

QUARTERLY STATEMENT

OF THE

Athene Annuity & Life Assurance Company

TO THE

Insurance Department

OF THE

STATE OF

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

☐ LIFE, ACCIDENT AND HEALTH

☐ FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity & Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

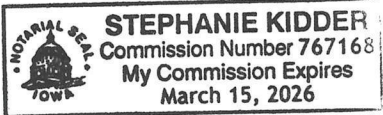
State of Iowa SS:
County of Dallas

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

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

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

Stephanie Kidder
Executive Assistant
03/15/2026



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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	22,832,873,639		22,832,873,639	23,978,263,314
2. Stocks:				
2.1 Preferred stocks	250,305,464		250,305,464	283,533,101
2.2 Common stocks	1,973,153,216	38,522	1,973,114,694	2,090,861,385
3. Mortgage loans on real estate:				
3.1 First liens	4,310,691,589		4,310,691,589	4,295,408,912
3.2 Other than first liens.....	294,898,936		294,898,936	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 (\$ 479,842,925), cash equivalents (\$ 551,962,629) and short-term investments (\$ 94,061,590)	1,125,867,144		1,125,867,144	639,252,819
6. Contract loans (including \$ premium notes)	2,248,259		2,248,259	2,258,361
7. Derivatives	235,897,180		235,897,180	223,005,162
8. Other invested assets	825,354,076	341,188	825,012,888	1,001,094,554
9. Receivables for securities	23,174,095		23,174,095	16,048,049
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	36,018,907		36,018,907	48,747,729
12. Subtotals, cash and invested assets (Lines 1 to 11)	31,910,482,506	379,710	31,910,102,797	32,919,119,722
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	231,551,659	565,296	230,986,363	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	91,036,775		91,036,775	82,191,363
16.2 Funds held by or deposited with reinsured companies	2,796,944,340		2,796,944,340	2,724,519,016
16.3 Other amounts receivable under reinsurance contracts	1,788,377,709		1,788,377,709	2,302,899,640
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	17,377,326		17,377,326	
18.2 Net deferred tax asset	303,546,497	94,691,207	208,855,290	73,645,328
19. Guaranty funds receivable or on deposit	266,953		266,953	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	201,531,653		201,531,653	101,111,232
24. Health care (\$) and other amounts receivable	4,433,324		4,433,324	4,689,005
25. Aggregate write-ins for other than invested assets	13,571,483	12,350,603	1,220,880	817,262
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	37,359,120,227	107,986,816	37,251,133,411	38,432,341,961
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	14,601,505		14,601,505	13,668,240
28. Total (Lines 26 and 27)	37,373,721,732	107,986,816	37,265,734,916	38,446,010,201
DETAILS OF WRITE-INS				
1101. Derivative collateral asset	36,018,907		36,018,907	48,747,729
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	36,018,907		36,018,907	48,747,729
2501. Interest maintenance reserve asset	11,880,046	11,880,046		
2502. Miscellaneous assets	1,691,437	470,557	1,220,880	817,262
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,571,483	12,350,603	1,220,880	817,262

STATEMENT AS OF JUNE 30, 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 \$ 26,391,205,992 less \$ included in Line 6.3 (including \$ 19,524,689,714 Modco Reserve)	26,391,205,992	26,149,069,195
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ 78,222,432 Modco Reserve).....	397,687,579	408,687,229
4. Contract claims:		
4.1 Life	120,326,163	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 \$ 131,211,696 assumed and \$ 1,417,126,953 ceded	1,548,338,649	2,024,376,339
9.4 Interest Maintenance Reserve		54,238,208
10. Commissions to agents due or accrued-life and annuity contracts \$ 108,214 , accident and health \$ 230,000 and deposit-type contract funds \$	338,214	244,675
11. Commissions and expense allowances payable on reinsurance assumed	5,607,714	4,999,205
12. General expenses due or accrued	1,300,025	1,080,535
13. Transfers to Separate Accounts due or accrued (net) (including \$ (19) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(19)	59,512
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	188,500	295,071
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		2,124,777
15.2 Net deferred tax liability		
16. Unearned investment income	1,524,158	2,082,745
17. Amounts withheld or retained by reporting entity as agent or trustee	248,678	277,649
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	16,011,898	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	236,367,704	167,993,482
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	4,902,520,949	5,957,328,900
24.04 Payable to parent, subsidiaries and affiliates	323,774,770	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	114,540,553	140,647,832
24.09 Payable for securities	20,993,501	1,605,017
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,013,396,372	979,781,875
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	35,094,400,280	36,133,956,603
27. From Separate Accounts Statement	14,601,505	13,668,240
28. Total liabilities (Lines 26 and 27)	35,109,001,785	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	3,745,312,898	3,331,395,902
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(1,591,079,767)	(1,035,510,544)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	2,154,233,130	2,295,885,358
38. Totals of Lines 29, 30 and 37	2,156,733,130	2,298,385,358
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	37,265,734,916	38,446,010,201
DETAILS OF WRITE-INS		
2501. Repurchase agreement liability	728,383,200	728,383,200
2502. Derivative collateral liability	209,890,000	182,232,000
2503. Amount due reinsurers	52,191,378	42,321,917
2598. Summary of remaining write-ins for Line 25 from overflow page	22,931,794	26,844,758
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,013,396,372	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 JUNE 30, 2023 OF THE Athene Annuity & Life Assurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	255,940,237	55,402,345	605,040,513
2. Considerations for supplementary contracts with life contingencies	2,281,751	22,450,465	47,532,350
3. Net investment income	681,559,094	581,202,194	1,175,973,308
4. Amortization of Interest Maintenance Reserve (IMR)	(2,913,985)	8,786,615	14,983,553
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	80,346,567	45,788,951	148,528,097
7. Reserve adjustments on reinsurance ceded	21,951,612	(1,092,502,365)	405,098,034
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	232,450	231,956	445,408
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	56,272,104	52,840,704	102,854,450
9. Totals (Lines 1 to 8.3)	1,095,669,829	(325,799,134)	2,500,455,713
10. Death benefits	(329,801)	(201,809)	280,387
11. Matured endowments (excluding guaranteed annual pure endowments)		32,917	5,000
12. Annuity benefits	68,429,506	76,591,609	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	428,000,084	232,552,498	535,221,465
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	6,810,043	9,018,553	15,871,831
18. Payments on supplementary contracts with life contingencies	11,750,729	8,457,060	17,916,389
19. Increase in aggregate reserves for life and accident and health contracts	242,136,797	(490,440,739)	1,715,449,323
20. Totals (Lines 10 to 19)	756,797,359	(163,989,911)	2,467,418,450
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,066,703	913,065	1,885,038
22. Commissions and expense allowances on reinsurance assumed	88,977,953	51,803,220	169,406,657
23. General insurance expenses and fraternal expenses	9,383,114	12,925,378	25,661,713
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,108,676	1,620,954	2,018,412
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(438,722)	(248,571)	(525,470)
27. Aggregate write-ins for deductions	156,567,225	(13,333,740)	89,185,187
28. Totals (Lines 20 to 27)	1,014,462,310	(110,309,605)	2,755,049,988
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	81,207,519	(215,489,530)	(254,594,275)
30. Dividends to policyholders and refunds to members	10,609	12,544	24,551
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	81,196,910	(215,502,074)	(254,618,826)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	49,313,784	(320,977)	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)	31,883,126	(215,181,097)	(335,514,634)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 12,590,471 (excluding taxes of \$ (23,354,237) transferred to the IMR)	(90,331,498)	279,208,457	315,217,637
35. Net income (Line 33 plus Line 34)	(58,448,371)	64,027,360	(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)	(58,448,371)	64,027,360	(20,296,997)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 26,389,396	(568,419,693)	(221,084,732)	(882,003,928)
39. Change in net unrealized foreign exchange capital gain (loss)	18,380,436	(64,887,893)	(105,198,596)
40. Change in net deferred income tax	96,913,215	(95,825,869)	(19,508,467)
41. Change in nonadmitted assets	54,412,463	(8,281,990)	(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	(68,374,222)	256,714,972	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	413,916,996	464,858,506	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	(9,943,661)	87,861,688	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)	(141,652,228)	483,382,043	693,867,283
55. Capital and surplus, as of statement date (Lines 36 + 54)	2,156,733,130	2,087,900,118	2,298,385,358
DETAILS OF WRITE-INS			
08.301. Funds withheld adjustment - assumed	54,284,432	52,816,743	102,789,605
08.302. Miscellaneous income	1,987,672	23,961	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)	56,272,104	52,840,704	102,854,450
2701. Funds withheld adjustment - ceded	141,312,776	17,948,665	157,168,451
2702. Transfer to IMR - ceded	15,707,742	(20,713,865)	(51,247,936)
2703. Reserve adjustments on reinsurance assumed	(3,735,345)	(11,608,025)	(20,598,660)
2798. Summary of remaining write-ins for Line 27 from overflow page	3,282,052	1,039,485	3,863,333
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	156,567,225	(13,333,740)	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 JUNE 30, 2023 OF THE Athene Annuity & Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	258,221,988	77,852,811	652,572,863
2. Net investment income	659,363,923	567,920,450	1,101,857,561
3. Miscellaneous income	80,400,514	44,289,783	145,347,571
4. Total (Lines 1 to 3)	997,986,425	690,063,044	1,899,777,995
5. Benefit and loss related payments	650,354,130	717,744,887	(161,625,458)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(379,191)	(217,986)	(554,432)
7. Commissions, expenses paid and aggregate write-ins for deductions	98,891,948	71,646,102	202,270,529
8. Dividends paid to policyholders	10,609	12,544	26,571
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	78,141,513	(1,327,827)	134,619,141
10. Total (Lines 5 through 9)	827,019,009	787,857,719	174,736,351
11. Net cash from operations (Line 4 minus Line 10)	170,967,416	(97,794,676)	1,725,041,644
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,516,152,231	2,408,453,459	3,170,215,555
12.2 Stocks	2,803,040	51,786,160	83,087,553
12.3 Mortgage loans	210,338,979	764,708,413	1,169,170,380
12.4 Real estate			
12.5 Other invested assets	301,284,546	2,251,936,424	2,509,963,119
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	18,480,481	772,431	4,022,622
12.7 Miscellaneous proceeds	32,036,370	49,227,148	70,903,903
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,081,095,647	5,526,884,035	7,007,363,132
13. Cost of investments acquired (long-term only):			
13.1 Bonds	470,961,532	2,270,340,473	4,763,489,226
13.2 Stocks	411,888	16,089,056	19,178,032
13.3 Mortgage loans	127,907,836	514,945,154	1,095,085,835
13.4 Real estate			
13.5 Other invested assets	86,926,813	1,326,914,958	1,362,029,833
13.6 Miscellaneous applications	41,684,516	35,993,550	68,368,741
13.7 Total investments acquired (Lines 13.1 to 13.6)	727,892,585	4,164,283,191	7,308,151,667
14. Net increase (or decrease) in contract loans and premium notes	(10,103)	83,041	276,949
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,353,213,165	1,362,517,803	(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	(10,999,650)	(67,102,634)	(44,242,264)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(1,026,566,607)	(63,470,659)	(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)	(1,037,566,256)	(130,573,293)	(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) .	486,614,324	1,134,149,834	(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)	1,125,867,144	1,925,434,459	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)	62,427,482	681,927,891	1,047,544,880
20.0002. Security exchanges and asset in kind trades – bonds acquired (investing)	(62,427,482)	(681,927,891)	(1,047,544,880)
20.0003. Reinsurance activity settled in assets in kind (operating)	32,807,359	132,024,576	132,024,576
20.0004. Reinsurance activity settled in bonds (investing)	(32,807,359)	(132,024,576)	(132,024,576)
20.0005. Capital contribution of stock compensation expense (financing)	13,916,996	14,564,058	29,594,495
20.0006. Capital contribution of stock compensation expense (investing)	(12,158,372)	(11,541,602)	(23,853,573)
20.0007. Capital contribution of stock compensation expense (operating)	(1,758,624)	(3,022,455)	(5,740,922)
20.0008. Capital contribution – non-cash (financing)	515,000,000	294,449	1,275,294,449
20.0009. Capital contribution – non-cash (investing)	(515,000,000)	(294,449)	(1,275,294,449)
20.0010. Security exchanges and asset in kind trades – other invested asset proceeds (investing) .	2,990,206	84,730,324	84,730,324

