465		0001	
5 ER Index/DX040B8T	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/08/2024		76,092	211.69	2,035			2,363		2,363	978				470		0001	
Dynamic Asset Detector Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	08/01/2022	07/31/2023		2,367,000	4118.63	78,922			74,863		74,863	22,661				8,577		0001	
INDEX/SPX0088R	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	08/05/2022	08/07/2023		477,000	4447.79	11,353			2		2	(54)				1,418		0001	
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/15/2022	07/14/2023		680,000	3863.16	12,240			16,366		16,366	4,629				1,824		0001	
INDEX/SPX0055S	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/25/2022	07/24/2023		2,196,000	100	59,951			74,115		74,115	21,831				6,163		0001	
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	08/26/2022	08/25/2023		627,000	4246.34	22,886			54		54	(764)				1,990		0001	
INDEX/SPX0005Y	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	08/30/2022	08/30/2023		397,000	4326.98	9,290			13		13	(274)				1,281		0001	
INDEX/SPX0005U	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC	08/30/2022	08/30/2023		630,000	4584.08	4,914			3		3	630				2,033		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	08/11/2022	08/11/2023		500,000	4207.27	8,100			6,746		6,746	1,387				1,389		0001
INDE/SP/E000SR																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/20/2022	07/20/2023		726,000	100	21,054			26,054		26,054	7,689				2,002		0001
INDE/SP/E000SI																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSCC BANK PLC	08/05/2022	08/04/2023		389,000	100	3,268						(245)				1,143		0001
INDE/SP/E000SJ																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSCC BANK PLC	08/16/2022	08/16/2023		404,000	4632.4	8,120			1		1	(17)				1,242		0001
INDE/SP/E000SP																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSCC BANK PLC	08/23/2022	08/23/2023		417,000	4405.35	11,384			4		4	(113)				1,314		0001
INDE/SP/E000S7																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/29/2022	12/29/2023		723,000	3948.28	8,025			9,622		9,622	1,673				3,126		0001
INDE/SP/H13TS8																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/05/2023	01/05/2024		697,000	3808.1		4,182		5,003		5,003	821				3,052		0001
INDE/SP/H13SD																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSCC BANK PLC	07/13/2022	07/11/2023		434,000	100	3,429						(68)				1,147		0001
INDE/SP/E000S2																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/23/2022	12/26/2023		1,823,000	3844.82	41,747			50,766		50,766	9,400				7,840		0001
INDE/SP/H13SS5																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/10/2023	01/10/2024		595,000	3919.25		6,843		7,827		7,827	984				2,829		0001
INDE/SP/H13IS9																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/06/2023	01/05/2024		468,000	3895.08		8,143		9,494		9,494	1,351				2,050		0001
INDE/SP/H13IS0																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/20/2022	12/20/2023		1,307,000	3821.62	44,242			54,394		54,394	9,953				8,109		0001
INDE/SP/H13SS0																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/10/2023	01/10/2024		615,000	3919.25		11,439		13,089		13,089	1,650				2,717		0001
INDE/SP/H13IS1																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSCC BANK PLC	08/02/2022	08/02/2023		603,000	4688.5	4,221			1		1	(12)				1,757		0001
INDE/SP/E000SI																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/06/2023	01/05/2024		1,379,000	3895.08		8,274		9,519		9,519	1,245				6,089		0001
INDE/SP/H13ISX																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/09/2023	01/09/2024		673,000	3892.09	44,242			5,109		5,109	687				2,968		0001
INDE/SP/H13IS0																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	08/17/2022	08/17/2023		810,000	100	23,409			18,573		18,573	5,566				2,499		0001
INDE/SP/E000SV																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/QD40QSM	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/09/2023		103,948	100	663			1,590		1,590	843				406		0001
INDE/SP/H13IS0																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/QD40QFST	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/08/2024		65,506	99.88	259			483		483	235				288		0001
INDE/SP/H13IS1																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/QD40QSM	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/15/2023		120,790	100.4	757			1,813		1,813	720				478		0001
INDE/SP/H13IS1																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/QD40QSM	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/01/2023		56,058	99.48	303			682		682	256				230		0001
INDE/SP/E000S6																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/17/2023	01/16/2024		3,338,000	3990.97		74,771		78,953		78,953	4,181				14,902		0001
INDE/SP/H13ISR																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/09/2023	01/09/2024		563,000	3892.09		8,276		9,578		9,578	1,302				2,483		0001
INDE/SP/H13IS0																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	08/24/2022	08/24/2023		444,000	100	12,432			12,538		12,538	3,729				1,404		0001
INDE/SP/E000S6																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	08/03/2022	08/03/2023		453,000	4155.17	7,656			7,069		7,069	2,136				1,325		0001
INDE/SP/E000S8																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSCC BANK PLC	08/12/2022	08/11/2023		407,000	4477.04	13,187			2		2	(54)				1,228		0001
INDE/SP/E00ASU																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/20/2022	12/20/2023		962,000	3821.62	5,387			6,544		6,544	1,146				4,091		0001
INDE/SP/H13SR																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/12/2023	01/12/2024		795,000	3983.17		4,850		5,227		5,227	378				3,325		0001
INDE/SP/H13S1																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/27/2023	01/26/2024		597,000	4070.56		11,104		10,784		10,784	(320)				2,711		0001
INDE/SP/H13S3J																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/02/2023	02/02/2024		647,000	4179.76		11,581		10,113		10,113	(1,469)				2,972		0001
INDE/SP/13089																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/03/2023	02/02/2024		887,000	4198.48		16,676		15,169		15,169	(1,507)				4,074		0001
INDE/SP/13150																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/03/2023	02/05/2024		632,000	4198.48		9,922		9,096		9,096	(826)				2,917		0001
INDE/SP/13152				CANADIAN IMPERIAL BANK OF COM	08/23/2022	08/23/2023		781,000		20,853			21,130		21,130	6,277				2,461		0001
INDE/SP/E00096				CANADIAN IMPERIAL BANK OF COM	08/29/2022	08/29/2023		1,087,000	100	28,697			32,552		32,552	9,096				3,496		0001
INDE/SP/E00091				BANK OF COM	02/22/2023	02/22/2024		178,000	100	1,460			1,509		1,509	49				844		0001
INDE/SP/25009J				CREDIT SUISSE (USA) INC	02/13/2023	02/13/2024		857,000	4137.29		6,513		6,058		6,058	(455)				4,006		0001
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/17/2023	02/20/2024		1,440,000	4079.09		9,792		9,756		9,756	(36)				6,804		0001
INDE/SP/1338S																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/24/2022	10/20/2023		1,977,699	3753	40,379			55,026		55,026	12,344				7,374		0001
INDE/SP/B1739				BARCLAYS PLC																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	02/21/2025		84,113	214.93	1,982			2,033		2,033	828				580		0001
5 ER Index/OD/040J65				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	11/15/2023		107,297	100.14	708			1,707		1,707	659				425		0001
5 ER Index/OD/040CS4				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	06/14/2024		122,859	209.07	3,645			4,768		4,768	2,025				675		0001
5 ER Index/OD/0402ST				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	08/18/2023		83,772	100.16	663			1,744		1,744	489				259		0001
5 ER Index/OD/0405S3				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	09/07/2023		69,221	99.84	533			1,367		1,367	439				229		0001
5 ER Index/OD/0406S3				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	12/27/2024		120,842	217.99	2,282			2,174		2,174	946				798		0001
5 ER Index/OD/040F83				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	10/24/2023		64,914	99.96	452			1,073		1,073	416				244		0001
5 ER Index/OD/040A36				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	04/01/2024		53,199	99.99	312			684		684	233				267		0001
5 ER Index/OD/040KSV				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	11/27/2024		140,336	214.95	3,182			3,307		3,307	1,418				905		0001
5 ER Index/OD/040CST				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	10/26/2023		66,594	100.26	444			1,091		1,091	425				252		0001
5 ER Index/OD/040AS3				CITIBANK NA																		
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index		11/27/2018	01/02/2025		54,350	219.52	861			849		849	378				361		0001
5 ER Index/OD/040G38				CITIBANK NA																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.12/07/2023	.....	.113,467	.100.52	.558	.....	.....	1,218	.....	1,218	.555	.....	.....	.....	.470	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/22/2025	.....	.71,574	.210.21	.2,102	.....	.....	2,556	.....	2,556	.968	.....	.....	.....	.514	.....	.0001
5 ER Index/CD040MS2 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.12/08/2023	.....	.127,347	.98.88	.635	.....	.....	1,422	.....	1,422	.828	.....	.....	.....	.529	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.12/02/2024	.....	.54,087	.215.32	.1,411	.....	.....	1,237	.....	1,237	.543	.....	.....	.....	.350	.....	.0001
5 ER Index/CD040SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.12/06/2024	.....	.108,156	.217.23	.2,444	.....	.....	2,078	.....	2,078	.878	.....	.....	.....	.703	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.01/06/2025	.....	.64,301	.220.27	.1,180	.....	.....	.932	.....	.932	.418	.....	.....	.....	.428	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.10/17/2024	.....	.60,380	.212.37	.1,571	.....	.....	1,785	.....	1,785	.761	.....	.....	.....	.376	.....	.0001
5 ER Index/CD0409S2 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.12/06/2024	.....	.94,293	.216.62	.2,649	.....	.....	1,915	.....	1,915	.806	.....	.....	.....	.612	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.03/11/2024	.....	.57,439	.100	.297	.....	.....	.634	.....	.634	.248	.....	.....	.....	.280	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.01/19/2024	.....	.134,589	.98.75	.469	.....	.....	.767	.....	.767	.389	.....	.....	.....	.604	.....	.0001
5 ER Index/CD040S82 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.02/05/2024	.....	.208,430	.102.99	.831	.....	.....	1,547	.....	1,547	.732	.....	.....	.....	.962	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.12/22/2023	.....	.67,086	.100.34	.286	.....	.....	.609	.....	.609	.285	.....	.....	.....	.286	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.11/15/2024	.....	.102,838	.212.89	.2,608	.....	.....	2,919	.....	2,919	.1,221	.....	.....	.....	.657	.....	.0001
5 ER Index/CD040S5 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.12/20/2024	.....	.65,397	.216.38	.1,421	.....	.....	1,355	.....	1,355	.572	.....	.....	.....	.430	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.03/22/2024	.....	.70,514	.100.11	.411	.....	.....	.906	.....	.906	.313	.....	.....	.....	.349	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/11/2025	.....	.56,950	.211.95	.1,401	.....	.....	1,774	.....	1,774	.714	.....	.....	.....	.406	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/25/2025	.....	.69,617	.208.81	.2,087	.....	.....	2,578	.....	2,578	.978	.....	.....	.....	.501	.....	.0001
5 ER Index/CD040MS9 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.01/17/2025	.....	.86,744	.223.86	.1,371	.....	.....	.876	.....	.876	.414	.....	.....	.....	.592	.....	.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.01/16/2024	.....	.71,291	.100.09	.253	.....	.....	.423	.....	.423	.214	.....	.....	.....	.318	.....	.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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	11/27/2018	03/27/2024		107,129	100.04	635			1,399		1,399	474				533		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	11/27/2018	04/06/2023		86,105	99.98	527			1,720		1,720	833				55		0001
5 ER Index/CD040LS1 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	11/27/2018	11/27/2023		146,525	100.21	815			1,884		1,884	793				595		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	11/27/2018	10/17/2023		62,869	99.93	426			1,059		1,059	408				233		0001
5 ER Index/CD040S8Y Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	11/27/2018	01/28/2025		115,970	228.43	1,930			885		885	408				785		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	11/27/2018	09/15/2023		66,557	98.98	501			1,283		1,283	429				226		0001
5 ER Index/CD040783 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	11/27/2018	10/13/2023		102,893	99.87	703			1,756		1,756	672				377		0001
Dynamic Asset Detector Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	10/17/2022	10/13/2023		2,457,986	3583	70,960			97,287		97,287	16,524				9,006		0001
INDEX/SPWH13537 ... Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	10/14/2022	10/12/2023		1,368,288	3582	22,718			31,830		31,830	5,310				5,001		0001
INDEX/SPWH13F8B ... Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	03/06/2023	03/01/2024		687,542	3951		4,453		4,400		4,400	(53)				3,298		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	03/27/2023	03/26/2024		1,373,963	3971		25,490		27,198		27,198	1,708				6,832		0001
INDEX/SPW08N94 ... Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	02/22/2023	02/22/2024		736,000	3991.05		4,710		4,799		4,799	89				3,488		0001
INDEX/SPX113485 ... Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	03/02/2023	03/01/2024		667,000	3981.35		7,004		7,365		7,365	361				3,200		0001
INDEX/SPX11355T ... Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	03/03/2023	03/01/2024		1,927,000	4045.64		12,333		12,146		12,146	(187)				9,244		0001
INDEX/SPX11355Z ... Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	10/12/2022	10/11/2023		1,747,905	3604	21,626			31,002		31,002	5,216				6,372		0001
INDEX/SPWH13F52 ... Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	11/14/2022	11/13/2023		2,595,405	3993	31,551			34,363		34,363	7,080				10,234		0001
INDEX/SPWH13.35 ... Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	02/15/2023	02/15/2024		2,084,000	4147.6		49,599		44,626		44,626	(4,973)				9,772		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	03/06/2023	03/01/2024		493,924	3951		5,593		5,531		5,531	(62)				2,389		0001
INDEX/SPWH13NSP ... Purchased	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK8SP83	11/28/2022	11/24/2023		3,071,930	4026	35,945			39,301		39,301	8,111				12,403		0001
Call/Dutsche Bank GRC1 US \$5 Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG 7L1WFZ1DNS8D621K68	01/06/2023	01/08/2024		205,617	3831.79		3,742		2,420		2,420	(1,323)				905		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	03/21/2023	03/21/2024		132,713	3831.47		2,508		2,254		2,254	(255)				655		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	02/24/2023	02/26/2024		146,186	3815.38		3,362		2,481		2,481	(882)				697		0001
Purchased Index/DOR4168S1	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	12/07/2022	12/07/2023		131,539	3867.46	631			297		297	(48)				545		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	12/30/2022	12/29/2023		159,984	3867.96	752			470		470	(272)				682		0001
Purchased Index/DOR416AS4	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	03/24/2023	03/26/2024		145,576	3821.02		2,475		2,701		2,701	226				724		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	01/12/2023	01/12/2024		148,623	3850.11		2,586		1,545		1,545	(1,041)				659		0001
Purchased Index/DOR416ZSP	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	02/21/2023	02/21/2024		118,302	3821.17		2,638		1,885		1,885	(753)				560		0001
Purchased Call/S&P 500 INDEX/SP4H1364	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBNPR0K5P83	11/25/2022	11/22/2023		1,774,704	4015	29,473			30,985		30,985	6,410				7,185		0001
Purchased Call/S&P 500 INDEX/SP4H136P	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBNPR0K5P83	12/20/2022	12/19/2023		1,416,352	3818	21,333			25,723		25,723	4,608				6,011		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	02/22/2023	02/22/2024		103,848	4009.63		540		326		326	(214)				492		0001
Purchased Call/S&P 500 INDEX/SP4B17Z58	FixedAnnuityHedge ...	N/A	Equity/Index	BARCLAYS PLC	10/24/2022	10/20/2023		3,576,371	3753	41,084			55,335		55,335	12,221				13,336		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DQ4040S5	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/18/2024		51,323	204.07	2,200			2,907		2,907	1,102				252		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DQ4040S8	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/17/2024		75,813	99.67	270			450		450	227				339		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DQ4040S0	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/19/2024		90,526	100.08	303			473		473	243				406		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 Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Collateral Dynamic Asset Selector 5 ER Index/Qd0405HK	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	.11/27/2018	.01/26/2024	.....	120,613	99.82	349	.....	.....	453	.....	453	241	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/SPX179SH	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.05/09/2022	.05/08/2023	.....	1,917,353	4123	30,183	.....	.....	24,576	.....	24,576	7,799	.....	.....	.....	3,083	.....	0001
Purchased Call/S&P 500 INDEX/SPX1313SP	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	.01/11/2023	.01/10/2024	.....	1,986,518	3914	.....	31,080	.....	34,460	.....	34,460	3,379	.....	.....	.....	8,897	.....	0001
Purchased Call/S&P 500 INDEX/SPX200MSY	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.10/05/2022	.10/05/2023	.....	2,202,000	3783.28	65,620	.....	.....	89,706	.....	89,706	19,739	.....	.....	.....	7,902	.....	0001
Purchased Call/S&P 500 INDEX/SPX153SN	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.04/21/2022	.04/20/2023	.....	1,173,023	4461	28,833	.....	.....	86	.....	86	(2,147)	.....	.....	.....	1,373	.....	0001
Purchased Call/S&P 500 INDEX/SPX2003SF	FixedAnnui tyHedge	N/A	Equi ty/Index	HSCB BANK PLC	.07/05/2022	.06/30/2023	.....	261,000	100	2,062	.....	.....	2,674	.....	2,674	723	.....	.....	.....	862	.....	0001
Purchased Call/S&P 500 INDEX/SPX200BS1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.08/26/2022	.08/25/2023	.....	572,000	100	4,576	.....	.....	4,862	.....	4,862	1,389	.....	.....	.....	1,815	.....	0001
Purchased Call/S&P 500 INDEX/SPX179SH	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	.12/12/2022	.12/08/2023	.....	2,340,925	3834	46,297	.....	.....	51,708	.....	51,708	10,189	.....	.....	.....	9,725	.....	0001
Purchased Call/S&P 500 INDEX/SPX1316X	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	.10/27/2022	.10/26/2023	.....	1,403,038	3844	18,451	.....	.....	23,627	.....	23,627	4,601	.....	.....	.....	5,308	.....	0001
Purchased Call/S&P 500 INDEX/SPX2003SP	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.07/06/2022	.07/03/2023	.....	183,000	100	1,556	.....	.....	1,991	.....	1,991	547	.....	.....	.....	464	.....	0001
Purchased Call/S&P 500 INDEX/SPX2003ST	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.08/22/2022	.08/18/2023	.....	2,164,982	4228	24,878	.....	.....	21,542	.....	21,542	6,286	.....	.....	.....	6,704	.....	0001
Purchased Call/S&P 500 INDEX/SPX1703G	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.08/01/2022	.07/31/2023	.....	1,470,383	4130	46,454	.....	.....	696	.....	696	(3,497)	.....	.....	.....	4,250	.....	0001
Purchased Call/S&P 500 INDEX/SPX2008SC	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.07/29/2022	.07/28/2023	.....	533,000	100	3,891	.....	.....	3,883	.....	3,683	1,157	.....	.....	.....	1,522	.....	0001
Purchased Call/Deutsche Bank Call/US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	.03/27/2023	.03/27/2024	.....	196,259	4007.12	.....	824	.....	856	.....	856	32	.....	.....	.....	977	.....	0001
Purchased Call/J.P.	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	.12/13/2018	.10/02/2023	.....	235,624	99.77	1,713	.....	.....	3,803	.....	3,803	1,308	.....	.....	.....	839	.....	0001
Purchased Call/S&P 500 INDEX/SPX1739K	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	.11/21/2022	.11/21/2023	.....	3,332,000	3949.94	101,959	.....	.....	119,439	.....	119,439	28,319	.....	.....	.....	13,388	.....	0001
Purchased Call/S&P 500 INDEX/SPX1137ST	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	.03/10/2023	.03/08/2024	.....	455,089	3992	7,331	.....	.....	8,407	.....	8,407	1,076	.....	.....	.....	2,206	.....	0001
Purchased Call/S&P 500 INDEX/SPX200SHL	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.09/12/2022	.09/11/2023	.....	1,248,000	100	33,696	.....	.....	35,328	.....	35,328	10,070	.....	.....	.....	4,183	.....	0001
Purchased Call/J.P.	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	.12/13/2018	.06/23/2023	.....	210,121	100.44	1,699	.....	.....	4,387	.....	4,387	1,376	.....	.....	.....	504	.....	0001
Purchased Call/S&P 500 INDEX/SPX1739J	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	.11/21/2022	.11/20/2023	.....	2,544,000	3949.94	84,461	.....	.....	98,725	.....	98,725	23,517	.....	.....	.....	10,185	.....	0001
Purchased Call/S&P 500 INDEX/SPX2003SD	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.09/06/2022	.09/06/2023	.....	414,000	3908.19	6,872	.....	.....	8,627	.....	8,627	2,212	.....	.....	.....	1,366	.....	0001
Purchased Call/S&P 500 INDEX/SPX2003SY	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.09/09/2022	.09/11/2023	.....	576,000	4067.36	7,430	.....	.....	8,031	.....	8,031	2,212	.....	.....	.....	1,930	.....	0001
Purchased Call/S&P 500 INDEX/SPX2001SW	FixedAnnui tyHedge	N/A	Equi ty/Index	HSCB BANK PLC	.09/19/2022	.09/19/2023	.....	529,000	100	4,497	.....	.....	.....	.....	.....	.....(937)	.....	.....	.....	1,916	.....	0001
Purchased Call/S&P 500 INDEX/SPX1768K	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	.01/17/2023	.01/17/2024	.....	2,078,000	3990.97	.....	65,249	.....	71,059	.....	71,059	5,910	.....	.....	.....	9,293	.....	0001
Purchased Call/S&P 500 INDEX/SPX2003SO	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	.09/28/2022	.09/28/2023	.....	620,000	100	16,740	.....	.....	23,085	.....	23,085	4,701	.....	.....	.....	2,183	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP/H19/SV	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/25/2023	01/24/2024		1,836,199	4018		28,243		28,814		28,814	571				8,310		0001
Purchased Call/SP 500 INDEX/SP/E00/TS	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/15/2022	11/15/2023		511,000	4586.5	4,957			.66		.66	(460)				2,024		0001
Purchased Call/SP 500 INDEX/SP/E00/NS	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/21/2022	09/21/2023		593,000	4278.83	8,421			.167		.167	(1,137)				2,047		0001
Purchased Call/SP 500 INDEX/SP/D00/NS	FixedAnnuity Hedge	N/A	Equity/Index	CANDIAN IMPERIAL BANK OF COM	04/25/2022	04/25/2023		2,240,000	4296.12	68,982			3,965		3,965	(8,743)				2,381		0001
Purchased Call/SP 500 INDEX/SP/H13/SR	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/30/2023	01/26/2024		1,974,222	4071		39,979		39,751		39,751	(227)				8,364		0001
Purchased Call/SP 500 INDEX/SP/H13/S0	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/16/2023	02/14/2024		1,592,682	4137		24,571		22,617		22,617	(1,954)				7,456		0001
Purchased Call/SP 500 INDEX/SP/E00/SA	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	09/15/2022	09/15/2023		475,000	3901.35	7,838			9,886		9,886	2,456				1,611		0001
Purchased Call/SP 500 INDEX/SP/E00/SL	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	08/10/2022	08/09/2023		1,682,000	100	26,407						(59)				5,038		0001
Purchased Call/SP 500 INDEX/SP/E00/NS2	FixedAnnuity Hedge	N/A	Equity/Index	CANDIAN IMPERIAL BANK OF COM	09/26/2022	09/26/2023		314,000	100	8,541			12,093		12,093	2,322				1,099		0001
Purchased Call/J.P. Morgan Meridian Index/MR0038SV	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	10/25/2023		213,210	99.3	1,487			3,129		3,129	1,101				805		0001
Purchased Call/J.P. Morgan Meridian Index/MR0068S5	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/01/2024		217,441	100.19	1,384			2,683		2,683	804				1,043		0001
Purchased Call/SP 500 INDEX/SP/D00/NSN	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	04/25/2022	04/24/2023		2,483,000	4296.12	77,221			4,033		4,033	(9,839)				3,183		0001
Purchased Call/SP 500 INDEX/SP/H13/NS	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/07/2023	02/07/2024		182,000	100		1,310		1,160		1,160	(150)				843		0001
Purchased Call/SP 500 INDEX/SP/H13/S0	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/02/2023	03/01/2024		298,000	100		2,422		2,521		2,521	98				1,434		0001
Purchased Call/SP 500 INDEX/SP/E00/PS0	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/02/2022	09/01/2023		405,000	4297.06	8,222			.26		.26	(356)				1,315		0001
Purchased Call/SP 500 INDEX/SP/D00/NS8	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	04/22/2022	04/24/2023		2,621,000	4271.78	84,396			6,222		6,222	(10,381)				3,360		0001
Purchased Call/SP 500 INDEX/SP/E00/TS8	FixedAnnuity Hedge	N/A	Equity/Index	CANDIAN IMPERIAL BANK OF COM	11/09/2022	11/09/2023		440,000	100	12,320			16,764		16,764	3,341				1,720		0001
Purchased Call/SP 500 INDEX/SP/C174B8	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/28/2022	11/27/2023		3,438,000	3963.94	114,419			130,905		130,905	31,140				13,960		0001
Purchased Call/SP 500 INDEX/SP/E00/PS8	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/01/2022	09/01/2023		423,000	4302.05	10,025			.24		.24	(370)				1,374		0001
Purchased Call/SP 500 INDEX/SP/E00/NS1	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	10/05/2022	10/05/2023		610,000	3783.28	9,516			12,754		12,754	2,613				2,189		0001
Purchased Call/J.P. Morgan Meridian Index/MR0068S7	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/01/2024		16,625	93.18	738			815		815	270				80		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097S0	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	04/03/2024		210,451	93.66	9,289			9,978		9,978	2,037				1,058		0001
Purchased Call/SP 500 INDEX/SP/E00/NSX	FixedAnnuity Hedge	N/A	Equity/Index	CANDIAN IMPERIAL BANK OF COM	07/12/2022	07/10/2023		302,000	100	2,960			3,852		3,852	1,123				794		0001
Purchased Call/SP 500 INDEX/SP/H19/IS0	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/17/2023	01/12/2024		1,693,862	3895		43,670		45,832		45,832	2,162				8,397		0001
Purchased Call/J.P. Morgan Meridian Index/MR0033S1	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	09/18/2023		260,400	98.93	1,900			4,281		4,281	1,465				891		0001
Purchased Call/J.P. Morgan Meridian Index/MR0094S5	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	11/09/2023		221,249	100.88	1,502			3,051		3,051	1,079				865		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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP500S3J	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	09/07/2022	09/07/2023		585,000	3879.87	8,434			9,961		9,961	2,658				1,672		0001
Purchased Call / S&P 500 INDEX / SP500S8F	FixedAnnuity Hedge	N/A	Equity / Index	MORGAN STANLEY	08/15/2022	08/11/2023		2,309,000	100	34,635						(1,944)				6,969		0001
Purchased Call / S&P 500 INDEX / SP500D8F	FixedAnnuity Hedge	N/A	Equity / Index	MORGAN STANLEY	08/24/2022	08/22/2023		1,453,000	100	19,470						(1,524)				4,553		0001
Purchased Call / S&P 500 INDEX / SP500D87	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	10/25/2022	10/25/2023		1,390,000	3859.11	13,622			17,855		17,855	3,740				5,247		0001
Purchased Call / S&P 500 INDEX / SP500D1S5	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	04/05/2022	04/05/2023		834,000	100	23,519			8		8	(1,650)				488		0001
Purchased Call / S&P 500 INDEX / SP500D1S8	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	04/07/2022	04/05/2023		341,000	100	2,830										200		0001
Purchased Call / S&P 500 INDEX / SP500DPS3	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	10/17/2022	10/17/2023		490,000	3877.95	7,105			10,094		10,094	2,059				1,814		0001
Purchased Call / S&P 500 INDEX / SP500D8T	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	10/31/2022	10/31/2023		503,000	3871.98	7,988			10,155		10,155	2,231				1,326		0001
Purchased Call / S&P 500 INDEX / SP500T3S3Y	FixedAnnuity Hedge	N/A	Equity / Index	BARRCLAYS PLC	11/23/2022	11/24/2023		1,678,000	4027.26	56,213			61,190		61,190	14,914				6,775		0001
Purchased Call / S&P 500 INDEX / SP500P96	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/14/2022	10/16/2023		708,000	3868.72	26,136			44,616		44,616	12,660				2,614		0001
Purchased Call / S&P 500 INDEX / SP500K3C	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	09/27/2022	09/27/2023		800,000	3847.29	8,000			11,427		11,427	2,336				2,809		0001
Purchased Call / S&P 500 INDEX / SP500D56	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	10/12/2022	10/12/2023		893,000	100	25,658			36,791		36,791	6,408				3,410		0001
Purchased Call / S&P 500 INDEX / SP500D9P	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	10/17/2022	10/16/2023		2,903,000	100	63,866			89,512		89,512	17,172				10,718		0001
Purchased Call / S&P 500 INDEX / SP500D50	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	12/20/2022	12/20/2023		878,000	3821.62	14,399			18,109		18,109	3,709				3,734		0001
Purchased Call / S&P 500 INDEX / SP500D26	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	12/22/2022	12/22/2023		718,000	100	4,954			6,648		6,648	2,320				3,065		0001
Purchased Call / S&P 500 INDEX / SP500D54	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	12/27/2022	12/27/2023		801,000	3829.25	13,056			16,448		16,448	3,408				3,451		0001
Purchased Call / S&P 500 INDEX / SP500D58	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	12/28/2022	12/28/2023		373,000	4350.7	3,282			2,157		2,157	(1,229)				1,510		0001
Purchased Call / S&P 500 INDEX / SP500D1S1	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	12/06/2022	12/06/2023		249,000	100	1,643			1,777		1,777	383				1,030		0001
Purchased Call / S&P 500 INDEX / SP500D1S9	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	12/30/2022	01/02/2024		502,000	4060.27	18,172			22,627		22,627	4,976				2,187		0001
Purchased Call / S&P 500 INDEX / SP500D39P	FixedAnnuity Hedge	N/A	Equity / Index	CITIBANK NA	05/24/2022	05/24/2023		1,756,000	3941.48	50,397			64,390		64,390	23,471				3,377		0001
Morgan Meridian Index / MPO097S2	FixedAnnuity Hedge	N/A	Equity / Index	JPMORGAN CHASE	12/19/2018	05/13/2024		326,944	195.62	13,095			14,352		14,352	3,473				1,730		0001
Purchased Call / S&P 500 INDEX / SP500D3M	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMI	04/18/2022	04/18/2023		1,284,000	100	36,209			1,042		1,042	(6,106)				1,426		0001
Morgan Meridian Index / MPO097S3	FixedAnnuity Hedge	N/A	Equity / Index	JPMORGAN CHASE	12/13/2018	01/15/2025		246,936	205.68	6,604			5,979		5,979	1,431				1,656		0001
Morgan Meridian Index / MPO097S4	FixedAnnuity Hedge	N/A	Equity / Index	JPMORGAN CHASE	12/13/2018	02/06/2025		167,183	200.8	5,702			5,663		5,663	1,287				1,199		0001
Purchased Call / S&P 500 INDEX / SP500H4S8	FixedAnnuity Hedge	N/A	Equity / Index	CITIBANK NA	06/13/2022	06/13/2023		2,260,000	3749.63	66,444			102,069		102,069	30,079				5,088		0001
Purchased Call / S&P 500 INDEX / SP500H5F	FixedAnnuity Hedge	N/A	Equity / Index	CITIBANK NA	07/20/2022	07/20/2023		1,452,000	3859.9	45,302			54,648		54,648	17,032				4,004		0001
Purchased Call / S&P 500 INDEX / SP500H7S8	FixedAnnuity Hedge	N/A	Equity / Index	CITIBANK NA	02/08/2023	02/05/2024		3,776,000	4111.08	117,484			114,322		114,322	(3,111)				17,428		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call 11/J.P. Morgan Meridian Index/ARO09852	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1ZK6Z11NHU748	12/13/2018	03/24/2025		214,558	198.95	8,027			8,247		8,247	1,804				1,511		0001
Purchased Call 11/S&P 500 Index/SPY1404981	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1ZFF321NEFA76	06/29/2023	06/29/2023		1,828,000	3818.83	55,571			79,375		79,375	23,777				4,539		0001
Purchased Call 11/J.P. Morgan Meridian Index/ARO0979A	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1ZK6Z11NHU748	12/13/2018	08/06/2024		281,900	197.8	10,472			10,932		10,932	2,603				1,940		0001
Purchased Call 11/S&P 500 Index/SPY140257	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1ZFF321NEFA76	04/11/2022	04/10/2023		2,251,000	100	38,942			8,258		8,258	1,906				1,863		0001
Purchased Call 11/S&P 500 Index/SPY14069H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1ZFF321NEFA76	11/07/2022	11/03/2023		1,316,000	100	18,819			7,246		7,246	(1,007)				5,074		0001
Purchased Call 11/S&P 500 Index/SPY140237	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1ZFF321NEFA76	04/12/2022	04/11/2023		2,297,000	100	61,330										1,994		0001
Purchased Call 11/S&P 500 Index/SPY000SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	12/09/2022	12/11/2023		407,000	3894.38	7,000			8,258		8,258	1,906				1,701		0001
Purchased Call 11/S&P 500 Index/SPY14045A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1ZFF321NEFA76	08/16/2022	06/15/2023		3,346,561	3790	66,534			110,314		110,314	32,559				7,635		0001
Purchased Call 11/S&P 500 Index/SPY000TSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	05/17/2022	05/17/2023		1,545,000	100	39,243			44,265		44,265	17,260				2,772		0001
Purchased Call 11/S&P 500 Index/SPY000VSN	FixedAnnuityHedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UVPFI54	12/19/2022	12/19/2023		462,000	100	3,661			2,041		2,041	(1,165)				1,918		0001
Purchased Call 11/S&P 500 Index/SPY000H8K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	09/12/2022	09/11/2023		1,553,732	4067	21,457			22,705		22,705	6,257				5,207		0001
Purchased Call 11/S&P 500 Index/SPY000N1	FixedAnnuityHedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UVPFI54	12/09/2022	12/08/2023		585,000	100	3,803			4,186		4,186	897				2,430		0001
Purchased Call 11/S&P 500 Index/SPY150089	FixedAnnuityHedge	N/A	Equity/Index	INC EXD7DEVDH4HFF7349	04/12/2022	04/06/2023		439,851	4892	1,879						(4)				282		0001
Purchased Call 11/S&P 500 Index/SPY0008J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	03/13/2023	03/08/2024		395,066	3862		5,258		6,012		6,012	754				1,479		0001
Purchased Call 11/S&P 500 Index/SPY00752	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	02/17/2023	02/16/2024		528,000	4079.09	9,386			9,586		9,586	187				2,480		0001
Purchased Call 11/S&P 500 Index/SPYF0098P	FixedAnnuityHedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UVPFI54	03/03/2023	03/04/2024		397,000	4801.92		2,064		1,431		1,431	(634)				1,913		0001
Purchased Call 11/S&P 500 Index/SPY000K55	FixedAnnuityHedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UVPFI54	04/12/2022	04/10/2023		327,644	4788	4,069										271		0001
Purchased Call 11/S&P 500 Index/SPYF00158	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	12/30/2022	01/02/2024		553,000	4018.04	22,728			29,139		29,139	6,845				2,409		0001
Purchased Call 11/S&P 500 Index/SPY000LSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	10/03/2022	09/28/2023		1,552,573	3586	38,321			61,835		61,835	12,467				5,482		0001
Purchased Call 11/S&P 500 Index/SPY140698	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1ZFF321NEFA76	11/01/2022	11/01/2023		5,114,000	100	100,746			127,156		127,156	27,324				19,625		0001
Purchased Call 11/S&P 500 Index/SPY150034	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HFF7349	04/05/2022	04/03/2023		569,000	100	3,585										258		0001
Purchased Call 11/S&P 500 Index/SPY14065T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1ZFF321NEFA76	08/19/2022	08/21/2023		412,000	100	9,764			8,472		8,472	2,499				1,289		0001
Purchased Call 11/S&P 500 Index/SPY613933	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISP1BNP08K5P83	04/01/2022	04/03/2023		2,067,000	4545.86	70,691			2		2	(1,701)				937		0001
Purchased Call 11/S&P 500 Index/SPY000498	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	01/25/2023	01/25/2024		507,000	100		13,030		13,589		13,589	559				2,298		0001
Purchased Call 11/S&P 500 Index/SPY000K57	FixedAnnuityHedge	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU3UVPFI54	04/12/2022	04/10/2023		479,000	100	5,221			1		1	(519)				386		0001
Purchased Call 11/S&P 500 Index/SPYF0045X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	01/30/2023	01/29/2024		1,871,000	100		52,762		54,509		54,509	1,747				8,538		0001
Purchased Call 11/S&P 500 Index/SPY14069S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1ZFF321NEFA76	12/21/2022	12/21/2023		1,914,000	100	55,889			67,017		67,017	13,920				8,154		0001
Purchased Call 11/S&P 500 Index/SPY150039	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HFF7349	06/30/2022	06/29/2023		1,134,000	100	15,309										2,916		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 or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/07/2022	06/05/2023		327,000	100	2,793										1,120		0001
INDEX/SPX150M57				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/26/2022	06/26/2023		535,000	100	2,996										1,306		0001
INDEX/SPX150S37				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/13/2022	05/11/2023		570,000	100	3,876										955		0001
INDEX/SPX150LST				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/24/2022	05/19/2023		736,000	100	4,280										1,352		0001
INDEX/SPX150M36				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	12/20/2022	12/20/2023		1,881,000	100	52,856			64,683			12,962				7,999		0001
INDEX/SPX140S6R				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	04/19/2022	04/14/2023		604,000	100	3,866										591		0001
INDEX/SPX150J9N				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/09/2022	05/05/2023		431,000	100	2,327										667		0001
INDEX/SPX150J9X				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	07/08/2022	07/06/2023		622,000	100	4,727						(34)				1,603		0001
INDEX/SPX150S31				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	09/08/2022	09/08/2023		404,000	100	3,151						(609)				1,342		0001
INDEX/SPX150S3T				INC																		
Purchased Call/J.P. Morgan Meridian	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	07/19/2024		291,921	197.49	10,918			11,495			2,751				1,667		0001
Index/MR009788																						
Purchased Call/J.P. Morgan Meridian	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	09/03/2024		255,930	999.08	8,955			9,187			2,191				1,530		0001
Index/MR009780				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	08/26/2022	08/25/2023		330,000	100	3,393						(415)				1,238		0001
INDEX/SPX150Q3F				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	07/01/2022	07/03/2023		2,618,000	3825.33	71,733			101,733			30,090				6,643		0001
INDEX/SPX140M30				E570Z0Z1Z7FF3271EFA76																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	08/12/2022	08/14/2023		1,428,000	4280.15	36,995			23,694			5,821				4,356		0001
INDEX/SPX140S5L				E570Z0Z1Z7FF3271EFA76																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	04/11/2022	04/06/2023		651,000	100	3,515										417		0001
INDEX/SPX150J96				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/11/2022	05/09/2023		615,000	100	4,367										1,005		0001
INDEX/SPX150J9N				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/01/2022	05/30/2023		599,000	100	3,884										1,214		0001
INDEX/SPX150M30				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/16/2022	06/14/2023		644,000	100	3,993										1,460		0001
INDEX/SPX150M5L				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/12/2022	12/12/2023		607,000	100	4,188			233			(1,663)				2,542		0001
INDEX/SPX150M94				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	07/15/2022	07/14/2023		428,000	100	2,996						(95)				1,148		0001
INDEX/SPX150S3U				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	09/09/2022	09/11/2023		501,000	100	3,998						(770)				1,679		0001
INDEX/SPX150R30				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	09/16/2022	09/15/2023		449,000	100	3,388						(721)				1,523		0001
INDEX/SPX150R38				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	10/21/2022	10/20/2023		395,000	100	2,844			4,274			2,546				1,473		0001
INDEX/SPX150S30				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/27/2022	12/27/2023		635,000	100	4,445			2,793			(1,159)				2,736		0001
INDEX/SPX150M9X				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/11/2022	11/10/2023		360,000	100	2,448			71			(1,028)				1,410		0001
INDEX/SPX150S35				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/14/2022	12/14/2023		444,000	100	3,685			635			(1,172)				1,665		0001
INDEX/SPX150M96				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/16/2022	12/15/2023		393,000	100	2,633			1,163			(1,133)				1,655		0001
INDEX/SPX150M9C				INC																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	03/20/2023	03/19/2024		1,959,000	100		31,932		41,579			9,648				9,646		0001
INDEX/SPX14078P				E570Z0Z1Z7FF3271EFA76																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	06/06/2022	06/02/2023		2,165,201	4109	20,664			20,115		20,115	7,144				4,488	0001	
INDEX/SPX14003V				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	10/25/2022	10/25/2023		578,000	100	4,219			398		398	(398)				2,182	0001	
INDEX/SPX1500SX				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	11/07/2022	11/07/2023		470,000	100	3,149			336		336	(1,667)				1,829	0001	
INDEX/SPX1501TS				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	01/05/2023	01/05/2024		295,000	100	1,866			2,245		2,245	380				898	0001	
INDEX/SPX0010S				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	04/19/2022	04/14/2023		761,000	100	7,001			78		78	(1,157)				745	0001	
INDEX/SPX000MS0				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	05/19/2022	05/17/2023		421,000	100	5,136			6,031		6,031	2,352				755	0001	
INDEX/SPX000J96																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	05/05/2022	05/03/2023		563,690	4525	10,004						(1)				847	0001	
INDEX/SPX000P99																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/08/2022	04/06/2023		488,445	4481	10,886						(547)				313	0001	
INDEX/SPXG193SH																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/13/2022	04/11/2023		463,316	4413	10,481			4		4	(854)				402	0001	
INDEX/SPXF0049H																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	01/30/2023	01/26/2024		2,204,000	100		49,810		48,254		48,254	(1,556)				10,007	0001	
INDEX/SPX0008D																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2023	03/13/2024		355,000	4420.63		1,917		4,747		4,747	2,600				1,793	0001	
INDEX/SPXG193SH				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	01/27/2023	01/26/2024		324,000	100	2,398			2,338		2,338	(60)				1,471	0001	
INDEX/SPXF0049E																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2023	03/08/2024		403,587	4462		1,963		3,914		3,914	1,361				1,966	0001	
INDEX/SPXF0008H																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/17/2023	03/19/2024		444,000	4184.93		11,677		17,475		17,475	5,797				2,186	0001	
INDEX/SPXF000CJ				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	02/27/2023	02/26/2024		1,661,000	100		47,505		51,291		51,291	3,786				7,921	0001	
INDEX/SPXF008ST																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/18/2022	04/13/2023		707,008	4447	4,358			5		5	(421)				667	0001	
INDEX/SPXG193SS				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	02/01/2023	02/01/2024		4,095,000	100		101,556		97,407		97,407	(4,149)				18,778	0001	
INDEX/SPXF0005J																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	03/06/2023	03/05/2024		1,050,000	100		18,585		23,303		23,303	4,718				5,067	0001	
INDEX/SPX000P9A																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	05/03/2022	04/28/2023		231,388	4551	4,574										320	0001	
INDEX/SPXG193N				BNP PARIBAS SA	04/14/2022	04/12/2023		681,605	4397	7,409			7		7	(841)				618	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index																			
INDEX/SPXG193S1				BNP PARIBAS SA	04/12/2022	04/10/2023		1,216,324	4488	7,160			1		1	(519)				1,007	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL																		
INDEX/SPXF0008J																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	02/06/2023	02/05/2024		1,825,000	100		53,961		52,320		52,320	(1,640)				8,414	0001	
INDEX/SPX0066D				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	02/14/2023	02/14/2024		732,000	100		21,667		20,408		20,408	(1,259)				3,427	0001	
INDEX/SPX150P91				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	09/12/2022	09/08/2023		1,365,000	100	18,345						(15,318)				4,546	0001	
INDEX/SPX150S9D				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	09/28/2022	09/28/2023		312,000	100	2,340			19		19	(667)				1,089	0001	
INDEX/SPX1501SC				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	11/01/2022	11/01/2023		319,000	100	2,424			216		216	37				1,224	0001	
INDEX/SPX1504SV				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	05/13/2022	05/11/2023		578,471	3835	5,976			6,421		6,421	2,319				969	0001	
INDEX/SPX150MS9				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	05/24/2022	05/19/2023		300,405	3901	2,559			3,599		3,599	1,246				550	0001	
INDEX/SPXG193SS																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/26/2022	04/21/2023		786,465	4934	8,699			51		51	(1,279)				943	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX13352	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/19/2022	04/14/2023		1,359,095	4933	12,492			27		27	(1,590)				1,918		0001	
Purchased Call/SP 500 INDEX/SPX1335S	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/22/2022	04/20/2023		1,238,727	4459	7,206			22		22	(794)				1,451		0001	
Purchased Call/SP 500 INDEX/SPX13F90	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/26/2022	04/24/2023		373,392	4272	7,910			237		237	(1,731)				479		0001	
Purchased Call/SP 500 INDEX/SPX00096	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI ...	03/27/2023	03/25/2024		511,000	100		14,104		15,011		15,011	908				2,537		0001	
Purchased Call/SP 500 INDEX/SPX1333T	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/18/2022	04/13/2023		1,071,628	4447	12,081			11		11	(1,066)				1,011		0001	
Purchased Call/SP 500 INDEX/SPX00085M	FixedAnnui tyHedge	N/A	Equi ty/Index	CANDIAN IMPERIAL	03/14/2023	03/14/2024		544,000	100		14,797		16,286		16,286	1,489				2,660		0001	
Purchased Call/SP 500 INDEX/SPX150S89	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	09/27/2022	09/27/2023		338,000	100	2,907			3,933		3,933	776				1,187		0001	
Purchased Call/SP 500 INDEX/SPX1335X	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/12/2022	04/06/2023		1,458,691	4488	8,960						(622)				385		0001	
Purchased Call/SP 500 INDEX/SPX00085S	FixedAnnui tyHedge	N/A	Equi ty/Index	CANDIAN IMPERIAL	02/22/2023	02/22/2024		2,514,000	100		61,593		65,288		65,288	3,695				11,916		0001	
Purchased Call/SP 500 INDEX/SPX00085C	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI ...	02/24/2023	02/23/2024		339,000	100		2,780		3,370		3,370	590				1,609		0001	
Purchased Call/SP 500 INDEX/SPX00A5K	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	03/06/2023	03/04/2024		663,000	100		18,365		18,828		18,828	463				3,195		0001	
Purchased Call/SP 500 INDEX/SPX150XK	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI ...	04/28/2022	04/26/2023		889,318	4175	10,313			5,064		5,064	1,050				1,187		0001	
Purchased Call/SP 500 INDEX/SPX150MSA	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	05/24/2022	05/19/2023		1,357,673	3901	13,795			19,309		19,309	10,645				2,487		0001	
Purchased Call/SP 500 INDEX/SPX150M8	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	05/24/2022	05/19/2023		338,925	3901	4,606			6,358		6,358	2,215				658		0001	
Purchased Call/SP 500 INDEX/SPX1313A	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/12/2022	05/10/2023		664,174	4001	10,383			12,008		12,008	3,606				1,089		0001	
Purchased Call/SP 500 INDEX/SPX150N5E	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/14/2022	06/09/2023		288,664	3901	3,543			5,577		5,577	1,781				632		0001	
Purchased Call/SP 500 INDEX/SPX1335A	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/03/2022	04/28/2023		458,644	4132	8,343			5,412		5,412	1,576				635		0001	
Purchased Call/SP 500 INDEX/SPX150L3U	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	05/13/2022	05/11/2023		775,230	3935	4,872			7,808		7,808	2,838				1,299		0001	