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

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

20.0011. Security exchanges and asset in kind trades – other invested asset acquired (investing) .	(2,990,206)	(84,730,324)	(84,730,324)
20.0012. Asset transfer mortgage to other invested assets – proceeds (investing)	616,619	510,236	1,002,937
20.0013. Asset transfer mortgage to other invested assets – acquired (investing)	(616,619)	(510,236)	(1,002,937)
20.0014. Interest capitalization (operating)	1,424,203		
20.0015. Interest capitalization (investing)	(1,424,203)		
20.0016. Asset transfer bonds to other invested assets – proceeds (investing)	1,181,570		
20.0017. Asset transfer bonds to other invested assets – acquired (investing)	(1,181,570)		
20.0018. Asset transfer bonds to stocks – proceeds (investing)		141,165,696	141,165,696
20.0019. Asset transfer bonds to stocks – acquired (investing)		(141,165,696)	(141,165,696)
20.0020. Asset transfer stocks to bonds – proceeds (investing)		21,527,835	21,527,835
20.0021. Asset transfer stocks to bonds – acquired (investing)		(21,527,835)	(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	90,785	103,641	194,297
2. Ordinary life insurance	32,675,724	36,477,748	70,242,759
3. Ordinary individual annuities	198,861	840,582	1,291,254
4. Credit life (group and individual)	63	63	126
5. Group life insurance	597,686	701,164	1,330,104
6. Group annuities			
7. A & H - group	1,297,339	1,366,190	3,095,111
8. A & H - credit (group and individual)			
9. A & H - other	2,896,728	3,133,508	6,123,667
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	37,757,186	42,622,896	82,277,319
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	37,757,186	42,622,896	82,277,319
14. Deposit-type contracts		20,000,000	20,000,000
15. Total (Lines 13 and 14)	37,757,186	62,622,896	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 #	06/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (58,448,371)	\$ (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>\$ (58,448,371)</u>	<u>\$ (20,296,997)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,156,733,130	\$ 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>\$ 2,156,733,130</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 August 14, 2023 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During the current year's financial statement preparation, the Company discovered an error in the tax reserves which resulted in a \$20.1 million understatement of current tax liability, a \$4.7 million understatement of admitted deferred tax asset and a \$42.5 million overstatement of the Company's investment in subsidiary in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the current tax expense correction was recorded directly to surplus. The net impact of the corrections decreased surplus by \$57.9 million, representing 2.7% of ending capital and surplus as of June 30, 2023 and 2.5% as of December 31, 2022.