Purchased Call/SP 500 INDEX/SPX150N5F	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/14/2022	06/12/2023		862,090	3901	4,288			8,426		8,426	2,684				1,928		0001	
Purchased Call/SP 500 INDEX/SPX150T9P	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	11/04/2022	11/06/2023		751,000	3770.55	11,040			14,967		14,967	3,231				2,915		0001	
Purchased Call/SP 500 INDEX/SPX150S8Z	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	10/26/2022	10/26/2023		911,000	3830.6	5,193			6,790		6,790	1,509				3,447		0001	
Purchased Call/SP 500 INDEX/SPX1346Q	FixedAnnui tyHedge	N/A	Equi ty/Index	EXDTE/VDH4H0FF07349	05/10/2022	05/05/2023		507,171	4123	6,376			4,217		4,217	565				785		0001	
Purchased Call/SP 500 INDEX/SPX1318T	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/17/2022	05/12/2023		261,553	4024	2,172			2,196		2,196	672				444		0001	
Purchased Call/SP 500 INDEX/SPX150I9V	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/23/2022	12/26/2023		596,000	3944.82	9,119			11,231		11,231	2,363				2,563		0001	
Purchased Call/SP 500 INDEX/SPX1345T	FixedAnnui tyHedge	N/A	Equi ty/Index	EXDTE/VDH4H0FF07349	05/10/2022	05/08/2023		404,087	4123	3,780			2,726		2,726	488				652		0001	
Purchased Call/SP 500 INDEX/SPX13459	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/17/2022	05/12/2023		647,846	4024	12,716			13,723		13,723	5,268				1,089		0001	
Purchased Call/SP 500 INDEX/SPX1313Z	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/25/2022	05/23/2023		488,771	3974	2,911			3,390		3,390	1,032				381		0001	
Purchased Call/SP 500 INDEX/SPX13406	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/31/2022	05/26/2023		551,866	4058	9,161			8,081		8,081	2,173				1,081		0001	
Purchased Call/SP 500 INDEX/SPX00085Z	FixedAnnui tyHedge	N/A	Equi ty/Index	CANDIAN IMPERIAL	03/16/2023	03/14/2024		1,028,000	100		15,317		19,115		19,115	3,798				5,028		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's (Amortization)/ Accretion	Total Foreign Exchange Change in B./A.C.V.	Unrealized Valuation Increase/(Decrease)	Fair Value	Code	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/05/2022	05/03/2023		417,548	4175	5,786			3,506	901	3,506					628	0001	
INDE/SP/61363J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/23/2022	12/26/2023		463,000	3844.82	7,964			9,846	2,076	9,846					1,991	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/11/2022	05/09/2023		706,449	3991	7,059			8,063	2,554	8,063					1,155	0001	
INDE/SP/61363Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/01/2022	05/26/2023		1,172,624	4158	11,565			7,858	1,326	7,858					2,297	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	09/08/2022	09/08/2023		901,000	4006.18	5,226			6,186	1,532	6,186					2,992	0001	
INDE/SP/45033J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/28/2022	12/28/2023		427,000	3783.22	7,430			9,484	1,943	9,484					1,843	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/06/2022	05/04/2023		554,722	4300	5,725			588	(1,242)	588					847	0001	
INDE/SP/45033T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/13/2023	01/12/2024		638,000	3999.09		6,444		7,026	592	7,026					2,829	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/01/2022	05/31/2023		1,917,318	4132	37,635			32,196	10,778	32,196					3,919	0001	
INDE/SP/61363X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/26/2022	04/24/2023		1,050,858	4272	6,093			360	(1,539)	360					1,347	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/26/2022	07/26/2023		925,000	100	24,883			30,540	8,421	30,540					2,619	0001	
INDE/SP/45033V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/13/2023	01/16/2024		896,000	3999.09		5,466		6,010	544	6,010					4,000	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	08/09/2022	07/27/2023		465,000	100	5,627			5,988	2,083	5,988					1,322	0001	
INDE/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/15/2022	08/03/2023		398,000	100	5,055			4,620	1,646	4,620					1,165	0001	
Price EUR/SP/00035F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/18/2023	01/18/2024		792,000	3928.86		9,108		10,317	1,209	10,317					3,548	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H83C BANK PLC	11/28/2022	11/17/2023		423,000	100	4,907			5,074	1,392	5,074					1,683	0001	
INDE/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	12/30/2022	12/22/2023		447,000	100	6,079			6,331	570	6,331					1,908	0001	
Price EUR/SP/00045Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H83C BANK PLC	10/25/2022	10/20/2023		449,000	100	5,208			6,521	1,487	6,521					1,674	0001	
INDE/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/27/2023	01/29/2024		1,126,000	4070.56		7,882		8,067	185	8,067					5,138	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/06/2022	05/04/2023		230,000	100	1,518			572	(7)	572					351	0001	
INDE/SP/000036	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/16/2022	05/12/2023		2,788,556	4024	28,115			32,316	12,025	32,316					4,730	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/02/2022	04/28/2023		147,000	100	1,044			356	(41)	356					204	0001	
INDE/SP/000PP3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/24/2023	01/24/2024		461,000	100		4,610		3,192	(1,418)	3,192					2,086	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/08/2022	08/04/2023		1,213,728	32803	30,904			13,739	(9,695)	13,739					3,566	0001	
INDE/SP/62115N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	02/01/2023	01/31/2024		2,038,300	4077		86,765		83,503	(2,262)	83,503					9,332	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/06/2023	01/08/2024		666,000	100		4,329		1,904	(2,425)	1,904					2,932	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX1502SR	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	02/09/2023	02/09/2024		429,000	100		3,046		382		382	(2,664)					1,993	0001	
Purchased Call/SP 500 INDEX/SPX1501SM	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/20/2022	12/20/2023		206,000	100	1,318			1,527		1,527	309					876	0001	
Purchased Call/SP 500 INDEX/SPX1501ND	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/14/2022	06/09/2023		1,337,995	3801	11,206			16,928		16,928	5,368					2,930	0001	
Purchased Call/SP 500 INDEX/SPX1501S63	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/06/2022	05/04/2023		632,125	4300	9,693			813		813	(2,054)					985	0001	
Purchased Call/SP 500 INDEX/SPX1501JSM	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/19/2022	05/17/2023		703,282	4089	3,803			3,767		3,767	1,018					1,262	0001	
Purchased Call/SP 500 INDEX/SPX1501SE	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/06/2023	01/05/2024		372,000	100		2,418		513		513	(1,905)					1,629	0001	
Purchased Call/SP 500 INDEX/SPX1501SD	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/23/2023	01/23/2024		475,000	100		4,180		2,359		2,359	(1,821)					2,146	0001	
Purchased Call/SP 500 INDEX/SPX000NSV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	04/26/2022	04/26/2023		983,000	100	26,798			20,685		20,685	7,292					1,312	0001	
Purchased Call/SP 500 INDEX/SPX150PS1	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	07/18/2022	07/17/2023		1,249,000	100	14,988						(395)					3,397	0001	
Purchased Call/SP 500 INDEX/SPX1502SK	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	02/08/2023	02/08/2024		288,000	100		2,506		751		751	(1,755)					1,336	0001	
Purchased Call/SP 500 INDEX/SPX150PSJ	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	09/19/2022	09/15/2023		1,287,000	100	18,018						(248)					4,366	0001	
Purchased Call/SP 500 INDEX/SPX150BS7	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	09/27/2022	09/26/2023		1,064,000	100	12,342			5,990		5,990	(2,639)					3,726	0001	
Purchased Call/SP 500 INDEX/SPX1501S7	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	10/28/2022	10/27/2023		1,144,000	100	12,355			1,091		1,091	(2,565)					4,339	0001	
Purchased Call/SP 500 INDEX/SPX2500SR	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	02/21/2023	02/16/2024		1,270,000	100		16,510		8,278		8,278	(8,232)					5,964	0001	
Purchased Call/SP 500 INDEX/SPX150BSA	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	09/16/2022	09/15/2023		1,121,000	3873.33	11,322			14,457		14,457	3,477					3,803	0001	
Purchased Call/SP 500 INDEX/SPX1501S0	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/04/2022	11/06/2023		576,000	3770.55	5,069			6,778		6,778	1,447					2,236	0001	
Purchased Call/SP 500 INDEX/SPX1501SE	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/16/2022	12/15/2023		876,000	3852.36	9,724			11,899		11,899	2,518					3,690	0001	
Purchased Call/SP 500 INDEX/SPX150CSR	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	10/24/2022	10/20/2023		3,893,000	100	34,258			11,718		11,718	(839)					14,516	0001	
Purchased Call/SP 500 INDEX/SPX82CSM	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	12/14/2022	12/14/2023		656,000	100	19,352			21,185		21,185	4,866					2,758	0001	
Purchased Call/SP 500 INDEX/SPX13K32	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/20/2022	05/18/2023		498,307	3824	8,031			10,740		10,740	3,300					904	0001	
Purchased Call/SP 500 INDEX/SPX1501S0	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/28/2022	12/28/2023		564,000	3783.22	6,994			8,896		8,896	1,808					2,434	0001	
Purchased Call/SP 500 INDEX/SPX000S83	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/13/2022	05/15/2023		806,000	100	20,311			25,753		25,753	10,068					1,415	0001	
Purchased Call/SP 500 INDEX/SPX000RS4	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/09/2022	05/08/2023		2,249,000	100	57,574			77,799		77,799	31,365					3,628	0001	
Purchased Call/SP 500 INDEX/SPX000PSK	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/09/2022	05/09/2023		1,158,000	100	29,645			39,897		39,897	15,973					1,893	0001	
Purchased Call/SP 500 INDEX/SPX0001SC	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/04/2022	05/02/2023		552,666	4155	6,580			4,120		4,120	1,248					818	0001	
Purchased Call/SP 500 INDEX/SPX0002SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/16/2022	05/15/2023		2,577,000	100	67,002			85,174		85,174	32,987					4,524	0001	
Purchased Call/SP 500 INDEX/SPX0001SD	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	06/15/2022	06/15/2023		1,344,000	3789.99	41,395			61,262		61,262	18,713					3,066	0001	
Purchased Call/SP 500 INDEX/SPX0001SD	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/16/2022	05/16/2023		1,395,000	100	36,270			45,968		45,968	17,682					2,476	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500																						
INDEX/EURO STOXX 50	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/06/2022	09/01/2023		474,000	100	5,336			6,050		6,050	1,539				1,539	0001	
Price EUR/SPED31SD	Purchased Call / S&P 500				10/19/2022	10/18/2023		1,284,793	3720	14,712			21,012		21,012	4,308					0001	
INDEX/SP&27S1	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	12/01/2022	11/30/2023		1,338,276	4080	34,387			27,505		27,505	8,458				5,471	0001	
INDEX/SP&21B98	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	01/19/2023	01/12/2024		1,217,000	100		12,170		3,504		3,504	(8,866)				5,386	0001	
INDEX/SP&21B57	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	01/30/2023	01/30/2024		559,000	100		5,199		4,060		4,060	(1,138)				2,555	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	02/27/2023	02/27/2024		417,000	100		3,263		2,815		2,815	(438)				1,992	0001	
INDEX/SP&2501S1	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	01/31/2023	01/31/2024		1,005,000	4076.6		6,432		6,534		6,534	102				4,801	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	02/28/2023	02/28/2024		665,000	3970.15		12,702		13,657		13,657	955				3,181	0001	
INDEX/SP&2501S7	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL	04/27/2022	04/27/2023		539,000	100	14,876			10,937		10,937	3,721					0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/14/2023	03/12/2024		548,346	3862		8,567		9,635		9,635	1,068				2,673	0001	
INDEX/SP&2502B7	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL	05/18/2022	05/18/2023		735,000	100	18,743			26,008		26,008	9,222				1,333	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	11/17/2022	11/16/2023		1,191,000	100	9,052			1,462		1,462	(1,945)				4,727	0001	
INDEX/SP&150U30	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/21/2022	11/17/2023		3,438,000	100	27,848			848		848	(7,942)				13,675	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL	06/21/2022	06/20/2023		2,511,000	100	63,277			98,077		98,077	24,727				5,914	0001	
INDEX/SP&E000N1	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	06/21/2022	06/21/2023		2,817,000	100	71,834			105,495		105,495	27,933				6,676	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	05/25/2022	05/23/2023		679,511	3974	11,462			12,843		12,843	3,860				1,295	0001	
INDEX/SP&13.34	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/03/2022	06/01/2023		410,123	4101	5,986			4,882		4,882	1,170					0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL	04/25/2022	04/24/2023		3,399,000	4286.12	111,827			5,545		5,545	(14,018)				4,356	0001	
INDEX/SP&21B35	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	12/13/2022	12/13/2023		937,000	100	25,580			27,659		27,659	6,513				3,391	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/08/2022	06/06/2023		539,907	4121	8,512			6,538		6,538	1,387				1,157	0001	
INDEX/SP&13S7	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	01/03/2023	01/03/2024		412,000	100		8,611		10,353		10,353	1,743				1,798	0001	
INDEX/SP&21F55	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/27/2022	05/25/2023		923,065	3979	10,106			10,705		10,705	3,228				1,792	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/06/2022	06/02/2023		1,014,967	4177	5,951			4,121		4,121	.727				2,108	0001	
INDEX/SP&13S30	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	05/16/2022	05/16/2023		2,138,000	4008.01	63,285			67,754		67,754	24,523				3,795	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/22/2022	06/16/2023		485,079	3675	8,253			11,581		11,581	2,081				1,114	0001	
INDEX/SP&13S9	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/22/2022	06/20/2023		580,625	3675	3,615			5,011		5,011	1,129				1,368	0001	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/23/2022	06/21/2023		591,072	3765	8,456			11,916		11,916	2,905				1,401	0001	
INDEX/SP&13S81	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/23/2022	06/21/2023		903,550	3765	5,350			7,416		7,416	1,766				2,141	0001	
INDEX/SP&13S96	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/07/2022	07/05/2023		1,321,830	383.1	14,017			17,674		17,674	4,332				3,389		0001
INDEX/SPG135C																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/06/2022	07/03/2023		424,612	382.5	4,338			5,634		5,634	1,378				1,077		0001
INDEX/SPG1353																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/12/2022	07/10/2023		655,096	388.9	5,440			7,095		7,095	1,613				1,723		0001
INDEX/SPG1356																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/29/2022	08/29/2023		736,000	4030.61	9,151			9,589		9,589	2,233				2,373		0001
INDEX/SPH13631																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/11/2022	07/07/2023		370,749	3903	5,191			6,634		6,634	1,728				961		0001
INDEX/SPG1356																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/19/2022	07/19/2023		949,000	3836.69	9,775			11,562		11,562	2,931				2,605		0001
INDEX/SPG1358L																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/29/2023	04/01/2024		3,153,000	4027.81		93,644		95,156		95,156	1,512				15,808		0001
INDEX/SPX1368S																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/31/2022	08/31/2023		823,000	385.5	3,676			4,245		4,245	949				2,017		0001
INDEX/SPH13657																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	11/14/2022	11/10/2023		2,236,041	3893	43,982			47,726		47,726	9,936				8,738		0001
INDEX/SPH136																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/16/2022	09/15/2023		2,763,959	3901	58,885			74,293		74,293	16,095				9,336		0001
INDEX/SPH1348E																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/08/2022	12/08/2023		1,669,000	3863.51	10,014			11,116		11,116	2,173				6,384		0001
INDEX/SPH13951																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	11/16/2022	11/15/2023		2,450,922	3892	81,901			90,590		90,590	19,019				9,707		0001
INDEX/SPH13LSJ																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/20/2023	03/20/2024		219,000	100	1,533			1,566		1,566	33				1,080		0001
INDEX/SPX1399L																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/31/2022	10/27/2023		1,950,530	3901	35,885			44,078		44,078	8,906				7,338		0001
INDEX/SPH13150																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	10/22/2018	10/03/2025		256,293	3726.68	26,864			83,525		83,525	11,543				1,827		0001
INDEX/SPG135M																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	05/16/2022	05/15/2023		1,881,000	100	26,146			17,163		17,163	3,761				3,302		0001
INDEX/SPD00754																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/15/2022	09/14/2023		1,072,022	3941	14,582			17,63		17,163	3,761				3,626		0001
INDEX/SPH13494																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	12/19/2022	12/15/2023		1,855,000	100	7,524			1,824		1,824	(3,297)				7,729		0001
INDEX/SPG135L																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/19/2022	08/18/2023		1,428,441	4290	17,346			10,442		10,442	1,367				4,423		0001
INDEX/SPH1345J																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/21/2022	07/21/2023		525,000	3998.95	5,355			5,978		5,978	1,542				1,454		0001
INDEX/SPG1353																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/21/2022	07/21/2023		613,000	3998.95	10,544			11,579		11,579	2,991				1,698		0001
INDEX/SPG1354																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/25/2022	07/24/2023		554,628	3962	6,315			7,366		7,366	1,865				1,557		0001
INDEX/SPG1352																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/26/2022	07/26/2023		1,020,000	3921.05	10,506			12,565		12,565	3,080				2,887		0001
INDEX/SPH1358																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/20/2023	03/19/2024		1,652,822	3917		29,194		31,019		31,019	1,625				8,139		0001
INDEX/SPX1399K																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	11/01/2022	10/31/2023		1,892,118	3872	52,180			64,790		64,790	13,043				7,397		0001
INDEX/SPH1312																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/23/2022	12/22/2023		779,000	3844.82	8,881			10,667		10,667	1,924				3,325		0001
INDEX/SPH1355E																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/25/2022	07/21/2023		1,323,184	3962	7,652			8,973		8,973	2,267				3,665		0001
INDEX/SPG1357																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/25/2022	07/21/2023		1,022,101	3962	10,036			11,738		11,738	2,984				2,831		0001
INDEX/SPG135Z																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/19/2022	07/19/2023		362,000	3936.69	6,263			7,368		7,368	1,887				994		0001
INDEX/SPG135H																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	04/26/2022	04/21/2023		307,588	4781	2,281										389		0001
INDEX/SP500NSI																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	05/03/2022	04/28/2023		371,874	4494	9,267											515	0001
INDEX/SP500PSC																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	04/27/2022	04/25/2023		506,942	4494	12,174											663	0001
INDEX/SP500Q34				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	06/24/2022	06/26/2023		483,000	100	11,109			14,867		14,867	4,557				1,179		0001
INDEX/SP500ISJ				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	06/22/2022	06/22/2023		729,000	100	19,683			29,550		29,550	7,142				1,738		0001
INDEX/SP500IS7																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	04/29/2022	04/27/2023		460,236	4428	14,211											626	0001
INDEX/SP500Q3V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/25/2022	07/21/2023		465,204	3962	8,473			9,808		9,808	2,514				1,372		0001
INDEX/SP5G13/S0				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	06/27/2022	06/27/2023		1,029,000	100	26,092			37,279		37,279	11,254				2,536		0001
INDEX/SP5E00283																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	05/02/2022	04/28/2023		197,225	4681	1,545											273	0001
INDEX/SP500P52																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	05/03/2022	04/28/2023		413,193	4315	18,395											572	0001
INDEX/SP500P39				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/13/2023	02/13/2024		501,000	4428.97	10,371			4,081		4,081	(6,290)				2,942		0001
INDEX/SP500097				INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/07/2022	06/02/2023		1,940,626	4109	10,882			9,262		9,262	2,431				3,823		0001
INDEX/SP5G13NSP																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/30/2022	06/28/2023		374,000	100	2,982												0001
INDEX/SP5000230				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/13/2022	07/13/2023		1,020,000	100	28,662			39,462		39,462	9,791						0001
INDEX/SP500045Y																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/23/2022	05/19/2023		2,489,068	3901	24,298			29,719		29,719	8,987				4,590		0001
INDEX/SP5G13KSN				SWITZTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/24/2022	10/20/2023		2,797,430	31083	75,789			116,775		116,775	17,453				10,431		0001
INDEX/SP500045Y																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/26/2022	07/24/2023		340,700	3962	7,953			9,325		9,325	2,382				956		0001
INDEX/SP5G13/S0				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/13/2023	03/08/2024		672,000	100	4,301			5,089		5,089	798				3,257		0001
INDEX/SP502501S2				SWITZTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	05/09/2022	05/08/2023		3,138,000	3991.24	100,102			107,448		107,448	40,474				5,063		0001
INDEX/SP502502A				INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/22/2023	03/22/2024		542,000	100				4,407		4,407	71				2,680		0001
INDEX/SP502502A				SWITZTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/18/2022	07/14/2023		1,846,007	31288	46,979			79,847		79,847	15,971				4,351		0001
INDEX/SP502501S2				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	05/23/2022	05/19/2023		243,000	100	1,677			2,061		2,061	695				445		0001
INDEX/SP502502A				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	06/21/2022	06/16/2023		209,000	100	1,881			2,552		2,552	600				480		0001
INDEX/SP502501S2				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/06/2022	06/30/2023		286,000	100	2,774			3,598		3,598	993				714		0001
INDEX/SP502502B				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	03/13/2023	03/08/2024		766,000	100				5,832		5,832	470				3,713		0001
INDEX/SP502502B				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/13/2022	07/11/2023		174,000	100	1,427			1,852		1,852	514				460		0001
INDEX/SP502501S2				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/25/2022	07/21/2023		423,000	100	3,765			4,465		4,465	1,316				1,172		0001
INDEX/SP502501S2				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/27/2022	06/26/2023		2,370,514	3912	22,155			28,034		28,034	7,576				5,787		0001
INDEX/SP5G13SS8																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX131SE	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/27/2022	07/26/2023		1,822,090	3944	24,015			25,954		25,954	6,495					5,198	0001	
Purchased Call/S&P 500 INDEX/SPX1H13230	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/09/2022	08/09/2023		234,000	100	1,685			1,648		1,648	404					701	0001	
Purchased Call/S&P 500 INDEX/SPX1H1333J	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/15/2022	08/11/2023		2,058,752	4280	20,717			12,711		12,711	2,066					6,214	0001	
Purchased Call/S&P 500 INDEX/SPX1H13736	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/01/2022	08/31/2023		1,510,810	3855	45,439			52,279		52,279	11,978					4,891	0001	
Purchased Call/S&P 500 INDEX/SPX1G13359	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/27/2022	06/26/2023		1,948,047	3912	28,047			35,311		35,311	9,615					4,755	0001	
Purchased Call/S&P 500 INDEX/SPX1719LS	FixedAnnuity Hedge	N/A	Equity/Index	SANTIBUS BANKS INC	11/08/2021	11/08/2023		1,553,000	4701.7	76,408			10,687		10,687	(2,039)					6,056	0001	
Purchased Call/S&P 500 INDEX/SPX2E0165	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	06/22/2022	06/21/2023		1,746,863	3765	19,743			28,327		28,327	7,874					4,140	0001	
Purchased Call/S&P 500 INDEX/SPX2E048II	FixedAnnuity Hedge	N/A	Equity/Index	216190L770XHC32E78	07/12/2022	07/07/2023		242,000	100	1,888			2,415		2,415	707					627	0001	
Purchased Call/S&P 500 INDEX/SPX1G1329J	FixedAnnuity Hedge	N/A	Equity/Index	216190L770XHC32E78	08/01/2022	07/31/2023		2,122,969	4130	25,777			23,180		23,180	5,592					6,137	0001	
Purchased Call/S&P 500 INDEX/SPX1H1315J	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/08/2022	08/04/2023		4,165,916	4145	45,235			39,593		39,593	9,405					12,298	0001	
Purchased Call/S&P 500 INDEX/SPX2E0098I	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/05/2022	08/04/2023		325,000	100	2,730						(205)					955	0001	
Purchased Call/S&P 500 INDEX/SPX1H13438	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/15/2022	09/15/2023		299,000	100	2,003			2,299		2,299	466					1,014	0001	
Purchased Call/S&P 500 INDEX/SPX1H1333L	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/23/2022	09/25/2023		367,000	100	2,716			3,681		3,681	639					1,281	0001	
Purchased Call/S&P 500 INDEX/SPX1H13157	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/05/2022	08/07/2023		473,000	4145.19	5,203			4,540		4,540	1,075					1,406	0001	
Purchased Call/S&P 500 INDEX/SPX1H13E34	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/06/2022	10/03/2023		1,413,562	3700	19,387			25,361		25,361	4,620					5,045	0001	
Purchased Call/S&P 500 INDEX/SPX1H13156	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/05/2022	08/07/2023		1,139,000	4145.19	6,948			6,117		6,117	1,474					3,386	0001	
Purchased Call/S&P 500 INDEX/SPX1H1323T	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/12/2022	08/11/2023		1,941,000	4280.15	11,840			7,557		7,557	1,325					5,858	0001	
Purchased Call/S&P 500 INDEX/SPX1H1333M	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/15/2022	08/15/2023		435,000	4297.14	4,611			2,690		2,690	395					1,333	0001	
Purchased Call/S&P 500 INDEX/SPX1H13238	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/10/2022	08/10/2023		561,000	4210.24	7,013			5,246		5,246	1,094					1,687	0001	
Purchased Call/S&P 500 INDEX/SPX1H1323F	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/11/2022	08/11/2023		857,000	4207.27	5,228			4,065		4,065	866					2,587	0001	
Purchased Call/S&P 500 INDEX/SPX1H1333L	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/15/2022	08/15/2023		566,000	4297.14	3,509			2,111		2,111	344					1,734	0001	
Purchased Call/S&P 500 INDEX/SPX1H1345II	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/19/2022	08/21/2023		556,000	4228.48	9,452			6,564		6,564	1,236					1,740	0001	
Purchased Call/S&P 500 INDEX/SPX1H1353L	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/24/2022	08/24/2023		965,000	4140.77	5,887			5,288		5,288	1,229					3,052	0001	
Purchased Call/S&P 500 INDEX/SPX1H1323U	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/12/2022	08/11/2023		1,271,000	4280.15	13,346			8,221		8,221	1,319					3,836	0001	
Purchased Call/S&P 500 INDEX/SPX1H1353T	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/26/2022	08/26/2023		2,891,000	4057.66	72,657			70,660		70,660	16,215					8,625	0001	
Purchased Call/S&P 500 INDEX/SPX1H13569	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/12/2022	09/12/2023		587,000	4110.41	3,346			3,229		3,229	736					1,973	0001	
Purchased Call/S&P 500 INDEX/SPX1H1351Y	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/26/2022	04/21/2023		541,000	100	3,354											649	0001	
Purchased Call/S&P 500 INDEX/SPX1H1363I	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/21/2022	09/21/2023		1,104,000	3789.93	6,624			8,301		8,301	1,602					3,811	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/22/2022	09/22/2023		3,403,000	3757.99	69,421			92,435		92,435	18,068				11,782		0001
INDEX/SPWH1357																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/24/2022	10/20/2023		1,289,687	3685	19,558			24,989		24,989	4,372				4,809		0001
INDEX/SPWH1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/27/2022	10/27/2023		310,000	100	2,139			2,567		2,567	453				1,176		0001
INDEX/SPWH1362																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/07/2022	10/09/2023		1,634,000	3639.66	9,150			12,346		12,346	2,093				5,326		0001
INDEX/SPWH1363F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/18/2022	10/18/2023		776,000	3719.98	7,605			10,341		10,341	1,632				2,879		0001
INDEX/SPWH13556																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/21/2022	10/20/2023		2,080,000	3752.75	11,856			15,693		15,693	2,803				7,756		0001
INDEX/SPWH1369																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/01/2022	11/01/2023		822,000	3856.1	4,768			5,885		5,885	1,120				3,154		0001
INDEX/SPWH1362																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/06/2022	10/06/2023		268,000	100	1,794			2,231		2,231	391				385		0001
INDEX/SPWH1357																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/04/2022	10/04/2023		805,000	3790.93	8,131			10,449		10,449	1,397				2,881		0001
INDEX/SPWH1366																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/10/2022	10/06/2023		1,905,271	3640	28,515			40,491		40,491	7,028				6,495		0001
INDEX/SPWH1359																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/28/2022	10/30/2023		633,000	3901.06	5,950			7,239		7,239	1,435				2,418		0001
INDEX/SPWH1363																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/18/2022	10/18/2023		1,062,000	3719.98	6,160			8,135		8,135	1,427				3,940		0001
INDEX/SPWH1355F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/07/2022	11/07/2023		716,000	3806.8	4,010			5,240		5,240	953				2,786		0001
INDEX/SPWH1366																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/08/2022	11/08/2023		1,197,000	3628.11	6,943			8,670		8,670	1,601				4,668		0001
INDEX/SPWH1363																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/01/2022	11/01/2023		642,000	3856.1	6,420			7,981		7,981	1,534				2,464		0001
INDEX/SPWH1363				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/16/2022	05/12/2023		3,338,000	100	34,252												0001
INDEX/SPWH1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/08/2022	11/08/2023		1,242,000	3628.11	12,420			15,634		15,634	2,920				4,943		0001
INDEX/SPWH1363																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/16/2022	11/16/2023		1,118,000	3956.79	6,708			7,496		7,496	1,493				4,437		0001
INDEX/SPWH1363																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/16/2022	11/16/2023		915,000	3956.79	9,516			10,627		10,627	2,132				3,632		0001
INDEX/SPWH1360				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/12/2022	04/11/2023		4,394,880	4413	87,449			92		92	(7,700)				3,815		0001
INDEX/SPWH1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/22/2022	11/22/2023		834,000	4003.58	8,674			9,373		9,373	1,913				3,353		0001
INDEX/SPWH1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/04/2022	11/02/2023		1,207,300	3749	19,111			25,754		25,754	4,623				4,644		0001
INDEX/SPWH1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/29/2022	11/29/2023		519,000	3957.63	8,667			9,663		9,663	1,937				2,117		0001
INDEX/SPWH1360				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/27/2023	03/27/2024		351,000	100	2,141			1,843		1,843	(399)				1,748		0001
INDEX/SPWH1360				EDOTDEVH4HCF07349																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/29/2022	11/29/2023		819,000	3957.63	4,996			5,486		5,486	1,080				3,341		0001
INDEX/SPWH1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/16/2023	02/16/2024		518,000	4321.52	12,484			8,980		8,980	(3,504)				2,433		0001
INDEX/SPWH1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/13/2022	12/13/2023		669,000	4019.65	12,176			12,863		12,863	2,622				2,807		0001
INDEX/SPWH1360				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	07/19/2022	07/14/2023		1,854,317	3663	66,053			83,881		83,881	24,955				4,973		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 Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX / SP / H1385S	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/07/2022	09/07/2023		188,000	100	1,504			1,642		1,642	355					622	0001	
Purchased Call / S&P 500 INDEX / SP / H13188	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	08/05/2022	08/07/2023		444,000	4145.19	7,726			6,562		6,562	1,499					1,320	0001	
Purchased Call / S&P 500 INDEX / SP / H1318X	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	11/23/2022	11/22/2023		994,000	4027.26	10,139			10,663		10,663	2,199					3,996	0001	
Purchased Call / S&P 500 INDEX / SP / H13J6E	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	11/02/2022	11/02/2023		187,000	100	1,459			1,790		1,790	303					719	0001	
Purchased Call / S&P 500 INDEX / SP / H1393J	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/08/2022	12/08/2023		742,000	3963.51	7,494			8,325		8,325	1,639					3,083	0001	
Purchased Call / S&P 500 INDEX / SP / H13368	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/13/2022	12/13/2023		534,000	4019.65	6,728			7,067		7,067	1,430					2,240	0001	
Purchased Call / S&P 500 INDEX / SP / H1386S	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/20/2022	12/20/2023		735,000	3821.62	7,938			9,661		9,661	1,714					3,125	0001	
Purchased Call / S&P 500 INDEX / SP / H1318X	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	01/10/2023	01/05/2024		93,482	3895		864		989		989	125					409	0001	
Purchased Call / S&P 500 INDEX / SP / H13J57	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	01/06/2023	01/05/2024		440,000	3895.08		4,400		5,128		5,128	728					1,927	0001	
Purchased Call / S&P 500 INDEX / SP / H1315Y	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	08/09/2022	08/09/2023		732,000	4122.47	7,613			6,981		6,981	1,679					2,193	0001	
Purchased Call / S&P 500 INDEX / SP / H13T1	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/28/2022	12/28/2023		1,280,000	3763.22	7,552			9,301		9,301	1,469					5,525	0001	
Purchased Call / S&P 500 INDEX / SP / 0000I52	FixedAnnuity hedge	N/A	Equity / Index	H5BC BANK PLC	05/26/2022	05/24/2023		626,695	4332	17,981						(15)					1,205	0001	
Purchased Call / S&P 500 INDEX / SP / H135SD	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/23/2022	12/22/2023		2,126,000	3944.82	12,756			15,056		15,056	2,680					9,075	0001	
Purchased Call / S&P 500 INDEX / SP / 50028P	FixedAnnuity hedge	N/A	Equity / Index	H5BC BANK PLC	06/30/2022	06/28/2023		550,303	4393	4,248			1		1	(32)					1,359	0001	
Purchased Call / S&P 500 INDEX / SP / H1353I	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/27/2022	12/27/2023		377,000	3829.25	3,792			4,540		4,540	895					1,624	0001	
Purchased Call / S&P 500 INDEX / SP / H13T5V	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/30/2022	01/02/2024		492,000	3839.5	5,609			6,746		6,746	1,168					2,143	0001	
Purchased Call / S&P 500 INDEX / SP / 500051	FixedAnnuity hedge	N/A	Equity / Index	H5BC BANK PLC	06/16/2022	06/14/2023		377,283	3991	10,054			2,065		2,065	(207)					855	0001	
Purchased Call / S&P 500 INDEX / SP / 0000I3L	FixedAnnuity hedge	N/A	Equity / Index	H5BC BANK PLC	05/24/2022	05/19/2023		737,357	4433	8,919						(7)					1,351	0001	
Purchased Call / S&P 500 INDEX / SP / 5000367	FixedAnnuity hedge	N/A	Equity / Index	H5BC BANK PLC	07/01/2022	06/29/2023		404,796	4297	4,611			1		1	(59)					1,005	0001	
Purchased Call / S&P 500 INDEX / SP / H13T57	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/01/2022	09/01/2023		812,000	3966.85	4,872			5,472		5,472	1,227					2,637	0001	
Purchased Call / S&P 500 INDEX / SP / H13T6	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/02/2022	09/01/2023		1,572,000	3924.26	15,877			18,969		18,969	4,192					5,105	0001	
Purchased Call / S&P 500 INDEX / SP / 5005684	FixedAnnuity hedge	N/A	Equity / Index	02NBE1BXP-AROTD8PU41	08/12/2022	08/11/2023		572,000	100	4,576						(471)					1,726	0001	
Purchased Call / S&P 500 INDEX / SP / 5005688	FixedAnnuity hedge	N/A	Equity / Index	02NBE1BXP-AROTD8PU41	08/17/2022	08/17/2023		775,000	100	5,503						(645)					2,391	0001	
Purchased Call / S&P 500 INDEX / SP / 500538C	FixedAnnuity hedge	N/A	Equity / Index	02NBE1BXP-AROTD8PU41	05/25/2022	05/23/2023		999,000	100	4,253											1,141	0001	
Purchased Call / S&P 500 INDEX / SP / 500548S	FixedAnnuity hedge	N/A	Equity / Index	02NBE1BXP-AROTD8PU41	07/14/2022	07/14/2023		585,000	100	3,920						(128)					1,569	0001	
Purchased Call / S&P 500 INDEX / SP / 5021K36	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	02/22/2023	02/22/2024		2,337,000	3991.05		54,452		59,012		59,012	4,560					11,077	0001	
Purchased Call / S&P 500 INDEX / SP / 5005857	FixedAnnuity hedge	N/A	Equity / Index	02NBE1BXP-AROTD8PU41	09/16/2022	09/15/2023		578,000	100	3,930						(118)					1,961	0001	
Purchased Call / S&P 500 INDEX / SP / 500575D	FixedAnnuity hedge	N/A	Equity / Index	02NBE1BXP-AROTD8PU41	09/02/2022	09/05/2023		417,000	3924.26	4,837			5,990		5,990	1,511					1,372	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 Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX000B51	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	08/29/2022	08/28/2023		3,338,000	4030.61	111,052			121,389		121,389	34,281				12,822	0001	
Purchased Call/S&P 500 INDEX/SPX00058R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	07/15/2022	07/14/2023		1,228,000	3863.16	12,280			16,197		16,197	4,406				3,288	0001	
Purchased Call/S&P 500 INDEX/SPX41283U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... SOCIETE GENERALE SA	12/12/2022	12/08/2023		1,372,555	33476	38,542			26,060		26,060	(5,489)				5,702	0001	
Purchased Call/S&P 500 INDEX/SPX400585	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	08/12/2022	08/11/2023		510,000	100	4,131							(420)			1,539	0001	
Purchased Call/S&P 500 INDEX/SPX000B5T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	08/30/2022	08/30/2023		1,425,000	100	35,625			42,162		42,162	11,402				4,598	0001	
Purchased Call/S&P 500 INDEX/SPX00038B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/06/2022	09/05/2023		1,574,000	100	42,183			52,620		52,620	13,273				5,178	0001	
Purchased Call/S&P 500 INDEX/SPX413X51	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/07/2022	11/03/2023		3,623,499	3771	42,947			54,605		54,605	9,850				13,970	0001	
Purchased Call/S&P 500 INDEX/SPX413X6M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/22/2022	11/21/2023		1,319,280	3950	17,538			19,267		19,267	3,852				5,283	0001	
Purchased Call/S&P 500 INDEX/SPX41365A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/19/2022	12/15/2023		3,821,541	3852	42,358			52,117		52,117	9,920				16,096	0001	
Purchased Call/S&P 500 INDEX/SPX00P5D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	09/01/2022	09/01/2023		3,873,000	100	79,387			94,914		94,914	25,159				12,579	0001	
Purchased Call/S&P 500 INDEX/SPX413X6J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/21/2022	11/20/2023		2,886,664	3985	35,563			39,439		39,439	8,014				11,605	0001	
Purchased Call/S&P 500 INDEX/SPX000B5I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	08/24/2022	08/24/2023		519,000	4140.77	8,564			8,177		8,177	2,364				1,641	0001	
Purchased Call/S&P 500 INDEX/SPX4132S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/30/2023	01/30/2024		885,000	4017.77		5,576		5,694		5,694	118				4,045	0001	
Purchased Call/S&P 500 INDEX/SPX4133P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/15/2022	12/15/2023		257,000	100	1,619			1,828		1,828	326				1,082	0001	
Purchased Call/S&P 500 INDEX/SPX4135SH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/23/2022	12/22/2023		369,000	100	2,325			2,678		2,678	456				1,575	0001	
Purchased Call/S&P 500 INDEX/SPX000B6M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/12/2022	09/12/2023		1,809,000	100	48,843			51,207		51,207	14,559				6,081	0001	
Purchased Call/S&P 500 INDEX/SPX0003D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY CANADIAN IMPERIAL	10/10/2022	10/06/2023		2,026,000	100	16,816			21,156		21,156	(531)				7,289	0001	
Purchased Call/S&P 500 INDEX/SPX000N6X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/10/2022	10/06/2023		1,757,807	29297	45,084			83,058		83,058	7,903				6,324	0001	
Purchased Call/S&P 500 INDEX/SPX000B5G	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY CANADIAN IMPERIAL	08/29/2022	08/25/2023		2,043,000	100	23,699						(2,644)				6,483	0001	
Purchased Call/S&P 500 INDEX/SPX000B8N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/16/2022	08/15/2023		1,667,290	4297	56,613			31,038		31,038	7,643				5,107	0001	
Purchased Call/S&P 500 INDEX/SPX0005E2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	08/26/2022	08/28/2023		356,000	100	2,421			2,541		2,541	724				1,141	0001	
Purchased Call/S&P 500 INDEX/SPX000XN	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	09/28/2022	09/27/2023		2,330,951	3648	33,528			46,177		46,177	9,501				8,185	0001	
Purchased Call/S&P 500 INDEX/SPX0003Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/24/2022	10/23/2023		4,167,000	100	89,591			120,958		120,958	25,674				15,652	0001	
Purchased Call/S&P 500 INDEX/SPX000N6A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	10/03/2022	10/03/2023		259,000	100	1,761			7		7	(1,206)				924	0001	
Purchased Call/S&P 500 INDEX/SPX000J6Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	09/26/2022	09/22/2023		2,297,000	100	17,672			8,799		8,799	(115)				7,745	0001	
Purchased Call/S&P 500 INDEX/SPX00028B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/28/2022	06/26/2023		414,644	4218	7,584			1		1	(114)				1,012	0001	
Purchased Call/S&P 500 INDEX/SPX41389A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/17/2023	03/19/2024		364,000	3916.64		6,370		6,869		6,869	498				1,792	0001	
Purchased Call/S&P 500 INDEX/SPX0003U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/21/2022	10/20/2023		294,000	100	1,498			1,963		1,963	401				873	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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX1315F	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	02/06/2023	02/06/2024		580,000	4111.08		6,549		6,153		6,153	(386)				2,727		0001	
Purchased Call/S&P 500 INDEX/SPXEO0065	FixedAnnui tyHedge	N/A	Equity/Index	MORGAN STANLEY	10/11/2022	10/09/2023		1,241,000	100	14,023			22,233		22,233	(1,130)				4,500		0001	
Purchased Call/S&P 500 INDEX/SPXG130D	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	04/20/2022	04/18/2023		654,362	4392	4,264			51		51	(533)				727		0001	
Purchased Call/S&P 500 INDEX/SPXEO0M60	FixedAnnui tyHedge	N/A	Equity/Index	CANADIAN IMPERIAL	10/03/2022	09/29/2023		1,882,451	3586	71,946			121,939		121,939	28,130				6,646		0001	
Purchased Call/S&P 500 INDEX/SPXEO0088	FixedAnnui tyHedge	N/A	Equity/Index	H8BC BANK PLC	10/11/2022	10/11/2023		252,000	100	1,814			2,443		2,443	472				919		0001	
Purchased Call/S&P 500 INDEX/SPXEO0D60	FixedAnnui tyHedge	N/A	Equity/Index	H8BC BANK PLC	08/25/2022	08/25/2023		236,000	4198.12	5,091			4,137		4,137	1,155				939		0001	
Purchased Call/S&P 500 INDEX/SPX1315Z	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	02/09/2023	02/09/2024		1,177,000	4081.5		7,415		7,255		7,255	(160)				5,467		0001	
Purchased Call/S&P 500 INDEX/SPXEO01S7	FixedAnnui tyHedge	N/A	Equity/Index	CANADIAN IMPERIAL	09/19/2022	09/19/2023		669,000	3898.89	6,656			8,397		8,397	2,028				2,262		0001	
Purchased Call/S&P 500 INDEX/SPX1355J	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	02/28/2023	02/28/2024		735,000	3970.15		7,571		7,934		7,934	363				3,515		0001	
Purchased Call/S&P 500 INDEX/SPXEO0M5C	FixedAnnui tyHedge	N/A	Equity/Index	CANADIAN IMPERIAL	10/03/2022	10/03/2023		597,000	3678.43	6,388			9,107		9,107	1,878				2,131		0001	
Purchased Call/S&P 500 INDEX/SPXEO01S9	FixedAnnui tyHedge	N/A	Equity/Index	BANK OF COMI	09/15/2022	09/15/2023		766,000	3901.35	7,737			9,762		9,762	2,370				2,596		0001	
Purchased Call/S&P 500 INDEX/SPXEO0M54	FixedAnnui tyHedge	N/A	Equity/Index	CANADIAN IMPERIAL	09/26/2022	09/26/2023		625,000	3655.04	6,188			8,907		8,907	1,831				2,188		0001	
Purchased Call/S&P 500 INDEX/SPXEO0K9B	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	09/27/2022	09/27/2023		926,000	3647.29	5,371			7,598		7,598	1,546				3,251		0001	
Purchased Call/S&P 500 INDEX/SPX1349D	FixedAnnui tyHedge	N/A	Equity/Index	CANADIAN IMPERIAL	02/23/2023	02/23/2024		403,000	4012.32		4,272		4,373		4,373	102				1,913		0001	
Purchased Call/S&P 500 INDEX/SPXEO008B	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	10/20/2022	10/20/2023		321,000	3665.78	4,976			7,134		7,134	1,441				1,197		0001	
Purchased Call/S&P 500 INDEX/SPXEO095B	FixedAnnui tyHedge	N/A	Equity/Index	BANK OF COMI	10/25/2022	10/25/2023		913,000	3859.11	14,425			18,900		18,900	4,060				3,446		0001	
Purchased Call/S&P 500 INDEX/SPW1315I	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	01/03/2023	12/29/2023		1,656,246	33147		46,825		45,258		45,258	(1,567)				8,027		0001	
Purchased Call/S&P 500 INDEX/SPX1385F	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	03/14/2023	03/12/2024		471,114	3862		4,966		5,451		5,451	455				2,297		0001	
Purchased Call/S&P 500 INDEX/SPX13886	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/08/2024		1,015,598	3862		6,288		5,656		5,656	(632)				4,923		0001	
Purchased Call/S&P 500 INDEX/SPXEO0M6B	FixedAnnui tyHedge	N/A	Equity/Index	CANADIAN IMPERIAL	10/03/2022	10/03/2023		463,000	3678.43	2,639			3,742		3,742	764				1,653		0001	
Purchased Call/S&P 500 INDEX/SPX13557	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	02/27/2023	02/27/2024		552,000	4227.15		14,131		16,902		16,902	2,771				2,636		0001	
Purchased Call/S&P 500 INDEX/SPX13531	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	02/28/2023	02/28/2024		487,000	4565.67		1,802		1,604		1,604	(198)				2,329		0001	
Purchased Call/S&P 500 INDEX/SPX1388I	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	03/09/2023	03/07/2024		637,819	3886		3,827		4,074		4,074	247				3,087		0001	
Purchased Call/S&P 500 INDEX/SPX1389V	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	03/22/2023	03/22/2024		705,000	3936.97		7,544		7,941		7,941	397				3,486		0001	
Purchased Call/S&P 500 INDEX/SPW1315P	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	01/17/2023	01/12/2024		2,114,812	3998		35,898		37,686		37,686	1,788				9,376		0001	
Purchased Call/S&P 500 INDEX/SPW0095V	FixedAnnui tyHedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/07/2022	04/05/2023		728,544	4951	6,785			(4)							426		0001	
Purchased Call/S&P 500 INDEX/SPXEO0889	FixedAnnui tyHedge	N/A	Equity/Index	H8BC BANK PLC	07/29/2022	07/28/2023		639,000	4560.67	9,074			1		1	(27)				1,824		0001	
Purchased Call/S&P 500 INDEX/SPX1329F	FixedAnnui tyHedge	N/A	Equity/Index	BNP PARIBAS SA	02/13/2023	02/12/2024		1,987,964	4090		23,673		22,035		22,035	(1,638)				9,278		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/27/2023	03/27/2024		1,391,000	397.53		10,023		10,399		10,399	376				7,922		0001
INDEX/SPX 13589																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/23/2023	01/19/2024		2,137,264	3973		28,998		29,495		29,495	497				9,391		0001
INDEX/SPX41931																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/27/2023	02/23/2024		1,774,608	3970		20,052		20,748		20,748	696				8,424		0001
INDEX/SPX 13585																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	07/25/2022	07/24/2023		419,933	4126	15,650			89		89	(916)				1,179		0001
INDEX/SPX2007830																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	07/25/2022	07/24/2023		404,086	4460	4,381			1		1	(33)				1,134		0001
INDEX/SPX200758				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/27/2022	07/27/2023		480,000	4240.88	15,456			5		5	(291)				1,365		0001
INDEX/SPX200854																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/30/2022	11/30/2023		424,000	4347.36	12,762			900		900	(1,919)				1,733		0001
INDEX/SPX413033				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTIC VEH4HCF7349	02/27/2023	02/23/2024		1,150,000	100		20,595		22,444		22,444	1,859				5,469		0001
INDEX/SPX250153				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB 1BXP4ROT8PU41	11/09/2022	11/09/2023		598,000	100	3,665			867		867	(1,955)				1,989		0001
INDEX/SPX40358X				SINTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	1Y0JUB3JW19T8KCS06	05/09/2022	05/09/2023		3,153,000	3991.24	95,851			104,727		104,727	39,784				5,153		0001
INDEX/SPX 1359X																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/10/2022	08/10/2023		424,000	4450.22	11,914			2		2	(61)				1,275		0001
INDEX/SPX200A5M				BNP PARIBAS SA	03/13/2023	03/11/2024		652,000	100		17,800		19,637		19,637	1,838				3,174		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	07/12/2022	07/07/2023		627,800	4415	4,628			1		1	(42)				1,827		0001
INDEX/SPX200490																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/08/2022	08/08/2023		507,000	4409.16	13,689			3		3	(85)				1,513		0001
INDEX/SPX200A5C				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB 1BXP4ROT8PU41	04/18/2022	04/13/2023		471,339	4906	3,160						(11)				445		0001
INDEX/SPX405150																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	07/21/2022	07/21/2023		319,000	4395.65	5,646			1		1	(42)				884		0001
INDEX/SPX40515J				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB 1BXP4ROT8PU41	04/14/2022	04/12/2023		325,411	4686	6,784						(7)				295		0001
INDEX/SPX25015X				CREDIT SUISSE (USA)	03/13/2023	03/11/2024		1,611,000	100		19,654		24,713		24,713	5,058				7,943		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/17/2022	10/17/2023		569,000	100	3,716			582		582	(1,644)				1,884		0001
INDEX/SPX405A56																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB 1BXP4ROT8PU41	11/04/2022	11/03/2023		519,000	100	3,665			381		381	(170)				2,001		0001
INDEX/SPX403580				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB 1BXP4ROT8PU41	09/13/2022	09/13/2023		990,000	4522.59	8,910			9		9	(289)				3,338		0001
INDEX/SPX4057SV																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	10/28/2022	10/27/2023		462,000	100	2,911			272		272	(403)				1,752		0001
INDEX/SPX200R6F				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB 1BXP4ROT8PU41	11/21/2022	11/21/2023		1,544,000	100	43,850			51,056		51,056	11,748				6,194		0001
INDEX/SPX200150				BANK OF COMI																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/13/2022	09/13/2023		411,000	4325.96	8,261			47		47	(687)				1,386		0001
INDEX/SPX41356L																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/17/2022	10/17/2023		554,000	3983.11	23,933			30,460		30,460	7,975				2,050		0001
INDEX/SPX41353A				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB 1BXP4ROT8PU41	09/28/2022	09/28/2023		599,000	4239.71	8,805			687		687	(1,859)				2,109		0001
INDEX/SPX40388V				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	12/01/2022	12/01/2023		977,000	4076.57	5,900			6,284		6,284	1,492				4,002		0001
INDEX/SPX20015B				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770X4C3ZET8	08/05/2022	08/04/2023		218,000	100	1,635			1,546		1,546	480				640		0001
INDEX/SPX20058K																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/06/2023	01/05/2024		418,000	413.2		13,543		15,668		15,668	2,125						0001
INDEX/SPX135V				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	12/07/2022	12/07/2023		597,000	393.92	6,030			7,082		7,082	1,435						0001
INDEX/SPX00NSA				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	11/25/2022	11/24/2023		1,297,000	4026.12	7,912			8,683		8,683	2,079						0001
INDEX/SPX000LS				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	10/07/2022	10/06/2023		365,000	4050.94	8,176			7,816		7,816	1,345						0001
INDEX/SPX4009SX				SOCIETE GENERALE SA																		0001
INDEX/SPX400B57	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	10/28/2022	10/27/2023		484,000	4408.2	7,744			203		203	(900)						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	11/25/2022	11/27/2023		457,000	4026.12	4,661			5,156		5,156	1,237						0001
INDEX/SPX000U0				HSBC BANK PLC	08/29/2022	08/29/2023		327,000	4351.04	7,946			8		8	(172)						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/14/2022	10/13/2023		424,000	3964.67	11,702			17,161		17,161	4,739						0001
INDEX/SPX000P3				BNP PARIBAS SA	01/25/2023	01/25/2024		402,000	4313.42		7,236		3,925		3,925	(3,311)						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/06/2023	03/01/2024		438,604	4399		6,779		6,494		6,494	(265)						0001
INDEX/SPX136SF				BNP PARIBAS SA	03/24/2023	03/26/2024		347,000	4272.79		7,495		11,421		11,421	3,926						0001
INDEX/SPX134SJ	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	11/18/2022	11/20/2023		487,000	4242.91	15,243			3,175		3,175	(1,417)						0001
INDEX/SPX4003CF				HSBC BANK PLC	08/23/2022	08/23/2023		746,000	4745.98	4,700			1		1	(23)						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/12/2022	09/12/2023		288,000	4490.62	5,760			4		4	(82)						0001
INDEX/SPX000HN				HSBC BANK PLC	10/14/2022	10/13/2023		430,000	3917.76	18,189			31,238		31,238	9,664						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/26/2023	01/26/2024		381,000	4403.54		5,220		1,958		1,958	(3,262)						0001
INDEX/SPX4123B				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	11/01/2022	10/31/2023		2,949,777	3872	45,455			58,351		58,351	12,828						0001
INDEX/SPX000S0				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COM	12/05/2022	12/05/2023		379,000	100	8,224			9,081		9,081	2,099						0001
INDEX/SPX000NSW				SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	11/11/2022	11/10/2023		478,000	4444.13	8,365			246		246	(301)						0001
INDEX/SPX400330				ROYAL BK CANADA	04/08/2022	04/10/2023		1,695,000	4488.28	94,918						(2,576)						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ES71P3U3HH16C71XBU11	04/29/2022	05/01/2023		3,307,000	4131.93				52,220		52,220	8,466						0001
INDEX/SPX72LS0				ROYAL BK CANADA																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/24/2023	02/23/2024		842,000	3970.04		15,156		16,020		16,020	864						0001
INDEX/SPX13430				BNP PARIBAS SA	03/02/2023	03/01/2024		1,426,000	3981.35		8,984		9,335		9,335	351						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL	10/26/2022	10/26/2023		599,000	100	16,882			22,210		22,210	4,825						0001
INDEX/SPX000RA				SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	11/17/2022	11/17/2023		387,000	4173.49	14,087			4,761		4,761	(400)						0001
INDEX/SPX40053A				HSBC BANK PLC	12/09/2022	12/11/2023		191,000	100	1,242			1,366		1,366	292						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/11/2022	10/11/2023		699,000	4030.27	15,098			19,376		19,376	2,875						0001
INDEX/SPX000SJ				HSBC BANK PLC	12/07/2022	12/07/2023		480,000	100	3,264			313		313	(1,304)						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	MP61SZ/ZBEU0UVPVF54																		
INDEX/SPX000I69																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP/A0536	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	11/18/2022	11/20/2023		498,000	4524.45	5,428			153		153	(703)					1,994	0001	
Purchased Call / S/P 500 INDEX / SP/A0537	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/02/2022	12/01/2023		579,000	4625.45	5,095			135		135	(594)					2,372	0001	
Purchased Call / S/P 500 INDEX / SP/E0081	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	11/01/2022	10/31/2023		2,257,364	3872	78,921			102,572		102,572	24,002					8,642	0001	
Purchased Call / S/P 500 INDEX / SP/F0016F	FixedAnnuity Hedge	N/A	Equity / Index	MORGAN STANLEY	01/04/2023	01/03/2024		1,074,000	100	17,291			23,429		23,429	6,138					4,687	0001	
Purchased Call / S/P 500 INDEX / SP/I13851	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	03/13/2023	03/13/2024		1,308,000	3855.76		8,240		7,415		7,415	(825)					6,386	0001	
Purchased Call / S/P 500 INDEX / SP/I13894	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	03/13/2023	03/08/2024		466,280	3918		5,141		4,708		4,708	(433)					2,260	0001	
Purchased Call / S/P 500 INDEX / SP/I1389P	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	03/16/2023	03/15/2024		507,000	3960.28		5,425		5,650		5,650	225					2,482	0001	
Purchased Call / S/P 500 INDEX / SP/I1398J	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	03/22/2023	03/22/2024		1,311,000	3936.97		8,390		8,745		8,745	354					6,483	0001	
Purchased Call / S/P 500 INDEX / SP/I13910	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	01/17/2023	01/16/2024		2,738,179	3997		30,476		31,790		31,790	1,314					12,225	0001	
Purchased Call / S/P 500 INDEX / SP/A05589	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	01/13/2023	01/16/2024		579,000	3999.09		8,917		9,762		9,762	845					2,585	0001	
Purchased Call / S/P 500 INDEX / SP/I1239A	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	02/10/2023	02/09/2024		282,000	100	1,946			1,889		1,889	(57)					1,310	0001	
Purchased Call / S/P 500 INDEX / SP/A05165	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	04/08/2022	04/06/2023		837,975	4820	8,411						(8)					537	0001	
Purchased Call / S/P 500 INDEX / SP/I1393M	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/31/2023	04/02/2024		1,038,000	4109.31		6,436		6,620		6,620	185					5,211	0001	
Purchased Call / S/P 500 INDEX / SP/A0518P	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/03/2023	03/04/2024		543,000	4045.64		6,462		6,656		6,656	194					2,617	0001	
Purchased Call / S/P 500 INDEX / SP/A05457	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	06/21/2022	06/20/2023		3,683,000	3764.79	113,088			170,262		170,262	49,920					8,675	0001	
Purchased Call / S/P 500 INDEX / SP/I1389K	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS SA	03/28/2023	03/28/2024		829,000	3971.27		14,425		15,182		15,182	757					4,134	0001	
Purchased Call / S/P 500 INDEX / SP/A05360	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/03/2023	03/04/2024		979,000	4045.64		6,266		6,380		6,380	115					4,717	0001	
Purchased Call / S/P 500 INDEX / SP/I21KST	FixedAnnuity Hedge	N/A	Equity / Index	ROYAL BK CANADA	04/04/2022	04/03/2023		2,092,000	100	33,054											948	0001	
Purchased Call / S/P 500 INDEX / SP/A0549R	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/08/2023	02/08/2024		4,151,000	4117.86		99,624		97,175		97,175	(2,449)					19,250	0001	
Purchased Call / S/P 500 INDEX / SP/A0549S	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/08/2023	02/08/2024		2,500,000	4117.86		78,500		76,325		76,325	(2,175)					11,594	0001	
Purchased Call / S/P 500 INDEX / SP/E00230	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	12/23/2022	12/22/2023		335,000	100	2,178			2,383		2,383	594					1,430	0001	
Purchased Call / S/P 500 INDEX / SP/F0016H	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	01/04/2023	01/04/2024		297,000	100		2,079		1,446		1,446	(633)					1,298	0001	
Purchased Call / S/P 500 INDEX / SP/F00683	FixedAnnuity Hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	12/27/2022	12/27/2023		2,715,000	3929.25	82,536			105,042		105,042	21,840					11,697	0001	
Purchased Call / S/P 500 INDEX / SP/A0538F	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/20/2023	03/20/2024		1,134,000	3951.57		7,144		7,710		7,710	566					5,592	0001	
Purchased Call / S/P 500 INDEX / SP/I218SP	FixedAnnuity Hedge	N/A	Equity / Index	ROYAL BK CANADA	06/03/2022	06/02/2023		1,006,000	100	11,971											2,090	0001	
Purchased Call / S/P 500 INDEX / SP/A05166	FixedAnnuity Hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/01/2023	03/01/2024		2,548,000	3951.39		86,377		95,430		95,430	9,052					12,223	0001	
Purchased Call / S/P 500 INDEX / SP/F0016R	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	01/05/2024	01/05/2024		379,000	100		2,653		1,787		1,787	(866)					1,660	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/21/2023	03/21/2024		576,000	4002.87		10,310		10,882		10,882	572				2,844	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	06/21/2022	06/21/2023		2,582,000	3764.79	78,653			118,271		118,271	34,504				6,072	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/28/2022	12/28/2023		380,000	4000.76	13,566			19,982		19,982	4,054				1,640	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	HSC BANK PLC	12/20/2022	12/20/2023		662,000	100	5,759			4,879		4,879	(189)				2,815	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COMI	02/07/2023	02/07/2024		416,000	100		12,272		11,354		11,354	(918)				1,926	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/30/2023	03/28/2024		732,000	4050.83		12,590		13,146		13,146	556				3,650	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	HSC BANK PLC	02/01/2023	02/01/2024		318,000	100		2,830		464		464	(2,366)				1,468	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	HSC BANK PLC	02/22/2023	02/22/2024		359,000	100		2,764		1,836		1,836	(928)				1,702	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	03/01/2023	03/01/2024		3,110,000	100		75,573		81,178		81,178	5,005				14,919	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/21/2022	12/21/2023		594,000	4215.86	13,484			10,114		10,114	(488)				2,531	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	HSC BANK PLC	09/07/2022	09/07/2023		1,465,000	4576.85	11,574			10		10	(183)				4,850	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COMI	03/06/2023	03/06/2024		456,000	100		12,449		12,793		12,793	345				2,204	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	06/07/2022	06/06/2023		1,587,000	100	38,088										3,400	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	01/04/2023	01/04/2024		410,000	3852.97		4,428		5,447		5,447	1,019				1,792	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COMI	02/17/2023	02/16/2024		510,000	4079.09		5,559		5,698		5,698	139				2,395	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	03/30/2023	03/28/2024		602,000	4547.06		4,274		5,695		5,695	1,421				3,002	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	11/25/2022	11/27/2023		443,000	4543.48	4,917			148		148	(658)				1,800	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/05/2022	12/05/2023		372,000	4468.7	4,985			416		416	(855)				1,536	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	03/17/2023	03/19/2024		985,000	3916.64		7,082		7,824		7,824	732				4,850	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COMI	03/21/2023	03/21/2024		435,000	4002.87		2,784		2,886		2,886	112				2,148	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	HSC BANK PLC	11/30/2022	11/30/2023		589,000	4686.01	4,535			56		56	(410)				2,408	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	02/16/2023	02/16/2024		592,000	4090.41		6,571		6,573		6,573	2				2,780	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/07/2022	12/07/2023		478,000	4198.46	14,866			7,578		7,578	239				1,982	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/13/2022	12/13/2023		526,000	4349.26	12,519			2,366		2,366	(1,648)				2,207	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/06/2023	03/06/2024		1,402,000	4048.42		41,499		43,034		43,034	1,535				6,776	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	03/28/2023	03/28/2024		242,000	100		2,565		2,650		2,650	85				1,207	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COMI	03/09/2023	03/07/2024		283,032	3886		4,069		4,531		4,531	462				1,370	0001	
Purchased Call / S/P 500 INDEX / SPW00N5	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/22/2023	03/22/2024		1,488,000	3936.97		45,235		49,974		49,974	4,739				7,398	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	BARCLAYS PLC	05/17/2022	05/17/2023		1,397,000	4088.85	38,512			47,978		47,978	15,021				3,383		0001
INDEX/SPX17ISE																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	BARCLAYS PLC	07/13/2022	07/13/2023		781,000	3801.78	12,480			17,280		17,280	4,803				2,031		0001
INDEX/SPX17ISZ																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	BARCLAYS PLC	10/24/2022	10/24/2023		357,000	3797.34	5,819			7,926		7,926	1,724				1,344		0001
INDEX/SPX17ZSB				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	03/20/2023	03/20/2024		2,218,000	3951.57		66,540		72,575		72,575	6,035				10,397		0001
INDEX/SPX00LS9				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	03/28/2024	03/28/2024		1,378,000	3971.27		40,238		43,748		43,748	3,511				6,871		0001
INDEX/SPX0GNS9				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	12/13/2022	12/13/2023		1,105,000	4228.67	39,670			14,361		14,361	(1,073)				4,636		0001
INDEX/SPX0GNS5				BARCLAYS PLC	08/08/2022	08/08/2023		629,000	4140.06	10,441			10,014		10,014	2,939				1,877		0001
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	03/27/2023	03/27/2024		467,000	100		3,456		3,508		3,508	53				2,325		0001
INDEX/SPXF00D8				21G119DL770XHK3ZE78																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	BNP PARIBAS SA	11/23/2022	11/22/2023		688,000	4027.26	11,690			12,368		12,368	2,574				2,086		0001
INDEX/SPXH1M37				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	03/27/2023	03/26/2024		2,317,000	3977.53		68,352		74,002		74,002	5,650				11,321		0001
INDEX/SPX0GNS5				BNP PARIBAS SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	12/23/2022	12/26/2023		519,000	4056.29	19,047			21,504		21,504	3,915				2,232		0001
INDEX/SPXH1SSC				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	12/27/2022	12/27/2023		615,000	4118.36	17,466			19,126		19,126	2,387				2,650		0001
INDEX/SPX0G5F9				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	12/16/2022	12/18/2023		516,000	4308.86	8,204			3,685		3,685	(1,753)				2,186		0001
INDEX/SPX0G5E8				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	01/06/2023	01/05/2024		669,000	4381.97		7,282		4,541		4,541	(2,751)				2,930		0001
INDEX/SPX0G5FJ				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	09/12/2022	09/12/2023		3,643,000	4110.41	104,918			104,031		104,031	29,133				12,247		0001
INDEX/SPX0G5TJ				HSBC BANK PLC																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	12/23/2022	12/22/2023		499,000	100	3,543			3,068		3,068	161				2,130		0001
INDEX/SPX0G2SC				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	01/30/2023	01/30/2024		1,335,000	100		37,113		38,419		38,419	1,306				6,102		0001
INDEX/SPXF004S7				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	01/05/2023	01/05/2024		481,000	4222.7		7,311		9,781		9,781	2,470				2,106		0001
INDEX/SPX0G5F8I				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	01/31/2023	01/31/2024		821,000	4643.25		3,120		1,061		1,061	(2,059)				3,759		0001
INDEX/SPX0G5BZ				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	01/20/2023	01/19/2024		675,000	4477.13		4,118		2,383		2,383	(1,734)				3,029		0001
INDEX/SPX0G5B8				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	01/20/2023	01/22/2024		552,000	4185.14		15,346		14,325		14,325	(1,020)				2,480		0001
INDEX/SPX0G5B1				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	01/27/2023	01/26/2024		520,000	4613.98		2,080		695		695	(1,385)				2,361		0001
INDEX/SPX0G5B0				BNP PARIBAS SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	04/06/2022	04/04/2023		499,508	4583	8,006						(229)				261		0001
INDEX/SPXG13J97				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	21G119DL770XHK3ZE78	01/31/2023	01/31/2024		820,000	100		18,696		18,467		18,467	(229)				3,754		0001
INDEX/SPXF005B3				BNP PARIBAS SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	04/13/2022	04/11/2023		476,553	4413	4,977			3		3	(500)				414		0001
INDEX/SPXG13C37				BNP PARIBAS SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	04/14/2022	04/12/2023		580,463	4397	3,923			4		4	(476)				526		0001
INDEX/SPXG13C38				BNP PARIBAS SA																		
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	02NEB1BXP4R0TD8PU41	04/21/2022	04/19/2023		517,616	4462	8,173			13		13	(680)				590		0001
INDEX/SPXG13B3K				BNP PARIBAS SA																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	08/23/2022	09/23/2023		3,725,000	4128.73	102,383			36,407		96,407	27,357				11,733		0001
INDE/SPX617567																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/14/2022	04/12/2023		444,142	4387	4,159			4		4	(485)				403		0001
INDE/SPX613336																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/12/2022	04/10/2023		466,781	4488	4,166			1		1	(285)				386		0001
INDE/SPX613332																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/06/2022	04/04/2023		705,727	4583	7,102						(229)				369		0001
INDE/SPX613430																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/09/2023	03/07/2024		345,000	100		2,657		3,545		3,545	888				1,670		0001
INDE/SPX600452																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/26/2022	04/24/2023		730,474	4272	8,429			372		372	(2,048)				387		0001
INDE/SPX613357																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/02/2022	04/28/2023		904,663	4288	4,684			414		414	(1,195)				1,253		0001
INDE/SPX613358																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/03/2022	04/28/2023		487,588	4132	6,645			4,709		4,709	1,523				675		0001
INDE/SPX613358																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/05/2022	05/03/2023		814,219	4175	4,799			2,222		2,222	(108)				1,224		0001
INDE/SPX613356																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/08/2022	12/06/2023		578,000	4191.53	18,554			9,620		9,620	518				2,392		0001
INDE/SPX613355																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/27/2023	03/27/2024		1,489,000	3977.53		44,223		48,100		48,100	3,877				7,414		0001
INDE/SPX60038F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/04/2022	05/02/2023		610,841	4155	4,043			1,900		1,900	45				304		0001
INDE/SPX613356																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/16/2022	12/15/2023		586,000	4399.4	6,153			1,871		1,871	(1,843)				2,488		0001
INDE/SPX6005EH																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/19/2022	12/19/2023		426,000	4247.15	7,029			5,089		5,089	(1,060)				1,808		0001
INDE/SPX6005EH																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/22/2022	11/22/2023		4,727,000	4003.58	114,866			128,177		128,177	30,664				19,005		0001
INDE/SPX617350																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/10/2022	05/08/2023		1,286,482	4123	7,320			5,632		5,632	1,190				2,075		0001
INDE/SPX61346S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/11/2022	04/11/2023		2,731,000	4412.53	87,938			29		29	(6,241)				2,370		0001
INDE/SPX613358																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/17/2023	03/15/2024		441,000	3916.64		4,763		5,168		5,168	405				2,159		0001
INDE/SPX61745H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/29/2022	11/29/2023		1,407,000	3957.63	36,160			41,574		41,574	9,751				5,740		0001
INDE/SPX61768E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/15/2022	12/15/2023		5,535,000	3985.75	133,947			160,781		160,781	36,227				23,313		0001
INDE/SPX613357																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/22/2022	04/20/2023		886,349	4459	15,041			31		31	(1,363)				1,049		0001
INDE/SPX613357																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/16/2022	12/18/2023		440,000	4068.09	16,632			16,097		16,097	2,556				1,864		0001
INDE/SPX613353																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/21/2023	03/21/2024		311,000	100		2,457		2,698		2,698	241				1,536		0001
INDE/SPX60038F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/23/2022	11/24/2023		377,000	4027.26	10,217			11,267		11,267	2,744				1,522		0001
INDE/SPX617451																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/17/2022	05/15/2023		1,239,358	4024	7,691			7,905		7,905	2,430				2,176		0001
INDE/SPX61335A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/12/2022	12/11/2023		4,576,000	3980.56	146,586			164,262		164,262	38,968				18,288		0001
INDE/SPX61768A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/27/2023	02/27/2024		2,192,000	3982.24		67,793		70,836		70,836	3,103				10,469		0001
INDE/SPX613356																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/15/2023	03/15/2024		405,000	4248.04		7,290		12,371		12,371	5,081				1,993		0001
INDE/SPX6005ET																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/12/2022	05/10/2023	.....	1,116,293	4001	10,549	.....	.....	12,755	.....	12,755	3,985	.....	.....	.....	1,948	.....	0001
INDEX/SP613IS9	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/12/2022	05/10/2023	.....	541,081	4008	8,917	.....	.....	9,662	.....	9,662	2,846	.....	.....	.....	960	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/16/2022	05/16/2023	.....	489,964	4132	5,072	.....	.....	2,680	.....	2,680	160	.....	.....	.....	729	.....	0001
INDEX/SP613IS8	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/03/2022	05/01/2023	.....	581,652	3930	6,900	.....	.....	8,116	.....	8,116	2,558	.....	.....	.....	987	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/16/2022	05/12/2023	.....	384,000	4320.82	5,319	.....	.....	3,511	.....	3,511	(1,461)	.....	.....	.....	1,704	.....	0001
INDEX/SP6F000SI	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	12/29/2022	12/29/2023	.....	445,000	4267.6	7,788	.....	.....	6,954	.....	6,954	(411)	.....	.....	.....	1,938	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/30/2022	01/02/2024	.....	849,408	4123	14,076	.....	.....	11,910	.....	11,910	4,043	.....	.....	.....	1,370	.....	0001
INDEX/SP613IS9V	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/10/2022	05/08/2023	.....	2,891,000	100	38,212	.....	.....	.....	.....	.....	.....(1,676)	.....	.....	.....	8,740	.....	0001
INDEX/SP6E008A	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	09/08/2022	09/01/2023	.....	614,651	4385	11,438	.....	.....	.....	.....	.....	.....(5)	.....	.....	.....	1,005	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	05/11/2022	05/09/2023	.....	2,333,450	3855	34,651	.....	.....	40,622	.....	40,622	9,208	.....	.....	.....	7,554	.....	0001
INDEX/SP613IS7S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/01/2022	08/31/2023	.....	2,054,000	100	25,470	.....	.....	40,726	.....	40,726	9,386	.....	.....	.....	8,651	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	12/19/2022	12/15/2023	.....	476,000	3565.37	7,283	.....	.....	8,847	.....	8,847	2,070	.....	.....	.....	1,864	.....	0001
INDEX/SP6E009SI	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/10/2022	11/10/2023	.....	73,007	222.76	1,206	.....	.....	823	.....	823	384	.....	.....	.....	490	.....	0001
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/17/2025	.....	194,291	220.6	3,615	.....	.....	2,791	.....	2,791	1,195	.....	.....	.....	1,323	.....	0001
5 ER Index/DA040IS6	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/05/2025	.....	65,149	214.37	1,572	.....	.....	1,676	.....	1,676	685	.....	.....	.....	447	.....	0001
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/14/2025	.....	77,231	216.67	1,704	.....	.....	1,613	.....	1,613	673	.....	.....	.....	532	.....	0001
5 ER Index/DA040J5C	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/21/2025	.....	1,992,960	3970	.....	.....	.....	23,619	.....	23,619	884	.....	.....	.....	9,504	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/27/2023	02/26/2024	.....	1,042,657	4089	9,269	.....	.....	8,836	.....	8,836	2,259	.....	.....	.....	1,871	.....	0001
INDEX/SP613IS9N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/19/2022	05/17/2023	.....	1,208,000	3652.36	27,542	.....	.....	33,123	.....	33,123	6,203	.....	.....	.....	5,117	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/16/2022	12/18/2023	.....	1,453,393	4048	.....	.....	.....	19,140	.....	19,140	683	.....	.....	.....	7,024	.....	0001
INDEX/SP613IS8U	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/07/2023	03/06/2024	.....	456,000	4029.45	19,790	.....	.....	7,019	.....	7,019	122	.....	.....	.....	1,570	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	09/20/2022	09/20/2023	.....	1,212,441	34641	29,572	.....	.....	.....	.....	.....	.....(3)	.....	.....	.....	710	.....	0001
INDEX/SP617SI	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/06/2022	04/05/2023	.....	798,000	4417.34	.....	.....	.....	11,014	.....	11,014	5,108	.....	.....	.....	3,907	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/15/2023	03/15/2024	.....	2,297,770	4132	56,522	.....	.....	.....	.....	.....	.....(130)	.....	.....	.....	3,113	.....	0001
INDEX/SP600PS1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/02/2022	04/28/2023	.....	266,000	100	2,181	.....	.....	2,255	.....	2,255	74	.....	.....	.....	1,272	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/28/2023	02/28/2024	.....	224,000	100	1,546	.....	.....	1,666	.....	1,666	327	.....	.....	.....	901	.....	0001
INDEX/SP613IS9R	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/22/2022	11/22/2023	.....	1,316,802	3862	.....	.....	.....	26,767	.....	26,767	3,500	.....	.....	.....	6,420	.....	0001
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/12/2024	.....	.....	.....	23,266	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX13282	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ...	02/10/2023	02/09/2024		1,331,754	4098		19,708		18,981		18,981	(727)				6,186		0001	
Purchased Call/SP 500 INDEX/SPX1359P	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ...	03/01/2023	02/28/2024		2,436,854	3975		37,044		39,182		39,182	2,139				11,655		0001	
Purchased Call/SP 500 INDEX/SPX178X3	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ...	11/07/2022	11/06/2023		3,025,000	3806.8	72,903			94,285		94,285	18,009				11,742		0001	
Purchased Call/SP 500 INDEX/SPXC1728H	FixedAnnuityHedge ...	N/A	Equity/Index	BARCLAYS PLC ...	11/11/2022	11/10/2023		727,000	3892.93	11,414			13,399		13,399	1,368				2,848		0001	
Purchased Call/SP 500 INDEX/SPXG1335J	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ...	04/21/2022	04/19/2023		450,683	5114	1,094										514		0001	
Purchased Call/SP 500 INDEX/SPXG1336I	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ...	04/21/2022	04/19/2023		508,692	4654	11,985							(1)			580		0001	
Purchased Call/SP 500 INDEX/SPX17182	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ...	12/27/2022	12/26/2023		1,449,497	3845	17,791			21,662		21,662	3,912				6,233		0001	
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	BARCLAYS PLC ...	11/04/2022	11/06/2023		457,000	4130.64	12,111			8,413		8,413	603				1,774		0001	
Dynamic Asset Detector 5 ER Index/CD040385	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	06/24/2024		122,587	208.99	3,640			4,769		4,769	2,001				681		0001	
Dynamic Asset Detector 5 ER Index/CD040455	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	07/19/2024		76,261	209.75	2,201			2,795		2,795	1,202				435		0001	
Dynamic Asset Detector 5 ER Index/CD04063M	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	01/10/2025		95,147	221.5	1,979			1,206		1,206	514				635		0001	
Dynamic Asset Detector 5 ER Index/CD040180	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	02/05/2025		67,714	217.79	1,409			1,264		1,264	529				461		0001	
Dynamic Asset Detector 5 ER Index/CD04045B	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	07/23/2024		155,603	209.75	4,491			5,666		5,666	2,329				892		0001	
Dynamic Asset Detector 5 ER Index/CD04045T	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	09/13/2024		77,588	209.79	2,252			2,841		2,841	1,179				468		0001	
Dynamic Asset Detector 5 ER Index/CD04045V	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	04/17/2025		109,985	210.93	2,898			3,755		3,755	1,493				787		0001	
Dynamic Asset Detector 5 ER Index/CD04045T	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	07/26/2024		60,232	209.51	1,754			2,231		2,231	925				346		0001	
Dynamic Asset Detector 5 ER Index/CD04059N	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	08/12/2024		61,650	209.28	1,829			2,356		2,356	977				361		0001	
Dynamic Asset Detector 5 ER Index/CD04023B	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	06/10/2024		53,474	208.67	1,618			2,136		2,136	912				293		0001	
Dynamic Asset Detector 5 ER Index/CD04098M	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	10/13/2023		78,817	99.95	534			1,334		1,334	516				289		0001	
Dynamic Asset Detector 5 ER Index/CD04018K	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	02/03/2025		56,889	220.2	886			811		811	332				387		0001	
Dynamic Asset Detector 5 ER Index/CD04049LA	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA ...	11/27/2018	04/04/2025		62,517	212.29	1,507			1,891		1,891	736				444		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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZTF327IEFA76	11/27/2018	01/30/2025		89,444	225.78	1,289			732		732	326				606		0001
Dynamic Asset Detector 5 ER Index/0A040H5Z Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZTF327IEFA76	11/27/2018	04/01/2025		51,065	212.63	1,553			1,497		1,497	601				362		0001
Dynamic Asset Detector 5 ER Index/0A040K5W Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G19DL770XK43ZE78	03/03/2023	03/01/2024		1,274,544	3971		26,659		27,882		27,882	1,223				6,114		0001
INDEX/SPX00988 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROKSP63	06/01/2022	05/26/2023		399,191	4158	6,179			3,800		3,800	446				782		0001
INDEX/SPX613MSD Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROKSP63	03/29/2023	03/27/2024		1,403,552	3976		18,155		18,499		18,499	344				6,989		0001
INDEX/SPX11389P Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ES7P3U8PHI6C71XB11	07/25/2022	07/24/2023		2,793,000	3966.84	86,090			103,601		103,601	32,594				7,670		0001
INDEX/SPX72129I Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA	03/21/2023	03/15/2024		1,325,966	3958		26,890		28,722		28,722	1,832				6,492		0001
INDEX/SPX00964 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU0UPFF54	04/11/2023	04/11/2023		298,000	100	2,142			10			(302)				207		0001
INDEX/SPX00K98 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ES7P3U8PHI6C71XB11	07/15/2022	07/17/2023		1,599,000	3963.16	40,837			54,636		54,636	16,054				4,322		0001
INDEX/SPX72191 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G19DL770XK43ZE78	04/19/2022	04/19/2023		660,000	100	18,395			177		177	(2,333)				741		0001
INDEX/SPX00KLSJ Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROKSP63	06/01/2022	05/30/2023		881,547	4158	5,027			3,670		3,670	744				1,787		0001
INDEX/SPX613MEE Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROKSP63	03/06/2023	03/04/2024		3,127,280	4046		45,653		44,905		44,905	(748)				15,069		0001
INDEX/SPX113689 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROKSP63	02/28/2023	02/28/2024		443,000	4446.57		3,367		3,161		3,161	(295)				2,119		0001
INDEX/SPX11359H Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROKSP63	03/09/2023	03/07/2024		721,533	4434		5,426		9,674		9,674	4,247				3,492		0001
INDEX/SPX11365V Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROKSP63	03/27/2023	03/25/2024		4,062,323	3971		55,641		57,631		57,631	1,990				20,172		0001
INDEX/SPX113838 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPXBMPROKSP63	02/17/2023	02/16/2024		330,000	4580.82		2,376		743		743	(1,633)				1,550		0001
INDEX/SPX11333N Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SUNFAST BANKS INC	11/17/2022	11/16/2023		1,207,825	33551	31,279			19,472		19,472	(5,639)				4,794		0001
INDEX/SPX71523Z Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA E57P3U8PHI6C71XB11	06/30/2022	06/29/2023		1,334,260	31029	33,167			61,826		61,826	11,084				3,313		0001
INDEX/SPX721H8B Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ES7P3U8PHI6C71XB11	04/06/2022	04/05/2023		1,719,546	4825	23,127			5		5	(1,169)				1,006		0001
INDEX/SPX721LSD Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ES7P3U8PHI6C71XB11	04/20/2022	04/20/2023		327,000	100	9,254			88		88	(966)				383		0001
INDEX/SPX721NSN Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZTF327IEFA76	11/27/2018	06/18/2024		51,321	208.88	1,788			2,009		2,009	832				283		0001
Dynamic Asset Detector 5 ER Index/0A040Z3N Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570Z0ZTF327IEFA76	11/27/2018	09/20/2024		67,243	210.02	1,940			2,399		2,399	991				409		0001
Dynamic Asset Detector 5 ER Index/0A040H5T Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU0UPFF54	04/19/2022	04/14/2023		773,096	4845	9,031										757		0001
INDEX/SPX00KLSV Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BANK OF COMI 21G19DL770XK43ZE78	04/18/2022	04/13/2023		144,000	100	1,181			5		5	(154)				136		0001
INDEX/SPX00KLSN Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC MP615Z7ZBEU0UPFF54	04/22/2022	04/20/2023		405,810	4699	5,652										475		0001
INDEX/SPX00KNE Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ES7P3U8PHI6C71XB11	07/25/2022	07/25/2023		3,256,000	3966.84	92,796			112,263		112,263	35,463				9,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SPX 136A	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKGF83	03/06/2023	03/05/2024	.....	2,261,513	,4046	.....	37,604	.....	37,201	.....	37,201	(402)	.....	.....	.....	.....10,913	.....	0001
Purchased Call/SP 500 INDEX/SPX21030	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7PQJ3PHI6C71XBU11	05/17/2022	05/16/2023	.....	1,391,055	,4009	16,875	.....	.....	19,629	.....	19,629	7,536	.....	.....	.....	.....2,469	.....	0001
Purchased Call/SP 500 INDEX/SPX615265	FixedAnnuity Hedge	N/A	Equity/Index	YOCUBSJW9TBKCSX06	02/17/2023	02/15/2024	.....	1,298,199	,4148	.....	30,471	.....	29,491	.....	29,491	(980)	.....	.....	.....	.....6,087	.....	0001
Purchased Call/SP 500 INDEX/SPX615F90	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKGF83	04/26/2022	04/24/2023	.....	322,909	,4272	6,840	.....	.....	205	.....	205	(1,487)	.....	.....	.....	.....,414	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	03/27/2025	.....	102,777	,212.38	2,457	.....	.....	3,047	.....	3,047	1,208	.....	.....	.....	.....725	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	05/28/2024	.....	56,209	,207.08	1,827	.....	.....	2,529	.....	2,529	1,012	.....	.....	.....	.....303	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	10/11/2024	.....	75,610	,212.34	1,988	.....	.....	2,234	.....	2,234	920	.....	.....	.....	.....,468	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	05/31/2024	.....	82,576	,208.14	2,571	.....	.....	3,434	.....	3,434	1,447	.....	.....	.....	.....,447	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	04/04/2025	.....	79,278	,212.36	2,087	.....	.....	2,384	.....	2,384	929	.....	.....	.....	.....562	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	05/05/2025	.....	59,284	,210.93	1,703	.....	.....	2,015	.....	2,015	792	.....	.....	.....	.....,429	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	05/15/2024	.....	129,809	,206.45	4,575	.....	.....	6,691	.....	6,691	2,616	.....	.....	.....	.....,689	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	08/20/2024	.....	58,240	,208.35	1,827	.....	.....	2,385	.....	2,385	947	.....	.....	.....	.....,344	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	04/05/2024	.....	82,695	,100.32	490	.....	.....	1,075	.....	1,075	361	.....	.....	.....	.....,417	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	06/15/2023	.....	126,317	,100.09	987	.....	.....	2,745	.....	2,745	861	.....	.....	.....	.....,288	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	06/09/2023	.....	55,038	,100.04	442	.....	.....	1,207	.....	1,207	356	.....	.....	.....	.....,121	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	06/17/2022	.....	52,614	,99.64	418	.....	.....	1,142	.....	1,142	349	.....	.....	.....	.....,233	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	04/06/2023	.....	67,876	,99.94	417	.....	.....	1,356	.....	1,356	650	.....	.....	.....	.....,44	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZIFF321NEFA76	11/27/2018	07/05/2023	.....	92,133	,99.97	765	.....	.....	1,999	.....	1,999	529	.....	.....	.....	.....,286	.....	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 Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year's Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4163SZ	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WFZ1(ONS)80621K86	.12/09/2022	.12/08/2023	.....	.122,814	.3971.34	.553	.....	.....	.272	.....	.272	(43)	.....	.....	.....	.510	.....	.0001	.....
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4163SX	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WFZ1(ONS)80621K86	.12/21/2022	.12/21/2023	.....	.102,848	.3949.36	.1,296	.....	.....	.960	.....	.960	47	.....	.....	.....	.438	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD4040SST	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.12/10/2024	.....	.122,375	.216.43	.2,542	.....	.....	.2,527	.....	.2,527	1,046	.....	.....	.....	.797	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD4040ASZ	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.10/25/2024	.....	.63,715	.212.71	.1,640	.....	.....	.1,835	.....	.1,835	752	.....	.....	.....	.400	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD4040SST	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.05/07/2024	.....	.53,976	.205.7	.1,866	.....	.....	.2,704	.....	.2,704	1,053	.....	.....	.....	.284	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4163SN	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.10/25/2024	.....	.63,209	.212.72	.1,627	.....	.....	.1,818	.....	.1,818	746	.....	.....	.....	.386	.....	.0001	.....
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4163SM	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WFZ1(ONS)80621K86	.04/08/2022	.04/06/2023	.....	.115,034	.3930.08	.363	.....	.....	.....	.....	.....	.....	.....	.....	.....	.74	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD4040B8ST	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WFZ1(ONS)80621K86	.12/16/2022	.12/18/2023	.....	.188,432	.3952.32	.923	.....	.....	.582	.....	.582	(63)	.....	.....	.....	.798	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4163SZ	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.11/08/2024	.....	.88,811	.213.7	.1,970	.....	.....	.2,319	.....	.2,319	982	.....	.....	.....	.564	.....	.0001	.....
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4163SZ	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WFZ1(ONS)80621K86	.12/22/2022	.12/22/2023	.....	.131,312	.3947.43	.643	.....	.....	.461	.....	.461	(33)	.....	.....	.....	.560	.....	.0001	.....
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/JP Morgan Meridian Index/MP000949K	FixedAnnualtyHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZVZ6211MUJ748	.12/13/2018	.12/01/2023	.....	.208,534	.99.8	.1,341	.....	.....	.2,648	.....	.2,648	925	.....	.....	.....	.854	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD4040B84	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.08/18/2023	.....	.60,115	.100.32	.484	.....	.....	.1,244	.....	.1,244	361	.....	.....	.....	.186	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD4040B8G	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.10/09/2023	.....	.82,361	.100.03	.573	.....	.....	.1,441	.....	.1,441	539	.....	.....	.....	.299	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD4040B84	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.11/03/2023	.....	.133,620	.99.82	.869	.....	.....	.2,109	.....	.2,109	839	.....	.....	.....	.515	.....	.0001	.....
Dynamic Asset Detector Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD40401SX	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF327IEFA76	.11/27/2018	.02/16/2024	.....	.67,915	.99.85	.371	.....	.....	.818	.....	.818	312	.....	.....	.....	.319	.....	.0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Index/Asset Detector 5 ER Index/CD040J\$4	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.02/23/2024		88.023	100	488			1,020		1,020	395				418		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040K\$5	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/21/2023		53.529	98.96	500			1,200		1,200	126				64		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040I\$4	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.05/12/2023		78.689	98.99	714			1,759		1,759	264				133		0001
Purchased Call/Deutsche Bank CalI/Deutsche Bank 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1ONS8B621K66	.12/30/2022	.01/02/2024		105.339	3760.25	2,528			2,109		2,109	(430)				459		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040I\$J	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.02/02/2024		59.166	99.82	241			456		456	214				272		0001
Purchased Call/Deutsche Bank CalI/Deutsche Bank 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1ONS8B621K66	.01/13/2023	.01/16/2024		163.892	3851.78		2,919		1,681		1,681	(1,238)				732		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097\$9	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/11/2024		59.292	99.92	357			783		783	257				301		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097\$9	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZIKV\$Z11NHU748	.12/13/2018	.12/06/2024		201.037	202.14	6,263			6,090		6,090	1,439				1,306		0001
Purchased Call/J.P. Morgan Meridian Index/MR0098\$0	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZIKV\$Z11NHU748	.12/13/2018	.02/28/2025		208.314	200.08	7,387			7,431		7,431	1,682				1,442		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040K\$3	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.03/08/2024		59.852	100.04	317			686		686	263				290		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040L\$9	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/05/2024		65.188	100.28	387			850		850	285				329		0001
Purchased Call/J.P. Morgan Meridian Index/MR0093\$L	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZIKV\$Z11NHU748	.12/13/2018	.10/12/2023		215.341	99.6	1,519			3,264		3,264	1,158				787		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040L\$F	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/11/2023		61.737	99.92	385			1,233		1,233	563				54		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097\$H	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZIKV\$Z11NHU748	.12/13/2018	.10/02/2024		226.675	200	7,678			7,727		7,727	1,837				1,393		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040L\$T	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/18/2023		118.924	99.99	776			2,371		2,371	930				132		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD040M\$1	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/22/2024		74.652	100.1	482			1,056		1,056	316				385		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097\$0	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZIKV\$Z11NHU748	.12/13/2018	.11/21/2024		229.716	200.64	7,662			7,648		7,648	1,732				1,474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.08/06/2024	.....	130.525	209.95	3.741	.....	.....	4.847	.....	4.647	1,911	.....	.....	.....	759	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.10/25/2024	.....	195.738	212.45	5.055	.....	.....	5.759	.....	5,759	2,354	.....	.....	.....	1,227	.....	0001
5 ER Index/CD0404SN Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.07/27/2023	.....	99.726	100.06	.453	.....	.....	1.221	.....	1,221	.419	.....	.....	.....	170	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.09/01/2023	.....	80.059	99.94	.627	.....	.....	1.097	.....	1,097	.325	.....	.....	.....	260	.....	0001
5 ER Index/CD0406SN Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.10/06/2023	.....	63.441	99.83	.449	.....	.....	1.133	.....	1,133	.414	.....	.....	.....	228	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.12/05/2024	.....	62.508	214.2	1.489	.....	.....	1.572	.....	1,572	.639	.....	.....	.....	406	.....	0001
5 ER Index/CD0404SH Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.12/02/2024	.....	138.676	216.03	3.158	.....	.....	2.976	.....	2,976	1,317	.....	.....	.....	898	.....	0001
Dynamic Asset Detector Purchased Call/J.P. Morgan Meridian Index/MR0095SH	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	.12/13/2018	.08/17/2023	.....	225.288	99.51	1.797	.....	.....	4.313	.....	4,313	1,324	.....	.....	.....	895	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.05/05/2023	.....	55.417	99.79	.504	.....	.....	1.240	.....	1,240	.177	.....	.....	.....	86	.....	0001
Dynamic Asset Detector 5 ER Index/CD0400S6 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.05/19/2023	.....	185.467	99.84	1.703	.....	.....	4.142	.....	4,142	.802	.....	.....	.....	340	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	.11/27/2018	.05/05/2023	.....	64.639	100.49	.421	.....	.....	1.276	.....	1,276	.510	.....	.....	.....	100	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	.03/17/2023	.03/19/2024	.....	107.726	3801.5	.....	1,907	.....	2.216	.....	2,216	.309	.....	.....	.....	530	.....	0001
Index/DDH4169SL	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	.12/13/2018	.02/06/2024	.....	174.570	100.22	1.082	.....	.....	2.103	.....	2,103	.666	.....	.....	.....	807	.....	0001
Morgan Meridian Index/MR0095ST	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	.03/06/2023	.03/05/2024	.....	157.601	4034.82	.....	.867	.....	430	.....	.430	(.437)	.....	.....	.....	761	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	.09/02/2022	.09/31/2023	.....	216.853	3775.27	1.901	.....	.....	1,701	.....	1,701	.....	.....	.....	.....	708	.....	0001
Index/DDH31616SL	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..																		