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

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Loan-Backed Securities

- (1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker dealer survey values or internal estimates.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

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

Notes to the Financial Statements

5. Investments (Continued)

(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
...12668BMV6	1,811,695	1,806,288	5,407	1,806,288	1,611,766	03/31/2023
...126694K31	382,655	375,987	6,668	375,987	329,131	03/31/2023
...17322JAB9	1,435,023	1,422,276	12,748	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
...00192JAD8	708,306	697,504	10,802	697,504	691,302	06/30/2023
...00442BAD3	657,660	622,211	35,449	622,211	589,796	06/30/2023
...00442BAE1	659,820	624,227	35,593	624,227	589,725	06/30/2023
...00442JAD6	462,499	435,244	27,255	435,244	363,328	06/30/2023
...058930AD0	2,650,177	2,627,720	22,457	2,627,720	2,388,287	06/30/2023
...12639MFA8	767,232	757,816	9,416	757,816	652,817	06/30/2023
...16162WPZ6	1,826,262	1,810,048	16,214	1,810,048	1,730,547	06/30/2023
...16165TAB9	520,682	432,812	87,870	432,812	432,812	06/30/2023
...41161PVK6	1,687,550	1,679,729	7,821	1,679,729	1,679,729	06/30/2023
...41161UAC6	2,542,381	2,525,541	16,840	2,525,541	532,780	06/30/2023
...46631JAA6	2,241,407	2,212,836	28,571	2,212,836	1,730,803	06/30/2023
...55027BAA6	1,493,680	1,474,328	19,352	1,474,328	1,302,284	06/30/2023
...59023MAD2	2,567,821	2,444,143	123,678	2,444,143	2,214,006	06/30/2023
...61748HQW4	3,448,757	3,446,016	2,741	3,446,016	3,300,345	06/30/2023
...61748HYQ8	8,724,921	8,694,811	30,110	8,694,811	8,252,435	06/30/2023
...61763GEQ2	16,144,852	16,131,140	13,712	16,131,140	14,734,817	06/30/2023
...863579RT7	98,513	97,725	788	97,725	97,138	06/30/2023
...87222PAB9	1,879,776	1,842,673	37,103	1,842,673	1,842,673	06/30/2023
...94983JAG7	1,774,729	1,722,869	51,860	1,722,869	792,242	06/30/2023
...94984NAA0	652,873	601,006	51,867	601,006	552,051	06/30/2023
Total			\$ 920,809			

(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 June 30, 2023.

- a. The aggregate amount of unrealized losses:

1. Less than 12 months\$ 112,482,201

2. 12 months or longer809,597,701
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months\$ 1,983,641,955

2. 12 months or longer6,548,214,979

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

Notes to the Financial Statements

5. Investments (Continued)

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

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

(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 June 30, 2023.

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

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

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	\$	\$ 396,652,973	\$ 423,724,293	\$ 14,865,973	\$	\$	\$	\$
b.	Bonds - FV		321,185,812	351,756,042	9,927,523				
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	\$	\$ 396,652,973	\$ 423,724,293	\$ 14,865,973	\$	\$	\$	\$
q.	Total assets - FV	\$	\$ 321,185,812	\$ 351,756,042	\$ 9,927,523	\$	\$	\$	\$

(7) Collateral received - secured borrowing

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

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

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

(9) Allocation of aggregate collateral by remaining contractual maturity

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

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

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

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	\$ 728,383,200	\$	\$
2.	Securities Collateral (FV)				
b.	Ending Balance				
1.	Cash (Collateral - All)	\$ 728,383,200	\$ 728,383,200	\$	\$
2.	Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

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

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

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

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

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		264,032,714						
i. Total assets - FV (Sum of a through h)	\$	\$ 264,032,714	\$	\$	\$	\$	\$	\$

(7) Collateral provided - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	Cash	\$ 114,761,152	\$	\$	\$
2.	Securities (FV)		264,032,714		
3.	Securities (BACV)	XXX	XXX	XXX	XXX
4.	Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance				
1.	Cash	\$ 114,761,152	\$	\$	\$
2.	Securities (FV)		264,032,714		
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	29,532,470		
b.	Ending Balance				
1.	Cash	\$	\$	\$	\$
2.	Securities (FV)	22,532,470	29,532,470		

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

- H. Repurchase Agreements Transactions Accounted for as a Sale - None
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
- J. Real Estate - None
- K. Low-Income Housing Tax Credits (LIHTC) - None
- L. Restricted Assets - No Significant Changes
- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - No Significant Changes
- P. Short Sales - None
- Q. Prepayment Penalty and Acceleration Fees - No Significant Changes
- R. Reporting Entity's Share of Cash Pool by Asset type - None
6. Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes
7. Investment Income - No Significant Changes
8. Derivative Instruments
- A. Derivatives under SSAP No. 86 - Derivatives
- (1) Discussion - No Significant Changes
- (2) Description of objectives - No Significant Changes

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 second 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 \$13.9 million for the six months ended June 30, 2023 and \$29.6 million for the year ended December 31, 2022, which includes amounts contributed by the Company to downstream insurance subsidiaries.

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

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

- 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

Notes to the Financial Statements

11. Debt

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

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

The Company has issued funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of \$259 million as of June 30, 2023. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

(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	\$ 660,000,000		
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)	\$ 774,533,391	\$ 890,398,565	\$ 270,000,000
2. Current year general account total collateral pledged	774,533,391	890,398,565	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)	\$ 774,533,391	\$ 890,398,565	\$ 270,000,000
2. Current year general account maximum collateral pledged	774,533,391	890,398,565	270,000,000
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		\$ 258,879,109
(c) Other				XXX
(d) Aggregate total (a+b+c)	\$ 270,000,000	\$ 270,000,000	\$	\$ 258,879,109
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	340,000,000	340,000,000		\$ 328,018,244
(c) Other				XXX
(d) Aggregate total (a+b+c)	\$ 340,000,000	\$ 340,000,000	\$	\$ 328,018,244

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

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

(c) FHLB - Prepayment obligations

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

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

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

14. Liabilities, Contingencies and Assessments

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

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

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	\$	3,159,888	\$ 512,400	\$	3,672,288
Bonds: RMBS		326,352	2,740,356		3,066,708
Preferred stocks	62,997,609	172,307,856			235,305,465
Common stocks		20,800,000			20,800,000
Derivative assets: Currency Swaps		14,071,109			14,071,109
Derivative assets: Interest Rate	115,677				115,677
Derivative assets: Options		79,992,398			79,992,398
Derivative assets: Futures	2,796,535				2,796,535
Derivative assets: FX Forwards		90,450,029			90,450,029
Separate account assets: Variable products		14,601,505			14,601,505
Total assets at fair value/NAV	\$ 65,909,821	\$ 395,709,137	\$ 3,252,756	\$	\$ 464,871,714
b. Liabilities at fair value					
Derivative liabilities: Currency Swaps	\$	40,973,885	\$	\$	40,973,885
Derivative liabilities: Options		3,191			3,191
Derivative liabilities: FX Forwards		46,535,565			46,535,565
Separate account liabilities: Variable products		14,601,501			14,601,501
Total liabilities at fair value	\$	\$ 102,114,142	\$	\$	\$ 102,114,142

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 04/01/2023	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 06/30/2023
a. Assets										
Bonds: Corporates	\$ 512,400	\$	\$	\$	\$	\$	\$	\$	\$	\$ 512,400
Bonds: RMBS	2,732,999			12,913	6,291				(11,847)	2,740,356
Preferred stocks	13,575,000		(13,575,000)							—
Total assets	<u>\$ 16,820,399</u>	<u>\$</u>	<u>\$ (13,575,000)</u>	<u>\$ 12,913</u>	<u>\$ 6,291</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ (11,847)</u>	<u>\$ 3,252,756</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	\$ 20,364,110,739	\$ 22,832,873,639	\$ 30,022,095	\$ 17,430,277,295	\$ 2,903,811,349	\$	\$
Assets - Preferred stocks	250,305,465	250,305,464	62,997,609	187,307,856			
Assets - Common stock	20,800,000	20,800,000		20,800,000			
Assets - Mortgage loans - first liens	4,031,395,054	4,310,691,589			4,031,395,054		
Assets - Mortgage loans - other than first liens	266,837,459	294,898,936			266,837,459		
Assets - Cash, cash equivalents, and short-term investments	1,125,807,069	1,125,867,144	1,031,805,554	88,673,510	5,328,005		
Assets - Policy loans	2,248,259	2,248,259		2,248,259			
Assets - Derivative assets	270,374,876	235,897,180	(23,443,607)	293,818,483			
Assets - Derivative collateral assets	36,018,907	36,018,907	36,018,907				
Assets - Other invested assets	813,786,732	825,012,887		61,319,815	48,517,963	703,948,954	
Assets - Separate account: variable products	14,601,505	14,601,505		14,601,505			
Liabilities - Repurchase agreements	728,383,200	728,383,200		728,383,200			
Liabilities - Derivative liabilities	92,650,452	114,540,553		92,650,452			
Liabilities - Derivative and other collateral	209,890,000	209,890,000	209,890,000				
Liabilities - Deposit type contracts	412,922,912	397,687,579			412,922,912		

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

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

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

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 June 30, 2023, the Company has \$527.5 million unfunded commitments to invest in these investment funds.

21. Other Items - No Significant Changes

22. Events Subsequent

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

23. Reinsurance

Effective July 1, 2023, Venerable Insurance and Annuity Company, an affiliate, recaptured \$564 million of payout annuity reserves assumed by the Company under two coinsurance agreements. In connection with this recapture, during the second quarter of 2023, the Company recognized a \$16 million loss on the sale of assets net of IMR. We expect to recognize a pretax gain of approximately \$45 – \$50 million in the third quarter of 2023 upon settlement of the recapture agreement.

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

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

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

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

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.

12/31/2022
- 6.2

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

12/31/2017
- 6.3

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

05/24/2019
- 6.4

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

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

Yes [☐] No [☐] N/A [☒]
- 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...
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...

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

GENERAL INTERROGATORIES

9.1

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

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

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

Yes [] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [X] No []

10.2

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

200,000,000

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 \$830 million of assets under repurchase agreements, \$890 million of assets pledged as collateral to the FHLB, and has granted security interest in \$635 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:

\$.....

35,453,349

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	\$ 3,309,699,249
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 2,067,299,907	\$ 1,952,353,216
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$ 296,860,747	\$ 295,140,351
14.26 All Other	\$ 1,002,480,978	\$ 687,772,381
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 6,357,393,189	\$ 6,244,965,197
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [X] No []

15.2

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

16.

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

16.1

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

\$

16.2

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

\$

16.3

Total payable for securities lending reported on the liability page.

\$

8.1

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

GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
143161	Apollo Insurance Solutions Group, LP	549300L3R6C4MA4YKN89	SEC	DS.....
143161	Apollo Capital Management, L.P.	5493007BCXEDR17QKB54	SEC	OS.....
151243	Apollo Global Real Estate Management, L.P.		SEC	OS.....
143161	ARM Manager LLC		SEC	OS.....
143161	Apollo Longevity LLC		SEC	OS.....
143161	Apollo Emerging Markets, LLC		SEC	OS.....
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

\$

1,906,764,769

1.13

Commercial Mortgages

\$

2,619,996,577

1.14

Total Mortgages in Good Standing

\$

4,526,761,346

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

\$

26,319,106

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

26,319,106

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

16,787,917

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

16,787,917

1.5

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

\$

4,605,590,525

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

341,188

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

341,188

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 JUNE 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 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.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	2	Active Status (a)						
1. Alabama	AL	L	273,816	123	27,691		301,629	
2. Alaska	AK	L	36,320		3,784		40,104	
3. Arizona	AZ	L	456,990	14,803	49,260		521,054	
4. Arkansas	AR	L	175,431		22,642		198,073	
5. California	CA	L	1,100,642	25,339	230,254		1,356,235	
6. Colorado	CO	L	268,692		40,282		308,974	
7. Connecticut	CT	L	141,701		46,706		188,407	
8. Delaware	DE	L	58,591		10,525		69,116	
9. District of Columbia	DC	L	24,585		3,224		27,809	
10. Florida	FL	L	1,472,663	773	79,155		1,552,590	
11. Georgia	GA	L	1,060,378	7,952	72,873		1,141,203	
12. Hawaii	HI	L	34,305	91	4,717		39,113	
13. Idaho	ID	L	98,461		14,541		113,001	
14. Illinois	IL	L	782,090	2,240	65,393		849,723	
15. Indiana	IN	L	498,353	100	52,584		551,036	
16. Iowa	IA	L	213,197		21,705		234,902	
17. Kansas	KS	L	472,499	5,361	29,034		506,894	
18. Kentucky	KY	L	868,992		90,388		959,380	
19. Louisiana	LA	L	2,618,609	7,691	565,093		3,191,393	
20. Maine	ME	L	46,936	450	24,649		72,035	
21. Maryland	MD	L	344,992		46,846		391,837	
22. Massachusetts	MA	L	207,002	10,300	45,769		263,071	
23. Michigan	MI	L	757,262	2,957	61,976		822,195	
24. Minnesota	MN	L	407,385	234	18,802		426,421	
25. Mississippi	MS	L	203,683		24,428		228,111	
26. Missouri	MO	L	654,181	2,248	46,246		702,674	
27. Montana	MT	L	59,893		8,136		68,029	
28. Nebraska	NE	L	141,759	423	16,019		158,200	
29. Nevada	NV	L	140,095	62	16,525		156,681	
30. New Hampshire	NH	L	57,785		15,715		73,501	
31. New Jersey	NJ	L	410,708		63,061		473,769	
32. New Mexico	NM	L	127,795	1,200	12,718		141,713	
33. New York	NY	N	69,623		4,133		73,756	
34. North Carolina	NC	L	4,602,638	25,994	530,490		5,159,122	
35. North Dakota	ND	L	35,665		950		36,615	
36. Ohio	OH	L	1,052,476	1,913	72,824		1,127,213	
37. Oklahoma	OK	L	361,789	50,122	26,096		438,007	
38. Oregon	OR	L	439,064		34,244		473,307	
39. Pennsylvania	PA	L	734,306	10,600	126,442		871,348	
40. Rhode Island	RI	L	36,954		12,180		49,134	
41. South Carolina	SC	L	6,962,803	11,179	1,019,021		7,993,003	
42. South Dakota	SD	L	46,473		(520)		45,953	
43. Tennessee	TN	L	934,821	4,493	91,935		1,031,249	
44. Texas	TX	L	1,719,848	3,402	187,396		1,910,646	
45. Utah	UT	L	237,174		22,463		259,637	
46. Vermont	VT	L	20,159		6,168		26,327	
47. Virginia	VA	L	616,916	4,113	60,818		681,847	
48. Washington	WA	L	244,238	2,899	52,827		299,964	
49. West Virginia	WV	L	358,541	1,200	76,155		435,896	
50. Wisconsin	WI	L	274,940	600	25,285		300,824	
51. Wyoming	WY	L	53,563		3,780		57,343	
52. American Samoa	AS	N	334				334	
53. Guam	GU	N	60				60	
54. Puerto Rico	PR	L	631		131		762	
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	7,733				7,733	
58. Aggregate Other Aliens	OT	XXX	6,904		247		7,150	
59. Subtotal	XXX		33,033,443	198,861	4,183,800		37,416,104	
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		179,645				179,645	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		272				272	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		575,167		38,238		613,406	
94. Aggregate or other amounts not allocable by State	XXX							
95. Totals (Direct Business)	XXX		33,788,527	198,861	4,222,039		38,209,426	
96. Plus Reinsurance Assumed	XXX		502,521	1,371,013,886			1,371,516,407	
97. Totals (All Business)	XXX		34,291,048	1,371,212,746	4,222,039		1,409,725,833	
98. Less Reinsurance Ceded	XXX		34,198,083	1,115,365,474	4,222,039		1,153,785,596	
99. Totals (All Business) less Reinsurance Ceded	XXX		92,965	255,847,272			255,940,237	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		6,904		247		7,150	
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		6,904		247		7,150	
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 JUNE 30, 2023 OF THE Athene Annuity & Life Assurance Company