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 or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	05/10/2022	05/08/2023	.....	135,774	 3945.4	 169	.....	.....	.....	.....	.....	(2) .....	.....	.....	.....	.....219	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	11/10/2022	11/10/2023	.....	162,781	 3971.2	 733	.....	.....	244	.....	.....	(62) .....	.....	.....	.....	.....639	.....	0001
Purchased Index/DD41605P Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	06/28/2022	06/26/2023	.....	153,784	 3885.8	 325	.....	.....	21	.....	.....	(68) .....	.....	.....	.....	.....375	.....	0001
Purchased Index/DD31605T Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	09/20/2022	09/20/2023	.....	135,243	 3688.46	 2,556	.....	.....	2,930	.....	.....	388	.....	.....	.....	.....466	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	08/24/2022	08/24/2023	.....	303,807	 3740.58	 4,922	.....	.....	3,285	.....	.....	200	.....	.....	.....	.....961	.....	0001
Purchased Index/DD41605X Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	11/11/2022	11/10/2023	.....	137,640	 3862.22	 1,665	.....	.....	795	.....	.....	(9) .....	.....	.....	.....	.....539	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MR009183	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1Z1(USZ)11NHJ748	12/13/2018	04/27/2023	.....	260,073	 99.2	 2,330	.....	.....	5,827	.....	.....	1,020	.....	.....	.....	.....354	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MR009555	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1Z1(USZ)11NHJ748	12/13/2018	01/02/2024	.....	246,414	 99.14	 1,327	.....	.....	2,335	.....	.....	867	.....	.....	.....	.....1,073	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	12/02/2022	12/01/2023	.....	140,389	 4001.25	 604	.....	.....	190	.....	.....	(52) .....	.....	.....	.....	.....575	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	12/21/2022	12/21/2023	.....	114,830	 3971.22	 517	.....	.....	303	.....	.....	(36) .....	.....	.....	.....	.....489	.....	0001
Purchased Index/DD41615B	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZ1(ONS)80621K86	11/16/2022	11/17/2023	.....	128,372	 3962.5	 578	.....	.....	184	.....	.....	(47) .....	.....	.....	.....	.....511	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SM	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	09/14/2022	09/14/2023		131,622	3703.74	2,445			2,458		2,458	303				452		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SM	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	10/28/2022	10/30/2023		181,628	3793.17	2,833			1,963		1,963	131				694		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SM	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	02/24/2023	02/23/2024		217,221	4007.05		1,151		711		711	(441)				1,031		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SM	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	11/09/2022	11/09/2023		106,721	3785.05	1,793			1,347		1,347	108				417		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SM	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKZKSZ11NHU748	12/13/2018	01/12/2024		256,153	96.54	1,306			2,139		2,139	818				1,136		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SM	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	11/02/2022	11/02/2023		144,339	3884.88	982			596		596	(37)				555		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SM	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	11/11/2022	11/13/2023		140,186	3941.34	897			316		316	(55)				553		0001
Purchased Call/Citi Dynamic Asset Defector 5 ER Index/DD0404ESZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/26/2024		75,474	217.95	641			1,343		1,343	569				498		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	11/18/2022	11/20/2023		134,655	3938.36	902			344		344	(49)				639		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	12/20/2022	12/20/2023		153,336	3950.08	767			501		501	(48)				652		0001
Purchased Call/J.P. Morgan Meridian Index/MR0096SN	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKZKSZ11NHU748	12/13/2018	04/09/2024		211,989	99.84	1,382			2,655		2,655	753				1,074		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SF	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	10/19/2022	10/19/2023		198,977	3891.96	4,659			4,875		4,875	650				744		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316230	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	10/27/2022	10/27/2023		155,480	3780.96	2,332			1,877		1,877	153				590		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316232	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	11/25/2022	11/27/2023		112,762	3881.06	1,331			607		607	(19)				458		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31605J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	11/08/2022	11/08/2023		108,961	3855.48	512			193		193	(45)				425		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31675H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	02/17/2023	02/16/2024		106,344	4027.25		532		268		268	(263)				499		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316859	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	03/03/2023	03/04/2024		181,472	3853.36		3,956		2,412		2,412	(1,544)				874		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316933	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	03/10/2023	03/11/2024		121,931	3807.04		2,609		2,343		2,343	(266)				594		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31629L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	12/02/2022	12/04/2023		187,844	3887.5	2,198			1,011		1,011	(20)				774		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31659C	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	01/10/2023	01/10/2024		154,136	4004.36		709		329		329	(380)				681		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316754	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	02/10/2023	02/09/2024		153,288	4050.01		736		278		278	(458)				712		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040F54	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/27/2023		57,827	98.98	265			557		557	255				249		0001
Dynamic Asset Detector 5 ER Index/DD4040S8L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/12/2024		98,387	98.98	378			676		676	334				441		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFFZ1(ONS)80621K86	02/15/2023	02/15/2024		126,159	4051.63		631		241		241	(390)				592		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFFZ1(ONS)80621K86	01/27/2023	01/29/2024		135,789	3873.69		2,363		1,251		1,251	(1,112)				620		0001
Purchased Index/DD316ISX	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFFZ1(ONS)80621K86	08/28/2022	08/25/2023		108,284	3734.53	1,688			1,272		1,272	89				344		0001
Purchased Dynamic Asset Detector 5 ER Index/DD4040S8E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF321NEFA76	11/27/2018	01/04/2024		65,251	98.75	278			553		553	261				265		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFFZ1(ONS)80621K86	08/31/2022	08/31/2023		216,859	3706.73	3,436			3,620		3,620	402				708		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFFZ1(ONS)80621K86	09/02/2022	09/01/2023		113,983	3700.64	1,801			2,017		2,017	235				370		0001
Purchased Index/DD316IS2	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFFZ1(ONS)80621K86	06/14/2022	06/09/2023		141,217	3913.68	235			4		4	(26)				309		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF321NEFA76	11/27/2018	07/19/2023		78,415	98.94	599			1,624		1,624	552				215		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD404078Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF321NEFA76	11/27/2018	09/21/2023		64,709	100.04	488			1,242		1,242	411				223		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4048S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF321NEFA76	11/27/2018	09/26/2023		111,842	100.14	840			2,130		2,130	708				382		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF321NEFA76	11/27/2018	12/01/2023		144,207	98.81	769			1,725		1,725	756				591		0001
Purchased Call/J.P. Morgan Meridian Index/MP0097S5	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKVSZ11NHJ748	12/13/2018	06/14/2024		201,597	197.48	7,486			7,854		7,854	1,912				1,108		0001
Purchased Call/J.P. Morgan Meridian Index/MP0097S7	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKVSZ11NHJ748	12/13/2018	07/03/2024		208,075	196.56	8,206			8,726		8,726	2,082				1,174		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040S80	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF321NEFA76	11/27/2018	01/05/2024		66,830	99.76	271			517		517	249				293		0001
Purchased Call/J.P. Morgan Meridian Index/MP0093Y	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKVSZ11NHJ748	12/13/2018	04/03/2023		218,389	100.86	2,053			4,911		4,911	475				99		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/16/2024		.57,429	100.02	.352			.771		.771	.247				.294		.0001
Dynamic Asset Detector 5 ER Index/ODA04QJ3N	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.12/22/2023		300,331	99.78	1,732			3,226		3,226	1,156				1,282		.0001
Morgan Meridian Index/MP0094S2	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.04/26/2024		211,415	100.19	1,374			2,614		2,614	737				1,095		.0001
Purchased Call/J.P.	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.03/19/2024		64,375	100.19	.345			.744		.744	.280				.317		.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.12/03/2024		200,556	201.86	6,348			6,183		6,183	1,459				1,300		.0001
5 ER Index/ODA04KSA	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.03/01/2024		1,713	193.52	.75			.81		.81	.27				.8		.0001
Purchased Call/J.P.	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.08/04/2023		289,788	99.91	2,304			5,633		5,633	1,776				.851		.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.02/22/2024		81,475	101.07	.394			.839		.839	.348				.386		.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/21/2023		77,731	100.1	.523			1,549		1,549	.541				.93		.0001
5 ER Index/ODA04N50	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.09/25/2024		219,811	199.87	7,507			7,539		7,539	1,795				1,342		.0001
Purchased Call/J.P.	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.02/23/2024		394,601	99.95	2,501			4,876		4,876	1,478				1,873		.0001
Morgan Meridian Index/MP0095S2	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.04/06/2023		220,732	99.84	1,492			4,408		4,408	1,754				142		.0001
Purchased Call/J.P.	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/25/2024		72,832	100.41	.477			1,044		1,044	.305				.377		.0001
Dynamic Asset Detector 5 ER Index/ODA04N68	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.04/25/2025		202,522	199.35	7,551			7,665		7,665	1,664				1,457		.0001
Morgan Meridian Index/MP0098S4	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.09/18/2024		253,277	199.95	8,578			8,616		8,616	2,059				1,536		.0001
Purchased Call/J.P.	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.10/24/2023		253,784	100.23	1,750			3,655		3,655	1,306				.956		.0001
Morgan Meridian Index/MP0098S2	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 815DZIZKNSZ11NHU748	.12/13/2018	.09/01/2023		261,751	99.41	1,978			4,609		4,609	1,538				.850		.0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.04/18/2024		114,214	99.99	.716			1,571		1,571	.489				.586		.0001
Dynamic Asset Detector 5 ER Index/ODA04N5F	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.05/10/2024		92,593	99.72	.594			1,230		1,230	.384				.498		.0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1K6Z11NHJ748	12/13/2018	10/09/2024		211,356	200.23	7,078			7,113		7,113	1,680				1,307		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFZ71ONS80621K66	03/30/2023	03/28/2024		113,515	3853.03		2,077		2,217		2,217	139				566		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/J.P. Morgan Meridian Index/MR009/SI	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1K6Z11NHJ748	12/13/2018	06/14/2023		207,403	99.99	1,680			4,388		4,388	1,376				470		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1K6Z11NHJ748	12/13/2018	09/25/2023		226,466	100.15	1,656			3,707		3,707	1,270				791		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFZ71ONS80621K66	02/28/2023	02/28/2024		238,486	4006.55		1,288		816		816	(472)				1,141		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/J.P. Morgan Meridian Index/MR009/SI	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1K6Z11NHJ748	12/13/2018	07/03/2023		216,466	100.63	1,809			4,560		4,560	1,269				549		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/J.P. Morgan Meridian Index/MR009/SI	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1K6Z11NHJ748	12/13/2018	11/21/2023		238,149	99.5	1,666			3,439		3,439	1,154				955		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1K6Z11NHJ748	12/13/2018	04/09/2025		203,783	199.31	7,546			7,689		7,689	1,680				1,451		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFZ71ONS80621K66	03/14/2023	03/12/2024		121,840	3807.04		2,317		2,346		2,346	29				594		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1K6Z11NHJ748	12/13/2018	10/09/2023		219,149	99.52	1,578			3,452		3,452	1,196				795		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFZ71ONS80621K66	12/27/2022	12/27/2023		159,070	3966.61	732			458		458	(49)				685		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFZ71ONS80621K66	12/22/2022	12/22/2023		101,991	3956.36	459			324		324	(28)				435		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SI Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFZ71ONS80621K66	06/22/2022	06/16/2023		167,843	3859.11	395			29		29	(99)				365		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 or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31623K	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	10/25/2022	10/25/2023	.....	388,187	3783.69	5,670	.....	.....	4,229	.....	4,229	315	.....	.....	.....	1,390	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316161SN	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	11/22/2022	11/22/2023	.....	188,515	3895.2	867	.....	.....	245	.....	245	(71)	.....	.....	.....	758	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31650U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	01/17/2023	01/17/2024	.....	108,511	3848.25	.....	1,834	.....	1,158	.....	1,158	(875)	.....	.....	.....	485	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316151	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	06/29/2022	06/27/2023	.....	100,771	3887.7	136	.....	.....	728	.....	728	(50)	.....	.....	.....	247	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31615V	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	10/04/2022	10/02/2023	.....	134,398	3703.93	2,441	.....	.....	2,758	.....	2,758	350	.....	.....	.....	478	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31615G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	04/05/2022	04/03/2023	.....	167,541	3982.73	233	.....	.....	.....	.....	.....	.....	.....	.....	.....	76	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316152	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	06/29/2022	06/27/2023	.....	102,245	3719.28	1,020	.....	.....	14	.....	14	(43)	.....	.....	.....	251	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316157	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	08/19/2022	08/21/2023	.....	288,809	3751.32	4,563	.....	.....	2,625	.....	2,625	88	.....	.....	.....	904	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31615E	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	04/21/2022	04/19/2023	.....	101,380	4003.17	140	.....	.....	.....	.....	.....	.....	.....	.....	.....	116	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD316152	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	08/19/2022	08/18/2023	.....	169,284	3758.45	2,505	.....	.....	1,385	.....	1,385	22	.....	.....	.....	524	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD31615U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZ1(ONS)80621K86	10/04/2022	10/02/2023	.....	151,840	3629.23	4,542	.....	.....	5,305	.....	5,305	785	.....	.....	.....	541	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	09/29/2022	09/29/2023		135,657	3652.5	2,876			4,047		4,047	588				479		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	03/17/2023	03/07/2024		104,950	3793.79	1,871			2,151		2,151	280				508		0001
Purchased Call/J.P. Morgan Meridian Index/MR009198	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHU748	12/13/2018	05/12/2023		334,646	98.48	2,918			7,463		7,463	2,784				568		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	03/08/2023	03/05/2024		181,086	3853.36	3,634			2,423		2,423	(1,211)				874		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	03/20/2023	03/20/2024		211,751	3988.9	826			937		937	112				1,044		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	09/28/2022	09/26/2023		116,038	3618.92	2,669			4,247		4,247	631				406		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	01/04/2023	01/03/2024		264,355	3361.39	1,351			853		853	(498)				1,154		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K86	03/27/2023	03/27/2024		106,765	3784.7	2,509			2,507		2,507	(2)				532		0001
Purchased Call/J.P. Morgan Meridian Index/MR009196	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHU748	12/13/2018	06/21/2024		203,322	197.5	7,578			7,929		7,929	1,924				1,126		0001
Purchased Call/J.P. Morgan Meridian Index/MR00949F	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHU748	12/13/2018	11/17/2023		236,047	98.85	1,579			3,207		3,207	1,112				939		0001
Purchased Call/J.P. Morgan Meridian Index/MR00968B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHU748	12/13/2018	03/08/2024		234,866	100.12	1,496			2,899		2,899	861				1,138		0001
Purchased Call/J.P. Morgan Meridian Index/MR00979K	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHU748	12/13/2018	10/24/2024		243,021	201.31	7,821			7,644		7,644	1,823				1,922		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097SE	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHU748	12/13/2018	09/11/2024		250,603	198.99	8,450			8,477		8,477	2,033				1,510		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097SZ	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHU748	12/13/2018	02/21/2025		378,937	200.16	13,320			13,424		13,424	3,013				2,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/J.P. Morgan Meridian Index/MR0094SU	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/13/2023		284,032	100.22	1,504			2,806		2,806	1,017				1,108		0001
Purchased Call/J.P. Morgan Meridian Index/MR0095SN	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	02/01/2024		394,934	102.04	2,137			3,713		3,713	1,341				1,811		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097ST	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/24/2024		286,895	203.07	8,695			8,283		8,283	1,960				1,904		0001
Purchased Call/J.P. Morgan Meridian Index/MR00979M	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	11/01/2024		210,980	202.07	6,609			6,319		6,319	1,513				1,331		0001
Dynamic Asset Detector 5 ER Index/CD404MSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/10/2023		96,411	99.72	645			1,903		1,903	695				160		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097SC	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	08/22/2024		205,704	198.39	7,408			7,706		7,706	1,834				1,216		0001
Purchased Call/Daetische Bank Control US \$% Volatility	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	12/28/2022	12/28/2023		124,515	3945.78	635			462		462	(32)					537	0001
Purchased Call/J.P. Morgan Meridian Index/MR0091S1	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	06/05/2023		212,059	99.82	1,727			4,561		4,561	1,421				451		0001
Purchased Call/J.P. Morgan Meridian Index/MR0096SH	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/22/2024		223,298	99.89	1,475			2,892		2,892	818				1,104		0001
Purchased Call/J.P. Morgan Meridian Index/MR0094S0	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	11/02/2023		221,695	100.85	1,481			2,979		2,979	1,079				853		0001
Purchased Call/J.P. Morgan Meridian Index/MR00969M	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/08/2024		3,087	192.98	139			154		154	51				15		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097S1	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	04/26/2024		254,813	194.9	10,489			11,702		11,702	2,831				1,320		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097S9	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	07/26/2024		207,452	195.28	7,478			7,757		7,757	1,867				1,193		0001
Purchased Call/J.P. Morgan Meridian Index/MR0094SP	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/06/2023		206,469	99.53	1,251			2,444		2,444	882				863		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097S3	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	05/29/2024		216,688	197.1	8,122			8,624		8,624	2,108				1,169		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097S4	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	06/05/2024		206,469	197.36	7,678			8,088		8,088	1,975				1,123		0001
Purchased Call/J.P. Morgan Meridian Index/MR0096S7	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	07/27/2023		212,824	99.71	1,664			4,103		4,103	1,347				605		0001
Dynamic Asset Detector 5 ER Index/CD404M9M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/03/2024		62,078	100.86	389			846		846	261					325	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 or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/J.P. Morgan Meridian Index/MR00923//	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	09/11/2023		257,484	99.86	1,888			4,198		4,198	1,509				863	0001	
Purchased Call/J.P. Morgan Meridian Index/MR00979B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	08/16/2024		220,021	197.71	8,193			8,611		8,611	2,039				1,293	0001	
Purchased Call/J.P. Morgan Meridian Index/MR00965U	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	02/14/2024		24,826	192.57	1,131			1,287		1,287	424				116	0001	
Purchased Call/J.P. Morgan Meridian Index/MR00975J	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	10/11/2024		207,502	200.76	6,784			6,740		6,740	1,608				1,285	0001	
Purchased Call/J.P. Morgan Meridian Index/MR00975L	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	10/25/2024		206,083	201.02	6,600			6,615		6,615	1,573				1,292	0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	04/14/2022	04/14/2023		111,549	3762.13	1,555						(95)				109	0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	05/17/2022	05/15/2023		184,854	3935.78	380						(5)				325	0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	05/11/2022	05/09/2023		110,669	3922.62	173						(3)				181	0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	09/30/2022	10/02/2023		134,626	3644.87	2,827			4,257		4,257	623				479	0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	10/18/2022	10/16/2023		153,196	3737.01	2,503			2,559		2,559	278				566	0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	09/23/2022	09/25/2023		365,781	3652.57	6,146			8,946		8,946	1,298				1,088	0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	05/02/2022	04/28/2023		165,318	3957.92	212						(1)				229	0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	06/06/2022	06/02/2023		106,678	3958.46	173			1		1	(4)				222	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 Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WIFZ1(ONS)80621K86	10/31/2022	10/31/2023		103,504	3788.96	1,584			1,179		1,179	87				396		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WIFZ1(ONS)80621K86	11/11/2022	11/13/2023		121,202	3984.49	533			154		154	(45)				478		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WIFZ1(ONS)80621K86	11/15/2022	11/15/2023		117,922	3948.32	755			252		252	(47)				467		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WIFZ1(ONS)80621K86	11/23/2022	11/24/2023		123,814	3995.69	597			170		170	(49)				524		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WIFZ1(ONS)80621K86	11/29/2022	11/29/2023		108,640	3984.98	413			175		175	(39)				443		0001	
Purchased Call/J.P. Morgan Meridian Index/MP00979J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7L7WIFZ1(ONS)80621K86	11/01/2022	11/01/2023		106,957	3902.72	717			345		345	(37)				410		0001	
Purchased Call/J.P. Morgan Meridian Index/MP00979J	FixedAnnuityHedge	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1Z1Z11NHJ748	12/13/2018	01/02/2025		238,551	204.38	6,713			6,279		6,279	1,496				1,393		0001	
Purchased Call/J.P. Morgan Meridian Index/MP00979J	FixedAnnuityHedge	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1Z1Z11NHJ748	12/13/2018	01/23/2025		209,213	206.68	5,410			4,741		4,741	1,139				1,411		0001	
0159999999, Subtotal - Purchased Options - Hedging Other - Call Options and Warrants																							
0219999999, Subtotal - Purchased Options - Hedging Other																							
0289999999, Subtotal - Purchased Options - Replications																							
0359999999, Subtotal - Purchased Options - Income Generation																							
0429999999, Subtotal - Purchased Options - Other																							
0439999999, Total Purchased Options - Call Options and Warrants																							
0449999999, Total Purchased Options - Put Options																							
0459999999, Total Purchased Options - Caps																							
0469999999, Total Purchased Options - Floors																							
0479999999, Total Purchased Options - Collars																							
0489999999, Total Purchased Options - Other																							
0499999999, Total Purchased Options																							
0569999999, Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																							
0639999999, Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																							
Written Call/SP 500 INDEX/SPV150SST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	10/24/2022	10/24/2023		302,000	3417.61	16,308			(4,541)		(4,541)	6,732				(1,137)		0001	
Written Call/SP 500 INDEX/SPV150SST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	07/26/2022	07/24/2023		340,700		18,733			(3,233)		(3,233)	8,649				(96)		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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Call / S&P 500 INDEX/S&P100 VIX	Fixed Annualty Hedge	N/A	Equity/Index	BARCLAYS PLC	04/26/2022	04/24/2023		324,655	3845	19,524	(803)	(803)	(803)		(803)	12,327	(416)	.....	.....	.....(416)	.....	0001
Written Call / S&P 500 INDEX/S&P17490	Fixed Annualty Hedge	N/A	Equity/Index	BARCLAYS PLC	11/23/2022	11/24/2023		377,000	3824.53	17,078	(8,800)	(8,800)	(8,800)		(8,800)	10,574	(1,522)	.....	.....	.....(1,522)	.....	0001
Written Call / S&P 500 INDEX/S&P500BP	Fixed Annualty Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/23/2022	09/22/2023		295,000	3323.91	15,753	(3,135)	(3,135)	(3,135)		(3,135)	5,615	(1,021)	.....	.....	.....(1,021)	.....	0001
06499999999. Subtotal - Written Options - Hedging Other										87,396	(20,511)	(20,511)	(20,511)	XXX	(20,511)	44,298	(5,053)	.....	.....	.....(5,053)	XXX	XXX
07099999999. Subtotal - Written Options - Hedging Other										87,396	(20,511)	(20,511)	(20,511)	XXX	(20,511)	44,298	(5,053)	.....	.....	.....(5,053)	XXX	XXX
07799999999. Subtotal - Written Options - Replications											XXX			XXX							XXX	XXX
08499999999. Subtotal - Written Options - Income Generation											XXX			XXX							XXX	XXX
09199999999. Subtotal - Written Options - Other											XXX			XXX							XXX	XXX
09299999999. Total Written Options - Call Options and Warrants										87,396	(20,511)	(20,511)	(20,511)	XXX	(20,511)	44,298	(5,053)	.....	.....	.....(5,053)	XXX	XXX
09399999999. Total Written Options - Put Options														XXX							XXX	XXX
09499999999. Total Written Options - Caps														XXX							XXX	XXX
09599999999. Total Written Options - Floors														XXX							XXX	XXX
09699999999. Total Written Options - Collars														XXX							XXX	XXX
09799999999. Total Written Options - Other														XXX							XXX	XXX
09899999999. Total Written Options										87,396	(20,511)	(20,511)	(20,511)	XXX	(20,511)	44,298	(5,053)	.....	.....	.....(5,053)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD 1 Month LIBOR	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY	10/26/2021	10/26/2026		250,000,000	1.53/1 Month LIBOR			(2,112,926)			(21,105,521)					2,363,572		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	03/30/2022	03/29/2029		20,000,000	2.94/Secured Overnight Finance Rate			(120,434)			(1,235,781)					244,949		100/100
09999999999. Subtotal - Swaps - Hedging Effective												(2,233,361)		XXX	(22,341,303)					2,608,521	XXX	XXX
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	4802PA67	D1	Currency	BNP PARIBAS SA	06/07/2017	06/27/2029		11,264,000	4.10/2.21			58,318	420,012		1,065,519		(141,016)			140,761		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G737FA06	D1	Currency	BNP PARIBAS SA	01/25/2018	03/14/2033		4,287,300	4.46/3.02			21,375	587,114		1,083,007		(74,107)			67,658		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD N/A/Pace	07724A40	D1	Currency	CITIBANK NA	06/16/2018	12/13/2030		9,679,000	4.27/N/A/Pace			(46,941)	502,476		126,978		143,961			137,151		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BA00T39A8	D1	Currency	MORGAN STANLEY	04/17/2019	07/17/2037		13,055,000	4.23/2.92			50,206	701,046		2,496,078		(247,025)			246,520		100/100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304AE1	D1	Currency	BARCLAYS PLC	08/15/2018	08/30/2030		12,682,000	4.80/3.29			51,911	348,046		1,596,589		(247,025)			172,749		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000AA1	D1	Currency	BNP PARIBAS SA	04/03/2017	08/05/2027		2,694,765	5.08/2.75			16,315	(48,312)		(75,944)		(34,562)			28,104		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000AA1	D1	Currency	BNP PARIBAS SA	04/06/2017	08/05/2027		2,694,765	5.10/2.75			16,421	(48,312)		(74,897)		(34,562)			28,104		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055A14	D1	Currency	BNP PARIBAS SA	10/11/2018	10/18/2030		1,002,316	4.91/1.16	(1,968)		10,109	154,923		168,373		9,945			13,776		100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RB13	D1	Currency	BNP PARIBAS SA	05/15/2019	05/23/2039		5,027,422	4.57/1.39			43,797	884,608		866,916		48,620			101,038		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L9619AA7	D1	Currency	BNP PARIBAS SA	10/01/2020	10/29/2032		7,630,350	2.77/1.45			29,510	581,758		896,996		(91,661)			118,141		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619AA5	D1	Currency	BNP PARIBAS SA	10/01/2020	10/29/2035		5,861,500	3.08/1.70			24,100	439,506		822,263		(70,508)			103,996		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619AA3	D1	Currency	CREDIT AGRICOLE SA	10/01/2020	10/29/2040		5,867,000	3.46/1.98			26,235	445,006		1,032,483		(70,508)			123,048		100/100
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	FY Hedging Strategy	N/A	Interest Rate	BNP PARIBAS SA	10/06/2020	10/14/2025		265,000,000	0.85/2.10			(965,233)	(217,023)		7,300,708		3,036,424			2,112,727		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 Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US 3.68/Pay:GBP 2.93	BAN10Z61	D1	Currency.....	ROYAL BK CANADA ... E57P3U8HH5C7Y8BU11	10/23/2020	01/21/2036	.....	39,180,000	3.68/2.93	.....	.....	93,773	.....	.....	5,005,549	.....	(741,075)	.....	.....	701,398	.....	100/100
Currency Swap/Rec:US 2.78/Pay:EUR 1.37	BAN11281	D1	Currency.....	BARCLAYS PLC G65SEF7/UP517OUK5573	10/29/2020	01/31/2031	.....	21,042,000	2.78/1.37	.....	.....	81,291	.....	.....	2,302,845	.....	(253,830)	.....	.....	294,660	.....	100/100
Currency Swap/Rec:US 3.07/Pay:EUR 1.62	03063#D6	D1	Currency.....	CREDIT AGRICOLE SA 969500TJ8KRTCDJ0KH05	10/30/2020	01/07/2031	.....	11,697,000	3.07/1.62	.....	.....	45,363	.....	.....	1,314,854	.....	(141,016)	.....	.....	163,110	.....	100/100
Currency Swap/Rec:US 3.063#E4	03063#E4	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPR0K6P83	10/30/2020	01/07/2033	.....	17,597,000	3.16/1.65	.....	.....	70,675	.....	.....	2,306,844	.....	(211,525)	.....	.....	274,385	.....	100/100
Currency Swap/Rec:US 4.14/Pay:EUR 2.55	B1401#A2	D1	Currency.....	JPMORGAN CHASE 815Z2VZK5Z11NHJ748	11/13/2020	12/08/2035	.....	11,824,000	4.14/2.55	.....	.....	55,084	.....	.....	2,033,655	.....	(141,016)	.....	.....	210,675	.....	100/100
Currency Swap/Rec:US 4.82/Pay:EUR 3.10	B0KZ12	D1	Currency.....	BANK OF COMI 21G119DL77OXHC3ZE78	11/04/2021	06/29/2028	.....	4,625,600	4.82/3.10	.....	.....	22,559	.....	.....	481,780	.....	(56,660)	.....	.....	53,003	.....	100/100
Currency Swap/Rec:US 6.05/Pay:EUR 4.25	B0JUM27	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXPA40TD8PU41	11/04/2021	09/11/2028	.....	6,360,750	6.05/4.25	.....	.....	34,766	.....	.....	720,661	.....	(83,285)	.....	.....	74,279	.....	100/100
Currency Swap/Rec:US 3.45/Pay:EUR 1.38	L0175#E2	D1	Currency.....	H8BC BANK PLC MP615Z7ZBEU0UPVF154	10/02/2019	09/30/2031	.....	9,298,150	3.45/1.38	.....	.....	48,765	.....	.....	1,012,724	.....	(119,864)	.....	.....	135,597	.....	100/100
Currency Swap/Rec:US 4.31/Pay:GBP 2.90	G7737#A3	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPR0K6P83	01/25/2018	03/14/2030	.....	2,860,000	4.31/2.90	.....	.....	13,933	.....	.....	641,334	.....	(49,405)	.....	.....	37,723	.....	100/100
Currency Swap/Rec:US 4.62/Pay:GBP 3.11	G7737#E4	D1	Currency.....	BARCLAYS PLC G65SEF7/UP517OUK5573	01/25/2018	03/15/2038	.....	2,869,000	4.62/3.11	.....	.....	14,907	.....	.....	856,215	.....	(49,405)	.....	.....	55,394	.....	100/100
Currency Swap/Rec:US 4.08/Pay:GBP 2.61	BAN01P49	D1	Currency.....	BARCLAYS PLC G65SEF7/UP517OUK5573	03/27/2018	06/27/2036	.....	7,069,500	4.08/2.61	.....	.....	32,327	.....	.....	1,892,013	.....	(123,512)	.....	.....	128,677	.....	100/100
Currency Swap/Rec:US 4.45/Pay:CAD 4.12	66980CA6	D1	Currency.....	BANK OF COMI 21G119DL77OXHC3ZE78	06/05/2018	06/30/2042	.....	7,668,990	4.45/4.12	.....	.....	9,578	.....	.....	380,101	.....	(13,804)	.....	.....	168,075	.....	100/100
Currency Swap/Rec:US 4.10/Pay:CAD 3.75	66980CA2	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPR0K6P83	06/06/2018	03/31/2033	.....	3,631,177	4.10/3.75	.....	.....	5,243	.....	.....	145,105	.....	(9,400)	.....	.....	57,438	.....	100/100
Currency Swap/Rec:US 4.20/Pay:GBP 2.74	G7698#A7	D1	Currency.....	CITIBANK NA E570Z0Z7FF327IEFA76	06/27/2018	09/27/2030	.....	6,577,500	4.20/2.74	.....	.....	32,048	.....	.....	1,031,387	.....	(123,512)	.....	.....	90,058	.....	100/100
Currency Swap/Rec:US 4.20/Pay:GBP 2.74	G8287#A4	D1	Currency.....	CITIBANK NA E570Z0Z7FF327IEFA76	06/27/2018	09/27/2030	.....	9,208,500	4.20/2.74	.....	.....	44,868	.....	.....	1,443,941	.....	(172,917)	.....	.....	126,081	.....	100/100
Currency Swap/Rec:US 4.68/Pay:EUR 2.06	BAN0P429	D1	Currency.....	BANK OF COMI 21G119DL77OXHC3ZE78	09/21/2018	12/30/2028	.....	3,523,500	4.68/2.06	.....	.....	24,720	.....	.....	591,298	.....	(42,305)	.....	.....	42,288	.....	100/100
Currency Swap/Rec:US 4.67/Pay:GBP 3.21	G8750#F9	D1	Currency.....	CITIBANK NA E570Z0Z7FF327IEFA76	10/11/2018	01/10/2034	.....	6,600,500	4.67/3.21	.....	.....	28,306	.....	.....	1,275,833	.....	(123,512)	.....	.....	108,402	.....	100/100
Currency Swap/Rec:US 4.40/Pay:GBP 2.97	G66559#B2	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXPA40TD8PU41	10/11/2018	01/10/2031	.....	7,334,400	4.40/2.97	.....	.....	33,155	.....	.....	1,338,585	.....	(148,215)	.....	.....	110,701	.....	100/100
Currency Swap/Rec:US 4.91/Pay:JPY 1.16	001055#V4	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPR0K6P83	10/11/2018	10/18/2030	.....	9,020,848	4.91/1.16	(17,716)	.....	90,980	.....	.....	1,515,353	.....	89,505	.....	.....	123,985	.....	100/100
Currency Swap/Rec:US 5.51/Pay:JPY 1.75	001055#X0	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXPA40TD8PU41	10/11/2018	10/18/2038	.....	4,898,032	5.51/1.75	(11,805)	.....	51,363	.....	.....	994,940	.....	48,620	.....	.....	96,609	.....	100/100
Currency Swap/Rec:US 4.29/Pay:EUR 1.83	BAN0R67#4	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXPA40TD8PU41	10/24/2018	01/24/2031	.....	5,701,500	4.29/1.83	.....	.....	36,679	.....	.....	941,718	.....	(70,508)	.....	.....	79,743	.....	100/100
Currency Swap/Rec:US 4.32/Pay:GBP 2.89	G1746#A00	D1	Currency.....	Natixis NA KX1W48M0P426CJ1Z63	02/15/2019	03/19/2034	.....	10,264,000	4.32/2.89	.....	.....	44,186	.....	.....	1,715,383	.....	(197,620)	.....	.....	170,018	.....	100/100
Currency Swap/Rec:US 4.49/Pay:GBP 2.98	G1746#A08	D1	Currency.....	BARCLAYS PLC G65SEF7/UP517OUK5573	02/15/2019	03/19/2039	.....	10,256,000	4.49/2.99	.....	.....	46,223	.....	.....	2,110,618	.....	(197,620)	.....	.....	204,979	.....	100/100
Currency Swap/Rec:US 4.29/Pay:CAD 3.88	66815P#B6	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPR0K6P83	03/06/2019	12/31/2036	.....	7,434,944	4.29/3.88	.....	.....	8,033	.....	.....	143,471	.....	(13,666)	.....	.....	137,920	.....	100/100
Currency Swap/Rec:US 4.34/Pay:CAD 3.94	66816D#B2	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPR0K6P83	03/06/2019	12/31/2038	.....	11,152,416	4.34/3.94	.....	.....	11,759	.....	.....	277,594	.....	(20,439)	.....	.....	221,400	.....	100/100
Currency Swap/Rec:US 4.40/Pay:EUR 2.37	L8749#A88	D1	Currency.....	BARCLAYS PLC G65SEF7/UP517OUK5573	03/26/2019	07/30/2049	.....	18,064,000	4.40/2.37	.....	.....	101,477	.....	.....	3,258,866	.....	(225,626)	.....	.....	463,639	.....	100/100
Currency Swap/Rec:US 4.52/Pay:EUR 2.50	L8749#A06	D1	Currency.....	BARCLAYS PLC G65SEF7/UP517OUK5573	03/26/2019	07/30/2049	.....	9,032,000	4.52/2.50	.....	.....	50,304	.....	.....	1,623,721	.....	(112,813)	.....	.....	231,819	.....	100/100
Currency Swap/Rec:US 4.27/Pay:EUR 2.22	L8749#A40	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXPA40TD8PU41	03/26/2019	07/30/2049	.....	1,129,000	4.27/2.22	.....	.....	6,368	.....	.....	212,889	.....	(14,102)	.....	.....	28,977	.....	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) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency.....	SOCIETE GENERALE SA	03/28/2019	04/24/2023	.....	11,221,000	5.13/2.70	.....	.....	77,161	377,012	.....	1,373,202	.....	(141,016)	.....	.....	.....	138,242	.....	100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N6946*4C5	D1	Currency.....	CITIBANK NA	07/03/2019	08/12/2031	.....	22,570,000	3.96/1.70	.....	.....	133,969	882,025	.....	3,236,640	.....	(282,033)	.....	.....	.....	326,537	.....	100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#A84	D1	Currency.....	JPMORGAN CHASE	07/23/2019	09/05/2029	.....	5,577,000	3.98/1.55	.....	.....	34,763	155,006	.....	654,796	.....	(70,508)	.....	.....	.....	70,755	.....	100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#A86	D1	Currency.....	MORGAN STANLEY	08/21/2019	01/15/2040	.....	1,213,800	3.91/2.76	.....	.....	3,408	(19,595)	.....	141,714	.....	(24,702)	.....	.....	.....	24,880	.....	100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#A4	D1	Currency.....	MORGAN STANLEY	08/21/2019	01/15/2045	.....	12,142,000	4.15/2.89	.....	.....	37,217	(191,954)	.....	1,916,763	.....	(247,025)	.....	.....	.....	283,529	.....	100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#A2	D1	Currency.....	MORGAN STANLEY	08/21/2019	01/15/2050	.....	18,204,000	3.97/2.79	.....	.....	52,250	(286,931)	.....	2,275,080	.....	(370,537)	.....	.....	.....	471,319	.....	100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency.....	CITIBANK NA	09/24/2019	10/01/2031	.....	2,200,000	3.02/0.88	.....	.....	12,338	31,202	.....	250,728	.....	(28,203)	.....	.....	.....	32,088	.....	100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency.....	CITIBANK NA	09/24/2019	10/01/2049	.....	3,300,000	4.11/1.88	.....	.....	20,073	46,804	.....	970,520	.....	(42,305)	.....	.....	.....	84,976	.....	100/100
Currency Swap/Rec:USD 6.95/Pay:EUR 4.63	BLP5*16	D1	Currency.....	MORGAN STANLEY	09/27/2019	04/08/2024	.....	2,186,000	6.95/4.63	.....	.....	12,635	19,879	.....	31,909	.....	(29,534)	.....	.....	.....	11,064	.....	100/100
Currency Swap/Rec:USD 7.54/Pay:GBP 6.50	BNCH4H05	D1	Currency.....	BARCLAYS PLC	09/27/2019	07/03/2024	.....	1,232,000	7.54/6.50	.....	.....	3,564	(809)	.....	10,541	.....	(25,815)	.....	.....	.....	6,915	.....	100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BY10S35	D1	Currency.....	CREDIT AGRICOLE SA	09/27/2019	10/30/2025	.....	1,724,660	9.01/8.00	.....	.....	6,743	(374)	.....	45,236	.....	(37,884)	.....	.....	.....	13,868	.....	100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BY1V852	D1	Currency.....	CREDIT AGRICOLE SA	09/27/2019	09/29/2025	.....	2,186,400	6.97/4.38	.....	.....	16,650	23,398	.....	95,137	.....	(30,179)	.....	.....	.....	17,290	.....	100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#A65	D1	Currency.....	969500TJBRKTCJQIWH05	10/17/2019	12/31/2039	.....	4,828,969	3.43/2.55	.....	.....	12,306	178,291	.....	461,836	.....	(106,940)	.....	.....	.....	98,819	.....	100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#A2	D1	Currency.....	BARCLAYS PLC	10/17/2019	12/31/2050	.....	7,680,000	4.20/3.02	.....	.....	25,790	279,628	.....	1,637,026	.....	(148,215)	.....	.....	.....	202,367	.....	100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c42	D1	Currency.....	SOCIETE GENERALE SA	10/24/2019	11/06/2034	.....	3,330,000	3.22/1.30	.....	.....	17,050	76,804	.....	480,639	.....	(42,305)	.....	.....	.....	56,735	.....	100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*4A2	D1	Currency.....	CREDIT AGRICOLE SA	02/06/2020	06/20/2026	.....	15,360,800	4.00/1.96	.....	.....	80,654	179,217	.....	702,935	.....	(197,423)	.....	.....	.....	137,919	.....	100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANDVLB56	D1	Currency.....	JPMORGAN CHASE	02/18/2020	03/31/2027	.....	5,397,500	5.64/3.53	.....	.....	28,878	(24,494)	.....	224,624	.....	(70,508)	.....	.....	.....	53,993	.....	100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#A68	D1	Currency.....	SOCIETE GENERALE SA	02/12/2021	07/23/2031	.....	18,138,000	2.93/1.24	.....	.....	82,951	1,872,019	.....	3,005,238	.....	(211,525)	.....	.....	.....	261,555	.....	100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	10/28/2021	07/13/2029	.....	4,249,700	5.10/3.38	.....	.....	24,136	320,430	.....	517,977	.....	(54,320)	.....	.....	.....	53,293	.....	100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	ED04WH1	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	11/15/2021	08/06/2037	.....	11,437,000	3.63/1.88	.....	.....	56,955	612,965	.....	1,956,035	.....	(144,762)	.....	.....	.....	216,713	.....	100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BY13W1	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	12/08/2022	07/27/2026	.....	201,625	7.71/6.00	.....	.....	861	(5,677)	.....	(2,337)	.....	(2,686)	.....	.....	.....	1,839	.....	100/100
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency.....	CREDIT AGRICOLE SA	10/29/2021	07/13/2029	.....	3,908,688	5.04/3.38	.....	.....	21,547	280,856	.....	439,325	.....	(50,127)	.....	.....	.....	49,016	.....	100/100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#A6	D1	Currency.....	MORGAN STANLEY	03/17/2021	06/16/2033	.....	17,380,000	3.25/2.34	.....	.....	58,166	1,962,557	.....	3,169,025	.....	(308,781)	.....	.....	.....	277,797	.....	100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#A2	D1	Currency.....	CITIBANK NA	03/18/2021	04/13/2036	.....	11,900,000	3.59/1.50	.....	.....	66,726	1,056,012	.....	2,732,039	.....	(141,016)	.....	.....	.....	214,914	.....	100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#A7	D1	Currency.....	CITIBANK NA	06/10/2021	07/01/2041	.....	6,090,000	3.55/1.84	.....	.....	29,443	668,006	.....	1,476,565	.....	(70,508)	.....	.....	.....	130,139	.....	100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#A85	D1	Currency.....	CITIBANK NA	06/10/2021	07/01/2042	.....	6,090,000	3.29/1.56	.....	.....	29,267	668,006	.....	1,252,310	.....	(70,508)	.....	.....	.....	133,653	.....	100/100
Currency Swap/Rec:USD 4.10/Pay:USD 3.75	66980CA2	D1	Currency.....	BNP PARIBAS SA	06/05/2018	03/31/2033	.....	2,178,706	4.10/3.75	.....	.....	3,146	82,389	.....	87,063	.....	(5,640)	.....	.....	.....	34,463	.....	100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANDIV199	D1	Currency.....	BARCLAYS PLC	07/09/2018	12/31/2036	.....	13,225,098	6.06/3.44	.....	(11,579)	96,862	964,383	.....	2,383,254	.....	(155,728)	.....	.....	.....	245,327	.....	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 Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	08750#F9	D1	Currency.....	CITIBANK NA E570ZIZFF321IEFA76	.10/11/2018	.01/10/2034	.....	3,980,300	 4.67/3.21	.....	.....	16,985	280,114	.....	765,500	.....	.....(74,107)	.....	.....	.....65,041	.....	100/100
Currency Swap/Rec:US	66655#A82	D1	Currency.....	SOCIETE GENERALE SA	.10/11/2018	.01/10/2031	.....	3,987,200	 4.40/2.97	.....	.....	16,577	267,014	.....	669,282	.....	.....(74,107)	.....	.....	.....55,350	.....	100/100
Currency Swap/Rec:US	001055#V4	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8GP83	.10/11/2018	.10/18/2030	.....	10,023,165	 4.91/1.16	(19,684)	.....	101,089	1,549,227	.....	1,683,725	.....	.....99,450	.....	.....	.....137,761	.....	100/100
Currency Swap/Rec:US	BANORG74	D1	Currency.....	SOCIETE GENERALE SA	.10/24/2018	.01/24/2031	.....	1,140,300	 4.29/1.83	.....	.....	7,336	55,901	.....	188,344	.....	.....(14,102)	.....	.....	.....15,949	.....	100/100
Currency Swap/Rec:US	66615#A66	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8GP83	.03/06/2019	.12/31/2036	.....	3,717,472	 4.29/3.88	.....	.....	4,017	17,332	.....	71,735	.....	.....(6,833)	.....	.....	.....68,960	.....	100/100
Currency Swap/Rec:US	66616D#82	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8GP83	.03/06/2019	.12/31/2038	.....	3,717,472	 4.34/3.94	.....	.....	3,920	17,332	.....	92,531	.....	.....(6,833)	.....	.....	.....73,800	.....	100/100
Currency Swap/Rec:US	L8749#A88	D1	Currency.....	BARCLAYS PLC G63SEF7UP517OUK5573	.03/26/2019	.07/30/2049	.....	3,387,000	 4.40/2.37	.....	.....	19,027	133,804	.....	611,225	.....	.....(42,305)	.....	.....	.....86,932	.....	100/100
Currency Swap/Rec:US	L8749#A06	D1	Currency.....	BARCLAYS PLC G63SEF7UP517OUK5573	.03/26/2019	.07/30/2049	.....	2,258,000	 4.52/2.50	.....	.....	12,701	69,202	.....	403,930	.....	.....(28,203)	.....	.....	.....57,955	.....	100/100
Currency Swap/Rec:US	L8749#A40	D1	Currency.....	SOCIETE GENERALE SA	.03/26/2019	.07/30/2049	.....	1,129,000	 4.27/2.22	.....	.....	6,365	44,601	.....	212,889	.....	.....(14,102)	.....	.....	.....28,977	.....	100/100
Currency Swap/Rec:US	BANOTH42	D1	Currency.....	SOCIETE GENERALE SA	.03/28/2019	.04/24/2023	.....	8,976,800	 5.13/2.70	.....	.....	61,729	301,610	.....	1,086,562	.....	.....(112,813)	.....	.....	.....110,594	.....	100/100
Currency Swap/Rec:US	BANOUT#7	D1	Currency.....	BARCLAYS PLC G63SEF7UP517OUK5573	.05/30/2019	.08/28/2031	.....	6,908,000	 3.65/3.57	.....	.....	1,568	224,982	.....	515,191	.....	.....123,963	.....	.....	.....100,204	.....	100/100
Currency Swap/Rec:US	F1000#A46	D1	Currency.....	JPORGAN CHASE 815ZIZNZSZ11NHU748	.07/23/2019	.09/05/2034	.....	9,855,953	 4.09/1.75	.....	.....	56,427	273,935	.....	1,451,084	.....	.....(132,499)	.....	.....	.....166,687	.....	100/100
Currency Swap/Rec:US	592686#c82	D1	Currency.....	SOCIETE GENERALE SA	.10/24/2019	.11/06/2034	.....	2,220,000	 3.22/1.30	.....	.....	11,367	51,202	.....	320,426	.....	.....(28,203)	.....	.....	.....37,823	.....	100/100
Currency Swap/Rec:US	532457B/V5	D1	Currency.....	JPORGAN CHASE 815ZIZNZSZ11NHU748	.10/29/2019	.11/01/2049	.....	6,665,400	 3.61/1.70	.....	.....	35,002	157,327	.....	1,641,469	.....	.....(84,226)	.....	.....	.....171,911	.....	100/100
Currency Swap/Rec:US	G0488#A42	D1	Currency.....	CREDIT AGRICOLE SA	.02/06/2020	.06/20/2026	.....	10,972,000	 4.00/1.96	.....	.....	57,610	128,012	.....	502,096	.....	.....(141,016)	.....	.....	.....98,514	.....	100/100
Currency Swap/Rec:US	G49368#A40	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8GP83	.02/20/2020	.05/19/2030	.....	3,244,500	 3.00/1.10	.....	.....	15,910	(8,696)	.....	220,422	.....	.....(42,305)	.....	.....	.....43,347	.....	100/100
Currency Swap/Rec:US	G49368#A88	D1	Currency.....	CREDIT AGRICOLE SA	.02/20/2020	.05/19/2032	.....	3,245,100	 3.13/1.25	.....	.....	15,793	(8,096)	.....	276,637	.....	.....(42,305)	.....	.....	.....49,060	.....	100/100
Currency Swap/Rec:US	B6J#V03	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 21G1H9DL77OXHC3ZE78	.11/04/2021	.06/17/2029	.....	4,058,700	 3.83/3.38	.....	.....	9,955	378,308	.....	465,194	.....	.....(78,856)	.....	.....	.....50,608	.....	100/100
Currency Swap/Rec:US	00233#A47	D1	Currency.....	CITIBANK NA E570ZIZFF321IEFA76	.07/26/2022	.08/12/2025	.....	40,480,000	 7.81/5.50	.....	.....	233,772	(2,895,950)	.....	(2,018,188)	.....	.....(564,066)	.....	.....	.....311,592	.....	100/100
Currency Swap/Rec:US	E05GP#2	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8GP83	.01/28/2022	.06/28/2033	.....	2,012,550	 3.39/2.75	.....	.....	5,794	167,124	.....	262,958	.....	.....(38,175)	.....	.....	.....32,220	.....	100/100