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



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

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

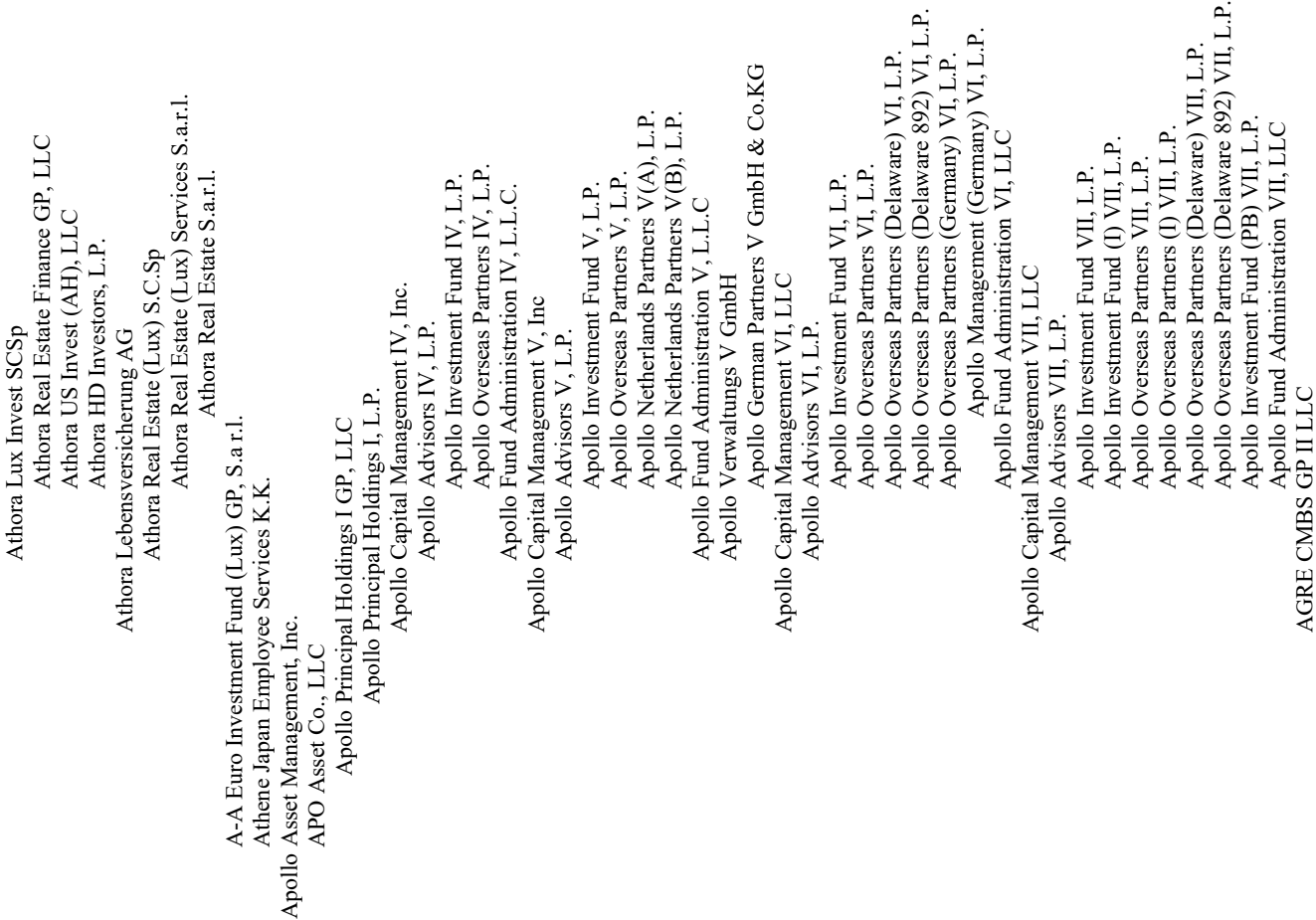
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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

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

PART 1 – ORGANIZATIONAL CHART



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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo 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 Churon 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
- Apollo Credit Strategies Co-Investors, LP
- Apollo Credit Strategies Co-Investors (D), L.P.
- Apollo Defined Return Co-Investors (A), L.P.

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
- Apollo Tower Credit Co-Investors (DE FC-D), L.P.
- Apollo Union Street Co-Investors (D), L.P.
- Apollo Union Street SPV Co-Investors (D), L.P.
- Apollo USREF Co-Investors II (A), L.P.
- Apollo USREF Co-Investors III (A), L.P.
- Apollo USREF Co-Investors III (D), L.P.
- Apollo USREF III Royce Co-Investors (A), L.P.
- Apollo Venerable Co-Investors (A), L.P.
- FCI Co-Investors II (A), L.P.
- FCI Co-Investors III (A), L.P.
- FCI Co-Investors IV (A), L.P.
- FCI Co-Investors IV (D), L.P.
- VA Capital Management CIV GP, LLC
 - VA Capital Management Co-Investors, L.P.
- APH Holdings, L.P.
 - ACC Advisors A/B, LLC
 - Apollo U.S. Real Estate Advisors GP III, LLC
 - Apollo U.S. Real Estate Advisors III, L.P.
 - Apollo U.S. Real Estate Partners III (Offshore), L.P.
 - Apollo U.S. Real Estate Partners III (TE), L.P.
 - Apollo U.S. Real Estate Fund III, L.P.
 - Apollo U.S. Real Estate Fund III Acquisitions, LLC
 - Apollo Cardinal Advisors, L.P.
 - Apollo Cardinal Coinvest Fund, L.P.
 - Apollo 100 West Putnam Advisors GP, LLC
 - Apollo Capital Management X, LLC
 - Apollo Advisors X, L.P.
 - Apollo Co-Investors X (B), L.P.
 - Apollo Co-Investors X (C), L.P.
 - Apollo Investment Fund (DE-I) X, L.P.
 - Apollo Investment Fund X, L.P.
 - Apollo Overseas Partners (Delaware) X, L.P.
 - Apollo Overseas Partners (Delaware 892) X, L.P.
 - Apollo Overseas Partners (I) X, L.P.
 - Apollo Overseas Partners X, L.P.
 - Apollo Investment Fund (ESC) X, L.P.
 - Apollo Advisors X (EH-GP), LLC
 - Apollo ADIP Capital Management II, LLC
 - Apollo ADIP Advisors II, L.P.
 - Apollo/Athene Dedicated Investment Program II, L.P.
 - Apollo Climate Partners Capital Management, LLC
 - Apollo Climate Partners Advisors, L.P.
 - Apollo Climate Partners, L.P.
 - Apollo Climate Partners (DE 892), L.P.
 - Apollo Climate Overseas Partners (Lux) GP, S a r.l.
 - Apollo Broad Middle Markets Lending Advisors GP LLC
 - Apollo Broad Middle Markets Lending Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Broad Middle Markets Lending Fund, L.P.

AP Violet Advisors GP, LLC

VLS Holdings Advisors GP LLC

VLS Holdings Advisors, L.P.

Apollo Principal Holdings III GP, Ltd.

Apollo Principal Holdings III, L.P.

Apollo Administration GP Ltd.

Apollo Advisors V (EH), LLC

Apollo Advisors V (EH Cayman), L.P.

Apollo Advisors VI (EH-GP), Ltd.

Apollo Advisors VI (EH), L.P.

Apollo Advisors VII (EH-GP), Ltd.

Apollo Advisors VII (EH), L.P.

AAA Life Re Carry, L.P.

Apollo ANRP Advisors (IH-GP), LLC

Apollo ANRP Advisors (IH), L.P.

Financial Credit I Capital Management, LLC

Financial Credit Investment Advisors I, L.P.

Apollo SPN Capital Management, LLC

Apollo SPN Advisors, L.P.

Apollo SPN Investments I, L.P.

AAA MIP Limited

AAA Associates, L.P.

AAA Investments (Co-Invest VI), L.P.

AP Caps II Holdings GP, LLC

Acropolis Infrastructure Acquisition Sponsor, L.P.

APSG Sponsor, L.P.

APSG Sponsor II, L.P.

APSG Sponsor III, L.P.

Delphi Growth Capital Sponsor, L.P.

APSG Advisors GP, LLC

Acropolis Infrastructure Acquisition Advisors, L.P.