Currency Swap/Rec:US	L0808#A09	D1	Currency.....	SOCIETE GENERALE SA	.08/14/2019	.06/25/2034	.....	7,276,293	 4.41/3.29	.....	.....	22,467	155,375	.....	693,661	.....	.....(151,689)	.....	.....	.....122,027	.....	100/100
Currency Swap/Rec:US	B7000#A47	D1	Currency.....	CITIBANK NA E570ZIZFF321IEFA76	.06/10/2021	.07/01/2041	.....	3,654,000	 3.55/1.84	.....	.....	17,466	400,804	.....	885,939	.....	.....(42,305)	.....	.....	.....78,083	.....	100/100
Currency Swap/Rec:US	B7000#A85	D1	Currency.....	CITIBANK NA E570ZIZFF321IEFA76	.06/10/2021	.07/01/2042	.....	3,654,000	 3.29/1.56	.....	.....	17,384	400,804	.....	751,386	.....	.....(42,305)	.....	.....	.....80,192	.....	100/100
Currency Swap/Rec:US	G6093#A80	D1	Currency.....	CITIBANK NA E570ZIZFF321IEFA76	.06/01/2018	.07/19/2024	.....	13,680,300	 3.26/1.17	(889,019)	.....	74,889	321,401	.....	811,587	.....	.....(97,604)	.....	.....	.....78,969	.....	100/100
Currency Swap/Rec:US	G7059#A42	D1	Currency.....	CITIBANK NA E570ZIZFF321IEFA76	.06/01/2018	.08/05/2024	.....	9,600,240	 3.70/2.12	(864,310)	.....	39,659	(421,622)	.....	154,694	.....	.....(120,009)	.....	.....	.....55,786	.....	100/100
Currency Swap/Rec:US	37246D#V3	D1	Currency.....	WELLS FARGO & COMPANY KB1H1D8PFIWICJXT09	.06/01/2018	.10/30/2024	.....	11,541,460	 3.68/1.40	(231,811)	.....	71,947	794,420	.....	1,053,488	.....	.....(119,753)	.....	.....	.....72,681	.....	100/100
Currency Swap/Rec:US	G1591#A06	D1	Currency.....	CITIBANK NA E570ZIZFF321IEFA76	.06/01/2018	.02/20/2025	.....	6,420,750	 3.03/2.31	(981,684)	.....	12,450	(645,517)	.....	30,431	.....	.....(54,534)	.....	.....	.....44,204	.....	100/100
Currency Swap/Rec:US	980745#F9	D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8GP83	.06/01/2018	.09/23/2026	.....	6,744,000	 3.07/1.12	(587,502)	.....	35,263	(279,850)	.....	460,752	.....	.....(49,280)	.....	.....	.....62,946	.....	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 Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745#A2	D1	Currency.....	CITIBANK NA E570Z0ZIZFF32TIEFA76	06/01/2018	11/10/2026	.....	13,912,560	3.39/2.62	(2,145,662)	.....	31,369	(1,985,793)	.....	432,718	.....	(151,887)	.....	.....	132,287	.....	100/100
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#A9	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMIPROK5P63	06/01/2018	12/15/2026	.....	6,592,600	3.53/2.62	(879,877)	.....	15,823	(768,727)	.....	283,219	.....	(79,274)	.....	.....	63,415	.....	100/100
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#A4	D1	Currency.....	CITIBANK NA E570Z0ZIZFF32TIEFA76	06/01/2018	02/20/2027	.....	5,197,750	3.22/2.52	(875,613)	.....	9,936	(878,164)	.....	128,395	.....	(54,924)	.....	.....	51,297	.....	100/100
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G5560#A8	D1	Currency.....	BARCLAYS PLC G65SEF7UJPS17OUK573	06/01/2018	08/17/2027	.....	12,468,750	4.50/3.23	(576,768)	.....	47,710	170,047	.....	1,473,940	.....	(203,673)	.....	.....	130,329	.....	100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#A3	D1	Currency.....	CITIBANK NA E570Z0ZIZFF32TIEFA76	06/01/2018	09/13/2027	.....	6,396,540	4.00/1.96	(578,431)	.....	35,739	(373,722)	.....	527,490	.....	(49,615)	.....	.....	67,525	.....	100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304#A9	D1	Currency.....	WELLS FARGO & COMPANY K81HDSPFWMGJXT03	06/01/2018	10/31/2027	.....	11,288,000	4.05/2.96	(450,476)	.....	37,673	341,958	.....	1,388,871	.....	(186,262)	.....	.....	120,906	.....	100/100
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N6651#A6	D1	Currency.....	CITIBANK NA E570Z0ZIZFF32TIEFA76	06/01/2018	09/23/2028	.....	4,158,800	3.19/1.31	(369,952)	.....	21,297	(266,495)	.....	345,859	.....	(34,646)	.....	.....	48,712	.....	100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#E1	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMIPROK5P63	06/01/2018	02/27/2029	.....	5,860,280	4.18/3.04	(589,130)	.....	19,700	(488,840)	.....	556,705	.....	(87,966)	.....	.....	71,159	.....	100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.14	N6276#A5	D1	Currency.....	GOLDMAN SACS GROUP INC/THE K03JUN7G8T14HAYLU02	06/01/2018	12/08/2023	.....	8,781,400	3.45/1.14	(1,228,159)	.....	50,824	(549,465)	.....	(183,608)	.....	726	.....	.....	36,483	.....	100/100
Currency Swap/Rec:USD 02/62#A40	G2762#A40	D1	Currency.....	CITIBANK NA E570Z0ZIZFF32TIEFA76	06/01/2018	07/26/2027	.....	8,533,760	3.53/4.30	(497,630)	.....	(10,701)	488,210	.....	751,821	.....	167,086	.....	.....	88,719	.....	100/100
Currency Swap/Rec:USD 031100#1	G01100#1	D1	Currency.....	GOLDMAN SACS GROUP INC/THE K03JUN7G8T14HAYLU02	06/01/2018	11/23/2028	.....	28,705,250	3.32/2.59	(5,110,141)	.....	54,843	(6,148,435)	.....	896,819	.....	(343,459)	.....	.....	341,303	.....	100/100
Currency Swap/Rec:USD N6276#A83	N6276#A83	D1	Currency.....	GOLDMAN SACS GROUP INC/THE K03JUN7G8T14HAYLU02	06/01/2018	12/08/2028	.....	5,280,000	3.96/1.83	(791,573)	.....	28,224	(1,046,994)	.....	213,642	.....	(33,967)	.....	.....	63,126	.....	100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304#B7	D1	Currency.....	CITIBANK NA E570Z0ZIZFF32TIEFA76	06/01/2018	10/31/2029	.....	11,288,000	4.17/3.07	(501,249)	.....	38,355	194,605	.....	1,546,035	.....	(188,749)	.....	.....	144,907	.....	100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	G6980C#A6	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 216119DL70XMG3ZE78	06/05/2018	06/30/2042	.....	11,489,470	4.45/4.12	.....	.....	14,367	435,292	.....	570,162	.....	(20,706)	.....	.....	252,112	.....	100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BAN01V199	D1	Currency.....	BARCLAYS PLC G65SEF7UJPS17OUK573	07/09/2018	12/31/2036	.....	4,408,353	6.06/3.44	(3,860)	.....	32,287	321,461	.....	794,418	.....	(51,909)	.....	.....	81,776	.....	100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055#A0	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXPR4R0TD8PU41	10/11/2018	10/18/2038	.....	4,688,032	5.51/1.75	(11,805)	.....	51,363	755,218	.....	994,940	.....	48,620	.....	.....	96,609	.....	100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	XS1843#A8744	D1	Currency.....	BARCLAYS PLC G65SEF7UJPS17OUK573	11/15/2018	08/21/2030	.....	5,665,000	5.74/3.00	.....	.....	42,735	231,536	.....	917,462	.....	(70,234)	.....	.....	76,902	.....	100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	G6615P#A86	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMIPROK5P63	03/06/2019	12/31/2036	.....	3,717,472	4.29/3.88	.....	.....	4,017	17,332	.....	71,735	.....	(6,833)	.....	.....	68,960	.....	100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#A88	D1	Currency.....	BARCLAYS PLC G65SEF7UJPS17OUK573	03/26/2019	07/30/2049	.....	3,387,000	4.40/2.37	.....	.....	19,027	133,804	.....	611,225	.....	(42,305)	.....	.....	86,932	.....	100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#A06	D1	Currency.....	BARCLAYS PLC G65SEF7UJPS17OUK573	03/26/2019	07/30/2049	.....	2,258,000	4.52/2.50	.....	.....	12,701	89,202	.....	405,930	.....	(28,203)	.....	.....	57,955	.....	100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#A40	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXPR4R0TD8PU41	03/26/2019	07/30/2049	.....	1,129,000	4.27/2.22	.....	.....	6,368	44,601	.....	212,889	.....	(14,102)	.....	.....	28,977	.....	100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN07H142	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXPR4R0TD8PU41	03/28/2019	04/24/2023	.....	5,610,500	5.13/2.70	.....	.....	38,591	188,506	.....	686,601	.....	(70,508)	.....	.....	69,121	.....	100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN07S9#8	D1	Currency.....	MORGAN STANLEY 1GJSLJ3JDP3016NUZ34	04/17/2019	07/17/2037	.....	6,517,500	4.23/2.92	.....	.....	23,953	350,523	.....	1,248,039	.....	(123,512)	.....	.....	123,260	.....	100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	S9156R#B17	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMIPROK5P63	05/15/2019	05/23/2031	.....	9,134,923	4.00/0.90	.....	.....	75,165	1,602,534	.....	1,357,171	.....	88,400	.....	.....	130,398	.....	100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	S9156R#B05	D1	Currency.....	MORGAN STANLEY 1GJSLJ3JDP3016NUZ34	05/15/2019	05/23/2034	.....	2,009,683	4.35/1.19	.....	.....	17,177	332,557	.....	318,275	.....	19,448	.....	.....	33,558	.....	100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#A01	D1	Currency.....	CITIBANK NA E570Z0ZIZFF32TIEFA76	05/22/2019	06/05/2034	.....	4,464,000	3.77/1.64	.....	.....	25,946	126,405	.....	703,613	.....	(56,407)	.....	.....	74,660	.....	100/100
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BAN00U#N5	D1	Currency.....	MORGAN STANLEY 1GJSLJ3JDP3016NUZ34	05/30/2019	08/28/2034	.....	3,455,000	3.75/3.75	.....	.....	306	113,491	.....	330,100	.....	61,962	.....	.....	58,376	.....	100/100
Currency Swap/JPY 1.15	219350#B16	D1	Currency.....	CITIBANK NA E570Z0ZIZFF32TIEFA76	08/05/2019	08/14/2031	.....	5,008,505	3.75/1.15	.....	.....	35,561	1,016,339	.....	701,876	.....	46,852	.....	.....	72,485	.....	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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BK4	D1	Currency.....	CITIBANK NA E570ZIZ7FF321IEFA76	08/05/2019	08/12/2039	.....	2,079,002	4.30/1.51	.....	.....	16,134	421,876	.....	294,557	.....	19,448	.....	.....	42,088	.....	100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592686c42	D1	Currency.....	SOCIETE GENERALE SA 02NEB1BXPR40TD8PU41	10/24/2019	11/06/2034	.....	2,220,000	3.22/1.30	.....	.....	11,387	51,202	.....	320,426	.....	(28,203)	.....	.....	37,823	.....	100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457Bx5	D1	Currency.....	JPMORGAN CHASE 815ZIZN7S211NU4748	10/29/2019	11/01/2049	.....	3,332,700	3.61/1.70	.....	.....	17,501	78,664	.....	820,795	.....	(42,113)	.....	.....	85,956	.....	100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	67304*AJ9	D1	Currency.....	WELLS FARGO & COMPANY K81HD9FFHVIWJXT09	02/06/2020	10/31/2027	.....	664,000	4.05/2.96	(20,796)	.....	2,216	21,820	.....	81,698	.....	(11,042)	.....	.....	7,112	.....	100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	08472#E1	D1	Currency.....	BNP PARIBAS SA ROMUISPUBNPR0KGF93	02/07/2020	02/27/2029	.....	508,720	4.18/3.04	7,978	.....	1,719	26,169	.....	48,583	.....	(10,303)	.....	.....	6,188	.....	100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	67304*4B7	D1	Currency.....	CITIBANK NA E570ZIZ7FF321IEFA76	02/06/2020	10/31/2029	.....	664,000	4.17/3.07	(23,045)	.....	2,256	15,007	.....	90,943	.....	(11,224)	.....	.....	8,524	.....	100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	61591#BJ0	D1	Currency.....	CITIBANK NA E570ZIZ7FF321IEFA76	02/14/2020	05/14/2032	.....	1,085,000	3.01/1.15	.....	.....	5,190	601	.....	94,960	.....	(14,102)	.....	.....	16,391	.....	100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	61591#BH4	D1	Currency.....	BARCLAYS PLC 655SEFF7UP517OUK573	02/14/2020	05/14/2032	.....	2,602,400	3.00/2.19	.....	.....	6,660	135,609	.....	284,390	.....	(49,405)	.....	.....	39,314	.....	100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RA46	D1	Currency.....	GOLDMAN SACHS GROUP INC./THE K03XUN705114HAYLU02	10/25/2021	09/20/2032	.....	4,648,169	2.45/12.25	(125,779)	.....	4,887	84,760	.....	104,746	.....	(14,542)	.....	.....	11,259	.....	100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1YFT1	D1	Currency.....	CREDIT AGRICOLE SA 9895001J5KRTCDJ0HX05	10/28/2021	12/19/2026	.....	1,167,000	3.25/1.75	.....	.....	4,666	80,785	.....	97,084	.....	(14,520)	.....	.....	11,222	.....	100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1YFT1	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 01610856X2D1J857Q930	10/29/2021	12/19/2026	.....	1,163,200	3.22/1.75	.....	.....	4,666	80,785	.....	97,084	.....	(14,520)	.....	.....	11,222	.....	100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency.....	MORGAN STANLEY 1GJSLJL3JDP93016NUZ94	05/15/2019	05/23/2034	.....	3,105,874	4.35/1.19	.....	.....	26,546	544,861	.....	491,880	.....	30,056	.....	.....	51,963	.....	100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	04368#A40	D1	Currency.....	BNP PARIBAS SA ROMUISPUBNPR0KGF93	02/20/2020	05/19/2030	.....	3,244,500	3.00/1.10	.....	.....	15,910	(8,696)	.....	220,422	.....	(42,305)	.....	.....	43,397	.....	100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	B6JY03	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMM 21G1190L770XHC3ZE78	11/04/2021	06/17/2029	.....	1,623,480	3.83/3.38	.....	.....	3,982	151,323	.....	194,078	.....	(31,542)	.....	.....	20,243	.....	100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS259163007	D1	Currency.....	SOCIETE GENERALE SA 02NEB1BXPR40TD8PU41	02/28/2023	04/15/2028	.....	3,446,950	Secured Overnight Finance Rate/3 Month EURibor	(18,223,286)	.....	2,166	(77,346)	.....	(52,484)	.....	(77,346)	.....	.....	38,717	.....	100/100
10199999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108							Foreign Exchange					3,280,746	28,755,792	XXX	121,093,622		(8,148,815)			17,156,965	XXX	XXX
10499999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,047,387	28,755,792	XXX	98,752,320		(8,148,815)			19,765,428	XXX	XXX
11099999999. 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	I/A	Interest Rate.....						 Secured Overnight Finance Rate/2.93													
11199999999. Subtotal - Swaps - Hedging Other - Interest Rate																						
Currency Swap/Rec:EUR 1.88/Pay:USD 2.84	FX Hedging Strategy . Exhibit 5 & 7	.....	Currency.....	BARCLAYS PLC 655SEFF7UP517OUK573	06/16/2020	06/23/2023	.....	500,000,000	1.88/2.84	(2,074,377)	.....	(1,530,477)	(19,263,425)	.....	(19,263,425)	(2,700,478)	7,050,820	.....	.....	1,199,312	.....	0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy . Exhibit 5 & 7	.....	Currency.....	BNP PARIBAS SA ROMUISPUBNPR0KGF93	08/26/2020	09/02/2025	.....	500,000,000	1.13/2.13	(1,739,055)	.....	(1,739,055)	(46,928,907)	.....	(46,928,907)	(4,861,072)	7,050,820	.....	.....	3,895,026	.....	0003
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy . Exhibit 5 & 7	.....	Currency.....	ROYAL BK CANADA ... ES71P3U3HI6C71NBUI1	09/17/2020	09/24/2025	.....	500,000,000	2.10/1.88	.....	.....	166,411	(3,617,704)	.....	(3,617,704)	(762,736)	683,288	.....	.....	3,943,088	.....	0003
2.30/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency.....	CITIBANK NA E570ZIZ7FF321IEFA76	09/21/2021	12/18/2025	.....	30,000,000	2.30/3 Month LIBOR	(478,782)	.....	(2,658,037)		.....	(5,857,930)		423,049	.....	.....	247,411	.....	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 Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:EUR 2.86/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency.....	CITIBANK NA	09/21/2021	12/18/2030	.....	25,000,000	2.86/3 Month LIBOR .....	.....	.....	(390,674).....	(2,215,031).....	.....	(8,274,856).....	.....	352,941 .....	.....	.....	347,385 .....	.....	100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/ASX AUS 1M Bank Bill .....	.....	.....	.....	.....	.....	.....	.....	.....	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ASX AUS 1M Bank Bill .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:AUD 3.65/Pay:AUD 4.30	BAN18U06	D1	Currency.....	CREDIT AGRICOLE SA	12/15/2022	12/19/2024	.....	5,372,800	.....	.....	.....	14,160	70,867 .....	.....	70,867	45,666	99,171 .....	.....	.....	35,265 .....	.....	0003
Currency Swap/Rec:USD Short-Term	084389/A43	N/A	Currency.....	MIZUHO CAPITAL MARKETS LLC	07/01/2021	01/05/2051	.....	3,744,132	3.65/4.30 .....	.....	.....	(1,421).....	392,547 .....	.....	392,547	(60,342).....	61,976 .....	.....	.....	98,682 .....	.....	0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	084389/A43	N/A	Currency.....	CITIBANK NA	07/01/2021	01/05/2051	.....	3,744,632	3.67/4.30 .....	.....	.....	(1,339).....	378,262 .....	.....	378,262	(101,439).....	61,976 .....	.....	.....	98,685 .....	.....	0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA	08/25/2022	04/01/2047	.....	1,902,361	10.99/9.00 .....	.....	.....	.....	666,717 .....	.....	666,717	214,420	(34,309) .....	.....	.....	46,617 .....	.....	0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA	08/25/2022	10/01/2047	.....	1,902,361	10.99/9.00 .....	.....	.....	.....	678,475 .....	.....	678,475	214,652	(34,309) .....	.....	.....	47,101 .....	.....	0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA	08/25/2022	04/01/2048	.....	1,902,361	10.99/9.00 .....	.....	.....	.....	690,097 .....	.....	690,097	214,629	(34,309) .....	.....	.....	47,590 .....	.....	0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/26/2022	07/01/2047	.....	1,908,333	10.88/9.00 .....	.....	.....	.....	608,114 .....	.....	608,114	168,796	(34,309) .....	.....	.....	47,005 .....	.....	0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/26/2022	01/01/2048	.....	1,908,333	10.88/9.00 .....	.....	.....	.....	618,110 .....	.....	618,110	167,715	(34,309) .....	.....	.....	47,491 .....	.....	0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/26/2022	07/01/2048	.....	1,908,333	10.88/9.00 .....	.....	.....	.....	627,946 .....	.....	627,946	165,897	(34,309) .....	.....	.....	47,866 .....	.....	0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/26/2022	10/01/2047	.....	1,918,195	3.92/3.00 .....	.....	.....	6,208	464,119 .....	.....	464,119	25,331	(34,309) .....	.....	.....	47,493 .....	.....	0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/26/2022	07/01/2048	.....	1,918,195	4.33/3.00 .....	.....	.....	.....	391,896 .....	.....	391,896	38,515	(34,309) .....	.....	.....	48,214 .....	.....	0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/26/2022	07/01/2048	.....	1,918,195	4.33/3.00 .....	.....	.....	.....	391,896 .....	.....	391,896	38,515	(34,309) .....	.....	.....	48,214 .....	.....	0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/26/2022	10/01/2047	.....	1,908,333	3.89/3.00 .....	.....	.....	5,954	442,174 .....	.....	442,174	24,509	(34,309) .....	.....	.....	47,249 .....	.....	0003
445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA	08/29/2022	07/01/2048	.....	63,762	445.10/400.00 .....	.....	.....	14,868	1,296,994 .....	.....	1,296,994	(60,064).....	(1,145) .....	.....	.....	1,602 .....	.....	0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/29/2022	07/01/2048	.....	63,646	452.11/400.00 .....	.....	.....	15,861	1,401,118 .....	.....	1,401,118	(43,418).....	(1,145) .....	.....	.....	1,600 .....	.....	0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	084389/A43	N/A	Currency.....	MIZUHO CAPITAL MARKETS LLC	07/01/2021	01/05/2051	.....	3,744,132	3.65/4.30 .....	.....	.....	(1,952).....	392,547 .....	.....	392,547	(60,342).....	61,976 .....	.....	.....	98,682 .....	.....	0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	084389/A43	N/A	Currency.....	CITIBANK NA	07/01/2021	01/05/2051	.....	3,744,632	3.67/4.30 .....	.....	.....	(1,857).....	378,262 .....	.....	378,262	(101,439).....	61,976 .....	.....	.....	98,695 .....	.....	0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	66302/A61	D1	Currency.....	MORGAN STANLEY	02/24/2022	06/15/2037	.....	6,659,500	3.86/3.27 .....	.....	.....	14,375	863,581 .....	.....	863,581	79,473	(123,512).....	.....	.....	125,559 .....	.....	0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency.....	CITIBANK NA	09/12/2022	12/15/2031	.....	5,143,600	7.03/6.88 .....	.....	.....	(1,709).....	(301,258) .....	.....	(301,258)	(24,189).....	(108,691).....	.....	.....	75,923 .....	.....	0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency.....	CITIBANK NA	09/19/2022	12/15/2031	.....	1,267,750	7.10/6.88 .....	.....	.....	(524).....	(91,952) .....	.....	(91,952)	(6,524).....	(27,173).....	.....	.....	18,713 .....	.....	0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57P03	D1	Currency.....	DEUTSCHE BANK AG	09/13/2022	03/22/2029	.....	5,503,850	5.19/3.63 .....	.....	.....	21,548	(295,378).....	.....	(295,378).....	.....	(77,559).....	.....	.....	67,300 .....	.....	0003
11399999999. Subtotal - Swaps - Hedging Other - Foreign Exchange	.....	.....	.....	.....	.....	.....	.....	.....	.....	(2,074,377).....	.....	(3,888,412).....	(64,617,972).....	XXX	(73,877,690).....	(7,382,588).....	15,225,277 .....	.....	.....	10,827,669	XXX	XXX
11699999999. Subtotal - Swaps - Hedging Other	.....	.....	.....	.....	.....	.....	.....	.....	.....	(2,074,377).....	.....	(3,877,786).....	(64,583,648).....	XXX	(73,823,365).....	(7,425,722).....	15,225,277 .....	.....	.....	10,858,147	XXX	XXX
12299999999. Subtotal - Swaps - Replication	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX	XXX
12899999999. Subtotal - Swaps - Income Generation	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX	XXX
13499999999. Subtotal - Swaps - Other	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX	XXX
13599999999. Total Swaps - Interest Rate	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	(2,222,717).....	54,324	XXX	(22,286,978).....	(42,854).....	.....	.....	.....	2,638,789	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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
1399999999. Total Swaps - Credit Default										(20,287,675)		(607,664)	(35,862,180)	XXX	47,215,932	(7,382,868)	7,076,462			27,984,774	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1399999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(20,287,675)		(2,830,381)	(35,807,856)	XXX	24,928,954	(7,425,722)	7,076,462			30,623,573	XXX	XXX
CHF/S 28457.82 USD-																						
L28500.00CHF	CHF 5 Year deal	B41	Currency.....	BNP PARIBAS SA	10/06/2020	10/16/2023		29,958	0.884574096				(421)	XXX								
BR/L 523135.64 USD-	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	10/15/2029		523,136	7.588998983				31,604		31,604		31,604			6,893		
S3867460.68BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	10/15/2030		278,302	8.16598986				17,502		17,502		17,502			3,823		
S2272503.30BRL	QLO ReInvm CA003 12A	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/23/2021	10/16/2023		13,652,377	0.833791919				1,204,883		1,204,883		1,204,883			51,142		
EUR/L 13852377.00 USD-	DN XS1861236112	D1	Currency.....	ROYAL BK CANADA ...	07/26/2021	01/16/2024		3,025,100	0.826418661				279,355		279,355		279,355			13,955		
S11550000.00EUR	QLO ReInvm DVO 2018-	D1	Currency.....	ROYAL BK CANADA ...	07/26/2021	01/16/2024		1,210,040	0.826418661				111,742		111,742		111,742			5,402		
EUR/L 3025100.00 USD-	66A C XS190838103 ...	D1	Currency.....	ROYAL BK CANADA ...	07/26/2021	01/16/2024																
S2500000.00EUR	QLO ReInvm CZLME 5A	D1	Currency.....	ROYAL BK CANADA ...	07/26/2021	01/16/2024																
EUR/L 1210040.00 USD-	B1 XS190464232	D1	Currency.....	ROYAL BK CANADA ...	07/26/2021	01/16/2024																
S1000000.00EUR	QLO ReInvm BABSE 2020-1A B2	D1	Currency.....	JPMORGAN CHASE	07/27/2021	04/15/2024		1,211,700	0.825286787				104,867		104,867		104,867			6,190		
EUR/L 1211700.00 USD-	XS220874187	D1	Currency.....	JPMORGAN CHASE	07/27/2021	04/15/2024		10,057,110	0.825286787				870,393		870,393		870,393			51,376		
S1000000.00EUR	QLO ReInvm DBPK 1A	D1	Currency.....	JPMORGAN CHASE	07/27/2021	04/15/2024		2,865,038	0.816745236				260,006		260,006		260,006			17,807		
EUR/L 2865037.50 USD-	EE XS2223753471	D1	Currency.....	DEUTSCHE BANK AG ..	07/27/2021	10/15/2024		4,085,925	0.81572721				372,527		372,527		372,527			26,084		
S2340000.00EUR	DR XS261458771	D1	Currency.....	DEUTSCHE BANK AG ..	07/27/2021	11/15/2024		1,472,976	0.81467725				134,966		134,966		134,966			9,645		
EUR/L 4085924.70 USD-	QLO ReInvm HOLPK 1A	D1	Currency.....	DEUTSCHE BANK AG ..	07/27/2021	12/16/2024																
S3333000.00EUR	QLO ReInvm BECLO 9A B	D1	Currency.....	DEUTSCHE BANK AG ..	07/27/2021	12/16/2024																
EUR/L 1472976.00 USD-	QLO ReInvm BECLO 9A B	D1	Currency.....	DEUTSCHE BANK AG ..	07/27/2021	12/16/2024																
S1200000.00EUR	QLO ReInvm BENTA 2020-8A B2	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024		7,285,200	0.82387547				625,304		625,304		625,304			41,422		
EUR/L 7285200.00 USD-	XS224978882	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024		5,576,141	0.7242126				551,284		551,284		551,284			36,308		
S9000000.00EUR	Brunei Sept 2021 -	D1	Currency.....	JPMORGAN CHASE	09/01/2021	12/09/2024		2,006,895	0.822165584				(194,703)		(194,703)		(194,703)			8,960		
GBP/L 5576140.79 USD-	QLO ReInvm HARVT 24A	B1	Currency.....	JPMORGAN CHASE	09/01/2021	12/09/2024																
S4038311.42GBP	QLO ReInvm HARVT 24A	B1	Currency.....	JPMORGAN CHASE	09/01/2021	12/09/2024																
EUR/S 2006895.00 USD-	BEE XS2107895134	D1	Currency.....	CITIBANK NA	09/03/2021	01/16/2024																
L1650000.00EUR	QLO ReInvm BABSE 2020-1A C1	D1	Currency.....	CITIBANK NA	09/03/2021	01/16/2024																
EUR/S 582525.00 USD-	XS220874856	D1	Currency.....	SOCIETE GENERALE SA	11/30/2021	04/15/2024		862,525	0.85833226				(31,906)		(31,906)		(31,906)			2,976		
L500000.00EUR	QLO ReInvm CZLME 5A	D1	Currency.....	SOCIETE GENERALE SA	11/30/2021	04/15/2024		1,166,055	0.857592481				67,757		67,757		67,757			5,206		
EUR/L 1166055.00 USD-	B1 XS190464232	D1	Currency.....	ROYAL BK CANADA ...	12/16/2021	01/16/2024		81,371	0.731676831				7,307		7,307		7,307			503		
GBP/L 81371.29 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	01/19/2022	10/09/2024		175,292	0.844202432				11,035		11,035		11,035			1,156		
S95653.77GBP	College Square July 2021 - 7200462	B1	Currency.....	CREDIT AGRICOLE SA	01/24/2022	11/27/2024		302,838	0.73860888				24,929		24,929		24,929			1,972		
EUR/L 79292.08 USD-	Brunei Sept 2021 -	B1	Currency.....	CANADIAN IMPERIAL BANK OF COM	02/10/2022	12/09/2024		173,828	0.748055051				12,356		12,356		12,356			1,075		
S151566.81EUR	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ...	03/22/2022	10/09/2024		193,080	0.755286899				13,161		13,161		13,161			1,194		
GBP/L 302857.79 USD-	Chiswick High Street July 2021 - 7200462	B1	Currency.....	ROYAL BK CANADA ...	04/20/2022	10/09/2024		300,537	0.791828319				6,936		6,936		6,936			1,658		
S223692.86GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	GULWANI SACS GROUP INC/THE	05/18/2022	10/09/2024		107,810	0.900650647				456		456		456			706		
GBP/L 173828.45 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CANADIAN IMPERIAL BANK OF COM	02/09/2023	12/16/2024																
S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023		12,790,843	0.82003187				(186,410)		(186,410)		(186,410)			30,497		
GBP/L 193078.77 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023																
S145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023																
EUR/L 300536.94 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023																
S237973.66GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023																
EUR/L 107809.96 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023																
S97098.75EUR	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023																
GBP/L 1270942.71 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023																
S1048809.52GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	06/22/2023																

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
BRL/L 594216.84 USD- S4631110.30BR	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815ZJLZKVSZ11NHU748	.11/02/2020	.04/17/2023		954,219	..4.853300004				..43,019		..43,019		..43,019			..1,030		0003
BRL/L 598672.20 USD- S3841761.53BR	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815ZJLZKVSZ11NHU748	.11/02/2020	.04/15/2027		598,872	..6.404299999				..20,635		..20,635		..20,635			..6,032		0003
BRL/L 668251.34 USD- S4436320.17BR	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815ZJLZKVSZ11NHU748	.11/02/2020	.10/15/2027		668,251	..6.638693999				..25,349		..25,349		..25,349			..7,123		0003
GBP/L 373408.10 USD- S2684946.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY IG.SJLL3JDP30.6NUZ34	.07/02/2021	.10/09/2024		3,734,008	..0.719052002				..390,704		..390,704		..390,704			..23,084		0003
EUR/L 299835.00 USD- S250000.00EUR	GLO ReInveM CORDA 3A B1RF XS182335927	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 21G119DL77X0KCSZE78	.07/23/2021	.05/15/2023		298,835	..0.833791919				..28,054		..28,054		..28,054			..526		0003
EUR/L 24597510.00 USD- S2030000.00EUR	GLO ReInveM RRIIE 5A B XS2241366738	D1	Currency.....	JPMORGAN CHASE 815ZJLZKVSZ11NHU748	.07/27/2021	.04/15/2024		24,597,510	..0.852686787				..2,128,794		..2,128,794		..2,128,794			..125,654		0003
EUR/L 4897500.00 USD- S400000.00EUR	GLO ReInveM DUMEP 1A K24 XS2036105133	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.07/27/2021	.10/15/2024		4,897,500	..0.816742326				..444,454		..444,454		..444,454			..30,439		0003
EUR/L 1699860.00 USD- S1400000.00EUR	GLO ReInveM MDPKE 14A DN XS2002368748	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXP4R0TD8PU41	.07/28/2021	.07/15/2024		1,689,880	..0.823587547				..145,904		..145,904		..145,904			..9,665		0003
EUR/L 7285200.00 USD- S800000.00EUR	GLO ReInveM PENTA 2020-BA C XS2249760039	D1	Currency.....	SOCIETE GENERALE SA 02N6B1BXP4R0TD8PU41	.07/28/2021	.07/15/2024		7,285,200	..0.823587547				..625,304		..625,304		..625,304			..41,422		0003
EUR/S 3672812.40 USD- L3000000.00EUR	GLO ReInveM COMTE 7A D XS2053879602	D1	Currency.....	MORGAN STANLEY IG.SJLL3JDP30.6NUZ34	.08/06/2021	.12/16/2024		3,672,812	..0.816812751				..(328,451)		..(328,451)		..(328,451)			..24,050		0003
EUR/S 10629000.00 USD- L9000000.00EUR	GLO ReInveM DBERK 1A CE XS222375384	D1	Currency.....	MORGAN STANLEY IG.SJLL3JDP30.6NUZ34	.11/12/2021	.04/15/2024		10,629,000	..0.846740051				..(717,862)		..(717,862)		..(717,862)			..54,297		0003
EUR/S 4737200.00 USD- L4000000.00EUR	GLO ReInveM DUMEP 1A K24 XS2036105133	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.11/18/2021	.10/15/2024		4,737,200	..0.844380647				..(294,406)		..(294,406)		..(294,406)			..29,443		0003
EUR/S 3214777.50 USD- L2750000.00EUR	GLO ReInveM DRD 2019-694 D XS1984222155	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321IEFA76	.11/30/2021	.06/17/2024		3,214,778	..0.855424676				..(171,355)		..(171,355)		..(171,355)			..17,728		0003
EUR/L 73590.94 USD- S154866.18EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS SA ROMUSPBPBP3K9P63	.09/25/2022	.11/27/2024		73,581	..0.862299466				..2,069		..2,069		..2,069			..1,119		0003
GBP/L 2777616.25 USD- S230907.94GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.07/13/2022	.04/20/2023		2,777,616	..0.831255196				..(71,281)		..(71,281)		..(71,281)			..3,251		0003
GBP/L 2781772.28 USD- S230907.94GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.07/13/2022	.07/20/2023		2,781,772	..0.830013282				..(71,379)		..(71,379)		..(71,379)			..7,670		0003
GBP/L 1316437.40 USD- S1090138.26GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.07/13/2022	.04/22/2024		1,316,437	..0.82685232				..(29,192)		..(29,192)		..(29,192)			..6,797		0003
GBP/L 5893283.92 USD- S4669098.66GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.07/13/2022	.07/12/2024		5,893,284	..0.826036676				..(118,888)		..(118,888)		..(118,888)			..33,402		0003
GBP/L 210263.91 USD- S188223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.10/13/2022	.10/09/2024		210,264	..0.895175021				..(21,957)		..(21,957)		..(21,957)			..1,300		0003
EUR/L 12489.41 USD- S12130.64EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.10/24/2022	.08/15/2024		12,489	..0.970497007				..(886)		..(886)		..(886)			..73		0003
EUR/L 301590.64 USD- S281183.73EUR	College Square July 2021 - 7200462	B1	Currency.....	MI ZUHO CAPITAL ARES UK Industrial Platform - 7200418	.11/22/2022	.11/27/2024		301,591	..0.932335732				..(9,193)		..(9,193)		..(9,193)			..1,945		0003
S17736330.61GBP	Ares UK Industrial Platform - 7200418	B1	Currency.....	MORGAN STANLEY IG.SJLL3JDP30.6NUZ34	.12/06/2022	.02/20/2024		21,666,188	..0.812136569				..(91,776)		..(91,776)		..(91,776)			..103,325		0003
EUR/L 1092850.00 USD- S1000000.00EUR	GLO ReInveM GUE 1A B1A XS1772821119	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS80621K66	.12/20/2022	.07/31/2024		1,092,850	..0.91503866				..(10,296)		..(10,296)		..(10,296)			..6,318		0003
EUR/L 734319.16 USD- S1623339.55EUR	Coupon Hedge CLO J4J0 Brunei Sept 2021 - 7200467	D1	Currency.....	ROYAL BK CANADA ... E571P3L9HI6C71NB111	.01/04/2023	.04/17/2023		1,734,319	..0.936009696				..(27,686)		..(27,686)		..(27,686)			..1,871		0003
S465354.33GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CITIBANK NA E570Z0Z1ZF321IEFA76	.02/03/2023	.12/09/2024		594,837	..0.815944668				..(3,548)		..(3,548)		..(3,548)			..3,873		0003
EUR/S 144110.74 USD- L133755.48EUR	Coupon Hedge RRL GLO ReInveM ALIE 5A	B1	Currency.....	CITIBANK NA E570Z0Z1ZF321IEFA76	.03/14/2023	.05/09/2023		144,111	..0.928143732				..1,249		..1,249					..286		0003
EUR/L 2005920.00 USD- S1800000.00EUR	GLO ReInveM ALIE 5A B1F XS1632482089	D1	Currency.....	CREDIT AGRICOLE SA 9683007JBKRTCDJWHV5	.03/20/2023	.10/15/2026		2,005,920	..0.897343862				..(5,420)		..(5,420)		..(5,420)			..18,884		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/ \$ 992840.00 USD- S980000.00EUR ... CE XS1823316788 ... 65 Rue Paul Neuf - 7200420	QLO ReIn6m MLPK 1A	D1	Currency...	CREDIT AGRICOLE SA	03/21/2023	01/18/2028		992,640	0.886524823		1,485		1,485		1,485		1,485			10,880		0003
EUR/ \$ 71589.84 USD- S62942.82EUR ... BR/ \$ 990777.44 USD- S6173137.92EUR ... BR/ \$ 894750.77 USD- S5762642.34EUR ...	SOCIETE GENERALE SA	B1	Currency...	SOCIETE GENERALE SA	03/24/2023	12/16/2024		71,590	0.911341889		(543)		(543)		(543)		(543)			469		0003
EUR/ \$ 1158326.00 USD- L1000000.00EUR ... EUR/ \$ 1348139.05 USD- L150000.00EUR ...	BARCLAYS PLC	D1	Currency...	BARCLAYS PLC	10/11/2018	10/15/2026		990,777	6.200600002		24,281		24,281		24,281		24,281			9,328		0003
EUR/ \$ 1158326.00 USD- L1000000.00EUR ... EUR/ \$ 1348139.05 USD- L150000.00EUR ...	BARCLAYS PLC	D1	Currency...	BARCLAYS PLC	10/11/2018	04/15/2027		894,751	6.440500006		26,548		26,548		26,548		26,548			8,995		0003
EUR/ \$ 1158326.00 USD- L1000000.00EUR ... EUR/ \$ 1348139.05 USD- L150000.00EUR ...	SOCIETE GENERALE SA	D1	Currency...	SOCIETE GENERALE SA	12/07/2021	01/16/2024		1,159,326	0.863314818		(60,028)		(60,028)		(60,028)		(60,028)			5,171		0003
EUR/ \$ 1158326.00 USD- L1000000.00EUR ... EUR/ \$ 1348139.05 USD- L150000.00EUR ...	SOCIETE GENERALE SA	D1	Currency...	SOCIETE GENERALE SA	12/07/2021	07/15/2024		1,343,139	0.856202335		(69,609)		(69,609)		(69,609)		(69,609)			7,637		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	JPMORGAN CHASE	D1	Currency...	JPMORGAN CHASE	12/20/2021	07/15/2024		2,339,600	0.854946982		(124,559)		(124,559)		(124,559)		(124,559)			13,303		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	MORGAN STANLEY	B1	Currency...	MORGAN STANLEY	03/11/2022	12/09/2024		286,712	0.764581593		15,035		15,035		15,035		15,035			1,867		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	DEUTSCHE BANK AG	B1	Currency...	DEUTSCHE BANK AG	07/13/2022	10/20/2023		1,315,276	0.828843763		(32,681)		(32,681)		(32,681)		(32,681)			4,904		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	BNP PARIBAS SA	B1	Currency...	BNP PARIBAS SA	07/29/2022	12/16/2024		10,670,449	0.932160405		(326,558)		(326,558)		(326,558)		(326,558)			69,870		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	CREDIT AGRICOLE SA	B1	Currency...	CREDIT AGRICOLE SA	09/27/2022	08/15/2024		245,827	1.000900796		(25,666)		(25,666)		(25,666)		(25,666)			1,443		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	CITIBANK NA	B1	Currency...	CITIBANK NA	10/13/2022	12/09/2024		259,006	0.90433902		(29,771)		(29,771)		(29,771)		(29,771)			1,686		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	BANK OF COM	B1	Currency...	BANK OF COM	11/22/2022	10/09/2024		947,985	0.83418787		(10,124)		(10,124)		(10,124)		(10,124)			2,151		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	DEUTSCHE BANK AG	D1	Currency...	DEUTSCHE BANK AG	12/13/2022	04/17/2023		1,743,061	0.93151484		(18,944)		(18,944)		(18,944)		(18,944)			1,881		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	MARKETS LLC	D1	Currency...	MARKETS LLC	12/20/2022	04/30/2024		1,091,135	0.91647688		(10,370)		(10,370)		(10,370)		(10,370)			5,683		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	DEUTSCHE BANK AG	D1	Currency...	DEUTSCHE BANK AG	12/20/2022	07/31/2024		404,355	0.91503866		(3,810)		(3,810)		(3,810)		(3,810)			2,338		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	CITIBANK NA	D1	Currency...	CITIBANK NA	01/12/2023	04/17/2023		3,103,525	0.92028206		4,292		4,292		4,292		4,292			3,349		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	BNP PARIBAS SA	B1	Currency...	BNP PARIBAS SA	01/13/2023	12/09/2024		181,257	0.816466516		(1,198)		(1,198)		(1,198)		(1,198)			1,180		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	MARKETS LLC	B1	Currency...	MARKETS LLC	01/13/2023	02/20/2024		616,501	0.814232794		4,185		4,185		4,185		4,185			2,913		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	ROYAL BK CANADA	B1	Currency...	ROYAL BK CANADA	02/02/2023	05/09/2023		31,700,829	0.811480831		(51,724)		(51,724)		(51,724)		(51,724)			51,811		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	GOLDMAN SACHS GROUP INC/THE	B1	Currency...	GOLDMAN SACHS GROUP INC/THE	02/02/2023	05/09/2023		12,035,372	0.910813174		122,401		122,401		122,401		122,401			19,670		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	ROYAL BK CANADA	D1	Currency...	ROYAL BK CANADA	02/23/2023	05/30/2023		5,955,732	0.938755587		(115,511)		(115,511)		(115,511)		(115,511)			10,938		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	JPMORGAN CHASE	B1	Currency...	JPMORGAN CHASE	02/23/2023	08/15/2024		14,552	0.918938146		(210)		(210)		(210)		(210)			85		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	SOCIETE GENERALE SA	B1	Currency...	SOCIETE GENERALE SA	03/14/2023	12/09/2024		179,232	0.817394153		(1,389)		(1,389)		(1,389)		(1,389)			1,167		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	JPMORGAN CHASE	B1	Currency...	JPMORGAN CHASE	03/14/2023	06/22/2023		51,776,390	0.819823328		(652,620)		(652,620)		(652,620)		(652,620)			122,020		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	MARKETS LLC	B1	Currency...	MARKETS LLC	03/16/2023	10/09/2024		16,066	0.825023792		287		287		287		287			99		0003
EUR/ \$ 2330600.00 USD- L2000000.00EUR ...	MORGAN STANLEY	D1	Currency...	MORGAN STANLEY	03/23/2023	06/28/2023		2,332,488	0.914494741		7,871		7,871		7,871		7,871			5,759		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
BR/L 891683.35 USD- S637467.33BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/16/2028		891,684	7.14879984				38,490		38,490		38,490			10,304		0003
BR/L 986545.02 USD- S7292934.59BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/16/2029		985,545	7.39898986				46,777		46,777		46,777			12,120		0003
EUR/L 2514216.24 USD- S2137243.75EUR	Spanish RPL Bankia	B1	Currency.....	BNP PARIBAS SA	02/06/2020	09/29/2023		25,144,216	0.84038917				1,739,430		1,739,430		1,739,430			88,776		0003
GBP/L 142704750.49 USD-S102566234.23GBP	QML Standard Hotel	B1	Currency.....	BARCLAYS PLC	05/04/2021	10/10/2023		142,704,751	0.718730343				15,883,949		15,883,949		15,883,949			518,949		0003
GBP/L 5986627.68 USD- S423832.01GBP	iQ Pool | 7200423	B1	Currency.....	BNP PARIBAS SA	05/17/2021	05/16/2023		5,996,628	0.70678925				764,413		764,413		764,413			10,844		0003
GBP/L 659914.41 USD- S4664748.59GBP	iQ Pool | 7200424	B1	Currency.....	ROMUISFPBMPROK5P83	05/17/2021	05/16/2023		6,599,914	0.70678925				841,316		841,316		841,316			11,715		0003
EUR/L 3333865.00 USD- S2775000.00EUR	QLO TEN RKFPK 1A C XS236021600	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/01/2021	07/17/2023		3,333,865	0.827403607				326,991		326,991		326,991			9,122		0003
GBP/L 1138867.98 USD- S8175325.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY	07/02/2021	10/09/2024		11,388,588	0.719050002				1,189,645		1,189,645		1,189,645			70,289		0003
EUR/L 6642185.50 USD- QLO ReInveM AVOCA 13A	QLO ReInveM AVOCA 13A DPR XS232645800	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/20/2021	01/15/2026		6,642,186	0.805457782				619,525		619,525		619,525			55,545		0003
EUR/L 2457172.00 USD- QLO ReInveM CICE 2A	QLO ReInveM CICE 2A B2M XS272592477	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		2,457,172	0.813948835				221,045		221,045		221,045			17,564		0003
EUR/L 2457172.00 USD- QLO ReInveM VOYE 3A D	QLO ReInveM VOYE 3A D XS2725181821	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		2,457,172	0.813948835				221,045		221,045		221,045			17,564		0003
EUR/L 2733662.50 USD- QLO ReInveM HME 3A ON	QLO ReInveM HME 3A ON XS266070848	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	01/15/2025		27,536,063	0.817110289				2,437,275		2,437,275		2,437,275			184,577		0003
EUR/L 3885738.00 USD- QLO ReInveM AVOCA 21A	QLO ReInveM AVOCA 21A D XS2725168181	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		3,885,738	0.813948835				331,568		331,568		331,568			26,346		0003
EUR/L 4545788.20 USD- QLO ReInveM CICE 2A	QLO ReInveM CICE 2A DN XS2725925870	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		4,545,788	0.813948835				408,934		408,934		408,934			32,494		0003
EUR/L 6020071.40 USD- 2020-7A DN-DN	QLO ReInveM PENTA XS2706029338	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		6,020,071	0.813948835				541,561		541,561		541,561			43,032		0003
EUR/L 4117846.25 USD- QLO ReInveM AVOCA 22A	QLO ReInveM AVOCA 22A D XS2296333508	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	10/15/2025		4,117,846	0.807460839				383,050		383,050		383,050			32,847		0003
EUR/L 4797360.00 USD- QLO ReInveM PHMP 1X	QLO ReInveM PHMP 1X CP-CP 10/29/21	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/29/2021	10/16/2023		4,797,360	0.833791919				417,279		417,279		417,279			17,711		0003
EUR/L 6121875.00 USD- QLO ReInveM AVOCA 17A	QLO ReInveM AVOCA 17A B2H XS2051458185	D1	Currency.....	DEUTSCHE BANK AG	07/27/2021	10/15/2024		6,121,875	0.816745236				555,568		555,568		555,568			38,049		0003
EUR/L 7346250.00 USD- QLO ReInveM AVOCA 17A	QLO ReInveM AVOCA 17A CP XS2051458342	D1	Currency.....	DEUTSCHE BANK AG	07/27/2021	10/15/2024		7,346,250	0.816745236				666,681		666,681		666,681			45,659		0003
EUR/L 4897500.00 USD- QLO ReInveM DUMEP 1A	QLO ReInveM DUMEP 1A A2A XS2036105133	D1	Currency.....	DEUTSCHE BANK AG	07/27/2021	10/15/2024		4,897,500	0.816745236				444,454		444,454		444,454			30,439		0003
EUR/L 9085500.00 USD- QLO ReInveM BILB 2A ON	QLO ReInveM BILB 2A ON XS194078625	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	05/15/2024		9,085,500	0.825491167				776,769		776,769		776,769			48,205		0003
EUR/L 11808500.00 USD- QLO ReInveM OZLME 2A	QLO ReInveM OZLME 2A CP XS2334573701	D1	Currency.....	JP.MORGAN CHASE	08/09/2021	01/15/2026		11,808,500	0.804503229				1,112,688		1,112,688		1,112,688			98,749		0003
EUR/L 10590.59 USD- S7665.10GBP	iQ Pool | 7200424	B1	Currency.....	BNP PARIBAS SA	08/12/2021	05/16/2023		10,591	0.723765154				1,128		1,128		1,128			19		0003
GBP/L 24079.19 USD- S7439.36GBP	iQ Pool | 7200423	B1	Currency.....	BNP PARIBAS SA	09/15/2021	05/16/2023		24,079	0.724259412				2,550		2,550		2,550			43		0003
GBP/L 60713.31 USD- S45140.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	11/19/2021	10/09/2024		60,713	0.743501054				4,635		4,635		4,635			375		0003
GBP/L 30094.65 USD- L22574.72GBP	Q2NEB IBXP-AROTD8PU41	B1	Currency.....	Q2NEB IBXP-AROTD8PU41	11/19/2021	10/09/2024		30,095	0.750124025				(2,226)		(2,226)		(2,226)			53		0003
EUR/L 8889736.00 USD- L6000000.00EUR	iQ Pool | 7200423 QLO ReInveM OZLME 5A ON-ON 1/14/22 XS190462961	B1	Currency.....	BNP PARIBAS SA	11/23/2021	05/16/2023		6,989,736	0.839401519				(399,948)		(399,948)		(399,948)			31,205		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 Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 29316.11 USD-	Oniswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.12/22/2021	.10/09/2024		.281,316	..0.750919886				.19,741		.19,741		.19,741			1,801		0003
S218755.06GBP	GLO Re Invem CORDA 4A																					
EUR/L 9822371.33 USD-	DRR XS293981320	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/22/2021	.08/15/2025		9,822,371	..0.808631374				.903,659		.903,659		.903,659			75,736		0003
S7953500.00EUR	GLO Re Invem AVCA 2A																					
EUR/L 10217212.50 USD-	R2 XS236332872	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/22/2021	.10/15/2025		10,217,213	..0.807460939				.950,425		.950,425		.950,425			81,501		0003
S9250000.00EUR	GLO Re Invem RIME 1A BR																					
EUR/L 9007600.00 USD-	XS230308774	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/22/2021	.10/15/2025		9,907,600	..0.807460939				.921,624		.921,624		.921,624			79,031		0003
S8000000.00EUR	GLO Re Invem Rockford																					
EUR/L 6586370.00 USD-	Tower Europe																					
S5500000.00EUR	XS190092311	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI .. 21G119DL770XK43ZE78	.07/23/2021	.09/15/2023		6,586,370	..0.833791919				.580,762		.580,762		.580,762			22,376		0003
EUR/L 590670.00 USD-	GLO Re Invem PHWP 1A																					
S500000.00EUR	CR XS180061725	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI .. 21G119DL770XK43ZE78	.07/23/2021	.10/16/2023		599,670	..0.833791919				.52,160		.52,160		.52,160			2,214		0003
EUR/L 500687.50 USD-	GLO Re Invem AVCA 17A																					
S450000.00EUR	DR XS261458771	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/27/2021	.10/15/2024		5,500,688	..0.816742326				.500,011		.500,011		.500,011			34,244		0003
EUR/L 9004200.00 USD-	GLO Re Invem OZIME 2A																					
S4750000.00EUR	DR XS2334573866	D1	Currency.....	JPMORGAN CHASE 815ZIZIKVZS11NHU748	.08/09/2021	.01/15/2028		5,504,250	..0.804503229				.556,344		.556,344		.556,344			49,374		0003
EUR/L 3447987.45 USD-	GLO Re Invem RFPK 1A C																					
S2775000.00EUR	XS2360921600	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.08/09/2021	.01/15/2028		3,447,987	..0.804817315				.323,815		.323,815		.323,815			28,834		0003
EUR/L 6498450.00 USD-	GLO Re Invem AQJE 2021-																					
S2520000.00EUR	6A PTC XS240866724	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.11/17/2021	.06/15/2027		6,498,450	..0.807884957				.526,740		.526,740		.526,740			66,676		0003
GBP/S 36134.92 USD-	Patrizia London -																					
L41664.75GBP	7200445	B1	Currency.....	SOCIETE GENERALE SA	.11/23/2021	.10/28/2025		56,135	0.74222516				(4,479)		(4,479)		(4,479)			451		0003
GBP/L 48688.83 USD-																						
S37670.40GBP	iq Pool 1 7200423	B1	Currency.....	BNP PARIBAS SA ROMUISP/BMPPROK5P63	.12/10/2021	.05/16/2023		49,869	..0.755389889				3,365		3,365		3,365			89		0003
EUR/S 235977.06 USD-	Ester Logistics June																					
L1081892.31EUR	2021 - 7200465	B1	Currency.....	JPMORGAN CHASE 815ZIZIKVZS11NHU748	.12/28/2021	.06/16/2025		12,993,777	..0.840972164				(792,648)		(792,648)		(792,648)			96,262		0003
EUR/L 7362116.17 USD-	Hispania Portfolio -																					
S9880473.37EUR	7200335	B1	Currency.....	BNP PARIBAS SA ROMUISP/BMPPROK5P63	.07/29/2022	.08/15/2024		73,262,116	..0.939150778				(2,657,361)		(2,657,361)		(2,657,361)			430,918		0003
GBP/L 5727541.59 USD-	Patrizia London -																					
S4637704.65GBP	iq Pool 11 7200424	B1	Currency.....	BNP PARIBAS SA ROMUISP/BMPPROK5P63	.08/02/2022	.05/16/2024		5,727,542	..0.809718943				(3,887)		(3,887)		(3,887)			30,426		0003
GBP/L 774584.97 USD-	Oniswick High Street																					
S62016.88GBP	GLO TENI RESE 11A DR	B1	Currency.....	SOCIETE GENERALE SA	.08/19/2022	.10/09/2024		774,585	..0.841762886				(29,842)		(29,842)		(29,842)			4,789		0003
EUR/L 12145100.00 USD-																						
S71000000.00EUR	XS2333702749	D1	Currency.....	JPMORGAN CHASE 815ZIZIKVZS11NHU748	.12/20/2022	.01/30/2028		12,145,100	..0.905715062				(92,240)		(92,240)		(92,240)			102,307		0003
EUR/S 5821987.50 USD-	GLO Re Invem AQJE 2021-																					
L5250000.00EUR	6A PTC XS240866724	D1	Currency.....	CREDIT AGRICOLE SA	.01/06/2023	.06/15/2027		5,821,988	..0.901753911				.59,777		.59,777		.59,777			59,735		0003
GBP/L 6060773.72 USD-	Patrizia London -																					
S4665004.40GBP	7200445	B1	Currency.....	ROYAL BK CANADA ... ES7PUB8H1GCT1XBU11	.04/26/2022	.10/28/2025		6,060,774	..0.768704433				.297,828		.297,828		.297,828			48,683		0003
GBP/L 938661.03 USD-	Oniswick High Street																					
S771415.34GBP	July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7PUB8H1GCT1XBU11	.07/19/2022	.10/09/2024		999,661	..0.820906057				(12,074)		(12,074)		(12,074)			5,809		0003
EUR/L 66473860.42 USD-	Hispania Hotel																					
S62466720.31EUR	Portfolio - 7200391	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/29/2022	.08/15/2024		66,473,960	..0.933717145				(2,452,683)		(2,452,683)		(2,452,683)			390,175		0003
GBP/S 5702034.21 USD-																						
L4637704.65GBP	iq Pool 11 7200424	B1	Currency.....	BNP PARIBAS SA ROMUISP/BMPPROK5P63	.08/02/2022	.05/16/2023		5,702,034	0.81334213				.23,179		.23,179		.23,179			10,121		0003
GBP/S 126484680.05 USD-	L10296624-2369																					
EUR/L 376486.46 USD-	Hispania Hotel	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	.08/02/2022	.10/10/2023		126,484,680	..0.810898476				.396,121		.396,121		.396,121			459,875		0003
S353754.21EUR	Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY 1GJSLLJDDP3016NUZ34	.08/17/2022	.08/15/2024		376,486	..0.939620007				(13,851)		(13,851)		(13,851)			2,210		0003
EUR/L 50564.89 USD-	Hispania Hotel																					
S49073.07EUR	Portfolio - 7200391	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.10/24/2022	.08/15/2024		50,565	..0.97048692				(3,583)		(3,583)		(3,583)			297		0003
EUR/L 173647.84 USD-	Hispania Hotel																					
S156874.08EUR	Portfolio - 7200391	B1	Currency.....	ROYAL BK CANADA ... ES7PUB8H1GCT1XBU11	.01/20/2023	.08/15/2024		173,648	..0.902251822				.771		.771		.771			1,019		0003
GBP/L 10757064.91 USD-	Coupon Hedge OIL J40																					
S867116.66GBP		B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.01/27/2023	.04/28/2023		10,757,065	..0.806643516				.48,955		.48,955		.48,955			14,897		0003
EUR/S 242315.50 USD-	Coupon Hedge OIL Total																					
L227056.12EUR		B1	Currency.....	MORGAN STANLEY 1GJSLLJDDP3016NUZ34	.02/22/2023	.04/17/2023		242,314	..0.937034544				4,138		4,138		4,138			261		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 70778.25 USD- L65692.38EUR	Coupon Hedge RHL	B1	Currency.....	CITIBANK NA	03/14/2023	05/09/2023	.....	70,778	0.928143745	.....	.....	.....	613	.....	613	.....	613	.....	.....	.....116	.....	0003
EUR/S 6699442.91 USD- L5715318.75EUR	Spanish RPL Bankia	B1	Currency.....	BNP PARIBAS SA	02/06/2020	06/30/2023	.....	6,699,443	0.853103583	.....	.....	.....	(488,483)	.....	(488,483)	.....	(488,483)	.....	.....	.....16,726	.....	0003
EUR/L 6572616.56 USD- S5715318.75EUR	Spanish RPL Bankia	B1	Currency.....	BNP PARIBAS SA	02/18/2020	06/30/2023	.....	6,572,617	0.86956218	.....	.....	.....	343,144	.....	343,144	.....	343,144	.....	.....	.....16,409	.....	0003
EUR/L 4897500.00 USD- S4000000.00EUR	CLO ReInv6m DUPEP 1A- 42BN Mlge XS2036105892	D1	Currency.....	DEUTSCHE BANK AG ..	07/27/2021	10/15/2024	.....	4,887,500	0.816743236	.....	.....	.....	444,454	.....	444,454	.....	444,454	.....	.....	.....30,439	.....	0003
EUR/L 6056850.00 USD- S5000000.00EUR	CLO ReInv6m ARSE712A7OR XS231150219	D1	Currency.....	DEUTSCHE BANK AG ..	09/27/2021	10/21/2024	.....	6,056,850	0.825511611	.....	.....	.....	493,988	.....	493,988	.....	493,988	.....	.....	.....37,845	.....	0003
EUR/L 6260500.00 USD- S5000000.00EUR	CLO ReInv6m C3ISE 2021-2A B XS231834418	D1	Currency.....	ROYAL BK CANADA	09/28/2021	10/15/2026	.....	6,260,500	0.798659254	.....	.....	.....	593,105	.....	593,105	.....	593,105	.....	.....	.....58,939	.....	0003
EUR/L 1213200.00 USD- S10500000.00EUR	CLO ReInv6m ANCHE 5A D XS230691421	D1	Currency.....	CITIBANK NA	09/28/2021	01/15/2027	.....	13,213,200	0.794659886	.....	.....	.....	1,280,096	.....	1,280,096	.....	1,280,096	.....	.....	.....128,740	.....	0003
EUR/L 11095988.30 USD- S9884018.19EUR	EIT Exeler Logistics Italy - 7200563	B1	Currency.....	BNP PARIBAS SA	07/01/2022	07/07/2026	.....	11,095,938	0.899790349	.....	.....	.....	(41,796)	.....	(41,796)	.....	(41,796)	.....	.....	.....100,344	.....	0003
GBP/L 577759.96 USD- S360671.66GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	11/02/2021	06/16/2042	.....	577,760	0.624258937	.....	.....	.....	64,819	.....	64,819	.....	64,819	.....	.....	.....12,666	.....	0003
GBP/L 640081.46 USD- S399201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	11/03/2021	06/15/2046	.....	640,081	0.608050591	.....	.....	.....	71,105	.....	71,105	.....	71,105	.....	.....	.....15,423	.....	0003
GBP/S 1864494.15 USD- L130000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	BNP PARIBAS SA	01/28/2022	07/17/2023	.....	1,864,484	0.745514517	.....	.....	.....	(146,887)	.....	(146,887)	.....	(146,887)	.....	.....	.....5,071	.....	0003
EUR/L 2600834.95 USD- S478076.78EUR	Coupon Hedge CLO J4J0	D1	Currency.....	DEUTSCHE BANK AG ..	12/13/2022	04/17/2023	.....	2,660,835	0.931915481	.....	.....	.....	(28,919)	.....	(28,919)	.....	(28,919)	.....	.....	.....2,871	.....	0003
EUR/L 4884779.99 USD- S49494135.36EUR	Coupon Hedge CLO J4J0	D1	Currency.....	CITIBANK NA	01/12/2023	04/17/2023	.....	4,884,780	0.920028204	.....	.....	.....	6,756	.....	6,756	.....	6,756	.....	.....	.....5,271	.....	0003
SEK/S 246334.08 USD- L239467.80SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	MORGAN STANLEY	02/03/2023	05/15/2026	.....	224,334	10.04960013	.....	.....	.....	(2,957)	.....	(2,957)	.....	(2,957)	.....	.....	.....1,983	.....	0003
EUR/L 11757335.79 USD- S100465966.02EUR	Hamburg Dutch BTL RHL March 2021 - 50085004	B1	Currency.....	MORGAN STANLEY	03/20/2023	04/24/2023	.....	117,577,536	0.931011143	.....	.....	.....	(1,285,073)	.....	(1,285,073)	.....	(1,285,073)	.....	.....	.....150,748	.....	0003
EUR/L 6284500.00 USD- S5000000.00EUR	CLO ReInv6m JOLE 2020- 5A CR XS2369542239	D1	Currency.....	MORGAN STANLEY	09/23/2021	10/20/2026	.....	6,284,500	0.795606243	.....	.....	.....	613,686	.....	613,686	.....	613,686	.....	.....	.....59,279	.....	0003
EUR/L 6056850.00 USD- S5000000.00EUR	CLO ReInv6m ARSE712A7OR XS231150095	D1	Currency.....	DEUTSCHE BANK AG ..	09/27/2021	10/21/2024	.....	6,056,850	0.825511611	.....	.....	.....	493,988	.....	493,988	.....	493,988	.....	.....	.....37,845	.....	0003
GBP/L 145965.79 USD- S106583.27GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	10/27/2021	12/09/2024	.....	145,966	0.730193493	.....	.....	.....	13,427	.....	13,427	.....	13,427	.....	.....	.....950	.....	0003
GBP/L 59424.83 USD- S46508.77GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA	05/10/2022	12/09/2024	.....	56,425	0.796046593	.....	.....	.....	950	.....	950	.....	950	.....	.....	.....380	.....	0003
S4764.23GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ..	05/12/2022	12/09/2024	.....	5,944	0.801474683	.....	.....	.....	60	.....	60	.....	60	.....	.....	.....39	.....	0003
GBP/L 74677.08 USD- S94518.62GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA	09/14/2022	12/09/2024	.....	74,677	0.863968168	.....	.....	.....	(4,867)	.....	(4,867)	.....	(4,867)	.....	.....	.....486	.....	0003
GBP/L 64751.37 USD- S9557.19GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CITIBANK NA	10/13/2022	12/09/2024	.....	64,751	0.940330012	.....	.....	.....	(7,443)	.....	(7,443)	.....	(7,443)	.....	.....	.....422	.....	0003
EUR/L 3464010.00 USD- LJMIC 2021-FL1 B - 50196439	SOCIETE GENERALE SA	D1	Currency.....	SOCIETE GENERALE SA	10/28/2022	05/15/2026	.....	3,464,010	0.866048308	.....	.....	.....	(190,903)	.....	(190,903)	.....	(190,903)	.....	.....	.....30,623	.....	0003
GBP/L 108476.14 USD- S90615.77GBP	CANADIAN IMPERIAL BANK OF COM	B1	Currency.....	CANADIAN IMPERIAL BANK OF COM	11/15/2022	12/09/2024	.....	108,476	0.835550088	.....	.....	.....	(3,242)	.....	(3,242)	.....	(3,242)	.....	.....	.....706	.....	0003
GBP/L 897989.70 USD- S736647.97GBP	Coupon Hedge CIL J4J0	B1	Currency.....	DEUTSCHE BANK AG ..	01/12/2023	04/17/2023	.....	8,997,990	0.817587952	.....	.....	.....	(78,649)	.....	(78,649)	.....	(78,649)	.....	.....	.....9,709	.....	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 Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 446188.53 USD- S36236.35GBP	iQ Pool 11 7200424 ...	B1	Currency.....	BNP PARIBAS SA ROMINSPIBMPR0K5P83	01/12/2023	05/16/2024		445,189	0.813802076				(2,549)		(2,549)		(2,549)			2,365		0003
GBP/L 40325.72 USD- S32330.41GBP	iQ Pool 1 7200423 ...	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XKQ3ZE78	01/18/2023	05/16/2024		40,326	0.80173748				371		371		371			214		0003
EUR/L 15859424.59 USD- S14625773.44EUR	Coupon Hedge CLO J4J0	D1	Currency.....	WIZHO CAPITAL MARKETS LLC 01618S6X0ZDUJ8570P30	01/27/2023	04/28/2023		15,959,425	0.91643885				74,653		74,653		74,653			22,101		0003
EUR/L 5798141.07 USD- S2383924.35EUR	Coupon Hedge ABS	B1	Currency.....	CITIBANK NA E570Z0Z7FF321IEFA76	02/02/2023	05/09/2023		5,798,141	0.9113352				55,815		55,815		55,815			9,476		0003
GBP/L 75242424.96 USD- S61095960.73GBP	Coupon Hedge ROLL Summit Pool Mont	B1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	02/02/2023	05/09/2023		75,242,425	0.811986194				(163,889)		(163,889)		(163,889)			122,975		0003
EUR/L 14227316.00 USD- S1318786.9EUR	Logistics June 2021 - 7200452	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE K03XUN70T14NAYLU02	03/17/2023	06/03/2024		14,227,316	0.923485941				(253,074)		(253,074)		(253,074)			77,211		0003
EUR/L 3445466.90 USD- S3150861.36EUR	Coupon Hedge CLO USD	D1	Currency.....	MORGAN STANLEY 1GJSLJL3JDP3016NUZ34	03/23/2023	06/28/2023		3,445,467	0.914494741				11,627		11,627		11,627			8,507		0003
EUR/L 8671425.00 USD- S3000000.00EUR	Spanish PRI Bankia 13a CLO ReInveñ JUBIL	B1	Currency.....	BNP PARIBAS SA ROMINSPIBMPR0K5P83	02/18/2020	09/29/2023		6,800,936	0.865834599				(340,712)		(340,712)		(340,712)			23,306		0003
EUR/L 3595952.50 USD- S2500000.00EUR	DN XS2084075308 - 2019-23a C	D1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	07/22/2021	01/15/2025		3,671,475	0.817110289				324,970		324,970		324,970			24,610		0003
EUR/L 1965737.60 USD- S21060000.00EUR	CLO ReInveñ PENTA 2020-7A ON-ON	D1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	07/22/2021	01/15/2025		3,059,563	0.817110289				270,808		270,808		270,808			20,509		0003
EUR/L 2470280.00 USD- S2000000.00EUR	CLO ReInveñ CORDA 4A QRR XS239890942	D1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	07/22/2021	04/15/2025		1,965,738	0.813943835				176,836		176,836		176,836			14,051		0003
EUR/L 20108600.00 USD- S16000000.00EUR	CLO ReInveñ RHIE 9A B XS2389462923	D1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	07/22/2021	08/15/2025		2,470,260	0.809631975				227,264		227,264		227,264			19,047		0003
EUR/L 1776450.00 USD- L1500000.00EUR	CLO ReInveñ DUNE 1A B2N Mite XS2036107345	D1	Currency.....	MORGAN STANLEY 1GJSLJL3JDP3016NUZ34	09/23/2021	10/15/2026		20,108,800	0.795671547				1,964,361		1,964,361		1,964,361			189,311		0003
EUR/L 7897950.00 USD- L6500000.00EUR	CLO ReInveñ DUNE 1A ON Mite XS2036108079	D1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	11/18/2021	10/15/2024		1,776,450	0.844380647				(110,402)		(110,402)		(110,402)			11,041		0003
GBP/L 191604.55 USD- S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	11/18/2021	10/15/2024		7,697,950	0.844380647				(478,409)		(478,409)		(478,409)			47,845		0003
GBP/L 1903466.00 USD- L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 1GJSLJL3JDP3016NUZ34	10/21/2021	06/16/2025		191,605	0.725432501				18,788		18,788		18,788			1,425		0003
GBP/L 83703.22 USD- S67573.44GBP	CLO ReInveñ DUNE 1A Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY 1GJSLJL3JDP3016NUZ34	10/22/2021	06/15/2023		1,903,466	0.730246823				(186,570)		(186,570)		(186,570)			4,343		0003
GBP/L 45314.17 USD- S36987.50GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	12/13/2022	12/09/2024		83,703	0.807297975				393		393		393			545		0003
EUR/L 6025360.00 USD- S5000000.00EUR	CLO ReInveñ AVOCA 28A C XS2437855534	D1	Currency.....	BNP PARIBAS SA ROMINSPIBMPR0K5P83	01/13/2023	12/09/2024		45,314	0.816464641				(239)		(239)		(239)			295		0003
EUR/L 826425.75 USD- S773542.57EUR	Coupon Hedge CLO J4J0 PK A1FF NANCE 2020 C-E	D1	Currency.....	DEUTSCHE BANK AG .. 7LTW7ZY1ONSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.823825336				366,280		366,280		366,280			60,393		0003
EUR/L 2832171.78 USD- S2666000.00EUR	ROYAL BK CANADA - 683461A15	D1	Currency.....	ROYAL BK CANADA ... E571P3U8HI6C71YBU11	01/04/2023	04/17/2023		826,426	0.93600969				(13,193)		(13,193)		(13,193)			892		0003
EUR/L 157343.68 USD- S143889.97EUR	Coupon Hedge CLO USD	D1	Currency.....	ROYAL BK CANADA ... E571P3U8HI6C71YBU11	03/15/2023	06/22/2023		2,832,172	0.941327083				(72,288)		(72,288)		(72,288)			6,753		0003
EUR/L 2110590.60 USD- S7700000.00EUR	CLO ReInveñ KUPKE 16A C1 XS232503841	D1	Currency.....	MORGAN STANLEY 1GJSLJL3JDP3016NUZ34	03/23/2023	06/28/2023		157,344	0.914494754				531		531		531			398		0003
EUR/L 1153500.00 USD- S1000000.00EUR	CLO ReInveñ GRIPK 1A BRR XS203045512	D1	Currency.....	CITIBANK NA E570Z0Z7FF321IEFA76	08/12/2021	07/15/2026		2,110,581	0.805465567				189,490		189,490		189,490			19,150		0003
EUR/L 386623.25 USD- S358092.30EUR	Coupon Hedge CLO J4J0	D1	Currency.....	BNP PARIBAS SA ROMINSPIBMPR0K5P83	01/31/2022	11/21/2023		1,153,500	0.866926745				57,197		57,197		57,197			4,628		0003
		D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XKQ3ZE78	12/15/2022	04/28/2023		386,623	0.92678909				(2,283)		(2,283)		(2,283)			535		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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 339660.00 USD- S270000.00EUR	Q.O ReInveM AVCPA 1A DR XS23/3316582	D1	Currency.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	08/09/2021	09/21/2026		3,386,600	0.79491256				335,957		335,957		335,957			31,679	0003	
ELR/L 103920.17 USD- S98672.37EUR	Exeter Logistics June 2021 - 7200455	B1	Currency.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	11/15/2021	06/16/2025		103,920	0.83402837				7,100		7,100		7,100			773	0003	
ELR/L 91945.46 USD- S97692.42GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ES7P3J8PH1G671XB111	02/22/2022	10/09/2024		91,945	0.73622826				7,794		7,794		7,794			588	0003	
ELR/L 254369.75 USD- S214135.85GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	08/19/2022	10/09/2024		254,390	0.841762885				(9,801)		(9,801)		(9,801)			1,573	0003	
ELR/L 3318040.00 USD- S520000.00EUR	RMS Oct 2022 - 50135710	B1	Currency.....	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	10/07/2022	04/15/2025		5,318,040	0.977803853				(412,162)		(412,162)		(412,162)			38,014	0003	
ELR/L 2798605.20 USD- S2289662.84GBP	12-18 Hotel - Schloss Rohrburgh	B1	Currency.....	BNP PARIBAS SA ROMUSPUBIPROK8F983	08/15/2022	02/18/2025		2,798,605	0.818151428				(22,881)		(22,881)		(22,881)			19,239	0003	
ELR/L 16066.47 USD- L13255.22GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	03/16/2023	10/09/2024		16,066	0.85025792				287		287		287			99	0003	
ELR/L 1414509.32 USD- S192866.57GBP	Coupon Hedge CLO INUSD	D1	Currency.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	03/23/2023	06/28/2023		1,414,509	0.914494745				4,773		4,773		4,773			3,492	0003	
ELR/L 261160.62 USD- S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	11/03/2021	06/17/2024		261,161	0.738497902				21,433		21,433		21,433			1,440	0003	
ELR/L 1866168.13 USD- S1831600.86EUR	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	BNP PARIBAS SA ROMUSPUBIPROK8F983	01/28/2022	10/16/2023		1,866,168	0.74494784				(147,464)		(147,464)		(147,464)			6,890	0003	
ELR/L 185798.47 USD- S2478076.76EUR	Ett Exeter Logistic Spain - 7200570	B1	Currency.....	JP MORGAN CHASE 815Z2VZKVSZ11NHU748	10/14/2022	07/07/2026		1,895,798	0.966136902				(132,090)		(132,090)		(132,090)			17,144	0003	
ELR/L 2664190.35 USD- S2478076.76EUR	Coupon Hedge CLO JAUO	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/14/2022	04/28/2023		2,664,190	0.930146032				(27,211)		(27,211)		(27,211)			3,689	0003	
ELR/L 2847490.50 USD- S2478076.76EUR	Coupon Hedge CLO JAUO	D1	Currency.....	ROYAL BK CANADA ES7P3J8PH1G671XB111	01/04/2023	04/17/2023		2,647,491	0.936009697				(42,264)		(42,264)		(42,264)			2,857	0003	
ELR/L 1022250.78 USD- S855778.92GBP	Coupon Hedge CML JAUO	B1	Currency.....	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	01/12/2023	04/17/2023		1,022,251	0.81759795				(8,935)		(8,935)		(8,935)			1,103	0003	
ELR/L 904091.79 USD- S739279.78GBP	Coupon Hedge CML JAUO	B1	Currency.....	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	01/27/2023	04/28/2023		904,092	0.806643516				4,115		4,115		4,115			1,252	0003	
ELR/L 1722905.00 USD- S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	02/01/2023	04/15/2024		1,722,905	0.806776926				4,479		4,479		4,479			8,801	0003	
ELR/L 15840510.53 USD- S12862307.53GBP	Coupon Hedge RML	B1	Currency.....	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	02/02/2023	05/09/2023		15,840,511	0.811988194				(35,766)		(35,766)		(35,766)			25,890	0003	
ELR/L 2365521.98 USD- S1964083.04GBP	Coupon Hedge CML FMAN	B1	Currency.....	CREDIT AGRICOLE SA	02/23/2023	05/30/2023		2,365,522	0.830295832				(59,781)		(59,781)		(59,781)			4,795	0003	
ELR/L 1885144.36 USD- S1723654.63EUR	Coupon Hedge CLO INUSD	D1	Currency.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	03/23/2023	06/28/2023		1,885,144	0.914494739				6,362		6,362		6,362			4,654	0003	
ELR/L 1701553.07 USD- S9551000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	03/24/2023	07/17/2023		1,701,553	0.816900762				16,044		16,044		16,044			4,628	0003	
ELR/L 1618042.50 USD- QLO ReInveM CORDA 3A	QLO ReInveM CORDA 3A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	09/08/2021	05/15/2023		1,618,043	0.834341496				150,427		150,427		150,427			2,841	0003	
ELR/L 109152.30 USD- Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ES7P3J8PH1G671XB111	08/11/2022	12/09/2024		109,152	0.806386581				635		635		635			711	0003	
ELR/L 6871441.17 USD- LUNC 2021-F12 B - 50136230	LUNC 2021-F12 B - 50136230	D1	Currency.....	SOCIETE GENERALE SA	10/28/2022	05/15/2026		6,871,441	0.866048308				(378,687)		(378,687)		(378,687)			60,746	0003	
ELR/L 148709.29 USD- S121338.58GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	CITIBANK NA	02/03/2023	12/09/2024		148,709	0.815944855				(887)		(887)		(887)			968	0003	
ELR/L 6025390.00 USD- QLO ReInveM AVCCA 26A	QLO ReInveM AVCCA 26A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	02/24/2022	04/15/2027		6,025,360	0.829825936				366,280		366,280		366,280			60,583	0003	
ELR/L 831635.56 USD- S773542.51EUR	D XS2437855708 Coupon Hedge CLO JAUO	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/14/2022	04/28/2023		831,636	0.930146025				(8,494)		(8,494)		(8,494)			1,152	0003	
ELR/L 1510660.46 USD- S1388850.22EUR	Coupon Hedge CLO JAUO	D1	Currency.....	CITIBANK NA	01/12/2023	04/17/2023		1,510,660	0.920282024				2,089		2,089		2,089			1,630	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 Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 16587.62 USD- S1516536.52ELR ELR/L 7304736.00 USD- B2F XS2388929452 96300000.00ELR	Coupon Hedge QLO J4J0 QLO Re Inv6m ABRR 8A B2F XS2388929452 Coupon Hedge QLO J4J0	D1 D1 D1	Currency..... Currency..... Currency.....	CITIBANK NA DEUTSCHE BANK AG .. DEUTSCHE BANK AG ..	E570ZIZFF321NEFA76 7LTFWZ1ONS80621K86 7LTFWZ1ONS80621K86	01/27/2023 09/27/2021 12/13/2022		1,658,788 7,904,736 384,491	0.915461691 0.796990564 0.93151482		9,513 761,882 (4,179)	9,513 761,882 (4,179)	9,513 761,882 (4,179)		9,513 761,882 (4,179)		9,513 761,882 (4,179)			2,287 74,418 415		0003 0003 0003
ELR/L 384430.87 USD- S356062.30ELR ELR/L 3806185.92 USD- S33091192.98ELR ELR/S 4313259.02 USD- L3827330.77ELR	Exeter Logistics June 2021 - 7200455 Exeter Logistics June 2021 - 7200455 Chiswick High Street July 2021 - 7200450	B1 B1 B1	Currency..... Currency..... Currency.....	JPIMORGAN CHSE JPIMORGAN CHSE DEUTSCHE BANK AG ..	815ZIZNKSZ11NHJ748 815ZIZNKSZ11NHJ748 7LTFWZ1ONS80621K86	06/16/2025 06/16/2025 10/09/2024		3,806,186 4,313,259 81,371	0.81214976 0.840972164 0.731676931		344,826 (264,216) 7,307	344,826 (264,216) 7,307	344,826 (264,216) 7,307		344,826 (264,216) 7,307		344,826 (264,216) 7,307			28,315 32,087 593		0003 0003 0003
S35653.776BP BP/L 173828.45 USD- S130003.253BP ELR/L 3289645.82 USD- S3138975.02ELR	Chiswick High Street July 2021 - 7200450 Chiswick High Street July 2021 - 7200450 12-18 Hotel - 7 Pines Sardinia - 7200562	B1 B1 B1	Currency..... Currency..... Currency.....	DEUTSCHE BANK AG .. ROYAL BK CANADA ... ROYAL BK CANADA ...	7LTFWZ1ONS80621K86 E571P3U8HH16C71XBU11 E571P3U8HH16C71XBU11	01/19/2022 03/22/2022 09/02/2022		81,371 773,828 3,289,646	0.731676931 0.748055051 0.954198474		7,307 12,356 (184,414)	7,307 12,356 (184,414)	7,307 12,356 (184,414)		7,307 12,356 (184,414)		7,307 12,356 (184,414)			593 1,075 22,615		0003 0003 0003
BP/L 257263.72 USD- S220271.893BP BP/L 347934.64 USD- S230218.823BP ELR/L 983205.00 USD- S990000.00ELR	Chiswick High Street July 2021 - 7200450 Chiswick High Street July 2021 - 7200450 QLO Re Inv6m WRLPK 1A B XS178279636	B1 B1 D1	Currency..... Currency..... Currency.....	SOCIETE GENERALE SA CANADIAN IMPERIAL BANK OF COMI	02NEB1BP4R0TD8PU41 2IG119DL770XHC3ZE78 2IG119DL770XHC3ZE78	09/14/2022 11/22/2022 12/20/2022		257,264 347,935 983,205	0.863061448 0.83418787 0.915373701		16,664 (10,124) (9,627)	16,664 (10,124) (9,627)	16,664 (10,124) (9,627)		16,664 (10,124) (9,627)		16,664 (10,124) (9,627)			1,590 2,151 5,684		0003 0003 0003
S440000.00ELR ELR/L 4954400.00 USD- S440000.00ELR ELR/L 3497110.00 USD- DR XS246330494 ELR/S 4471600.00 USD- QLO Re Inv6m VOYE 5A D XS2372456928	QLO Re Inv6m AQLO 6A DR XS2321214736 QLO Re Inv6m BECLO 3A DR XS246330494 QLO Re Inv6m VOYE 5A D XS2372456928	D1 D1 D1	Currency..... Currency..... Currency.....	MARETS LLC CREDIT AGRICOLE SA MORGAN STANLEY	016V8S6X2D1J857DP30 9695007JBKRT4J0H7H95 1GJSJL3JDP3016NUZ34	05/22/2026 07/20/2026 02/16/2026		4,954,400 3,487,110 4,471,600	0.888099467 0.88646237 0.894534395		42,147 32,530 (323)	42,147 32,530 (323)	42,147 32,530 (323)		42,147 32,530 (323)		42,147 32,530 (323)			43,982 31,797 42,097		0003 0003 0003
BP/L 383750.00 USD- S300000.003BP ELR/L 24063.39 USD- S22323.01ELR ELR/L 2915190.70 USD- S2695312.50ELR	12-18 Hotel - Schloss Roubaige QLO ALME 4A CR XS1724865527 - Acclnt QLO ALME 4A CR XS1724865527 QLO AQLO 5A CR	B1 D1 D1	Currency..... Currency..... Currency.....	BANK OF COMI MORGAN STANLEY CITIBANK NA	0.824742268 0.928310313 0.92457502	02/18/2025 04/17/2023 06/28/2023		363,750 24,053 2,915,191			(5,811) (183) (22,187)	(5,811) (183) (22,187)	(5,811) (183) (22,187)		(5,811) (183) (22,187)		(5,811) (183) (22,187)			2,501 26 7,198		0003 0003 0003
ELR/L 3542.23 USD- S3246.00ELR ELR/L 22311907.87 USD- S20798277.07ELR ELR/L 149694.35 USD- S136422.74ELR	XS2310114553 - Acclnt 65 Rue Paul Maurice - 7200420 65 Rue Paul Maurice - 7200420	D1 B1 B1	Currency..... Currency..... Currency.....	CITIBANK NA BNP PARIBAS SA SOCIETE GENERALE SA	E570ZIZFF321NEFA76 R0MUNSPBWP8KSP83 02NEB1BP4R0TD8PU41	01/23/2023 07/29/2022 03/24/2023		3,542 22,311,908 149,694	0.916541275 0.932160405 0.911941944		18 (682,833) (1,136)	18 (682,833) (1,136)	18 (682,833) (1,136)		18 (682,833) (1,136)		18 (682,833) (1,136)			4 146,099 980		0003 0003 0003
BR/L 667232.82 USD- S4415425.31BRL BR/L 645680.98 USD- S444545.03BRL ELR/L 8685758.00 USD- S3300000.00ELR	BRL Ceise Novation Oct 2020 BRL Ceise Novation Oct 2020 QLO Re Inv6m AQUN 4A C XS2106570703	D1 D1 D1	Currency..... Currency..... Currency.....	JPIMORGAN CHSE JPIMORGAN CHSE DEUTSCHE BANK AG ..	815ZIZNKSZ11NHJ748 815ZIZNKSZ11NHJ748 7LTFWZ1ONS80621K86	11/02/2020 11/02/2020 07/22/2021		667,233 645,681 3,865,758	6.167899999 6.883500006 0.813948835		22,118 27,538 331,568	22,118 27,538 331,568	22,118 27,538 331,568		22,118 27,538 331,568		22,118 27,538 331,568			6,282 7,256 26,346		0003 0003 0003
ELR/L 30630.89 USD- S25023.19ELR ELR/L 3029250.00 USD- S2500000.00ELR QLO Re Inv6m DRYD 2019- 68A D XS1984222155	College Square July 2021 - 7200462 QLO Re Inv6m B4BSE 2020-1A D XS230875408 QLO Re Inv6m DRYD 2019- 68A D XS1984222155	B1 D1 D1	Currency..... Currency..... Currency.....	SOCIETE GENERALE SA 02NEB1BP4R0TD8PU41 JPIMORGAN CHSE	11/27/2024 04/15/2024 07/27/2021		30,631 3,029,250 3,335,200	0.816928638 0.82586787 0.824538259			2,747 262,167 285,417	2,747 262,167 285,417	2,747 262,167 285,417		2,747 262,167 285,417		2,747 262,167 285,417			198 15,475 18,392		0003 0003 0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/ 8013720.00 USD- S8600000.00EUR	QLO ReIn6m SCLE 7A B2 XS224912049	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024 .....	.....	8,013,720	0.823387547 .....	.....	.....	.....	.687,835 .....	.....	.687,835 .....	.....	.687,835 .....	.....	.....	.45,565 .....	.....	0003
EUR/AL 3665100.00 USD- S3000000.00EUR	QLO ReIn6m CONTE 7A D XS2053879602	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.12/16/2024 .....	.....	3,665,100	0.818531554 .....	.....	.....	.....	.321,269 .....	.....	.321,269 .....	.....	.321,269 .....	.....	.....	.23,999 .....	.....	0003
EUR/L 165986.62 USD- S136065.76EUR	College Square July Brunei Sept 2021 - GBP/L 588963.13 USD- S426333.06GBP	B1	Currency.....	MORGAN STANLEY SOCIETE GENERALE SA	.08/28/2021	.11/27/2024 .....	.....	165,987	0.819738326 .....	.....	.....	.....	14,406 .....	.....	14,406 .....	.....	14,406 .....	.....	.....	1,070 .....	.....	0003
S426333.06GBP	7200467	B1	Currency.....	SOCIETE GENERALE SA	.10/27/2021	.12/09/2024 .....	.....	593,863	0.730193496 .....	.....	.....	.....	.53,708 .....	.....	.53,708 .....	.....	.53,708 .....	.....	.....	3,802 .....	.....	0003
EUR/S 8002300.00 USD- L8300000.00EUR	QLO ReIn6m DERPK 1A BE XS2223753471	D1	Currency.....	MORGAN STANLEY SOCIETE GENERALE SA	.11/12/2021	.04/15/2024 .....	.....	9,802,300	0.846740051 .....	.....	.....	.....	.682,028 .....	.....	.682,028 .....	.....	.682,028 .....	.....	.....	.50,074 .....	.....	0003
GBP/L 282300.72 USD- S210221.46GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	.11/17/2021	.12/09/2024 .....	.....	282,301	0.744672065 .....	.....	.....	.....	.21,268 .....	.....	.21,268 .....	.....	.21,268 .....	.....	.....	1,838 .....	.....	0003
EUR/S 7018800.00 USD- L6000000.00EUR	QLO ReIn6m PENTA 2020-BA C XS2249760039	D1	Currency.....	JPORGAN CHASE	.12/20/2021	.07/15/2024 .....	.....	7,018,800	0.854946982 .....	.....	.....	.....	.373,676 .....	.....	.373,676 .....	.....	.373,676 .....	.....	.....	39,908 .....	.....	0003
EUR/S 3609400.00 USD- L3000000.00EUR	QLO ReIn6m CPDA 18A C XS2237428023	D1	Currency.....	JPORGAN CHASE	.12/20/2021	.07/15/2024 .....	.....	3,509,400	0.854946982 .....	.....	.....	.....	.186,838 .....	.....	.186,838 .....	.....	.186,838 .....	.....	.....	19,954 .....	.....	0003
GBP/L 95657.48 USD- S71831.10GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG	.12/22/2021	.10/09/2024 .....	.....	95,657	0.750918844 .....	.....	.....	.....	.6,482 .....	.....	.6,482 .....	.....	.6,482 .....	.....	.....	.....591 .....	.....	0003
GBP/L 349881.71 USD- S254941.50GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG	.01/14/2022	.12/09/2024 .....	.....	349,882	0.728650549 .....	.....	.....	.....	.32,805 .....	.....	.32,805 .....	.....	.32,805 .....	.....	.....	2,278 .....	.....	0003
EUR/L 163215.02 USD- S140084.90EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS SA	.03/23/2022	.11/27/2024 .....	.....	163,215	0.859284366 .....	.....	.....	.....	.7,674 .....	.....	.7,674 .....	.....	.7,674 .....	.....	.....	1,052 .....	.....	0003
GBP/L 280888.83 USD- S21273.04GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	JPORGAN STANLEY	.04/08/2022	.12/09/2024 .....	.....	280,889	0.756075064 .....	.....	.....	.....	.17,478 .....	.....	.17,478 .....	.....	.17,478 .....	.....	.....	1,829 .....	.....	0003
GBP/L 308604.14 USD- S253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	.07/19/2022	.10/09/2024 .....	.....	308,604	0.820950652 .....	.....	.....	.....	.3,966 .....	.....	.3,966 .....	.....	.3,966 .....	.....	.....	1,908 .....	.....	0003
EUR/L 341960.28 USD- S320340.52EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS SA	.07/28/2022	.11/27/2024 .....	.....	341,960	0.936484553 .....	.....	.....	.....	.11,992 .....	.....	.11,992 .....	.....	.11,992 .....	.....	.....	2,205 .....	.....	0003
GBP/L 436609.19 USD- S352075.79GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA	.08/11/2022	.12/09/2024 .....	.....	436,609	0.806386577 .....	.....	.....	.....	.2,541 .....	.....	.2,541 .....	.....	.2,541 .....	.....	.....	2,843 .....	.....	0003
EUR/L 93065.78 USD- S87446.47EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY CANADIAN IMPERIAL BANK OF COM	.08/17/2022	.08/15/2024 .....	.....	93,066	0.938620019 .....	.....	.....	.....	.3,424 .....	.....	.3,424 .....	.....	.3,424 .....	.....	.....	.....546 .....	.....	0003
EUR/L 266410.89 USD- S256472.58EUR	College Square July 2021 - 7200462	B1	Currency.....	BANK OF COM	.08/24/2022	.11/27/2024 .....	.....	266,411	0.962695556 .....	.....	.....	.....	.17,060 .....	.....	.17,060 .....	.....	.17,060 .....	.....	.....	1,718 .....	.....	0003
GBP/L 334812.87 USD- S270283.75GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG	.12/13/2022	.12/09/2024 .....	.....	334,813	0.807297969 .....	.....	.....	.....	.1,573 .....	.....	.1,573 .....	.....	.1,573 .....	.....	.....	2,180 .....	.....	0003
EUR/L 2182270.00 USD- S2000000.00EUR	QLO ReIn6m CPDA 10A D XS1739393003	D1	Currency.....	DEUTSCHE BANK AG .. MI ZUHO CAPITAL MARKETS LLC	.12/20/2022	.04/30/2024 .....	.....	2,182,270	0.91647688 .....	.....	.....	.....	.20,740 .....	.....	.20,740 .....	.....	.20,740 .....	.....	.....	11,365 .....	.....	0003
EUR/L 1639275.00 USD- S1500000.00EUR	QLO ReIn6m BLUE 1A D XS1772825213	D1	Currency.....	DEUTSCHE BANK AG	.12/20/2022	.07/31/2024 .....	.....	1,639,275	0.91503866 .....	.....	.....	.....	.15,444 .....	.....	.15,444 .....	.....	.15,444 .....	.....	.....	9,477 .....	.....	0003
EUR/L 3278550.00 USD- S3000000.00EUR	QLO ReIn6m ALUE 3A DPN XS2114312536	D1	Currency.....	DEUTSCHE BANK AG	.12/20/2022	.07/31/2024 .....	.....	3,278,550	0.91503866 .....	.....	.....	.....	.30,889 .....	.....	.30,889 .....	.....	.30,889 .....	.....	.....	18,955 .....	.....	0003
EUR/L 3280057.57 USD- S3002767.04EUR	Coupon Hedge CLO J4J0 65 Rue Paul Mercier - 7200420	D1	Currency.....	CITIBANK NA CANADIAN IMPERIAL BANK OF COM	.01/27/2023	.04/28/2023 .....	.....	3,280,058	0.915461688 .....	.....	.....	.....	.18,810 .....	.....	.18,810 .....	.....	.18,810 .....	.....	.....	4,542 .....	.....	0003
S46436.51EUR	Coupon Hedge CLO J4J0 7200420	B1	Currency.....	BANK OF COM	.02/09/2023	.12/16/2024 .....	.....	.51,559	0.900650616 .....	.....	.....	.....	.218 .....	.....	.218 .....	.....	.218 .....	.....	.....	.....338 .....	.....	0003
GBP/L 1283450.07 USD- S1065643.25GBP	Credit Agricole SA 9895007 JSKRTCJ0IHX05	B1	Currency.....	CREDIT AGRICOLE SA	.02/23/2023	.05/30/2023 .....	.....	1,283,450	0.830298937 .....	.....	.....	.....	.32,435 .....	.....	.32,435 .....	.....	.32,435 .....	.....	.....	2,602 .....	.....	0003
EUR/L 2349165.00 USD- S2100000.00EUR	QLO ReIn6m DRYD 2013- 29A BRR (Tax Exchange) XS1735582088	D1	Currency.....	SOCIETE GENERALE SA	.03/21/2023	.10/15/2026 .....	.....	2,349,165	0.89384653 .....	.....	.....	.....	.1,561 .....	.....	.1,561 .....	.....	.1,561 .....	.....	.....	.....22,116 .....	.....	0003
GBP/L 1426742.28 USD- S846665.51EUR	Barclays PLC 6585EF7VNP5170UG573	D1	Currency.....	BARCLAYS PLC	.10/11/2018	.04/17/2023 .....	.....	1,428,742	4.868900016 .....	.....	.....	.....	.57,908 .....	.....	.57,908 .....	.....	.57,908 .....	.....	.....	1,540 .....	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 2034760.37 USD - L21357243.75EUR ...	Spanish RPI Bankia ...	B1	Currency.....	BNP PARIBAS SA	02/06/2020	06/30/2023		25,034,760	0.853103582				(1,750,646)		(1,750,646)		(1,750,646)			..62,501	.....	0003
BP/L 140590.87 USD - S100000.00GBP ...	Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS SA	04/23/2021	10/28/2025		140,581	0.711334337				16,061		16,061		16,061			1,129	.....	0003
ELR/L 2817842.17 USD - S23066815.75EUR ...	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	DEUTSCHE BANK AG ..	07/12/2021	06/03/2024		28,178,422	0.818596559				2,597,455		2,597,455		2,597,455			152,924	.....	0003
ELR/L 5528637.00 USD - S4500000.00EUR ...	QLO ReInvem PENTA 2020-7A ON-ON	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	04/15/2025		5,528,637	0.813948835				497,352		497,352		497,352			39,519	.....	0003
ELR/L 907600.00 USD - S9000000.00EUR ...	QLO ReInvem RIME 1A CR	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	10/15/2025		9,907,600	0.807460939				921,624		921,624		921,624			79,031	.....	0003
BP/L 2180808.45 USD - S1560730.30GBP ...	Patrizia London - 7200445	B1	Currency.....	MORGAN STANLEY	08/03/2021	10/28/2025		2,180,808	0.715665927				238,618		238,618		238,618			17,517	.....	0003
ELR/L 26651937.50 USD - 2020-1A DR	QLO ReInvem BBASE	D1	Currency.....	SOCIETE GENERALE SA	11/05/2021	10/21/2028		26,651,938	0.806695573				2,310,398		2,310,398		2,310,398			251,492	.....	0003
ELR/S 4737200.00 USD - L4000000.00EUR ...	QLO ReInvem DUNE 1A A2A XS2036105133	D1	Currency.....	DEUTSCHE BANK AG ..	11/18/2021	10/15/2024		4,737,200	0.844380647				(294,406)		(294,406)		(294,406)			29,443	.....	0003
BP/L 3289158.36 USD - S2041674.78GBP ...	Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS SA	11/28/2021	10/28/2025		3,289,158	0.746881769				243,872		243,872		243,872			26,259	.....	0003
BP/L 532855.88 USD - S3583004.98GBP ...	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ...	03/22/2022	10/09/2024		528,286	0.748055059				37,621		37,621		37,621			3,272	.....	0003
BP/L 915087.43 USD - S724600.07GBP ...	GOLDMAN SACHS GROUP Chiswick High Street July 2021 - 7200450	B1	Currency.....	INC/THE	05/18/2022	10/09/2024		915,087	0.791828833				21,120		21,120		21,120			5,657	.....	0003
BP/L 712603.53 USD - S574868.27GBP ...	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS SA	06/21/2022	10/09/2024		712,604	0.806740689				3,336		3,336		3,336			4,405	.....	0003
BP/L 5332281.02 USD - S4317654.28GBP ...	iQ Pool I 7200423	B1	Currency.....	BNP PARIBAS SA	08/02/2022	05/16/2024		5,532,281	0.809719942				(3,628)		(3,628)		(3,628)			28,326	.....	0003
BP/S 5308533.92 USD - L4317654.28GBP ...	iQ Pool I 7200423	B1	Currency.....	BNP PARIBAS SA	08/02/2022	05/16/2023		5,536,534	0.813342129				21,579		21,579		21,579			9,423	.....	0003
BP/L 640227.36 USD - S573115.53GBP ...	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG ..	10/13/2022	10/09/2024		640,227	0.895175005				(66,855)		(66,855)		(66,855)			3,958	.....	0003
ELR/L 141532.63 USD - S193731.49EUR ...	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY	10/21/2022	08/15/2024		141,533	0.98727403				(12,649)		(12,649)		(12,649)			831	.....	0003
BP/S 10356763.63 USD - L8181818.18GBP ...	The Standard Hotel - 7200351	B1	Currency.....	BNP PARIBAS SA	12/01/2022	10/07/2024		10,056,764	0.813565735				37,807		37,807		37,807			62,061	.....	0003
ELR/L 4982375.51 USD - S3757834.31EUR ...	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/09/2022	06/03/2024		4,092,376	0.918252565				(49,177)		(49,177)		(49,177)			22,209	.....	0003
BP/L 587789.92 USD - S478352.80GBP ...	iQ Pool I 7200423	B1	Currency.....	BNP PARIBAS SA	01/12/2023	05/16/2024		587,800	0.813802084				(3,365)		(3,365)		(3,365)			3,122	.....	0003
ELR/L 738872.39 USD - S861741.95EUR ...	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY	01/13/2023	08/15/2024		7,338,372	0.90989207				42,885		42,885		42,885			43,073	.....	0003
BP/L 3590040.02 USD - S2902215.05GBP ...	Coupon Hedge OIL At Maturity Monthly	B1	Currency.....	DEUTSCHE BANK AG ..	01/23/2023	04/25/2023		3,590,040	0.808407437				8,731		8,731		8,731			4,698	.....	0003
BP/L 67232.44 USD - S84250.16GBP ...	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	01/24/2023	10/09/2024		67,232	0.80690624				301		301		301			416	.....	0003
ELR/L 1000771.34 USD - S9888279.98EUR ...	Coupon Hedge QLO RMAN	D1	Currency.....	ROYAL BK CANADA ...	02/23/2023	05/30/2023		10,000,771	0.938755586				(214,096)		(214,096)		(214,096)			20,274	.....	0003
BP/L 98867.80 USD - S54119.41EUR ...	Hispania Hotel Portfolio - 7200391	B1	Currency.....	LMORGAN CHASE	02/23/2023	08/15/2024		58,868	0.919338076				(848)		(848)		(848)			946	.....	0003
BP/L 121443483.94 USD - S39844545.62GBP ...	Heylo Deal 1st Funding ADE - 19344	B1	Currency.....	SOCIETE GENERALE SA	03/14/2023	06/22/2023		121,443,484	0.820501376				(1,650,413)		(1,650,413)		(1,650,413)			289,559	.....	0003
BP/L 863924.40 USD - S718745.08GBP ...	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY	03/15/2023	10/09/2024		863,924	0.831953676				(22,829)		(22,829)		(22,829)			5,341	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/S 4820.37 USD- L40360.47GBP CLO ReIn6m ALIE 5A CIF XS162482758 S1774000.00EUR CLO ReIn6m FBNTA 2020-7A, 824H-B2N	Onisnick High Street July 2021 - 7200450 CLO ReIn6m ALIE 5A CIF XS162482758 S1774000.00EUR CLO ReIn6m FBNTA 2020-7A, 824H-B2N	B1 D1 D1	Currency Currency Currency	MI MUHO CAPITAL MARKETIS LLC CANADIAN IMPERIAL BANK OF COMI	03/16/2023 03/20/2023	10/09/2024 07/15/2027		48,920 1,988,122	0.82502809 0.89238456				874 (2,955)		874 (2,955)		874 (2,955)			302 20,397		0003 0003
EUR/L 1226586.00 USD- S1000000.00EUR Sunbeam March 2021 - 7200439	XS2106027985 Sunbeam March 2021 - 7200439	D1	Currency	DEUTSCHE BANK AG	07/22/2021	04/15/2025		1,228,586	0.813943835				110,523		110,523		110,523			8,782		0003
GBP/S 176944.4556K GBP/S 1905203.50 USD- L1380000.00GBP GBP/L 424654.52 USD- S286116.78GBP	Hevlo Floi hedging 20% Coverage - 50095149 Hevlo Floi hedging 20% Coverage - 50095149	B1 B1 B1	Currency Currency Currency	ROYAL BK CANADA MORGAN STANLEY	08/01/2022 10/21/2021	05/15/2026 06/15/2023		17,538,308 1,905,204	9.905000003 0.7239380556				453,390 (188,308)		453,390 (188,308)		453,390 (188,308)			155,044 4,347		0003 0003
GBP/S 1885715.70 USD- L1390000.00GBP GBP/S 1880790.22 USD- L1390000.00GBP	Hevlo Floi hedging 20% Coverage - 50095149 Hevlo Floi hedging 20% Coverage - 50095149	B1 B1	Currency Currency	MORGAN STANLEY	10/22/2021 11/03/2021	06/15/2034 04/17/2023		424,655 1,885,716	0.67376351 0.737120659				49,686 (170,733)		49,686 (170,733)		49,686 (170,733)			7,111 2,085		0003 0003
GBP/S 1886089.46 USD- L1390000.00GBP GBP/L 1734786.31 USD- S17530015.6256K	Hevlo Floi hedging 20% Coverage - 50095149 Sunbeam March 2021 - 7200439	B1 B1	Currency Currency	BNP PARIBAS SA MORGAN STANLEY	01/28/2022 07/19/2022	08/15/2023 01/16/2024		1,860,790 1,686,089	0.746994468 0.824382793				(142,748) 32,625		(142,748) 32,625		(142,748) 32,625			5,700 7,527		0003 0003
GBP/L 3863274.87 USD- S2374423.28GBP GBP/S 1457328.26 USD- L1767600.00GBP	Ares UK Industrial Platform - 7200418 Hevlo Floi hedging 20% Coverage - 50095149	B1 B1	Currency Currency	MORGAN STANLEY	11/16/2022 12/06/2022	05/15/2026 02/20/2024		1,734,786 39,863,275	10.10499998 0.812136569				14,448 (167,312)		14,448 (167,312)		14,448 (167,312)			15,338 188,367		0003 0003
GBP/S 277586.34 USD- L222400.00GBP GBP/L 1715677.00 USD- S1390000.00GBP	Hevlo Floi hedging 20% Coverage - 50095149 Hevlo Floi hedging 20% Coverage - 50095149	B1 B1	Currency Currency	MORGAN STANLEY	12/14/2022 02/01/2023	04/15/2024 07/17/2023		1,457,328 1,715,677	0.80192176 0.810775808				(13,851) (1,921)		(13,851) (1,921)		(13,851) (1,921)			7,445 4,666		0003 0003
GBP/S 1721805.56 USD- L1388888.89GBP EUR/L 30045450.10 USD- S27365791.77EUR	Hevlo Floi hedging 20% Coverage - 50095149 Coupon Hedge CLO RIAN	B1 B1	Currency Currency	DEUTSCHE BANK AG GOLDMAN SACHS GROUP INC/THE	02/01/2023 02/01/2023	05/15/2024 05/09/2023		1,721,806 30,045,450	0.806646768 0.910813174				(5,348) 305,566		(5,348) 305,566		(5,348) 305,566			9,135 49,106		0003 0003
EUR/L 4683881.84 USD- S4378245.13EUR EUR/S 83860.79 USD- L77634.87EUR	Coupon Hedge CLO RIAN	D1	Currency	ROYAL BK CANADA	02/23/2023	05/30/2023		4,863,882	0.938755586				(89,844)		(89,844)		(89,844)			9,455		0003
EUR/L 27608003.72 USD- S25828425.22EUR	Coupon Hedge CLO RIAN	B1	Currency	CITIBANK NA	03/14/2023	05/09/2023		83,861	0.928143773				727		727		727			137		0003
EUR/L 7836160.00 USD- S7000000.00EUR	Irish RPL UPB Hamburg Dutch BTL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY	03/17/2023	06/22/2023		27,608,004	0.935541211				(530,636)		(530,636)		(530,636)			65,626		0003
GBP/L 71678.04 USD- S54803.71GBP GBP/L 63237.39 USD- S51121.58GBP	Brunei Sept 2021 - 7200467 Brunei Sept 2021 - 7200467	B1 B1	Currency Currency	JPMORGAN CHASE	03/29/2023	06/23/2023		7,636,160	0.916891112				9,621		9,621		9,621			18,316		0003
EUR/L 2201050.00 USD- D XS2507607104 Coupon Hedge CLO JAUO	CLO ReIn6m MOPKE 20A D XS2507607104 Coupon Hedge CLO JAUO	D1	Currency	MORGAN STANLEY BANK OF COMI	03/17/2022 06/13/2022	12/09/2024		71,678 63,237	0.764581593 0.808407494				3,759 211		3,759 211		3,759 211			467 412		0003
EUR/L 813179.81 USD- S541448.02EUR EUR/L 117024.83 USD- S1082886.04EUR	CLO ReIn6m MOPKE 20A Coupon Hedge CLO JAUO	D1 D1	Currency Currency	DEUTSCHE BANK AG DEUTSCHE BANK AG	08/04/2022 12/13/2022	10/15/2026 04/17/2023		2,201,050 581,380	0.908657232 0.931315485				(30,534) (6,319)		(30,534) (6,319)		(30,534) (6,319)			20,721 627		0003 0003
EUR/L 3718875.00 USD- 2020-1A OR XS2401845081	CLO ReIn6m BAHSE 2020-1A OR XS2401845081	D1	Currency	CITIBANK NA SOCIETE GENERALE SA	01/12/2023 11/05/2021	04/17/2023 10/21/2026		1,177,025 3,718,875	0.920028204 0.806985573				1,628 322,381		1,628 322,381		1,628 322,381			1,270 35,092		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 Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 5984187.80 USD- ARSE712AYOR	QLO ReIn6m	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1ONS80621K86	09/27/2021	10/21/2024		5,394,188	..0.825511611				488,060		488,060		488,060			..37,391		0003
S6490000.00EUR .. XS2301580219	Coupon Hedge CLO RMAN		Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBUI1	02/23/2023	05/30/2023		212,525	..0.988755583				(4,550)		(4,550)		(4,550)			..431		0003
S198506.88EUR .. QLO ReIn6m RIME 9A B		D1	Currency.....	MORGAN STANLEY IGJLJL3DJP30 6NUZ34	09/23/2021	10/15/2026		6,284,000	..0.795671547				613,863		613,863		613,863			..59,160		0003
S3500000.00EUR .. XS2309492323	Exeter Logistics June 2021 - 7200465	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBUI1	10/22/2021	06/16/2025		549,786	..0.817527799				46,799		46,799		46,799			..4,090		0003
S449465.42EUR .. QLO ReIn6m ANCHE 4A D		D1	Currency.....	JPMORGAN CHASE 815DZ1ZKVSZ1 1NHU748	02/09/2022	10/30/2023		2,995,275	..0.851706954				196,477		196,477		196,477			..11,211		0003
S2500000.00EUR .. XS2294170886	Chiswick High Street July 2021 - 7200450	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE K03XUN705T14HAYLU02	05/18/2022	10/09/2024		300,537	..0.791928319				6,936		6,936		6,936			..1,858		0003
S237973.66GBP .. QLO ReIn6m High Street	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS SA ROMUISPUBMPR0K5P83	06/21/2022	10/09/2024		234,034	..0.806740703				1,096		1,096		1,096			..1,447		0003
S188804.56GBP .. RIMS Oct 2022 - 50135711	Domini 2020-2 Class B	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE K03XUN705T14HAYLU02	10/07/2022	11/14/2025		3,703,320	..0.972100711				(272,333)		(272,333)		(272,333)			..30,014		0003
S3600000.00EUR .. QLO ReIn6m High Street	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1ONS80621K86	10/13/2022	10/09/2024		210,264	..0.895175921				(21,957)		(21,957)		(21,957)			..1,300		0003
S188223.00GBP .. EUR/L 950804.67 USD-	Coupon Hedge CLO JAU0	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1ONS80621K86	12/13/2022	04/17/2023		950,805	..0.93151482				(10,334)		(10,334)		(10,334)			..1,026		0003
S985498.11EUR .. GBP/L 327870.24 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBUI1	12/13/2022	10/09/2024		327,870	..0.806505634				1,631		1,631		1,631			..2,027		0003
S46428.54GBP .. EUR/L 956077.81 USD-	Coupon Hedge CLO JAU0	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM. 216119DL770XMK3ZE78	12/15/2022	04/28/2023		956,078	..0.926178916				(5,646)		(5,646)		(5,646)			..1,324		0003
S985498.11EUR .. QLO ReIn6m CLO JAU0	Coupon Hedge CLO JAU0	D1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBUI1	01/04/2023	04/17/2023		946,036	..0.936009704				(15,102)		(15,102)		(15,102)			..1,021		0003
S12841430.84EUR .. 12-18 Hotel - 7 Pines	Ibiza	B1	Currency.....	BNP PARIBAS SA ROMUISPUBMPR0K5P83	09/18/2022	02/24/2025		13,555,429	..0.940321287				(528,190)		(528,190)		(528,190)			..94,290		0003
EUR/L 735748.80 USD- Coupon Hedge CLO JAU0		D1	Currency.....	CITIBANK NA E570Z1ZFF321NEFA76	01/12/2023	04/17/2023		1,735,749	..0.920028209				2,401		2,401		2,401			..1,873		0003
S1598937.86EUR .. QLO ReIn6m VOYE 3A DE	QLO ReIn6m VOYE 3A DE XS2125161409	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKVSZ1 1NHU748	01/19/2023	04/15/2025		5,597,750	..0.898029827				30,345		30,345		30,345			..39,799		0003
S5000000.00EUR .. QLO C1FCE 4A D	XS2354630682 - Acclnt	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKVSZ1 1NHU748	01/23/2023	04/18/2023		5,989	..0.916389216				32		32		32			..7		0003
EUR/L 5486.31EUR .. QLO ReIn6m CLO03 9A		D1	Currency.....	SOCIETE GENERALE SA 02NEB18XP40T08PU41	01/23/2023	07/15/2026		6,539,500	..0.88691796				58,238		58,238		58,238			..59,336		0003
EUR/L 6395900.00 USD- DR XS2346595379	QLO ReIn6m VOYE 5A D	D1	Currency.....	MORGAN STANLEY IGJLJL3DJP30 6NUZ34	01/23/2023	10/15/2026		9,025,000	..0.886426593				72,900		72,900		72,900			..84,965		0003
EUR/L 9025000.00 USD- XS2372439328	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE 815DZ1ZKVSZ1 1NHU748	01/25/2023	10/09/2024		22,139	..0.804757846				(158)		(158)		(158)			..137		0003
L17816.88GBP .. GBP/L 166398.04 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CITIBANK NA E570Z1ZFF321NEFA76	02/13/2023	10/09/2024		166,398	..0.818404291				(1,615)		(1,615)		(1,615)			..1,029		0003
S136180.87GBP .. EUR/S 2233070.00 USD-	QLO ReIn6m CLO03 9A	D1	Currency.....	MORGAN STANLEY IGJLJL3DJP30 6NUZ34	02/16/2023	07/15/2026		2,233,000	..0.89556068				(512)		(512)		(512)			..20,261		0003
L2000000.00EUR .. GBP/L 283730.65 USD-	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY IGJLJL3DJP30 6NUZ34	03/15/2023	10/09/2024		283,731	..0.831958686				(7,498)		(7,498)		(7,498)			..1,754		0003
S236050.76GBP .. GBP/L 3385937.64 USD-	Coupon Hedge RIMS	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBUI1	03/23/2023	06/28/2023		3,985,938	..0.810947797				(6,415)		(6,415)		(6,415)			..8,360		0003
S2745818.67GBP .. EUR/S 432036.49 USD-	12-18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency.....	BNP PARIBAS SA ROMUISPUBMPR0K5P83	03/30/2023	04/17/2023		432,036	..0.915885114				(2,540)		(2,540)		(2,540)			..466		0003
L39565.79EUR .. EUR/L 441668.53 USD-	12-18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency.....	BNP PARIBAS SA ROMUISPUBMPR0K5P83	03/30/2023	02/18/2025		441,870	..0.89505068				3,933		3,933		3,933			..3,093		0003
S356565.79EUR ..			Currency.....																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
EUR/L 1395.33 USD- \$1279.29EUR	QLO CIFCE 44 C XS2354689304 - Acct Int	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321NEFA76	01/23/2023	04/18/2023	.....	.....1,396	0.916378328	.....	.....	.....	.....7	.....	.....7	.....	.....7	.....	.....	.....2	.....	0003	.....
EUR/L 1470550.90 USD- \$1300000.00EUR	QLO ReInvem CIFCE 44 C XS2354689304	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	01/23/2023	01/19/2027	.....	.....1,470,551	0.884022444	.....	.....	.....	.....13,355	.....	.....13,355	.....	.....13,355	.....	.....	.....14,349	.....	0003	.....
EUR/L 5429964.02 USD- \$6940000.00EUR	ARISE712AYOR XS2391580219	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NS180621K66	02/17/2023	10/21/2024	.....	.....5,429,964	0.909766618	.....	.....	.....	.....(26,805)	.....	.....(26,805)	.....	.....(26,805)	.....	.....	.....33,928	.....	0003	.....
EUR/L 2447674.00 USD- \$2000000.00EUR	QLO ReInvem ARIESE 12A D XS2304052332	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321NEFA76	07/27/2021	10/15/2024	.....	.....2,447,674	0.817102278	.....	.....	.....	.....221,220	.....	.....221,220	.....	.....221,220	.....	.....	.....15,213	.....	0003	.....
EUR/S 2422200.00 USD- L2000000.00EUR	QLO ReInvem ARIESE 12A D XS2304052332	D1	Currency.....	SOCIETE GENERALE SA	.....	.....	.....	.....2,422,200	0.825956649	.....	.....	.....	.....(197,375)	.....	.....(197,375)	.....	.....(197,375)	.....	.....	.....15,055	.....	0003	.....
CHF/S 61494.66 USD- L53000.00CHF	OF 5 Year deal BRL Celse Novation Oct	BA1	Currency.....	BNP PARIBAS SA ROMUISPUB1PR0K6P983	10/06/2020	10/14/2025	.....	.....61,495	0.861663453	.....	.....	.....	.....(47)	.....	.....(47)	.....	.....490	.....	.....	.....	.....	0003	.....
BRL/L 746695.78 USD- \$3749383.52BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	11/02/2020	10/16/2023	.....	.....746,696	5.0213	.....	.....	.....	.....31,179	.....	.....31,179	.....	.....31,179	.....	.....	.....2,757	.....	0003	.....
BRL/L 643210.04 USD- \$2465937.30BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	11/02/2020	10/15/2024	.....	.....643,210	5.388498989	.....	.....	.....	.....18,258	.....	.....18,258	.....	.....18,258	.....	.....	.....3,988	.....	0003	.....
BRL/L 736646.22 USD- \$4102677.46BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	11/02/2020	04/15/2025	.....	.....736,646	5.593400003	.....	.....	.....	.....19,777	.....	.....19,777	.....	.....19,777	.....	.....	.....5,286	.....	0003	.....
BRL/L 695207.36 USD- \$4136761.87BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	11/02/2020	04/15/2026	.....	.....695,207	5.950398983	.....	.....	.....	.....21,882	.....	.....21,882	.....	.....21,882	.....	.....	.....6,064	.....	0003	.....
BRL/L 594443.82 USD- \$4697982.20BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	11/02/2020	04/15/2030	.....	.....595,444	7.889900008	.....	.....	.....	.....37,367	.....	.....37,367	.....	.....37,367	.....	.....	.....7,903	.....	0003	.....
BRL/L 241558.58 USD- \$211149.53BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	11/02/2020	10/15/2031	.....	.....241,559	8.739698983	.....	.....	.....	.....16,015	.....	.....16,015	.....	.....16,015	.....	.....	.....3,531	.....	0003	.....
EUR/L 6119125.00 USD- \$9000000.00EUR	QLO ReInvem ANICE 3A D XS2063531987	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NS180621K66	07/22/2021	01/15/2025	.....	.....6,119,125	0.817110289	.....	.....	.....	.....541,617	.....	.....541,617	.....	.....541,617	.....	.....	.....41,017	.....	0003	.....