APSG Advisors, L.P.

APSG Advisors II, L.P.

Delphi Growth Capital Advisors, L.P.

Delaware Rose GP L.L.C

Apollo Rose GP, L.P.

Apollo Rose II Co-Investors (H), L.P.

Apollo Rose II (A), L.P.

Apollo Rose II (B), L.P.

Apollo Rose II (C), L.P.

Apollo Rose II (D), L.P.

Apollo Rose II (E), L.P.

Apollo Rose II (F), L.P.

Apollo Rose II (G), L.P.

Catalina Holdings (Bermuda) Ltd.

Catalina Alpha Ltd

Allea Group Holdings (Bermuda) Ltd.

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

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

PART 1 – ORGANIZATIONAL CHART

FIN LLC

Allea Holdings US Company

Alea North America Insurance Company

SPARTA Insurance Company

National American Insurance Company of California

QLT Buffalo LLC

AHUSCO Statutory Trust I

AHUSCO Statutory Trust II

AHUSCO Statutory Trust III

Catalina Alpha US Holding Company

Catalina U.S. Insurance Services LLC

Catalina Services Asia Pacific PTE Ltd.

Catalina General Insurance Ltd.

Asia Capital Reinsurance Group PTE. Ltd.

Asia Capital Reinsurance Malaysia SDN BHD

Propco (Telford) Limited

ACR ReTakaful Holdings Ltd. UAE

ACCR Sendirian Berhad

Catalina Corporate Capital Limited

Catalina Echo Limited

Residential Loss Control Holdings LLC

Home Construction Management Inc

National Home Insurance Company (A Risk Retention Group)

ProBuilders Specialty Insurance Company, RRG

Catalina Services Switzerland AG

Catalina Foxtrot Holdings Limited

Catalina Insurance Ireland dac

Propco (Swansea) Limited

Catalina Oxenwood Real Estate II Ltd

OXW Capital LP

Oxenwood Real Estate LLP

OXW Capital Management Limited

OXW Partners LP

Catalina Oxenwood European Investments Ltd

Oxenwood Catalina III Limited

OXW Catalina European Holdco S.a.r.l.

Oxenwood Catalina (Germany II) S.à.r.l.

Oxenwood Catalina Neuss S.a.r.l.

Catalina Permian Ltd

Catalina Acra Zurich Reinsurance Trust

Catalina Oxenwood Investments Ltd

Propco (Newport) Limited

Propco (Greenock) Limited

Propco (Yeovil) Limited

Propco (Newcastle) Limited

Catalina Oxenwood Investments Ltd

OXW Catalina UK Limited

OXW Catalina (Logistics XVII) Limited

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

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

PART 1 – ORGANIZATIONAL CHART

- OXW Catalina (Logistics XXV) Limited
- OXW Catalina (Logistics XXVI) Limited
- OXW Catalina (Logistics XXVII) Limited
- AD Land Exeter Ltd

Catalina Holdings UK Limited

Catalina Worthing Insurance Limited

Catalina Oxenwood Investments Ltd

Propco (Swansea) Limited

Catalina Services UK Limited Catalina

London Limited

AGF Insurance Limited

Catalina Oxenwood Investments Ltd

Lightning Top-Up Trust

Catalina Oxenwood European Investments Ltd.

Catalina Oxenwood Investments Ltd.

Propco (Newcastle) Limited

Apollo Rose II (I), L.P.

Wessex GP LLC

Athene Wessex Investor A, L.P.

Apollo Wessex Advisors GP, LLC

Apollo Wessex Advisors, L.P.

Wessex Holdings, L.P.

AP Extreme Advisors GP, LLC

APH Holdings, L.P.

Apollo ANRP Capital Management II, LLC

Apollo ANRP Advisors II, L.P.

Apollo Natural Resources Partners II, L.P.

AP Boardwalk GP, LLC

Apollo ANRP Co-Investors II (B), L.P.

Apollo ANRP Capital Management III, LLC

Apollo ANRP Advisors III, L.P

Apollo Natural Resources Partners (Lux) III GP, S.a r.l.

Apollo Natural Resources Partners (Lux) III, SCSp

Apollo Natural Resources Partners III, L.P.

Apollo ANRP Co-Investors III (B), L.P.

ANRP III (T-P1) Holdings, L.P.

Apollo ANRP Advisors III (P2), L.P.

Apollo Natural Resources Partners (P2) III, L.P.

Apollo Capital Management VIII, LLC

Apollo Advisors VIII, L.P.

Apollo Fund Administration VIII, LLC

Apollo Investment Fund VIII, L.P.

Apollo Investment Fund (I) VIII, L.P.

Apollo Overseas Partners VIII, L.P.

Apollo Overseas Partners (I) VIII, L.P.

Apollo Overseas Partners (Delaware) VIII, L.P.

Apollo Overseas Partners (Delaware 892) VIII, L.P.

Apollo Hybrid Value Capital Management, LLC

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

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

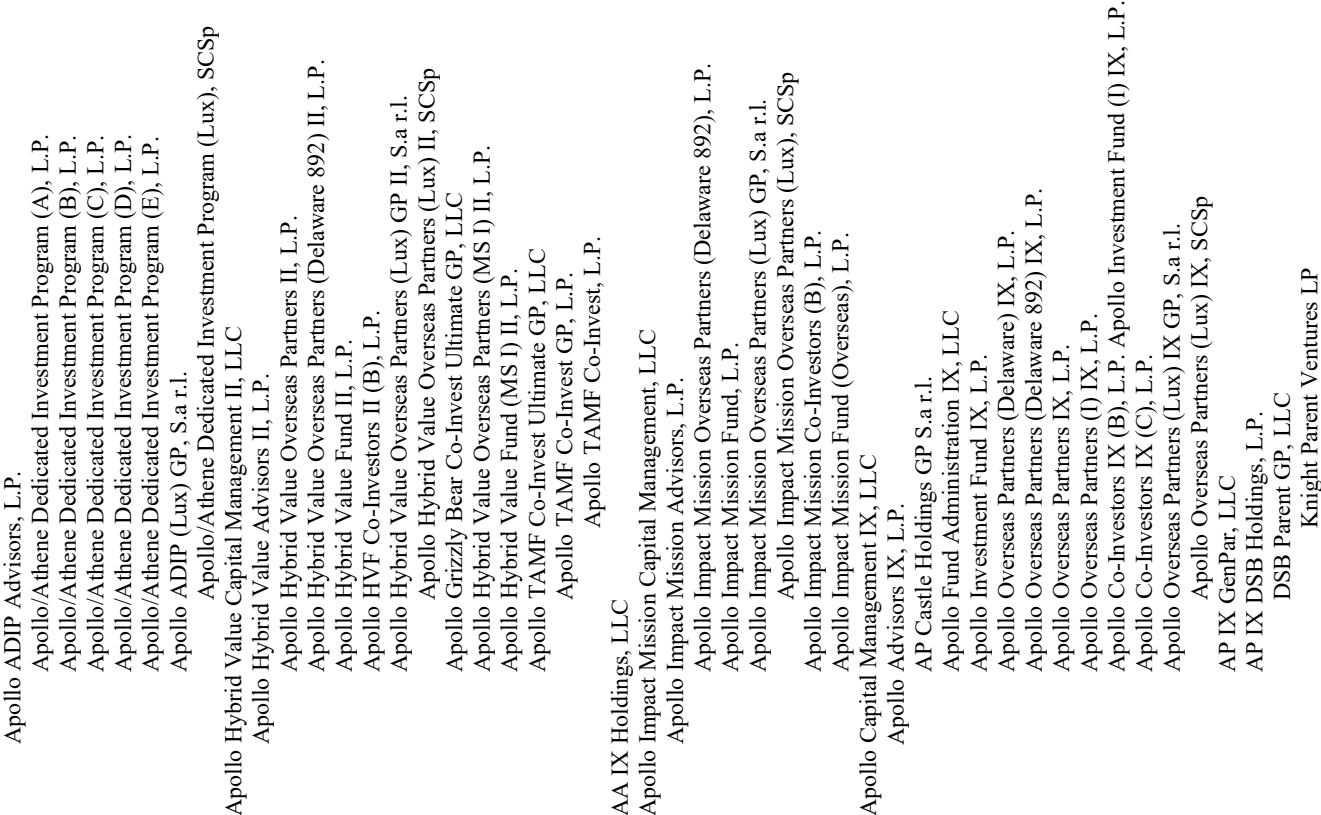
PART 1 – ORGANIZATIONAL CHART



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

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

PART 1 – ORGANIZATIONAL CHART



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PART 1 – ORGANIZATIONAL CHART