EUR/L 452151.18 USD- \$377000.00EUR	QLO ReInvem CORA 3A DPR XS1823358350	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 21G1190L770K4C3ZET8	07/23/2021	05/15/2023	.....	.....452,151	0.833791919	.....	.....	.....	.....42,306	.....	.....42,306	.....	.....42,306	.....	.....	.....794	.....	0003	.....
EUR/L 605850.00 USD- \$500000.00EUR	QLO ReInvem BAI8SE XS2203074856	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	07/27/2021	04/15/2024	.....	.....605,850	0.825286787	.....	.....	.....	.....52,433	.....	.....52,433	.....	.....52,433	.....	.....	.....3,095	.....	0003	.....
EUR/L 4846800.00 USD- \$4000000.00EUR	QLO ReInvem DERRA 1A A2BE XS223752747	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	07/27/2021	04/15/2024	.....	.....4,846,800	0.825286787	.....	.....	.....	.....419,467	.....	.....419,467	.....	.....419,467	.....	.....	.....24,759	.....	0003	.....
EUR/L 5888870.00 USD- \$4850000.00EUR	QLO ReInvem CORA 18A D XS237426536	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	.....	.....5,888,870	0.823387547	.....	.....	.....	.....505,454	.....	.....505,454	.....	.....505,454	.....	.....	.....33,483	.....	0003	.....
EUR/L 3644816.10 USD- \$3000000.00EUR	QLO ReInvem CORA 18A C XS237426023	D1	Currency.....	MORGAN STANLEY 13SLJL3JDP3016NUZ34	08/08/2021	07/15/2024	.....	.....3,644,816	0.82306794	.....	.....	.....	.....314,745	.....	.....314,745	.....	.....314,745	.....	.....	.....20,724	.....	0003	.....
EUR/S 10946700.00 USD- L9000000.00EUR	QLO ReInvem HARVY 24A CE XS2197895720	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321NEFA76	09/03/2021	01/16/2024	.....	.....10,946,700	0.822165584	.....	.....	.....	.....(1,062,019)	.....	.....(1,062,019)	.....	.....(1,062,019)	.....	.....	.....48,871	.....	0003	.....
EUR/L 233590.45 USD- College Square July	2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	10/22/2021	11/27/2024	.....	.....233,590	0.825696567	.....	.....	.....	.....18,838	.....	.....18,838	.....	.....18,838	.....	.....	.....1,506	.....	0003	.....
EUR/S 4182035.00 USD- L3575000.00EUR	QLO ReInvem AVOCA 20A D1 XS1970751555	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKNVZ11NHU748	12/20/2021	07/15/2024	.....	.....4,182,035	0.854946982	.....	.....	.....	.....(222,649)	.....	.....(222,649)	.....	.....(222,649)	.....	.....	.....23,778	.....	0003	.....
EUR/S 2770092.00 USD- L2340000.00EUR	QLO ReInvem AVOCA 17A DR XS2051489771	D1	Currency.....	ROYAL BK CANADA ... E571P3U8HI6C71YBU11	02/18/2022	10/15/2024	.....	.....2,770,092	0.844737287	.....	.....	.....	.....(171,132)	.....	.....(171,132)	.....	.....(171,132)	.....	.....	.....17,217	.....	0003	.....
EUR/S 1758300.00 USD- L1500000.00EUR	QLO ReInvem BECLO 8A C1 XS1984237773	D1	Currency.....	ROYAL BK CANADA ... E571P3U8HI6C71YBU11	02/28/2022	07/15/2024	.....	.....1,758,300	0.853096741	.....	.....	.....	.....(104,009)	.....	.....(104,009)	.....	.....(104,009)	.....	.....	.....9,997	.....	0003	.....
EUR/S 2813290.00 USD- L2400000.00EUR	QLO ReInvem BECLO 8A D1 XS1984239712	D1	Currency.....	ROYAL BK CANADA ... E571P3U8HI6C71YBU11	02/28/2022	07/15/2024	.....	.....2,813,290	0.853096741	.....	.....	.....	.....(166,414)	.....	.....(166,414)	.....	.....(166,414)	.....	.....	.....15,996	.....	0003	.....
GBP/L 254389.75 USD- \$214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	08/19/2022	10/09/2024	.....	.....254,390	0.841762885	.....	.....	.....	.....(9,801)	.....	.....(9,801)	.....	.....(9,801)	.....	.....	.....1,573	.....	0003	.....
GBP/L 288708.28 USD- \$258074.46GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... E571P3U8HI6C71YBU11	09/14/2022	12/09/2024	.....	.....288,708	0.863968217	.....	.....	.....	.....(19,467)	.....	.....(19,467)	.....	.....(19,467)	.....	.....	.....1,945	.....	0003	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 257263.72 USD- S222027.88GBP July 2021 – 7200450	Chiswick High Street July 2021 – 7200450	B1	Currency.....	SOCIETE GENERALE SA	09/14/2022	10/09/2024		257,264	0.863036148				(16,664)		(16,664)		(16,664)			1,590		0003
EUR/L 181032.81 USD- S177235.88EUR College Square July 2021 – 7200462	College Square July 2021 – 7200462	B1	Currency.....	CREDIT AGRICOLE SA	10/19/2022	11/27/2024		181,033	0.979048384				(14,865)		(14,865)		(14,865)			1,167		0003
GBP/L 433904.54 USD- S382463.07GBP Brunel Sept 2021 – 7200467	Brunel Sept 2021 – 7200467	B1	Currency.....	CANADIAN IMPERIAL BANK OF COM	11/15/2022	12/09/2024		433,905	0.85352103				(12,970)		(12,970)		(12,970)			2,825		0003
GBP/L 327870.24 USD- S284428.54GBP Chiswick High Street July 2021 – 7200450	Chiswick High Street July 2021 – 7200450	B1	Currency.....	ROYAL BK CANADA	12/13/2022	10/09/2024		327,870	0.806503834				1,631		1,631		1,631			2,027		0003
EUR/L 1752727.83 USD- S1623339.55EUR Coupon Hedge CLO JKD	Coupon Hedge CLO JKD	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	12/15/2022	04/28/2023		1,752,728	0.926178909				(10,350)		(10,350)		(10,350)			2,427		0003
GBP/L 39874071.11 USD- S33297580.26GBP Johnson Estate 7200412	Johnson Estate 7200412	B1	Currency.....	BNP PARIBAS SA	01/06/2023	01/08/2024		39,874,071	0.835068738				(1,297,883)		(1,297,883)		(1,297,883)			175,553		0003
EUR/L 2013770.18 USD- S1814370.83EUR Hispania Hotel Portfolio – 7200391	Hispania Hotel Portfolio – 7200391	B1	Currency.....	MORGAN STANLEY	01/13/2023	08/15/2024		2,013,770	0.90082072				11,768		11,768		11,768			11,820		0003
EUR/L 308287.32 USD- S275990.87EUR College Square July 2021 – 7200462	College Square July 2021 – 7200462	B1	Currency.....	CREDIT AGRICOLE SA	01/24/2023	11/27/2024		308,287	0.895239123				3,243		3,243		3,243			1,988		0003
GBP/L 315386.88 USD- S252556.22GBP Chiswick High Street July 2021 – 7200450	Chiswick High Street July 2021 – 7200450	B1	Currency.....	BNP PARIBAS SA	01/27/2023	10/09/2024		315,387	0.800782265				3,795		3,795		3,795			1,950		0003
EUR/L 221123.96 USD- S197883.00EUR College Square July 2021 – 7200462	College Square July 2021 – 7200462	B1	Currency.....	SOCIETE GENERALE SA	02/02/2023	11/27/2024		221,124	0.894906238				2,410		2,410		2,410			1,426		0003
GBP/L 166398.04 USD- S136780.87GBP Chiswick High Street July 2021 – 7200450	Chiswick High Street July 2021 – 7200450	B1	Currency.....	CITIBANK NA	02/13/2023	10/09/2024		166,398	0.818404291				(1,615)		(1,615)		(1,615)			1,029		0003
EUR/L 680732.83 USD- S618960.57EUR College Square July 2021 – 7200462	College Square July 2021 – 7200462	B1	Currency.....	CANADIAN IMPERIAL BANK OF COM	03/27/2023	11/27/2024		680,733	0.909256235				(3,385)		(3,385)		(3,385)			4,389		0003
BR/L 116663.42 USD- S824075.31BRL Celse	Celse	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/16/2023		1,116,663	5.036490996				43,476		43,476		43,476			4,123		0003
BR/L 1104249.32 USD- S3741765.19BRL Celse	Celse	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2024		1,104,249	5.199700001				39,195		39,195		39,195			5,641		0003
BR/L 988463.55 USD- S51198906.02BRL Celse	Celse	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2024		988,464	5.388198991				30,801		30,801		30,801			6,019		0003
BR/L 1015960.55 USD- S3860486.86BRL Celse	Celse	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2025		1,015,961	5.768400023				27,360		27,360		27,360			8,104		0003
BR/L 886725.93 USD- S7046988.31BRL Celse	Celse	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2030		886,726	7.947190999				50,903		50,903		50,903			11,769		0003
BR/L 331576.01 USD- S3045975.11BRL Celse	Celse	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2032		331,376	9.191898989				19,267		19,267		19,267			4,984		0003
EUR/S 2466665.46 USD- L21357243.75EUR QLO Re Invém HLY 4A D	Spanish RPL Bankia QLO Re Invém HLY 4A D	B1	Currency.....	BNP PARIBAS SA	02/18/2020	09/29/2023		24,666,655	0.865834599				(1,273,187)		(1,273,187)		(1,273,187)			87,090		0003
EUR/L 7449180.00 USD- S9000000.00EUR QLO Re Invém PRIME 3A DN	XS291263294 QLO Re Invém PRIME 3A DN	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/20/2021	01/26/2026		7,449,180	0.805457782				683,223		683,223		683,223			62,628		0003
EUR/L 26006281.25 USD- S21250000.00EUR QLO Re Invém C/ICE 2A	XS2600707655 QLO Re Invém C/ICE 2A	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	01/15/2025		26,006,281	0.817110289				2,301,871		2,301,871		2,301,871			174,323		0003
EUR/L 528637.00 USD- S4500000.00EUR QLO Re Invém PENTA	XS2125925011 QLO Re Invém PENTA	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		5,528,637	0.813943835				497,352		497,352		497,352			39,519		0003
EUR/L 3685738.00 USD- S3000000.00EUR 2020-7A B1N-B1N	XS2108027399 QLO Re Invém VOYE 3A C	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		3,685,738	0.813943835				331,568		331,568		331,568			26,346		0003
EUR/L 2948606.40 USD- S2400000.00EUR QLO Re Invém AVOCA 22A	XS2125181581 QLO Re Invém AVOCA 22A	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		2,948,606	0.813943835				285,255		285,255		285,255			21,077		0003
EUR/L 9597987.50 USD- S7750000.00EUR QLO Re Invém DRYD 2017-	C XS2296333250 QLO Re Invém DRYD 2017-	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	10/15/2025		9,597,988	0.807460939				892,823		892,823		892,823			76,582		0003
EUR/L 2396680.00 USD- S2000000.00EUR SAX DI-01 5/15/32	XS1770929591 QLO Re Invém BILB 2A CN	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/23/2021	05/15/2023		2,396,680	0.833791919				224,435		224,435		224,435			4,211		0003
EUR/S 9102185.75 USD- L7500000.00EUR QLO Re Invém BILB 2A CN	XS1941078625 QLO Re Invém BILB 2A CN	D1	Currency.....	MORGAN STANLEY	08/06/2021	05/15/2024		9,102,186	0.823979722				(792,607)		(792,607)		(792,607)			48,294		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 246400.00 USD- S22030000.00EUR ELR/S 3316174.95 USD- L2775000.00EUR CLO ReInve6 C2ME 5A	QLO ReInve6 ABR 4A DRR XS2309833267 QLO TERM RKFRK 1A C XS260921600 CLO ReInve6 C2ME 5A	D1 D1	Currency Currency	SOCIETE GENERALE SA 02NNEB1B/P40TDBPU41 DEUTSCHE BANK AG .. 7LTWFZ1V1NSX8B621K86	08/09/2021 08/09/2021	01/15/2026 07/17/2023	 	2,464,000 3,316,175	0.81888312 0.836807479	 	 	 	214,404 (289,301)	 	214,404 (289,301)	 	214,404 (289,301)	 	 	20,605 9,919	 	0003 0003
ELR/S 465824.00 USD- L4000000.00EUR Hispania Hotel	XS1904643266 Hispania Hotel	D1	Currency	SOCIETE GENERALE SA 02NNEB1B/P40TDBPU41	11/30/2021	01/16/2024	 	4,658,824	0.835401519	 	 	 	(266,632)	 	(266,632)	 	(266,632)	 	 	20,804	 	0003
S995359.48EUR BP/L 1059417.50 USD- S983680.05GBP GPN/L 986323.89 USD- S945151.86GBP	Chiswick High Street July 2021 - 7200450 Chiswick High Street July 2021 - 7200450	B1 B1	Currency Currency	CANADIAN IMPERIAL 969500TJ5KRTCA0WVH05 BANK OF COMI	09/27/2022 11/22/2022	08/15/2024 10/09/2024	 	994,464 1,059,418	1.009500807 0.834118796	 	 	 	(103,830)	 	(103,830)	 	(103,830)	 	 	5,837 6,549	 	0003 0003
ELR/L 8171109.32 USD- S7600324.91EUR	Coupon Hedge CLO J4J0 QLO ReInve6 PRVD 2017- 51X B1-B1 XS1584045162	B1 D1	Currency Currency	ROYAL BK CANADA ... INC/THE	12/13/2022 12/14/2022	10/09/2024 04/28/2023	 	996,324 8,171,109	0.806505849 0.930146032	 	 	 	4,966 (83,457)	 	4,966 (83,457)	 	4,966 (83,457)	 	 	6,172 11,316	 	0003 0003
ELR/L 1406574.00 USD- S1300000.00EUR Hispania Hotel	S1X B1-B1 XS1584045162 Hispania Hotel	D1	Currency	GOLDMAN SACHS GROUP INC/THE	12/20/2022	10/31/2023	 	1,406,574	0.924231502	 	 	 	(17,647)	 	(17,647)	 	(17,647)	 	 	5,385	 	0003
ELR/L 233829.75 USD- S213819.98EUR Hispania Hotel	Portfolio - 7200391 Coupon Hedge CLO J4J0	B1	Currency	BNP PARIBAS SA ROMUISP/BKPR0K9P83	12/27/2022	08/15/2024	 	233,830	0.914425902	 	 	 	(2,102)	 	(2,102)	 	(2,102)	 	 	1,372	 	0003
ELR/L 8119921.13 USD- S7600324.91EUR S414653.72GBP S21799133.76EUR	Chiswick High Street July 2021 - 7200450 Irish RPL UPB Firebury dea June 2020 AUE - 2321501	D1 B1 B1	Currency Currency Currency	ROYAL BK CANADA ... CITIBANK NA	01/04/2023 02/13/2023	04/17/2023 10/09/2024	 	8,119,921 506,661	0.936009696 0.818404282	 	 	 	(129,623)	 	(129,623)	 	(129,623)	 	 	8,762 3,132	 	0003 0003
ELR/L 1127890.00 USD- S1000000.00EUR ELR/L 5586885.00 USD- S4500000.00EUR	QLO ReInve6 ANCHE 1X CE XS1846662861 QLO ReInve6 PRVD SA B2 XS2033834933 QLO ReInve6 JUBIL	D1 D1	Currency Currency	MORGAN STANLEY SOCIETE GENERALE SA	03/17/2023	06/22/2023	 	23,301,084	0.93554121	 	 	 	(447,855)	 	(447,855)	 	(447,855)	 	 	55,557	 	0003
ELR/L 1835737.50 USD- S1500000.00EUR ELR/L 10411900.00 USD- S9400000.00EUR	2019-23X DN XS2075331145 QLO ReInve6 DERRK 1A OR XS2339394484 QLO ReInve6 DUNEK 1A	D1 D1	Currency Currency	DEUTSCHE BANK AG .. DEUTSCHE BANK AG ..	07/22/2021 10/08/2021	01/15/2025 10/15/2026	 	1,855,738 10,411,800	0.817110289 0.806776926	 	 	 	162,485 902,927	 	162,485 902,927	 	162,485 902,927	 	 	12,365 98,020	 	0003 0003
ELR/S 4737200.00 USD- L4000000.00EUR Ert Exeler Logistic	A2BN Mtge XS2036105892 Ert Exeler Logistic	D1	Currency	DEUTSCHE BANK AG .. GOLDMAN SACHS GROUP	11/18/2021	10/15/2024	 	4,737,200	0.844380647	 	 	 	(294,406)	 	(294,406)	 	(294,406)	 	 	29,443	 	0003
S744348.44EUR BP/S 1681388.89 USD- L1388888.89GBP BP/S 1577222.22 USD- L1388888.89GBP	Spain - 7200570 Heylo Flow hedging 20% Coverage - 50095149 Heylo Flow hedging 20% Coverage - 50095149	B1 B1	Currency Currency	INC/THE	07/01/2022	07/07/2026	 	826,599	0.90469527	 	 	 	(3,692)	 	(3,692)	 	(3,692)	 	 	7,475	 	0003
BP/L 288247.26 USD- S268363.89GBP BP/L 298503.53 USD- S211592.06GBP	Heylo Flow hedging 20% Coverage - 50095149 Heylo Flow hedging 20% Coverage - 50095149	B1 B1	Currency Currency	MORGAN STANLEY MORGAN STANLEY	08/18/2022 09/21/2022	02/16/2024 03/15/2024	 	1,681,389 1,577,222	0.826036676 0.88059176	 	 	 	35,955	 	35,955	 	35,955	 	 	7,895 7,722	 	0003 0003
S271295.95GBP BP/L 503098.00 USD- S222827.76GBP	Heylo Flow hedging 20% Coverage - 50095149 Heylo Flow hedging 20% Coverage - 50095149	B1 B1	Currency Currency	MORGAN STANLEY MORGAN STANLEY	10/21/2021 10/28/2021	06/15/2026 06/15/2038	 	298,247 503,099	0.72045139 0.64051698	 	 	 	30,189 60,758	 	30,189 60,758	 	30,189 60,758	 	 	2,592 9,813	 	0003 0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(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 or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 1572409.77 USD- Coverage - 50095149 ..	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY	10/28/2021	02/18/2048	.....	1,572,410	.. 0.58465559	.....	.....	.....	190,607	.....	190,607	.....	190,607	.....	.....	39,285	.....	0003
GBP/L 597931.83 USD- Coverage - 50095149 ..	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY	11/02/2021	06/15/2043	.....	597,932	.. 0.618276251	.....	.....	.....	66,897	.....	66,897	.....	66,897	.....	.....	13,444	.....	0003
GBP/L 615818.41 USD- Coverage - 50095149 ..	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY	11/02/2021	06/15/2044	.....	615,818	.. 0.612594953	.....	.....	.....	69,701	.....	69,701	.....	69,701	.....	.....	14,185	.....	0003
GBP/L 626151.37 USD- Coverage - 50095149 ..	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY	11/03/2021	06/15/2045	.....	626,151	.. 0.613008034	.....	.....	.....	69,124	.....	69,124	.....	69,124	.....	.....	14,759	.....	0003
GBP/L 923308.12 USD- Coverage - 50095149 ..	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY	11/03/2021	06/17/2047	.....	923,308	.. 0.607791882	.....	.....	.....	89,538	.....	89,538	.....	89,538	.....	.....	20,263	.....	0003
GBP/S 1759875.14 USD- Coverage - 50095149 ..	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY	04/27/2022	11/15/2023	.....	1,759,875	.. 0.788197465	.....	.....	.....	(42,542)	.....	(42,542)	.....	(42,542)	.....	.....	6,970	.....	0003
L1388889.00GBP	EOT Exeter Logistics	B1	Currency.....	MORGAN STANLEY	12/13/2022	07/07/2026	.....	500,893	.. 0.895262361	.....	.....	.....	366	.....	366	.....	366	.....	.....	4,530	.....	0003
S48430.22EUR	Italy - 7200563	B1	Currency.....	MORGAN STANLEY	01/13/2023	02/20/2024	.....	1,123,915	.. 0.814232789	.....	.....	.....	7,630	.....	7,630	.....	7,630	.....	.....	5,311	.....	0003
GBP/S 123914.81 USD- Coverage - 50095149 ..	Ares UK Industrial Platform - 7200418 ..	B1	Currency.....	MARKET'S LLC	01/27/2023	04/28/2023	.....	5,214,615	.. 0.915461689	.....	.....	.....	29,904	.....	29,904	.....	29,904	.....	.....	7,221	.....	0003
S4773790.40EUR	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	DEUTSCHE BANK AG ..	02/01/2023	05/15/2023	.....	1,713,592	.. 0.811161593	.....	.....	.....	(2,320)	.....	(2,320)	.....	(2,320)	.....	.....	3,008	.....	0003
GBP/S 1721944.45 USD- Coverage - 50095149 ..	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	DEUTSCHE BANK AG ..	02/01/2023	06/14/2024	.....	1,721,944	.. 0.806581705	.....	.....	.....	(6,081)	.....	(6,081)	.....	(6,081)	.....	.....	9,464	.....	0003
GBP/S 1721805.56 USD- Coverage - 50095149 ..	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	DEUTSCHE BANK AG ..	02/01/2023	10/15/2024	.....	1,721,806	.. 0.806646768	.....	.....	.....	(8,379)	.....	(8,379)	.....	(8,379)	.....	.....	10,702	.....	0003
L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	DEUTSCHE BANK AG ..	02/01/2023	12/13/2024	.....	1,721,806	.. 0.806646768	.....	.....	.....	(9,548)	.....	(9,548)	.....	(9,548)	.....	.....	11,247	.....	0003
EUR/L 120851.26 USD- Coverage - 50095149 ..	12-18 Hetal - 7 Pines	B1	Currency.....	JPORGAN CHASE	02/10/2023	02/18/2025	.....	1,128,051	.. 0.935742954	.....	.....	.....	(2,742)	.....	(2,742)	.....	(2,742)	.....	.....	7,755	.....	0003
S0217124.48EUR	Sardinia - 7200552	B1	Currency.....	CITIBANK NA	03/14/2023	05/09/2023	.....	357,445	.. 0.928143768	.....	.....	.....	3,097	.....	3,097	.....	3,097	.....	.....	594	.....	0003
EUR/S 357444.99 USD- Coverage - 50095149 ..	Coupon Hedge RILL	B1	Currency.....	CITIBANK NA	11/01/2022	03/20/2026	.....	5,782,000	.. 0.864752681	.....	.....	.....	(314,541)	.....	(314,541)	.....	(314,541)	.....	.....	49,944	.....	0003
L331760.34EUR	Coupon Hedge RILL	B1	Currency.....	BANK OF COMI	03/23/2023	06/28/2023	.....	966,912	.. 0.810947789	.....	.....	.....	(1,832)	.....	(1,832)	.....	(1,832)	.....	.....	2,387	.....	0003
GBP/L 5782000.00 USD- Coverage - 2022-1X B	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ...	01/14/2022	12/09/2024	.....	87,470	.. 0.728650554	.....	.....	.....	8,201	.....	8,201	.....	8,201	.....	.....	570	.....	0003
S5000000.00GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ..	04/13/2022	12/09/2024	.....	58,142	.. 0.754289988	.....	.....	.....	3,737	.....	3,737	.....	3,737	.....	.....	379	.....	0003
GBP/L 966912.10 USD- Coverage - 50095149 ..	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY	07/12/2022	12/09/2024	.....	107,724	.. 0.832015984	.....	.....	.....	(2,777)	.....	(2,777)	.....	(2,777)	.....	.....	701	.....	0003
S784115.23GBP	LIWC 2021-FL1 C - 5013642	D1	Currency.....	ROYAL BK CANADA ...	10/28/2022	05/15/2026	.....	2,078,406	.. 0.866048308	.....	.....	.....	(114,542)	.....	(114,542)	.....	(114,542)	.....	.....	18,374	.....	0003
GBP/L 87470.42 USD- Coverage - 50095149 ..	Coupon Hedge CLO J4J0	D1	Currency.....	02NBB1BP4P40TBPU41	01/04/2023	04/17/2023	.....	578,464	.. 0.93600703	.....	.....	.....	(9,234)	.....	(9,234)	.....	(9,234)	.....	.....	624	.....	0003
S63735.37GBP	Coupon Hedge CLO J4J0	D1	Currency.....	ROYAL BK CANADA ...	01/04/2023	04/17/2023	.....	578,464	.. 0.93600703	.....	.....	.....	(9,234)	.....	(9,234)	.....	(9,234)	.....	.....	1,485	.....	0003
GBP/L 58142.36 USD- Coverage - 50095149 ..	Coupon Hedge CLO J4J0	D1	Currency.....	CITIBANK NA	01/27/2023	04/28/2023	.....	1,072,462	.. 0.915454169	.....	.....	.....	6,150	.....	6,150	.....	6,150	.....	.....	1,485	.....	0003
S43856.20GBP	Coupon Hedge CLO J4J0	D1	Currency.....	ROYAL BK CANADA ...	02/23/2023	05/30/2023	.....	210,309	.. 0.938755599	.....	.....	.....	(4,502)	.....	(4,502)	.....	(4,502)	.....	.....	426	.....	0003
GBP/L 107723.88 USD- Coverage - 50095149 ..	Coupon Hedge CLO J4J0	D1	Currency.....	ROYAL BK CANADA ...	12/20/2022	07/31/2024	.....	1,092,850	.. 0.91503866	.....	.....	.....	(10,296)	.....	(10,296)	.....	(10,296)	.....	.....	6,318	.....	0003
S98627.99GBP	DRN XS2114312536	D1	Currency.....	DEUTSCHE BANK AG ..	02/02/2023	05/09/2023	.....	970,117	.. 0.911513521	.....	.....	.....	9,339	.....	9,339	.....	9,339	.....	.....	1,586	.....	0003
GBP/L 2078406.00 USD- Coverage - 50095149 ..	Coupon Hedge ABS	B1	Currency.....	CITIBANK NA	03/15/2023	06/22/2023	.....	1,004,964	.. 0.941327083	.....	.....	.....	(25,650)	.....	(25,650)	.....	(25,650)	.....	.....	2,396	.....	0003
S1800000.00GBP	PK AIRFF NANCE 2020 B-E	D1	Currency.....	ROYAL BK CANADA ...	03/15/2023	06/22/2023	.....	1,004,964	.. 0.941327083	.....	.....	.....	(25,650)	.....	(25,650)	.....	(25,650)	.....	.....	2,396	.....	0003
S541448.02EUR	QLO TERM DVID 2017-52A	D1	Currency.....	ES71P3U8PH16C71XB11	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
EUR/L 1072462.42 USD- Coverage - 50095149 ..	QLO ReIn6m ALUE 3A	D1	Currency.....	JPORGAN CHASE	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
S981798.28EUR	DRN XS2114312536	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
EUR/L 1092850.00 USD- Coverage - 50095149 ..	QLO ReIn6m ALUE 3A	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
S1000000.00EUR	DRN XS2114312536	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
S984060.73EUR	DRN XS2114312536	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
EUR/L 970116.99 USD- Coverage - 50095149 ..	QLO ReIn6m ALUE 3A	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
S197428.77EUR	DRN XS2114312536	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
EUR/L 1004964.18 USD- Coverage - 50095149 ..	QLO ReIn6m ALUE 3A	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
S946000.00EUR	DRN XS2114312536	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
EUR/L 2251600.00 USD- Coverage - 50095149 ..	QLO TERM DVID 2017-52A	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003
S2000000.00EUR	QLO TERM DVID 2017-52A	D1	Currency.....	815Z1Z1N5Z11N1HJ748	03/20/2023	02/15/2028	.....	2,251,600	.. 0.888257239	.....	.....	.....	(1,243)	.....	(1,243)	.....	(1,243)	.....	.....	24,875	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 384974.28 USD- S358082.30EUR	Coupon Hedge CLO J4J0	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	.12/14/2022	.04/28/2023	.....	.....384,974	0.930146035	.....	.....(3,932)	.....	.....(3,932)	.....	.....(3,932)	.....	.....(3,932)	.....	.....	.....533	.....	0003
EUR/L 734639.72 USD- S872534.52EUR	Coupon Hedge CLO J4J0 CLO ReInv6m	D1	Currency.....	CITIBANK NA	.01/27/2023	.04/28/2023	.....	.....734,640	0.915461691	.....	.....4,213	.....	.....4,213	.....	.....4,213	.....	.....4,213	.....	.....	.....1,077	.....	0003
EUR/S 5429864.02 USD- L1940000.00EUR	XS2391580219 CLO ReInv6m INLY 5A C	D1	Currency.....	DEUTSCHE BANK AG	.02/17/2023	.10/21/2024	.....	.....5,429,964	0.909766618	.....	.....26,805	.....	.....26,805	.....	.....26,805	.....	.....26,805	.....	.....	.....33,928	.....	0003
EUR/L 4247130.00 USD- S3350000.00EUR	XS2366719172 CLO ReInv6m AVCCA 24A	D1	Currency.....	MORGAN STANLEY	.08/02/2021	.10/26/2026	.....	.....4,247,130	0.788767944	.....	.....442,900	.....	.....442,900	.....	.....442,900	.....	.....442,900	.....	.....	.....40,154	.....	0003
EUR/L 3762900.00 USD- S2000000.00EUR	CF XS244781500 Oniswick High Street	D1	Currency.....	MORGAN STANLEY	.08/12/2021	.07/15/2026	.....	.....3,762,900	0.797257434	.....	.....368,504	.....	.....368,504	.....	.....368,504	.....	.....368,504	.....	.....	.....34,143	.....	0003
GBP/L 193079.77 USD- S145830.84GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	.04/20/2022	.10/09/2024	.....	.....983,080	0.755869899	.....	.....13,161	.....	.....13,161	.....	.....13,161	.....	.....13,161	.....	.....	.....1,194	.....	0003
GBP/L 308604.14 USD- S253348.77GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	.07/19/2022	.10/09/2024	.....	.....308,604	0.820950652	.....	.....(3,966)	.....	.....(3,966)	.....	.....(3,966)	.....	.....(3,966)	.....	.....	.....1,908	.....	0003
EUR/L 2739885.60 USD- S2646000.00EUR	RMB5 Oct 2022 - 50135713	B1	Currency.....	BNP PARIBAS SA	.10/07/2022	.06/15/2026	.....	.....2,739,886	0.966463709	.....	.....(191,214)	.....	.....(191,214)	.....	.....(191,214)	.....	.....(191,214)	.....	.....	.....24,548	.....	0003
GBP/L 4109586.00 USD- S3540000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency.....	MI ZUHO CAPITAL	.10/26/2022	.03/17/2025	.....	.....4,109,586	0.861400637	.....	.....(249,868)	.....	.....(249,868)	.....	.....(249,868)	.....	.....(249,868)	.....	.....	.....28,799	.....	0003
EUR/L 1584.62 USD- S1458.1EUR	CLO AREE 7A BR XS1650038980 - AccInt	D1	Currency.....	MORGAN STANLEY	.01/19/2023	.04/17/2023	.....	.....1,585	0.920794891	.....	.....1	.....	.....1	.....	.....1	.....	.....1	.....	.....	.....2	.....	0003
EUR/L 10451.59 USD- S9578.6EUR	CLO VOIE 5A D XS237249328 - AccInt	D1	Currency.....	SOCIETE GENERALE SA	.01/23/2023	.04/17/2023	.....	.....10,452	0.916479884	.....	.....55	.....	.....55	.....	.....55	.....	.....55	.....	.....	.....11	.....	0003
GBP/L 315386.88 USD- S252556.22GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS SA	.01/27/2023	.10/09/2024	.....	.....315,387	0.800782265	.....	.....3,795	.....	.....3,795	.....	.....3,795	.....	.....3,795	.....	.....	.....1,950	.....	0003
EUR/S 2240200.00 USD- L2000000.00EUR	CLO ReInv6m INLY 6A D XS2401084376	D1	Currency.....	SOCIETE GENERALE SA	.02/16/2023	.12/10/2026	.....	.....2,240,200	0.892777431	.....	.....(2,319)	.....	.....(2,319)	.....	.....(2,319)	.....	.....(2,319)	.....	.....	.....21,542	.....	0003
EUR/L 8542500.00 USD- S7500000.00EUR	CLO ReInv6m PBNTA 2023-14A C	D1	Currency.....	MORGAN STANLEY	.01/31/2023	.04/18/2028	.....	.....8,542,500	0.877963126	.....	.....70,087	.....	.....70,087	.....	.....70,087	.....	.....70,087	.....	.....	.....96,030	.....	0003
EUR/S 944771.98 USD- L844481.00EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	SOCIETE GENERALE SA	.02/02/2023	.12/16/2024	.....	.....944,472	0.894140872	.....	.....(10,796)	.....	.....(10,796)	.....	.....(10,796)	.....	.....(10,796)	.....	.....	.....6,184	.....	0003
BR/L 735204.74 USD- S3827843.48BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	.11/02/2020	.04/15/2024	.....	.....735,205	5.206500002	.....	.....25,213	.....	.....25,213	.....	.....25,213	.....	.....25,213	.....	.....	.....3,756	.....	0003
BR/L 678612.88 USD- S3906977.93BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	.11/02/2020	.10/15/2025	.....	.....678,613	5.757299994	.....	.....19,427	.....	.....19,427	.....	.....19,427	.....	.....19,427	.....	.....	.....5,413	.....	0003
BR/L 662753.06 USD- S4681956.45BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	.11/02/2020	.04/16/2029	.....	.....662,753	7.336800003	.....	.....35,884	.....	.....35,884	.....	.....35,884	.....	.....35,884	.....	.....	.....8,150	.....	0003
BR/L 259465.54 USD- S2791705.42BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	.11/02/2020	.04/15/2031	.....	.....259,466	8.447000014	.....	.....16,641	.....	.....16,641	.....	.....16,641	.....	.....16,641	.....	.....	.....3,680	.....	0003
S1375000.00EUR	CLO ReInv6m RTE 2019- 1A DE XS2064434561	D1	Currency.....	DEUTSCHE BANK AG	.07/22/2021	.01/15/2025	.....	.....1,682,759	0.817110287	.....	.....148,945	.....	.....148,945	.....	.....148,945	.....	.....148,945	.....	.....	.....11,280	.....	0003
S1650000.00EUR	CLO ReInv6m HARVY 24A BEE XS2197895134	D1	Currency.....	ROYAL BK CANADA	.07/26/2021	.01/16/2024	.....	.....1,996,566	0.826418611	.....	.....184,374	.....	.....184,374	.....	.....184,374	.....	.....184,374	.....	.....	.....8,914	.....	0003
EUR/L 10905300.00 USD- S9000000.00EUR	CLO ReInv6m DERPK 1A CE XS222375384	D1	Currency.....	JPMORGAN CHASE	.07/27/2021	.04/15/2024	.....	.....10,905,300	0.825286787	.....	.....943,800	.....	.....943,800	.....	.....943,800	.....	.....943,800	.....	.....	.....55,709	.....	0003
EUR/L 6129500.00 USD- S9000000.00EUR	CLO ReInv6m HOLPK 1A ORR XS2079849405	D1	Currency.....	DEUTSCHE BANK AG	.07/27/2021	.11/15/2024	.....	.....6,129,500	0.815727221	.....	.....558,847	.....	.....558,847	.....	.....558,847	.....	.....558,847	.....	.....	.....39,130	.....	0003
S1500000.00EUR	CLO ReInv6m BECLO 8A C1 XS198423773	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024	.....	.....1,821,300	0.82387547	.....	.....156,326	.....	.....156,326	.....	.....156,326	.....	.....156,326	.....	.....	.....10,356	.....	0003
EUR/L 1386300.00 USD- S7150000.00EUR	CLO ReInv6m VOIE 4A D XS22487871	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024	.....	.....1,396,330	0.82387547	.....	.....119,850	.....	.....119,850	.....	.....119,850	.....	.....119,850	.....	.....	.....7,898	.....	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 Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 972560.00 USD-S800000.00EUR	Q LO ReIném CORDA 15A D XS2025846085	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	08/15/2024		572,560	0.82257358				83,786		83,786		83,786			5,709		0003
EUR/L 86345.27 USD-S12177.26EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	09/22/2021	11/27/2024		86,345	0.82549194				6,981		6,981		6,981			557		0003
EUR/L 4724000.00 USD-L4000000.00EUR	Q LO ReIném DBRP 1A A2BE XS2223752747	D1	Currency.....	MORGAN STANLEY	11/12/2021	04/15/2024		4,724,000	0.846740051				(319,050)		(319,050)		(319,050)			24,132		0003
GBP/L 19936.02 USD-S14822.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	11/19/2021	10/09/2024		19,936	0.743500096				1,522		1,522		1,522			123		0003
EUR/L 149181.71 USD-S126845.52EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	11/22/2021	11/27/2024		149,182	0.84894631				8,453		8,453		8,453			962		0003
EUR/L 2312625.00 USD-L2500000.00EUR	Q LO ReIném BABSE XS2230875408	D1	Currency.....	SOCIETE GENERALE SA	11/30/2021	04/15/2024		2,912,625	0.85833226				(159,531)		(159,531)		(159,531)			14,879		0003
EUR/L 1165950.00 USD-L1000000.00EUR	Q LO ReIném BABSE 2020-1A, B2 XS2230874187	D1	Currency.....	SOCIETE GENERALE SA	11/30/2021	04/15/2024		1,165,050	0.85833226				(63,812)		(63,812)		(63,812)			5,952		0003
EUR/L 201724.42 USD-S170116.73EUR	College Square July 2021 - 7200462	B1	Currency.....	DEUTSCHE BANK AG ..	02/23/2022	11/27/2024		201,724	0.843312525				12,601		12,601		12,601			1,301		0003
GBP/L 232569.43 USD-S175424.80GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY	04/13/2022	12/09/2024		232,569	0.75428002				14,949		14,949		14,949			1,514		0003
GBP/L 430895.50 USD-S258511.94GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ...	07/12/2022	12/09/2024		430,896	0.832015976				(11,107)		(11,107)		(11,107)			2,806		0003
GBP/L 1316811.17 USD-S1090136.26GBP	60 Guron July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG ..	07/13/2022	01/22/2024		1,316,911	0.827814575				(31,054)		(31,054)		(31,054)			5,940		0003
EUR/L 34986.24 USD-S34541.01EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY	10/21/2022	08/15/2024		34,986	0.98727414				(3,127)		(3,127)		(3,127)			205		0003
EUR/L 9795.50 USD-S9244.98EUR	65 Rue Paul Meurice - 7200420	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	11/10/2022	12/16/2024		9,796	0.943796411				(426)		(426)		(426)			64		0003
EUR/L 1745282.35 USD-S1623339.55EUR	Coupon Hedge Q LO JUJO Q LO ReIném COMTE 4A CR XS224716357	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/14/2022	04/28/2023		1,745,282	0.930146033				(17,826)		(17,826)		(17,826)			2,417		0003
EUR/L 2163960.00 USD-S2000000.00EUR	Q LO ReIném AVOCA 14A B2F XS1701385308	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/20/2022	10/31/2023		2,163,960	0.924231502				(27,149)		(27,149)		(27,149)			8,285		0003
EUR/L 1745816.00 USD-S1600000.00EUR	Q LO ReIném AVOCA 14A B2F XS1701385308	D1	Currency.....	NI ZHO CAPITAL MARKETS LLC	12/20/2022	04/30/2024		1,745,816	0.91647688				(16,592)		(16,592)		(16,592)			9,092		0003
EUR/L 1363918.75 USD-S1250000.00EUR	Q LO ReIném CORDA 10A C XS1730393877	D1	Currency.....	NI ZHO CAPITAL MARKETS LLC	12/20/2022	04/30/2024		1,363,919	0.91647688				(12,963)		(12,963)		(12,963)			7,103		0003
EUR/L 57801.66 USD-S2855.35EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	BNP PARIBAS SA	12/27/2022	08/15/2024		57,802	0.914425844				(520)		(520)		(520)			339		0003
GBP/L 1986759.46 USD-S1606111.12GBP	Coupon Hedge CIL A1 Maturity Monthly	B1	Currency.....	DEUTSCHE BANK AG ..	01/23/2023	04/25/2023		1,986,759	0.808407435				4,832		4,832		4,832			2,600		0003
GBP/L 22199.43 USD-L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE	01/25/2023	10/09/2024		22,139	0.80457846				(158)		(158)		(158)			137		0003
GBP/L 5770652.90 USD-S4654839.75GBP	Coupon Hedge CIL JUJO Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ..	01/27/2023	04/28/2023		5,770,653	0.80643517				26,262		26,262		26,262			7,991		0003
SZ11467.94GBP	SOCIETE GENERALE SA	B1	Currency.....	SOCIETE GENERALE SA	02/14/2024	12/09/2024		259,744	0.814136554				(971)		(971)		(971)			1,691		0003
EUR/L 286925.90 USD-S28391.84EUR	College Square July 2021 - 7200462	B1	Currency.....	CREDIT AGRICOLE SA	02/23/2023	11/27/2024		286,926	0.917978614				(4,193)		(4,193)		(4,193)			1,850		0003
EUR/L 54572527.44 USD-S51023343.66EUR	Irish RPL EFF Q LO ReIném CORDA 11A DN XS1838626820	B1	Currency.....	9659007JBKRTCQJHX05	03/17/2023	06/22/2023		54,572,527	0.93496391				(1,014,581)		(1,014,581)		(1,014,581)			130,118		0003
EUR/L 1127000.00 USD-S1000000.00EUR	Q LO ReIném CORDA 11A DN XS1838626820	D1	Currency.....	ROYAL BK CANADA ...	03/17/2023	11/15/2027		1,127,000	0.887311446				1,836		1,836		1,836			12,125		0003
BR/L 1031082.91 USD-S2025142.82BRL	Ceise	D1	Currency.....	DEUTSCHE BANK AG ..	03/21/2023	04/15/2026		1,031,083	6.018200015				22,300		22,300		22,300			8,394		0003
BR/L 998916.22 USD-S965480.19BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2027		998,916	6.66170007				35,050		35,050		35,050			10,646		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
BR/L 313372.82 USD-S3408794.97BL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2030		413,373	8.24620053				23,039		23,039		23,039			5,678		0003
BR/L 357220.52 USD-S3166724.18BL	Ceise GLO ReInvm PNTA 2020-7A, B2N-B2N	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2031		357,221	8.86498978				20,112		20,112		20,112			5,222		0003
EUR/L 3071465.00 USD-S2500000.00EUR	XS2106027985	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	04/15/2025		3,071,465	0.81394835				276,307		276,307		276,307			21,955		0003
EUR/L 164902.50 USD-EUR/L 164902.50 USD-S1375000.00EUR	GLO ReInvm DRD 2017-62X D XS1826188592 GLO ReInvm CZLME 5A Q1-Q1 1/14/32	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/23/2021	07/17/2023		1,649,093	0.833791919				149,290		149,290		149,290			4,485		0003
EUR/L 7260290.00 USD-S6000000.00EUR	XS1904642961 GLO ReInvm CZLME 5A DN-DN 1/14/22	D1	Currency.....	ROYAL BK CANADA	07/26/2021	01/16/2024		7,260,240	0.826418661				670,452		670,452		670,452			32,413		0003
EUR/L 4840160.00 USD-S4000000.00EUR	XS1904643266 Eveter Logistics June 2021 - 7200465	D1	Currency.....	ROYAL BK CANADA	07/26/2021	01/16/2024		4,840,160	0.826418661				446,968		446,968		446,968			21,009		0003
EUR/L 3146396.26EUR	XS146396.26EUR	B1	Currency.....	ROYAL BK CANADA	10/22/2021	06/16/2025		1,649,396	0.81752794				140,396		140,396		140,396			12,270		0003
EUR/L 311760.90 USD-S260017.10EUR	2021 - 7200465	B1	Currency.....	MORGAN STANLEY	11/15/2021	06/16/2025		311,761	0.834028365				21,301		21,301		21,301			2,319		0003
EUR/S 7102800.00 USD-L6000000.00EUR	GLO ReInvm AVCA 17A CR XS2051458242	D1	Currency.....	ROYAL BK CANADA	02/18/2022	10/15/2024		7,102,800	0.844737287				438,801		438,801		438,801			44,146		0003
GBP/L 587908.78 USD-S44406.09GBP	Onswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	04/20/2022	10/09/2024		587,904	0.755287013				40,073		40,073		40,073			3,685		0003
S46767.01GBP	IQ Pool 1 7200423	B1	Currency.....	BNP PARIBAS SA	07/11/2022	05/16/2023		56,103	0.83388893				1,630		1,630		1,630			100		0003
S1400000.00EUR	GLO ReInvm GLOP 1A B1 XS2495511045	D1	Currency.....	DEUTSCHE BANK AG	07/25/2022	08/23/2027		15,555,400	0.900009				147,705		147,705		147,705			163,146		0003
EUR/L 4140043.20 USD-S3889742.10EUR	Hispania Portfolio - 7200335	B1	Currency.....	BNP PARIBAS SA	09/16/2022	09/15/2024		4,140,043	0.96395787				262,294		262,294		262,294			24,300		0003
EUR/L 178264.73 USD-S165776.31EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	CITIBANK NA	11/28/2022	08/15/2024		178,265	0.92395746				4,657		4,657		4,657			1,046		0003
EUR/L 3279405.00 USD-S3000000.00EUR	56X D-D 1/15/22	D1	Currency.....	NI ZHO CAPITAL MARKETS LLC	12/20/2022	04/30/2024		3,273,405	0.91647688				31,110		31,110		31,110			17,048		0003
EUR/L 3814046.50 USD-S3490000.00EUR	XS712176798 GLO ReInvm ALUE 3A DPN XS211431256	D1	Currency.....	DEUTSCHE BANK AG	12/20/2022	07/31/2024		3,814,047	0.91503866				35,934		35,934		35,934			22,051		0003
GBP/L 704872.46 USD-S576296.94GBP	Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS SA	01/12/2023	10/28/2025		704,872	0.817594633				3,016		3,016		3,016			5,662		0003
GBP/L 12180862.54 USD-S9893766.00GBP	OIL Standard Hotel - 7200351	B1	Currency.....	BNP PARIBAS SA	01/13/2023	10/07/2024		12,180,983	0.815514345				75,108		75,108		75,108			75,170		0003
GBP/S 67411.79 USD-L54250.16GBP	Onswick High Street July 2021 - 7200450	B1	Currency.....	JP MORGAN CHASE	01/25/2023	10/09/2024		67,412	0.804757743				481		481		481			417		0003
EUR/L 14396893.72 USD-S1312880.47EUR	Coupon Hedge RML	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	02/02/2023	05/09/2023		14,396,894	0.910819174				146,418		146,418		146,418			23,530		0003
GBP/L 5568377.26 USD-S4622400.45GBP	Coupon Hedge OIL FIAN	B1	Currency.....	CREDIT AGRICOLE SA	02/23/2023	05/30/2023		5,568,377	0.830298936				140,723		140,723		140,723			11,288		0003
EUR/L 23036971.78 USD-PK A1FF NANCE 2020 D-E	PK A1FF NANCE 2020 D-E - 68346/VW3	D1	Currency.....	MORGAN STANLEY	03/15/2023	06/22/2023		23,036,972	0.942680323				621,953		621,953		621,953			54,927		0003
S21716500.00EUR	GLO ReInvm PRD SA D XS2303836261	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/20/2021	02/17/2026		3,724,590	0.805457782				345,044		345,044		345,044			31,646		0003
EUR/L 3724580.00 USD-S3000000.00EUR	GLO ReInvm CBASE 2019-1A BR	D1	Currency.....	SOCIETE GENERALE SA	07/26/2021	03/15/2024		4,840,800	0.826309701				418,784		418,784		418,784			23,701		0003
EUR/L 1184300.00 USD-L1000000.00EUR	XS2320680958 GLO ReInvm DUNE 1A A2A XS2036105133	D1	Currency.....	DEUTSCHE BANK AG	11/18/2021	10/15/2024		1,184,300	0.844380647				73,601		73,601		73,601			7,361		0003
EUR/L 5653523.52 USD-S5086390.91EUR	Eti France - 7200569	B1	Currency.....	ROYAL BK CANADA	07/01/2022	07/07/2026		5,653,524	0.8986511				20,705		20,705		20,705			51,126		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 33327.39 USD- S29413.50BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/21/2021	06/15/2029		333,277	0.70335545				37,870		37,870		37,870			4,154		0003
GBP/L 34437.83 USD- S29411.76BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/21/2021	06/17/2030		344,378	0.69810437				39,443		39,443		39,443			4,626		0003
GBP/L 353107.45 USD- S244061.00BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/22/2021	06/16/2031		353,107	0.69180546				40,993		40,993		40,993			5,061		0003
GBP/L 437332.45 USD- S32101.22BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/22/2021	06/15/2035		437,332	0.667919437				50,981		50,981		50,981			7,643		0003
GBP/L 456997.71 USD- S29454.27BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/28/2021	06/16/2036		456,698	0.65569704				55,095		55,095		55,095			8,303		0003
GBP/L 478033.03 USD- S30907.96BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/28/2021	06/15/2037		478,033	0.648298215				57,648		57,648		57,648			9,013		0003
GBP/L 525463.18 USD- S32487.46BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/28/2021	06/15/2039		525,463	0.632751204				63,808		63,808		63,808			10,581		0003
GBP/L 536201.42 USD- S34194.39BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	11/02/2021	06/15/2040		536,201	0.637511161				60,401		60,401		60,401			11,126		0003
GBP/L 1066690.63 USD- S647932.11BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	11/02/2021	06/17/2047		1,066,691	0.60742707				116,251		116,251		116,251			26,253		0003
GBP/S 678092.04 USD- L500400.00BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	11/03/2021	05/15/2023		678,092	0.737952919				60,364		60,364		60,364			1,190		0003
GBP/L 155597.47 USD- S114741.67BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	BNP PARIBAS SA	11/03/2021	06/15/2023		155,597	0.737426322				13,871		13,871		13,871			355		0003
GBP/S 1759611.25 USD- L1388889.00BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	04/27/2022	12/15/2023		1,759,611	0.788915822				42,274		42,274		42,274			7,411		0003
EUR/L 414020.00 USD- S400000.00EUR	Qit France - 7200569 GLO ReInvem DRYD 2017- 56A C XS1712178141	B1	Currency.....	MORGAN CHASE	10/14/2022	07/07/2026		414,020	0.966136902				28,847		28,847		28,847			3,744		0003
EUR/L 218270.00 USD- C XS1712178141	Qit ReInvem DRYD 2017- 56A C XS1712178141	D1	Currency.....	01610856021J857BP30 MIZHO CAPITAL	12/20/2022	04/30/2024		2,182,270	0.91647688				20,740		20,740		20,740			11,365		0003
EUR/L 6732394.56 USD- C XS24085720	QLO TEN AQUE 2019-3A CR XS24085720	D1	Currency.....	BNP PARIBAS SA	12/20/2022	05/31/2028		6,732,395	0.891221306				34,281		34,281		34,281			76,556		0003
GBP/L 1720416.67 USD- S1388888.89BP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG ..	02/01/2023	02/16/2024		1,720,417	0.807297973				3,073		3,073		3,073			8,080		0003
EUR/L 5629000.00 USD- C XS253414506	QLO TEN DRYD 2017-52A CR XS253414506	D1	Currency.....	DEUTSCHE BANK AG ..	03/20/2023	02/15/2028		5,629,000	0.888257239				3,107		3,107		3,107			62,188		0003
GBP/L 1384035.20 USD- S1008577.86BP	Brunel Sept 2021 - 7200467	B1	Currency.....	JPORGAN CHASE	09/01/2021	12/09/2024		1,384,035	0.724212602				137,821		137,821		137,821			9,077		0003
GBP/L 175714.46 USD- S5923.22BP	Brunel Sept 2021 - 7200467	B1	Currency.....	CANADIAN IMPERIAL BANK OF COM	02/10/2022	12/09/2024		75,714	0.738606963				6,232		6,232		6,232			493		0003
GBP/L 64936.09 USD- S2866.98BP	Brunel Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA SOCIETE GENERALE SA	02/14/2023	12/09/2024		64,936	0.81413664				243		243		243			423		0003
GBP/L 44807.93 USD- S36625.74BP	Brunel Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ..	03/14/2023	12/09/2024		44,808	0.817394153				347		347		347			292		0003
EUR/L 1226586.00 USD- C XS2126167704	GLO ReInvem AVCA 21A C XS2126167704	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	04/15/2025		1,226,586	0.813949835				110,523		110,523		110,523			8,782		0003
EUR/L 1351444.60 USD- D XS2126168181	GLO ReInvem AVCA 21A D XS2126168181	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	04/15/2025		1,351,445	0.813949835				121,575		121,575		121,575			9,660		0003
EUR/L 835197.72 USD- S73542.51EUR	Coupon Hedge QLO JAUO PK A1FF NANCE 2020 D-E	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	12/15/2022	04/28/2023		835,198	0.926176905				4,932		4,932		4,932			1,157		0003
EUR/L 3659976.06 USD- S3633500.00EUR	693461A13 Coupon Hedge QLO JAUO	D1	Currency.....	ROYAL BK CANADA ...	03/15/2023	06/22/2023		3,659,976	0.941327082				98,521		98,521		98,521			9,203		0003
EUR/L 705871.67 USD- S849421.85EUR	Coupon Hedge QLO JAUO Onswick High Street	D1	Currency.....	CITIBANK NA	01/12/2023	04/17/2023		705,872	0.92028211				976		976		976			762		0003
GBP/L 3734008.10 USD- S2684946.00BP	July 2021 - 7200450 GLO ReInvem AVCA 24A	B1	Currency.....	MORGAN STANLEY	07/02/2021	10/09/2024		3,734,008	0.719052002				390,704		390,704		390,704			23,084		0003
EUR/L 4013760.00 USD- S3200000.00EUR	DR XS244781336	D1	Currency.....	MORGAN STANLEY	08/12/2021	07/15/2026		4,013,760	0.797257434				393,071		393,071		393,071			36,419		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 19936 02 USD- S14822 45BP	Chiswick High Street July 2021 – 7200450	B1	Currency	SOCIETE GENERALE SA	11/19/2021	10/09/2024		19,936	0.74350096				1,522		1,522		1,522				123	0003
EUR/L 2284800 00 USD- S2000000 00EUR	GLO ReIn6m NLY 6A D XS2401094376	D1	Currency	SOCIETE GENERALE SA	05/18/2022	12/10/2026		2,284,800	0.87535014				41,546		41,546		41,546			21,970		0003
EUR/L 3185190 64 USD- S2390650 77EUR	Coupon Hedge CML Total GLO VOIE 3A DE XS2125181409 – AccInt	B1	Currency	BNP PARIBAS SA	01/12/2023	04/17/2023		3,185,131	0.921799167				1,718		1,718		1,718				3,437	0003
EUR/L 4097 90 USD- S3773 33EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	MORGAN STANLEY	01/19/2023	04/17/2023		4,098	0.920796017				2		2			2			4	0003
GBP/L 782136 35 USD- S63286 005BP	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	B1	Currency	DEUTSCHE BANK AG	01/23/2023	04/25/2023		782,137	0.808407432				1,902		1,902		1,902				1,023	0003
EUR/L 8682 71 USD- S7957 60EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	SOCIETE GENERALE SA	01/23/2023	04/17/2023		8,683	0.916489055				45		45			45			9	0003