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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP	
PART 1 – ORGANIZATIONAL CHART	
Historic LifePoint Hospitals, LLC	
LifePoint Hospitals Holdings, LLC	
AdvantagePoint Health Alliance, LLC	
AdvantagePoint Health Alliance – Blue Ridge, LLC	
AdvantagePoint Health Alliance – Bluegrass, LLC	
AdvantagePoint Health Alliance - Hot Springs, LLC	
AdvantagePoint Health Alliance - Mesilla Valley, LLC	
AdvantagePoint Health Alliance - Paris, LLC	
AdvantagePoint Health Alliance – Tennessee Valley, LLC	
AdvantagePoint Health Alliance – Great Lakes, LLC	
AdvantagePoint Health Alliance – Laurel Highlands, LLC	
AdvantagePoint Health Alliance – Northwest, LLC	
AdvantagePoint Health Alliance – Western North Carolina, LLC	
Ashley Valley Medical Center, LLC	
Ashley Valley Physician Practice, LLC	
Castleview Medical, LLC	
Castleview Hospital, LLC	
Castleview Physician Practice, LLC	
HealthyHub, LLC	
Home Health Partner, LLC	
HSC Credentialing Support Services, LLC	
HSCGP, LLC	
LifePoint Corporate Services, General Partnership	
America Management Companies, LLC	
LifePoint Billing Services, LLC	
Forward Health Ventures (A) LLC	
Forward Health Ventures (B) LLC	
LifePoint CSLP, LLC	
LifePoint Corporate Services, General Partnership	
Forward Health Ventures (A) LLC	
Forward Health Ventures (B) LLC	
LifePoint Holdings 2, LLC	
Acquisition Bell Hospital, LLC	
Upper Peninsula Health Plan, LLC	
Upper Peninsula Managed Care, LLC	
AMG-Crockett, LLC	
AMG-Southern Tennessee, LLC	
AMG-Trinity, LLC	
Athens Physicians Practice, LLC	
Athens Regional Medical Center, LLC	
Athens Surgery Center Partner, LLC	
Athens Surgery Center, LLC	
Bell JV, LLC	
Bell Physician Practices, Inc.	
Clark Regional Physician Practices, LLC	
Community Medical, LLC	
Community-Based Services, LLC	
Crockett Hospital, LLC	

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SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP	
PART 1 – ORGANIZATIONAL CHART	
	Crockett PHO, LLC
	Danville Diagnostic Imaging Center, LLC
	Danville Physician Practices, LLC
	Danville Regional Medical Center, LLC
	Danville Regional Medical Center School of Health Professions, LLC
	Gateway Health Alliance, Inc.
	Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
	Two Rivers Physician Practices, LLC
	DLP Partner, LLC
	DLP Healthcare, LLC
	DLP Marquette Holding Company, LLC
	DLP Marquette Health Plan, LLC
	Upper Peninsula Health Plan, LLC
	Upper Peninsula Managed Care, LLC
	DLP Marquette General Hospital, LLC
	DLP Marquette JV, LLC
	U.P. Imaging Management Services, LLC
	DLP Marquette Physician Practices, Inc.
	DLP Cardiac Partners, LLC
	DLP Central NC Holding Company, LLC
	DLP Central Carolina Medical Center, LLC
	DLP Central Carolina Family Medicine, LLC
	DLP Central Carolina Medical Group, LLC
	DLP Central Carolina Physician Practices, LLC
	DLP Central NC JV, LLC
	Guardian Health Service, L.L.C.
	DLP Frye Regional Medical Center, LLC
	DLP Cardiology Associates, LLC
	DLP Cardiology Physicians, LLC
	DLP Frye Medical Group, LLC
	DLP Frye Regional Physician Practices, LLC
	DLP Graystone Family Practice Associates, LLC
	DLP Hickory Family Practice Associates, LLC
	DLP Good Shepherd Holding Company, LLC
	DLP Good Shepherd JV, LLC
	DLP Gregg County Hospital, LLC
	DLP Marshall Medical Center, LLC
	DLP Harris JV, LLC
	DLP Harris Regional Hospital, LLC
	DLP Western Carolina Physician Practices, LLC
	DLP Haywood Regional Medical Center, LLC
	DLP Maria Parham Medical Center, LLC
	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

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SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP	
PART 1 – ORGANIZATIONAL CHART	
	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 Conenaugh, LLC
	DLP Partner Frye, LLC
	DLP Partner Marquette, LLC
	DLP Partner MedWest, LLC
	DLP Partner Twin County, LLC
	DLP Partner Wilson Rutherford, LLC
	Fauquier Partner, LLC
	Fauquier Holding Company, LLC
	Fauquier Diagnostic Imaging Center, LLC
	Fauquier Long-Term Care, LLC
	Fauquier Medical Center, LLC
	Fauquier Physician Practices, LLC
	Georgetown Rehabilitation, LLC
	HDP Andalusia, LLC
	HDP Georgetown, LLC
	Hillside Hospital, LLC
	HSC Manager, LLC
	Kansas Healthcare Management Company, Inc.
	Kansas Healthcare Management Services, LLC
	Kansas Healthcare Management Services, LLC
	Kentucky Hospital, LLC
	Kentucky Medserv, LLC
	Kentucky Physician Services, Inc. LHSC, LLC
	LifePoint Medical Group – Hillside, Inc.
	AMG-Hillside, LLC
	LifePoint of Kentucky, LLC
	Bourbon Community Hospital, LLC
	Bourbon Physician Practice, LLC
	Buffalo Trace Radiation Oncology Associates, LLC
	Fleming Medical Center, LLC
	Georgetown Community Hospital, LLC
	HCK Logan Memorial, LLC
	Kentucky MSO, LLC
	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

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

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

- 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
 - Providence Hospital, LLC
 - PERS Legacy, LLC
 - Providence Imaging Center, LLC
 - Providence Professional Services, LLC
 - Providence Physician Practices, LLC
 - Providence Physician, LLC
- River Parishes Hospital, LLC
- River Parishes Partner, LLC
- River Parishes Physician Practices, LLC
- Riverview Medical Center, LLC
- Riverview Physician Practices, LLC

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PART 1 – ORGANIZATIONAL CHART

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

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

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

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



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

- MHS-CHC, LLC
- MHS-CHC I, L.P.
- CRH of Indianapolis, LLC
 - Community Health Network Rehabilitation Hospital, LLC
- CRH of Langhorne, LLC
 - St. Mary Rehabilitation Hospital, LLP
- CRH of Springfield, LLC
 - Mercy Rehabilitation Hospital Springfield, LLC
- CRH of Memphis, LLC
 - Baptist Memorial Rehabilitation Hospital, G.P.
- CRH of Madison, LLC
 - Madison Rehabilitation Hospital, LLC
- CHC Management Services, LLC
- CRH of Fort Worth, LLC
 - Texas Rehabilitation Hospital of Fort Worth, LLC
 - Everest Rehabilitation Hospital Keller, LLC
- CRH of Avon, LLC
 - Avon RH, LLC
- CRH of Oklahoma City, LLC
 - Mercy Rehabilitation Hospital, LLC
 - Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
 - Texas Rehabilitation Hospital of Arlington, LLC
- 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
 - LPNT BH Development 2, LLC
 - Antelope Valley Specialty Hospital, LLC
 - LP BH Development 5, LLC
 - Palomar Behavioral Health Institute, LLC
 - LPNT BH Development 3, LLC
 - Tampa Behavioral Hospital, LLC
 - LPNT BH Development 4, LLC
 - Mercy Health Behavioral Hospital, LLC
- Lifepoint Behavioral Health Physician Services, LLC
 - LPNT Autumn Holdco, LLC