EUR/L 3008 11 USD- S2756 41EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	CITIBANK NA	01/23/2023	04/19/2023		3,008	0.916326198				16		16			16			3	0003
EUR/L 1835931 71 USD- S1680725 15EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	CITIBANK NA	01/27/2023	04/28/2023		1,835,932	0.915461682				10,528		10,528		10,528			2,942		0003
EUR/L 1860284 39 USD- S1668175 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	CREDIT AGRICOLE SA	03/20/2023	01/15/2027		1,860,284	0.895565067				4,249		4,249		4,249			18,125		0003
EUR/L 447040 00 USD- S400000 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	MORGAN STANLEY	03/20/2023	01/19/2027		447,040	0.894774517				658		658		658			4,362		0003
GBP/L 419709 50 USD- S349057 42BP	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	B1	Currency	MORGAN STANLEY	03/24/2023	02/18/2025		4,191,080	0.819950213				41,694		41,694		41,694			28,812		0003
EUR/L 314470 00 USD- S2800000 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	MORGAN STANLEY	01/23/2023	01/20/2026		3,144,470	0.890452127				24,697		24,697		24,697			26,360		0003
EUR/L 20482 39 USD- S19331 22EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	B1	Currency	MARKETS LLC	11/10/2022	12/16/2024		20,482	0.943797086				880		880		880				134	0003
EUR/L 1991788 67 USD- S1636029 14EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	B1	Currency	BNP PARIBAS SA	01/12/2023	04/17/2023		1,991,789	0.92179169				1,074		1,074		1,074			2,149		0003
GBP/L 7925207 23 USD- S8431183 74BP	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	B1	Currency	ROYAL BK CANADA	02/02/2023	05/09/2023		7,925,207	0.811489883				12,931		12,931		12,931			12,953		0003
CHF/S 30330 18 USD- L26500 00CHF	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	BA1	Currency	BNP PARIBAS SA	10/06/2020	10/15/2024		30,330	0.873717202				88		88		88				189	0003
EUR/L 536483 24 USD- S4249644 94EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	JPMORGAN CHASE	11/02/2020	10/16/2028		536,483	7.124498994				27,352		27,352		27,352			7,027		0003
EUR/L 229450 38 USD- S2030650 02EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	JPMORGAN CHASE	11/02/2020	04/15/2032		229,450	9.087700007				14,751		14,751		14,751			3,361		0003
EUR/L 1118811 27 USD- S913912 18EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	B1	Currency	SOCIETE GENERALE SA	07/07/2021	11/27/2024		1,118,811	0.816659887				100,426		100,426		100,426				7,214	0003
EUR/L 598670 00 USD- S500000 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	CANADIAN IMPERIAL	07/07/2021	10/16/2023		598,670	0.833791919				52,160		52,160		52,160			2,214		0003
EUR/L 3598020 00 USD- S3000000 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	BANK OF COMI	07/23/2021	10/16/2023		3,598,020	0.833791919				312,959		312,959		312,959				13,284	0003
EUR/L 1210040 00 USD- S1000000 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	ROYAL BK CANADA	07/26/2021	01/16/2024		1,210,040	0.826418661				111,742		111,742		111,742				5,402	0003
EUR/L 10890060 00 USD- S9000000 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	ROYAL BK CANADA	07/26/2021	01/16/2024		10,890,360	0.826418661				1,005,679		1,005,679		1,005,679				48,620	0003
EUR/L 6187400 00 USD- S5000000 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	DEUTSCHE BANK AG	07/27/2021	12/16/2024		6,187,400	0.814677225				582,359		582,359		582,359				40,188	0003
EUR/L 3882440 00 USD- S3000000 00EUR	Coupon Hedge CML At Maturity Monthly GLO CAD03 9A DR	D1	Currency	DEUTSCHE BANK AG	07/27/2021	12/16/2024		3,882,440	0.814677225				337,416		337,416		337,416				24,113	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
EUR/L 4340785.00 USD- S3575000.00EUR	Q LO ReIn6m AVCA 20A D1 XS1970751555	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024		4,340,765	...0.823387547		...372,577		...372,577		...372,577		...372,577			...24,681		0003	
EUR/L 2914090.00 USD- S2400000.00EUR	Q LO ReIn6m BECLO 8A D1 XS1984239712	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024		2,914,080	...0.823387547		...250,122		...250,122		...250,122		...250,122			...16,569		0003	
EUR/L 2428400.00 USD- S2000000.00EUR	Q LO ReIn6m PENTA 2020-8A D XS2249760385	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024		2,428,400	...0.823387547		...208,435		...208,435		...208,435		...208,435			...13,807		0003	
EUR/L 3855085.00 USD- S3175000.00EUR	Q LO ReIn6m SCLE 7A D XS2244913369	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024		3,855,085	...0.823387547				...330,880		...330,880		...330,880			...21,919		0003	
EUR/L 13372700.00 USD- S11000000.00EUR	Q LO ReIn6m OBISE 2019-2A 42A XS202424046	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.08/15/2024		13,372,700	...0.82257358				...1,152,060		...1,152,060		...1,152,060			...78,492		0003	
EUR/L 952640.00 USD- L800000.00EUR	Q LO ReIn6m COPA 15A D XS2025846085	D1	Currency.....	MORGAN STANLEY	.10/12/2021	.08/15/2024		952,640	...0.833771582				...65,029		...65,029		...65,029			...5,592		0003	
EUR/L 161831.81 USD- S137530.22EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	.12/14/2021	.11/27/2024		161,832	...0.849834282				...9,020		...9,020		...9,020			...1,043		0003	
EUR/L 23841380.00 USD- L2300000.00EUR	Q LO ReIn6m RHIE SA B XS2241386758	D1	Currency.....	DEUTSCHE BANK AG ..	.12/20/2021	.04/15/2024		23,841,380	...0.858663919				...1,286,258		...1,286,258		...1,286,258			...120,770		0003	
EUR/L 5673530.00 USD- L4850000.00EUR	Q LO ReIn6m COPA 18A D XS2237426536	D1	Currency.....	JPIMORGAN CHASE	.12/20/2021	.07/15/2024		5,673,530	...0.854946982				...302,055		...302,055		...302,055			...32,259		0003	
EUR/L 7016800.00 USD- L6000000.00EUR	Q LO ReIn6m PENTA 2020-8A B2 XS2249739882	D1	Currency.....	JPIMORGAN CHASE	.12/20/2021	.07/15/2024		7,016,800	...0.854946982				...373,676		...373,676		...373,676			...39,908		0003	
EUR/L 1653050.00 USD- L1400000.00EUR	Q LO ReIn6m MPMX 14A DN XS2002388748	D1	Currency.....	DEUTSCHE BANK AG ..	.01/21/2022	.07/15/2024		1,653,050	...0.846919331				...109,045		...109,045		...109,045			...9,389		0003	
GBP/L 91945.46 USD- S67692.42GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	.02/22/2022	.10/09/2024		91,945	...0.736223626				...7,794		...7,794		...7,794			...568		0003	
EUR/L 278465.54 USD- S245465.20EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	.04/25/2022	.11/27/2024		278,466	...0.881482195				...6,424		...6,424		...6,424			...1,796		0003	
GBP/L 233699.33 USD- S186035.09GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ES71P3U3PH16C71XB11	.05/10/2022	.12/09/2024		233,699	...0.796046601				...3,800		...3,800		...3,800			...1,522		0003	
GBP/L 23777.29 USD- S19056.90GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA	.05/12/2022	.12/09/2024		23,777	...0.801476853				...238		...238		...238			...155		0003	
GBP/L 252948.57 USD- S204468.31GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ..	.05/12/2022	.12/09/2024		252,950	...0.808407423				...842		...842		...842			...1,647		0003	
GBP/L 234033.76 USD- S188804.56GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CANADIAN IMPERIAL	.06/13/2022	.12/09/2024		234,034	...0.806740703				...1,096		...1,096		...1,096			...1,447		0003	
EUR/L 226976.80 USD- S205594.93EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	.06/21/2022	.11/27/2024		226,977	...0.905797112				...261		...261		...261			...1,464		0003	
EUR/L 17436724.89 USD- S16323494.00EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	02NNEB1BXP4R0TD8PU41	.06/22/2022	.11/27/2024		17,436,725	...0.936154278				...574,812		...574,812		...574,812			...102,946		0003	
EUR/L 266736.29 USD- S292038.92EUR	College Square July 2021 - 7200462	B1	Currency.....	ES71P3U3PH16C71XB11	.07/29/2022	.08/15/2024		266,732	...0.983428227				...24,938		...24,938		...24,938			...1,849		0003	
EUR/L 44066.25 USD- S40979.66EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	969500TJ5KRTCJ0IIVH05	.09/30/2022	.11/27/2024		44,066	...0.92865682				...1,151		...1,151		...1,151			...259		0003	
EUR/L 312204.76 USD- S282246.16EUR	College Square July 2021 - 7200462	B1	Currency.....	ES70DZ1Z7FF327IEFA76	.11/28/2022	.08/15/2024		312,205	...0.92865682				...133		...133		...133			...2,013		0003	
EUR/L 2163960.00 USD- S2000000.00EUR	Q LO ReIn6m CONTE 4A B1R XS2294716807	D1	Currency.....	MARKETS LLC	.12/15/2022	.11/27/2024		2,163,960	...0.904371733				...27,149		...27,149		...27,149			...8,285		0003	
GBP/L 5644536.35 USD- S4614904.91GBP	GULFMAN SACS GROUP INC/THE	D1	Currency.....	K03JUN708T14HAYLU02	.12/20/2022	.10/31/2023		5,644,536	...0.924231502				...49,337		...49,337		...49,337			...6,091		0003	
EUR/L 3791908.92 USD- S3495378.48EUR	Coupon Hedge OIL J4J0 Coupon Hedge OIL Total	B1	Currency.....	DEUTSCHE BANK AG ..	.01/12/2023	.04/17/2023		3,791,909	...0.817387951				...2,045		...2,045		...2,045			...4,092		0003	
GBP/L 2746784.94 USD- S2239640.70GBP	60 Curzon July 2022 - 7200588	B1	Currency.....	BNP PARIBAS SA	.01/12/2023	.04/17/2023		2,746,785	...0.921798166				...18,997		...18,997		...18,997			...15,884		0003	
				ROYAL BK CANADA	.01/12/2023	.07/19/2024		2,746,785	...0.815369557				...18,997		...18,997		...18,997			...		0003	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 42824 98 USD- S38728 14EUR	Hispania Hotel Portfolio - 7200391 - 60 Curzon July 2022 - 7200588	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI 6C71YBU11	01/20/2023	08/15/2024		42,925	0.90225789				191		191		191			252	0003	
GBP/L 339894 43 USD- S319406 85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CITIBANK NA E570Z0Z1ZF327IEFA76	01/24/2023	04/20/2023		383,694	0.8113065				(413)		(413)		(413)			461	0003	
GBP/L 22080 53 USD- S17816 88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	02NIEB1BXP4R0TD8PU41	01/24/2023	10/09/2024		22,081	0.80690454				99		99		99			137	0003	
EUR/S 451683 86 USD- L403869 00EUR	65 Rue Paul Merice - 7200420	B1	Currency.....	02NIEB1BXP4R0TD8PU41	02/02/2023	12/16/2024		451,684	0.894140871				(5,163)		(5,163)		(5,163)			2,998	0003	
GBP/L 28730 65 USD- S236050 76GBP	Chisnick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY ... IGSLJL3JDP30 6NUZ94	03/15/2023	10/09/2024		283,731	0.831953886				(7,498)		(7,498)		(7,498)			1,754	0003	
EUR/L 18895 97 USD- S16982 15EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	JPMORGAN CHASE ... 815Z21ZKZ11NHU748	03/21/2023	08/15/2024		18,686	0.90866391				(53)		(53)		(53)			110	0003	
BR/L 110031 50 USD- S6154016 24BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2025		1,100,032	5.59440015				25,114		25,114		25,114			7,863	0003	
BR/L 96611 70 USD- S6668817 55BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/17/2028		966,612	6.89709994				39,689		39,689		39,689			10,863	0003	
BR/L 175702 70 USD- S995191 12BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2029		775,703	7.67200007				40,107		40,107		40,107			9,925	0003	
BR/L 384842 80 USD- S3287538 14BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2031		384,843	8.54280095				21,582		21,582		21,582			5,458	0003	
EUR/L 24560830 31 USD- S21357243 7EUR	Spanish RPL Bankia - Patricia London - 7200445	B1	Currency.....	BNP PARIBAS SA ... ROMUISFPB1PR0K8GP83	02/18/2020	06/30/2023		24,560,830	0.869563217				1,282,273		1,282,273		1,282,273			61,318	0003	
GBP/L 8228138 57 USD- S9852957 50GBP	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	BNP PARIBAS SA ... ROMUISFPB1PR0K8GP83	04/23/2021	10/28/2025		8,228,139	0.711334338				940,056		940,056		940,056			66,092	0003	
EUR/L 380953 78 USD- S3073575 44EUR	Logistics June 2021 - 7200452	B1	Currency.....	SOCIETE GENERALE SA	07/12/2021	06/02/2025		3,809,654	0.80731101				364,948		364,948		364,948			28,094	0003	
EUR/L 2447650 00 USD- S2000000 00EUR	QLO ReInveñ JUBIL 2019-234 DN	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONSX8B621K86	07/22/2021	01/15/2025		2,447,650	0.817110289				216,647		216,647		216,647			16,407	0003	
EUR/L 2457172 00 USD- S2125181235	QLO ReInveñ VOYE 3A B2	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONSX8B621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				221,045		221,045		221,045			17,564	0003	
EUR/L 3717741 30 USD- S3010000 00EUR	QLO ReInveñ COIDA 4A CRR XS238980942	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONSX8B621K86	07/22/2021	08/15/2025		3,717,741	0.809631375				342,032		342,032		342,032			28,666	0003	
EUR/L 4840160 00 USD- S4000000 00EUR	DN-DN 1/23/32 XS1889143009	D1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI 6C71YBU11	07/26/2021	01/16/2024		4,840,160	0.826418961				446,968		446,968		446,968			21,609	0003	
EUR/L 18450000 00 USD- S15000000 00EUR	QLO ReInveñ PRME 2A BR XS24229452	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMM 21G119L170XMG3Z278	08/09/2021	01/15/2026		18,450,000	0.81300813				1,580,969		1,580,969		1,580,969			154,288	0003	
EUR/L 11418557 76 USD- S8273578 95EUR	Ecofer Logistics June 2021 - 7200485	B1	Currency.....	JPMORGAN CHASE ... 815Z21ZKZ11NHU748	08/26/2021	06/16/2025		11,418,558	0.81214976				1,034,477		1,034,477		1,034,477			84,946	0003	
GBP/S 46271 07 USD- L34709 04GBP	IQ Pool II 7200424	B1	Currency.....	BNP PARIBAS SA ... ROMUISFPB1PR0K8GP83	11/23/2021	05/16/2023		46,271	0.750123988				(3,423)		(3,423)		(3,423)			82	0003	
S181365 57GBP	Chisnick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONSX8B621K86	01/19/2022	10/09/2024		247,809	0.731676888				22,252		22,252		22,252			1,532	0003	
L5000000 00EUR	BBE XS2051458185	D1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI 6C71YBU11	02/18/2022	10/15/2024		5,919,000	0.844737287				(365,667)		(365,667)		(365,667)			36,788	0003	
EUR/S 3327100 00 USD- L74500000 00EUR	QLO ReInveñ AVCCA 17A DR XS261458771	D1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI 6C71YBU11	02/18/2022	10/15/2024		5,327,100	0.844737287				(329,100)		(329,100)		(329,100)			33,110	0003	
GBP/L 279962 43 USD- S206114 95GBP	Chisnick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI 6C71YBU11	02/22/2022	10/09/2024		279,962	0.736223607				23,732		23,732		23,732			1,731	0003	
USD-S10256234 23GBP	The Standard Hotel - 7200351	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE K03JUNT05T14HAYLU02	08/02/2022	10/07/2024		126,946,228	0.80795023				401,966		401,966		401,966			783,395	0003	
GBP/L 783335 84 USD- S676047 16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	09/14/2022	10/09/2024		783,336	0.863036166				(50,739)		(50,739)		(50,739)			4,843	0003	
EUR/L 8160848 88 USD- S7600324 91EUR	Coupon Hedge CLO JALD	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONSX8B621K86	12/13/2022	04/17/2023		8,160,849	0.931315482				(88,696)		(88,696)		(88,696)			8,906	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 Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 8206108.81 USD-	Coupon Hedge CLO J4J0	D1	Currency.....	CANADIAN IMPERIAL	.12/15/2022	.04/28/2023		8,206,109	0.92617891				(48,458)		(48,458)		(48,458)			11,364		0003
S7600324.91EUR	Coupon Hedge CLO J4J0	D1	Currency.....	BANK OF COMI	.01/12/2023	.04/17/2023		14,719,949	0.920028204				20,358		20,358		20,358			15,884		0003
ELR/L 14719948.54 USD-	Coupon Hedge CLO J4J0	D1	Currency.....	CITIBANK NA	.01/12/2023	.04/17/2023		25,065,950	0.9217991617				(13,527)		(13,527)		(13,527)			27,069		0003
ELR/L 25065950.32 USD-	Coupon Hedge CLO J4J0	B1	Currency.....	BNP PARIBAS SA	.01/12/2023	.04/17/2023		10,289,162	0.900982071				60,129		60,129		60,129			60,393		0003
S23124206.12EUR	Hispania Portfolio - 7200335	B1	Currency.....	MORGAN STANLEY	.01/13/2023	.08/15/2024		960,314	0.800782272				11,555		11,555		11,555			5,897		0003
S9270350.07EUR	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS SA	.01/27/2023	.10/09/2024		5,997,791	0.942800323				(161,928)		(161,928)		(161,928)			14,301		0003
S768002.13GBP	PK AIR FANCE 2020 B-E	D1	Currency.....	MORGAN STANLEY	.03/15/2023	.06/22/2023		16,902,867	0.942800323				(456,344)		(456,344)		(456,344)			40,302		0003
S23124206.12EUR	Hispania Portfolio - 7200335	B1	Currency.....	MORGAN STANLEY	.03/15/2023	.06/22/2023		75,632	0.90866659				(216)		(216)		(216)			444		0003
S98739.70EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	JPMORGAN CHASE	.03/21/2023	.08/15/2024		6,726,734	0.849389918				465,481		465,481		465,481			23,757		0003
ELR/L 0728733.92 USD-	Spanish RPL Bankia	B1	Currency.....	BNP PARIBAS SA	.02/06/2020	.09/29/2023		1,228,586	0.813943835				110,523		110,523		110,523			8,782		0003
S5715318.75EUR	QLO ReIn6m PENTA 2020-7A B1N-B1N	D1	Currency.....	DEUTSCHE BANK AG	.07/22/2021	.04/15/2025		2,457,172	0.813943835				221,045		221,045		221,045			17,564		0003
ELR/L 1228586.00 USD-	QLO ReIn6m PENTA 2020-7A B1N-B1N	D1	Currency.....	DEUTSCHE BANK AG	.07/22/2021	.04/15/2025		1,224,375	0.816742326				111,114		111,114		111,114			7,610		0003
ELR/L 2457172.00 USD-	QLO ReIn6m PENTA 2020-7A B1N-B1N	D1	Currency.....	DEUTSCHE BANK AG	.07/27/2021	.10/15/2024		1,536,563	0.816742326				166,670		166,670		166,670			11,415		0003
S2000000.00EUR	QLO ReIn6m DUEP 1A	D1	Currency.....	DEUTSCHE BANK AG	.07/27/2021	.10/15/2024		7,956,438	0.816742326				722,238		722,238		722,238			49,464		0003
ELR/L 6284500.00 USD-	QLO ReIn6m DUEP 1A	D1	Currency.....	DEUTSCHE BANK AG	.07/27/2021	.10/15/2024		6,284,500	0.795608243				613,686		613,686		613,686			59,279		0003
S5000000.00EUR	QLO ReIn6m DUEP 1A	D1	Currency.....	MORGAN STANLEY	.09/23/2021	.10/20/2026		277,074	0.714719653				30,350		30,350		30,350			2,843		0003
BP/L 277073.86 USD-	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/21/2021	.06/15/2027		365,327	0.685404919				41,529		41,529		41,529			5,545		0003
S198029.99GBP	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		2,317,408	0.599608061				299,503		299,503		299,503			57,824		0003
BP/L 1884742.70 USD-	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		1,216,083	0.731528885				(117,900)		(117,900)		(117,900)			2,135		0003
S250429.96GBP	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		556,563	0.630636317				62,672		62,672		62,672			11,881		0003
BP/L 2317408.00 USD-	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		1,884,743	0.737501198				167,847		167,847		167,847			4,300		0003
S1930000.00GBP	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		96,503	0.734807788				8,443		8,443		8,443			718		0003
BP/L 1884742.70 USD-	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		1,663,024	0.74609836				(144,506)		(144,506)		(144,506)			6,320		0003
S35098.06GBP	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		2,675,592	0.92617891				(15,800)		(15,800)		(15,800)			3,705		0003
S1930000.00GBP	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		1,964,043	0.91647688				(18,666)		(18,666)		(18,666)			10,229		0003
BP/L 1884742.70 USD-	QLO ReIn6m DUEP 1A	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2032		4,380,927	0.921799167				(2,362)		(2,362)		(2,362)			4,727		0003
S2478076.78EUR	QLO ReIn6m DUEP 1A	D1	Currency.....	CANADIAN IMPERIAL	.12/15/2022	.04/28/2023																
S172484983	QLO ReIn6m DUEP 1A	D1	Currency.....	BANK OF COMI	.12/15/2022	.04/28/2023																
S1800000.00EUR	QLO ReIn6m DUEP 1A	D1	Currency.....	MORGAN STANLEY	.12/15/2022	.04/28/2023																
ELR/L 4390927.40 USD-	Coupon Hedge CLO J4J0	B1	Currency.....	BNP PARIBAS SA	.01/12/2023	.04/17/2023																

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 1718318.00 USD- S139000.00GBP	Heylo Floi hedging 20% Coverage - 50095149 ..	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	02/01/2023	10/16/2023	.....	1,718,318	0.80890394	.....	.....	.....	(386) .....	.....	(386) .....	.....	(386) .....	.....	.....	6,344	.....	0003
GBP/S 1722083.33 USD- L1388888.88GBP	Heylo Floi hedging 20% Coverage - 50095149 ..	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	02/01/2023	07/12/2024	.....	1,722,083	0.806516657	.....	.....	.....	(6,775) .....	.....	(6,775) .....	.....	(6,775) .....	.....	.....	9,760	.....	0003
GBP/L 25576237.55 USD- MORGAN STANLEY	Heylo Deal 1st Funding AICE - 18344	B1	Currency.....	MORGAN STANLEY IGSLJL3JDP3016NU24	03/14/2023	06/22/2023	.....	25,576,238	0.8202661	.....	.....	.....	(338,267) .....	.....	(338,267) .....	.....	(338,267) .....	.....	.....	60,982	.....	0003
S20977799.10GBP	Edt Exeler Logistic Spain - 7200570	B1	Currency.....	BNP PARIBAS SA ROMUSPUBXPR0K5P83	03/16/2023	07/07/2026	.....	946,728	0.911688224	.....	.....	.....	(14,757) .....	.....	(14,757) .....	.....	(14,757) .....	.....	.....	8,562	.....	0003
EUR/S 916954.44 USD- L1748238.41EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	BNP PARIBAS SA ROMUSPUBXPR0K5P83	03/30/2023	04/17/2023	.....	816,954	0.915885113	.....	.....	.....	(4,804) .....	.....	(4,804) .....	.....	(4,804) .....	.....	.....	882	.....	0003
EUR/L 835660.35 USD- S748236.41EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	BNP PARIBAS SA ROMUSPUBXPR0K5P83	03/30/2023	02/24/2025	.....	835,660	0.895383405	.....	.....	.....	7,470 .....	.....	7,470 .....	.....	7,470 .....	.....	.....	5,770	.....	0003
GBP/L 70575.19 USD- S32555.37GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	11/17/2021	12/09/2024	.....	70,575	0.74467203	.....	.....	.....	5,317 .....	.....	5,317 .....	.....	5,317 .....	.....	.....	460	.....	0003
GBP/L 70222.21 USD- S53093.26GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY IGSLJL3JDP3016NU24	04/08/2022	12/09/2024	.....	70,222	0.756075037	.....	.....	.....	4,369 .....	.....	4,369 .....	.....	4,369 .....	.....	.....	457	.....	0003
EUR/L 582110.77 USD- S54148.02EUR	Coupon Hedge CLO J4J0	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/14/2022	04/28/2023	.....	582,111	0.930146927	.....	.....	.....	(5,946) .....	.....	(5,946) .....	.....	(5,946) .....	.....	.....	806	.....	0003
EUR/L 594604.13 USD- S54148.02EUR	Coupon Hedge CLO J4J0	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	12/15/2022	04/28/2023	.....	594,604	0.926178917	.....	.....	.....	(3,452) .....	.....	(3,452) .....	.....	(3,452) .....	.....	.....	810	.....	0003
GBP/L 301155.72 USD- S243456.53GBP	Coupon Hedge OIL At Maturity Monthly	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	01/23/2023	04/25/2023	.....	301,156	0.808407458	.....	.....	.....	732 .....	.....	732 .....	.....	732 .....	.....	.....	394	.....	0003
GBP/L 2475638.73 USD- S2007613.77GBP	Coupon Hedge RIBS	B1	Currency.....	ROYAL BK CANADA ES7P3JUBHI6C71XB11	03/23/2023	06/28/2023	.....	2,475,639	0.81094795	.....	.....	.....	(4,690) .....	.....	(4,690) .....	.....	(4,690) .....	.....	.....	6,112	.....	0003
EUR/L 1223825.00 USD- S1000000.00EUR	CLO Re Inv6m JUBIL 2019-234 DN XS2075331145	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	07/22/2021	01/15/2025	.....	1,223,825	0.817110289	.....	.....	.....	108,323 .....	.....	108,323 .....	.....	108,323 .....	.....	.....	8,203	.....	0003
EUR/L 830391.27 USD- S773542.51EUR	Coupon Hedge CLO J4J0	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	12/13/2022	04/17/2023	.....	830,591	0.931315483	.....	.....	.....	(9,027) .....	.....	(9,027) .....	.....	(9,027) .....	.....	.....	896	.....	0003
EUR/L 386497.44 USD- S344051.52EUR	Coupon Hedge CLO FMAN	D1	Currency.....	ROYAL BK CANADA ES7P3JUBHI6C71XB11	02/23/2023	05/30/2023	.....	386,497	0.988755589	.....	.....	.....	(7,846) .....	.....	(7,846) .....	.....	(7,846) .....	.....	.....	743	.....	0003
EUR/L 2450088.00 USD- S2000000.00EUR	CLO Re Inv6m JUBIL 2019-234 C XS2075330337	D1	Currency.....	CITIBANK NA	07/22/2021	01/15/2025	.....	2,450,088	0.816303874	.....	.....	.....	218,882 .....	.....	218,882 .....	.....	218,882 .....	.....	.....	16,423	.....	0003
EUR/L 382562.80 USD- S358082.30EUR	Coupon Hedge CLO J4J0	D1	Currency.....	ROYAL BK CANADA ES7P3JUBHI6C71XB11	01/04/2023	04/17/2023	.....	382,563	0.936098688	.....	.....	.....	(6,107) .....	.....	(6,107) .....	.....	(6,107) .....	.....	.....	413	.....	0003
EUR/L 3723300.00 USD- S3000000.00EUR	CLO Re Inv6m JUBIL 2021-254 C1 XS2402444116	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	11/01/2021	11/16/2026	.....	3,723,300	0.805738846	.....	.....	.....	324,447 .....	.....	324,447 .....	.....	324,447 .....	.....	.....	35,483	.....	0003
GBP/L 95657.48 USD- S71831.10GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	12/22/2021	10/09/2024	.....	95,657	0.750919844	.....	.....	.....	6,482 .....	.....	6,482 .....	.....	6,482 .....	.....	.....	591	.....	0003
EUR/L 2314366.00 USD- S2200000.00EUR	Dutch Property Finance 2020-1 - Class C- 50137201	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	10/27/2022	01/28/2025	.....	2,314,366	0.950584414	.....	.....	.....	(119,669) .....	.....	(119,669) .....	.....	(119,669) .....	.....	.....	15,666	.....	0003
S985489.11EUR	CLO Re Inv6m C1CE 44 D XS254690062	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/14/2022	04/28/2023	.....	952,000	0.930146036	.....	.....	.....	(9,723) .....	.....	(9,723) .....	.....	(9,723) .....	.....	.....	1,318	.....	0003
S3200000.00EUR	Chiswick High Street July 2021 - 7200450	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	01/23/2023	01/19/2027	.....	5,881,720	0.884095129	.....	.....	.....	52,996 .....	.....	52,996 .....	.....	52,996 .....	.....	.....	57,390	.....	0003
S17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	01/24/2023	10/09/2024	.....	22,081	0.806904544	.....	.....	.....	99 .....	.....	99 .....	.....	99 .....	.....	.....	137	.....	0003
EUR/S 5897200.00 USD- L3200000.00EUR	CLO Re Inv6m C1CE 44 D XS255469062	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1XNSX80621K66	02/16/2023	01/19/2027	.....	3,587,200	0.88206066	.....	.....	.....	(4,273) .....	.....	(4,273) .....	.....	(4,273) .....	.....	.....	35,001	.....	0003
GBP/L 3291638.90 USD- S2734428.54GBP	Coupon Hedge OIL FMAN	B1	Currency.....	CITIBANK NA	02/23/2023	05/30/2023	.....	3,291,639	0.830719475	.....	.....	.....	(84,907) .....	.....	(84,907) .....	.....	(84,907) .....	.....	.....	6,673	.....	0003
EUR/L 9441486.79 USD- S9834199.17EUR	Coupon Hedge RIBS	B1	Currency.....	MORGAN STANLEY IGSLJL3JDP3016NU24	03/23/2023	06/28/2023	.....	9,441,497	0.814494742	.....	.....	.....	31,861 .....	.....	31,861 .....	.....	31,861 .....	.....	.....	23,311	.....	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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/S 467616.14 USD- L378023.56GBP	12-18 Hotel - Schloss Roxburghie	B1	Currency.....	MI ZHUO CAPITAL MARKETS LLC	03/30/2023	04/17/2023	.....	467,615	0.808407444 .....	.....	.....	.....	(1,209) .....	.....	(1,209) .....	.....	(1,209) .....	.....	.....	505 .....	.....	0003
GBP/L 468153.83 USD- S378023.56GBP	12-18 Hotel - Schloss Roxburghie	B1	Currency.....	MI ZHUO CAPITAL MARKETS LLC	03/30/2023	02/18/2025	.....	468,154	0.807477235 .....	.....	.....	.....	2,478	XXX	59,912,662	.....	59,912,662	.....	.....	16,274,271	XXX	XXX
1439999999, Subtotal - Forwards	Subtotal - Forwards												2,478	XXX	59,912,662	.....	59,912,662	.....	.....	16,274,271	XXX	XXX
1479999999, Subtotal - Forwards	Subtotal - Forwards												2,478	XXX	59,912,662	.....	59,912,662	.....	.....	16,274,271	XXX	XXX
1509999999, Subtotal - SSAP No. 108 Adjustments	Subtotal - SSAP No. 108 Adjustments												(1,209)	XXX	98,752,320	.....	(8,148,815)	.....	.....	19,765,426	XXX	XXX
1689999999, Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									(18,223,298)		1,047,387	28,755,792	XXX	98,752,320	.....	(8,148,815)	.....	.....	19,765,426	XXX	XXX
1699999999, Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												2,478	XXX	59,912,662	.....	59,912,662	.....	.....	16,274,271	XXX	XXX
1709999999, Subtotal - Hedging Other	Subtotal - Hedging Other										13,351,629	(3,877,766)	50,488,437	XXX	41,228,719	2,242,816	74,137,939	.....	.....	38,035,272	XXX	XXX
1719999999, Subtotal - Replication	Subtotal - Replication									45,236,961				XXX				.....	.....		XXX	XXX
1729999999, Subtotal - Income Generation	Subtotal - Income Generation													XXX				.....	.....		XXX	XXX
1739999999, Subtotal - Other	Subtotal - Other													XXX				.....	.....		XXX	XXX
1749999999, Subtotal - Adjustments for SSAP No. 108 Derivatives	Subtotal - Adjustments for SSAP No. 108 Derivatives													XXX				.....	.....		XXX	XXX
1759999999 - Totals										27,013,663	13,351,629	(2,830,381)	79,244,229	XXX	139,981,038	2,242,816	65,989,124	.....	.....	57,800,697	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)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Margin for Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,894,8000	4,137,7500	3,594	3,594				3,594	3,594	11,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,894,8000	4,137,7500	7,189	7,189				7,189	7,189	22,400	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,894,8500	4,137,7500	39,538	39,538				39,538	39,538	123,200	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/22/2023	3,914,3900	4,137,7500	28,755	28,755				28,755	28,755	89,600	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	4,016,9000	4,137,7500	7,189	7,189				7,189	7,189	22,400	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/22/2023	3,941,7600	4,137,7500	32,349	32,349				32,349	32,349	100,800	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,859,8600	4,137,7500	7,189	7,189				7,189	7,189	22,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,894,8000	4,137,7500	3,594	3,594				3,594	3,594	11,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,894,8000	4,137,7500	7,189	7,189				7,189	7,189	22,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/31/2023	4,127,0000	4,137,7500	3,594	3,594				3,594	3,594	11,200	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,905,6400	4,137,7500	39,538	39,538				39,538	39,538	123,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,894,8000	4,137,7500	7,189	7,189				7,189	7,189	22,400	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/29/2023	3,941,6600	4,137,7500	50,320	50,320				50,320	50,320	156,800	0001	50
ES	63	3,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,946,5400	4,137,7500	226,442	226,442				226,442	226,442	694,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	4,138,0000	4,137,7500	3,594	3,594				3,594	3,594	11,200	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,902,9500	4,137,7500	43,132	43,132				43,132	43,132	134,400	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	4,088,5000	4,137,7500	7,189	7,189				7,189	7,189	22,400	0001	50
ES	16	800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,935,9100	4,137,7500	57,509	57,509				57,509	57,509	179,200	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,883,1600	4,137,7500	10,783	10,783				10,783	10,783	33,600	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/16/2023	4,048,0000	4,137,7500	14,377	14,377				14,377	14,377	44,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/20/2023	3,982,0000	4,137,7500	3,594	3,594				3,594	3,594	11,200	0001	50
FV	5	5,000	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	02/23/2023	107,4100	109,5078	3,748	3,748				3,748	3,748	7,500	0001	1,000
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,931,0000	4,137,7500	3,594	3,594				3,594	3,594	11,200	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,894,8000	4,137,7500	14,377	14,377				14,377	14,377	44,800	0001	50
DM	18	90	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	54930EY04020BF0T027	03/29/2023	32,434,9300	33,460,0000	156,119	156,119				156,119	156,119	144,000	0001	5
DM	1	5	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	54930EY04020BF0T027	03/31/2023	32,260,8800	33,460,0000	8,673	8,673				8,673	8,673	8,000	0001	5
DM	23	115	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	54930EY04020BF0T027	03/13/2023	32,260,8800	33,460,0000	199,485	199,485				199,485	199,485	176,000	0001	5
NO	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	11,963,6700	13,301,7500	10,598	10,598				10,598	10,598	8,400	0001	20
NO	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	11,963,6700	13,301,7500	10,598	10,598				10,598	10,598	8,400	0001	20
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	03/14/2023	102,4000	103,2266	611	611				611	611	1,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	03/30/2023	102,9300	103,2266	611	611				611	611	1,400	0001	2,000
TU	5	10,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	02/23/2023	102,4600	103,2266	3,053	3,053				3,053	3,053	7,000	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	03/14/2023	102,4000	103,2266	1,221	1,221				1,221	1,221	2,800	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	03/14/2023	102,4000	103,2266	1,221	1,221				1,221	1,221	2,800	0001	2,000
TU	12	24,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	02/23/2023	102,3700	103,2266	7,328	7,328				7,328	7,328	16,800	0001	2,000
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Rate	06/14/2027	54930EY04020BF0T027	03/24/2023	96,7000	96,7450	839	839				839	839	1,037	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Rate	12/18/2023	54930EY04020BF0T027	03/10/2023	94,4100	94,7800	839	839				839	839	1,037	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Rate	06/19/2023	54930EY04020BF0T027	03/10/2023	94,5600	94,7800	1,677	1,677				1,677	1,677	2,074	0001	2,500
TY	2	2,000	10yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	02/23/2023	111,8900	114,9219	2,072	2,072				2,072	2,072	4,400	0001	1,000
TY	2	2,000	10yr Treasury	Fixed Annuity Hedge	N/A	Rate	06/30/2023	54930EY04020BF0T027	02/24/2023	111,9100	114,9219	1,813	1,813				1,813	1,813	4,400	0001	1,000
RT	1	50	E-Mini Russel 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	54930EY04020BF0T027	03/13/2023	1,786,4500	1,813,5000	5,247	5,247				5,247	5,247	4,133	0001	50
RT	2	100	E-Mini Russel 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	54930EY04020BF0T027	03/13/2023	1,786,4500	1,813,5000	10,493	10,493				10,493	10,493	8,267	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	54930EY04020BF0T027	03/13/2023	2,010,6000	2,027,0000	2,027	2,027				2,027	2,027	1,617	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	54930EY04020BF0T027	03/13/2023	2,010,6000	2,066,5000	2,027	2,027				2,027	2,027	1,617	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SNZ2JLFR6MNCLOF39	03/13/2023	3,934,6400	4,137,7500	3,594	3,594				3,594	3,594	11,200	0001	50

STATEMENT AS OF MARCH 31, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART B - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date 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 Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
1539999999. Subtotal - Long Futures - Hedging Other																					
1579999999. Subtotal - Long Futures																					
ES	1	50 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/22/2023	3,973,6000	4,137,7500	1,055,708	1,055,708	3,594			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	1	50 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/17/2023	3,947,0000	4,137,7500	3,594	3,594	3,594			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	1	50 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/20/2023	3,982,0000	4,137,7500	3,594	3,594	3,594			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	1	50 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/22/2023	3,973,6000	4,137,7500	3,594	3,594	3,594			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	9	450 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/27/2023	3,912,6200	4,137,7500	32,349	32,349	32,349			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	2	100 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/13/2023	3,911,9000	4,137,7500	7,189	7,189	7,189			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	11	550 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/28/2023	3,957,7300	4,137,7500	39,538	39,538	39,538			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	5	250 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/30/2023	4,068,2000	4,137,7500	17,972	17,972	17,972			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	14	700 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/22/2023	3,998,8900	4,137,7500	50,320	50,320	50,320			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	3	150 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/22/2023	4,019,8700	4,137,7500	10,783	10,783	10,783			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	2	100 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/13/2023	3,894,8000	4,137,7500	7,189	7,189	7,189			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	9	450 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/13/2023	3,934,6400	4,137,7500	32,349	32,349	32,349			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	31	1,550 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/13/2023	3,905,0300	4,137,7500	111,424	111,424	111,424			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	1	50 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/31/2023	4,127,0000	4,137,7500	3,594	3,594	3,594			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	4	200 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/14/2023	3,926,2500	4,137,7500	14,377	14,377	14,377			1,055,708	1,055,708	2,350,682	XXX	XXX
ES	1	50 S&P 500 Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	SIQZJLFRBMNQLQF39	03/13/2023	3,930,0000	4,137,7500	3,594	3,594	3,594			1,055,708	1,055,708	2,350,682	XXX	XXX
DIJ	1	5 DJIA Mini	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	54930EX04020BF0127	03/15/2023	31,950,0000	33,460,0000	8,673	8,673	8,673			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	80	200,000 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	03/15/2027	54930EX04020BF0127	04/21/2022	96,9150	96,7700	63,481	63,481	63,481			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	40	100,000 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	12/14/2026	54930EX04020BF0127	03/25/2022	97,4000	96,7850	31,740	31,740	31,740			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	3	7,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	06/19/2023	54930EX04020BF0127	03/30/2023	94,6500	94,7800	2,516	2,516	2,516			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	13	32,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	06/19/2023	54930EX04020BF0127	01/23/2023	94,5900	94,7800	10,902	10,902	10,902			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	15	37,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	06/19/2023	54930EX04020BF0127	02/02/2023	94,5400	94,7800	12,579	12,579	12,579			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	10	25,000 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	06/19/2023	54930EX04020BF0127	03/22/2023	94,5700	94,7800	8,386	8,386	8,386			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	2	5,000 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	06/19/2023	54930EX04020BF0127	02/02/2023	94,8300	94,7800	1,677	1,677	1,677			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	2	5,000 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	09/18/2023	54930EX04020BF0127	03/14/2023	94,8200	95,1350	1,677	1,677	1,677			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	4	10,000 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	09/18/2023	54930EX04020BF0127	01/09/2023	94,9100	95,1350	3,354	3,354	3,354			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	1	2,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	09/18/2023	54930EX04020BF0127	01/23/2023	94,9900	95,1350	839	839	839			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	7	17,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	09/18/2023	54930EX04020BF0127	09/12/2022	95,0400	95,1350	5,870	5,870	5,870			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	25	62,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	09/18/2023	54930EX04020BF0127	03/02/2022	97,8600	95,1350	19,838	19,838	19,838			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	1	2,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	03/18/2024	54930EX04020BF0127	03/09/2023	94,7200	95,8350	839	839	839			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	4	10,000 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	03/18/2024	54930EX04020BF0127	09/12/2022	95,4500	95,8350	3,354	3,354	3,354			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	1	2,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	03/18/2024	54930EX04020BF0127	02/02/2023	95,9500	95,8350	839	839	839			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	3	7,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	06/17/2024	54930EX04020BF0127	09/26/2022	95,7600	96,1750	2,516	2,516	2,516			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	1	2,500 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	12/16/2024	54930EX04020BF0127	03/14/2023	96,1500	96,6150	839	839	839			1,055,708	1,055,708	2,350,682	XXX	XXX
ED	20	50,000 Euro Dollar	Fixed Annuity Hedge	Fixed Annuity Hedge	N/A	Rate.....	09/16/2024	54930EX04020BF0127	03/02/2022	96,0200	96,4500	15,870	15,870	15,870			1,055,708	1,055,708	2,350,682	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	Description of Exchange, Counterparty or Central Clearinghouse	2	3	Counterparty Offset		Book/Adjusted Carrying Value				Fair Value			13
				4	5	6	7	8	9	10	11	12	
		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
		XXX	XXX	XXX		1,780,350		1,780,350	1,780,350		1,780,350	786,351	786,351
01999999999 - Aggregate Sum of Exchange Traded Derivatives													
BARCLAYS PLC	656SE7UJ9517UW573	Y	Y	24,880,000		29,335,358	(19,273,836)		45,631,024	(19,273,027)	1,477,966	-5,256,931	
BNP PARIBAS SA	90UWSPBIPROK5P83	Y	Y			29,434,431	(59,415,637)		42,259,064	(57,698,016)		13,565,478	
CANADIAN IMPERIAL BANK OF COMM	21G119L770J0H3Z676	Y	Y			21,170,537	(514,719)	285,818	22,058,488	(514,719)	1,183,769	2,827,954	
CITIBANK NA	E5Y0ZIZ7FF321NEFA76	Y	Y	20,360,000		21,234,548	(14,324,732)		35,129,815	(16,135,375)	1,144,441	4,887,863	
CREDIT AGRICOLE SA	969500TJ6KRTCJ0W405	Y	Y	15,850,000		2,351,491	(424,569)		5,156,222	(416,099)	280,123	970,567	
CREDIT SUISSE (USA) INC	EK07EVPDHHFF07349	Y	Y	4,460,000		1,958,023	(7,773)		1,958,023	(7,773)	160,250	1,167,421	
DEUTSCHE BANK AG	7L1HFZV1QNSV80621K86	Y	Y	1,790,000		31,653,103	(7,892,317)	3,070,786	2,457,927	(7,892,317)	3,070,786	4,191,513	
GOLDMAN SACHS GROUP INC/THE	K03XUN7G8114HXYL02	Y	Y	20,690,000		1,347,466	(9,153,535)		71,074	(2,112,726)	345,201	2,053,189	
GOLDMAN SACHS INTERNATIONAL	K03XUN7G8114HXYL02	Y	Y	70,000		677,573		1,074	1,609,536		199,536	581,594	
HSC BANK PLC	11EBV8J0J6W1HR804	Y	Y	1,410,000		11,394,445	(3,579,823)	2,974,622	16,565,864	(3,555,329)	8,180,535	2,266,834	
JPMORGAN CHASE	819ZUZXV5Z1NHU748	Y	Y	4,630,000		1,831,951	(388,446)		3,488,967	(385,105)	173,762	663,752	
MIZUHO CAPITAL MARKETS LLC	0V6H86G0Z0J0870P30	Y	Y	2,920,000		21,278,557	(8,437,033)		29,652,506	(7,928,552)	4,203,954	4,959,857	
MORGAN STANLEY	17331LVZK0K577A554	Y	Y	17,520,000									
Morgan Stanley International	4PQUH3JPF9FNF38B653	Y	Y	490,000									
Netixis NA	KX1WK48MFAV2N0U1Z63	Y	Y	1,760,000		470,626			1,769,172		29,172	171,548	
ROYAL BK CANADA	ES7IP3J9H1GCT71BU11	Y	Y	8,320,000		15,540,353	(8,028,168)		18,367,784	(8,028,168)	2,019,586	6,941,779	
SOCIETE GENERALE SA	G2NE81B3E400TB8U41	Y	Y	24,190,000		21,366,351	(4,602,939)		29,551,446	(4,578,077)	783,369	4,135,940	
SUNTRUST BANKS INC	1Y00B5JUN191BAK5X06	Y	Y	2,300,000		2,810,354		510,354	2,810,354		510,354	315,643	
WELLS FARGO & COMPANY	K81HDSPPHMQFXT09	Y	Y	2,480,000		1,227,182			2,593,052		113,052	202,338	
02999999999, Total NAIC 1 Designation				154,320,000		215,243,431	(136,053,527)	7,012,904	292,803,301	(130,535,264)	23,876,969	55,161,888	
08999999999, Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						54,324		54,324	54,324	(22,341,303)		2,638,799	
09999999999 - Gross Totals				154,320,000		217,078,106	(136,053,527)	8,847,578	294,637,975	(152,876,587)	25,657,319	58,587,049	786,351
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						217,078,106	(136,053,527)						

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Citibank, N.A. Tampa, FL	...	4.600	4,227,496	.....	262,229,276	537,527,749	216,930,696	..XXX.
JP Morgan Chase Bank, N.A. New York, NY	...	4.600	1,787	.....	6,792,750	22,773,419	176,997	..XXX.
Wells Fargo Bank, N.A. Minneapolis, MN	...	4.600	217,071	.....	(7,497,636)	1,334,459	17,566,639	..XXX.
Federal Home Loan Bank Des Moines, IA	...	0.000	.....	.....	2,863,587	(275,787)	65,673	..XXX.
State Street Kansas City, MO	...	0	.....	.....	.....	(2,637,142)	.....	..XXX.
Wells Fargo Bank, N.A. Minneapolis, MN	...	0	.....	.....	9,815,993	9,828,081	9,841,354	..XXX.
Citibank, N.A. Tampa, FL	...	0	.....	.....	438,343,220	431,803,481	299,157,174	..XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	45,806	.....	(66,151)	(9,430)	(53,283)	XXX
0199999. Totals - Open Depositories	XXX	XXX	4,492,161	.....	712,481,040	1,000,344,829	543,685,251	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	4,492,161	.....	712,481,040	1,000,344,829	543,685,251	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	.....	.....	.....	XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	4,492,161	.....	712,481,040	1,000,344,829	543,685,251	XXX