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SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP	
PART 1 – ORGANIZATIONAL CHART	
	Springstone Health Opco, LLC
	Beckett Springs, LLC
	Beckett Springs Physician Group, LLC
	Brentwood Meadows, LLC
	Brentwood Meadows Physician Group, LLC
	Carrollton Springs, LLC
	Carrollton Springs Physician Group, LLC
	Copper Springs Hospital, LLC
	Copper Springs Hospital Physician Group, LLC
	Cottonwood Springs, LLC
	Cottonwood Springs Physician Group, LLC
	Denver Springs, LLC
	Denver Springs Physician Group, LLC
	Dublin Springs, LLC
	Dublin Springs Physician Group, LLC
	Highland Springs Property, LLC
	Mesa Springs, LLC
	Mesa Springs Physician Group, LLC
	Highland Springs, LLC
	Highland Springs Physician Group, LLC
	Oakwood Springs, LLC
	Oakwood Springs Physician Group, LLC
	Rainier Springs, LLC
	Rainier Springs Physician Group, LLC
	Rock Springs, LLC
	Rock Springs Physician Group, LLC
	Spokane Springs, LLC
	Triangle Springs, LLC
	Triangle Springs Physician Group, LLC
	Westpark Springs, LLC
	Westpark Springs Physician Group, LLC
	Woodland Springs, LLC
	Woodland Springs Physician Group, LLC
	Sycamore Springs, LLC
	Sycamore Springs Physician Group, LLC
	Springstone Physicians, LLC
	Springstone Physician Management, LLC
	Lifepoint Rehabilitation Services, LLC
	LPNT Rehab Development 2, LLC
	East Valley Rehabilitation Hospital, L.L.C
	TherEx, LLC
	Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
	LPNT Rehab Development 3, LLC
	LPNT Rehab Development 4, LLC
	Franciscan Specialty Care, LLC
	LPNT Rehab Development 5, LLC
	Lifepoint Rehabilitation, LLC
	Lifepoint Rehabilitation of Texas, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Lifepoint Rehabilitation of California, LLC
- LifePoint Knight Contract Services, LLC
- LifePoint Rehab Physician Services, LLC
- LP IRF Development 65, LLC
 - Baptist Memorial Rehabilitation Hospital - Madison, LLC
- LPNT Buckeye Propco, LLC
- LPNT IRF Development 61, LLC
- LPNT IRF Development 70, LLC
 - PeaceHealth RiverBend, LLC
- LPNT IRF Development 71, LLC
 - Centra Rehabilitation Hospital, LLC
- LPNT IRF Development 74, LLC
 - North Florida Rehabilitation Hospital, LLC
- LPNT Healthcare Services, LLC
- LPNT Systems, LLC
- AccessPoint, LLC
- LPNT IRF Development 14, LLC
 - Anderson Rehabilitation Institute, LLC
- LPNT IRF Development 21, LLC
- LPNT IRF Development 22, LLC
- LPNT IRF Development 23, LLC
- LPNT IRF Development 26, LLC
 - Knoxville Rehabilitation Hospital, LLC
- LPNT IRF Development 42, LLC
 - Mercy Rehabilitation Hospital, LLC (formed in AR)
- LPNT IRF Development 44, LLC
 - Rhode Island Rehabilitation Hospital, LLC
- LPNT IRF Development 45, LLC
- LPNT IRF Development 50, LLC
 - Tampa Rehabilitation Hospital, LLC
- LPNT IRF Development 51, LLC
 - Baptist Health Rehabilitation Hospital, LLC
- LPNT IRF Development 52, LLC
 - El Camino Health Rehabilitation Institute, LLC
- LPNT IRF Development 53, LLC
 - Community Health Network Rehabilitation Hospital West, LLC
- LPNT IRF Development 54, LLC
 - Rehabilitation Hospital of Louisville East, LLC
- LPNT IRF Development 55, LLC
 - Wake County Rehabilitation Hospital, LLC
- LPNT IRF Development 56, LLC
- LPNT IRF Development 57, LLC
- LPNT IRF Development 58, LLC
 - Irvine Rehabilitation Hospital
- LPNT IRF Development 59, LLC
 - Dignity Health Arroyo Grande IRF, LLC
- LPNT IRF Development 60, LLC
- LPNT Youngstown IRF Holdings, LLC

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PART 1 – ORGANIZATIONAL CHART

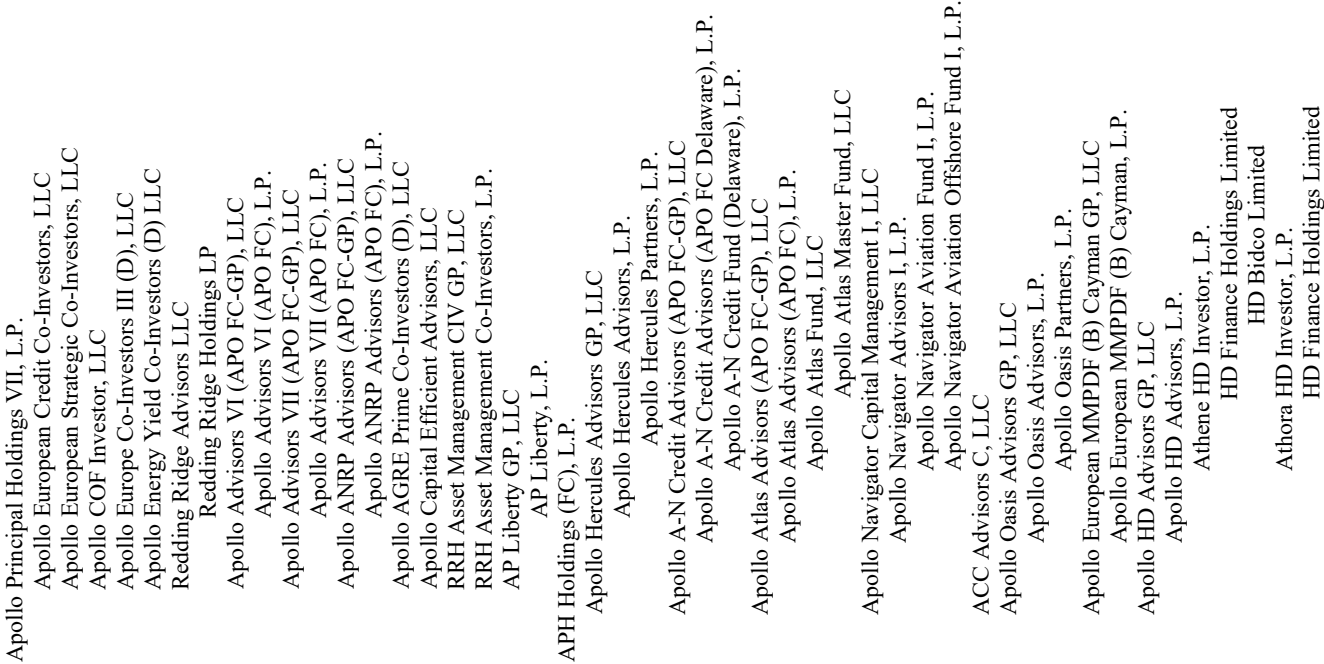
- Mercy Health Rehabilitation Hospital, LLC
- LPNT IRF Development 62, LLC
- Northeast Georgia Rehabilitation Hospital, LLC
- LPNT IRF Development 63, LLC
- South Florida Health Rehabilitation Hospital, LLC
- LPNT IRF Development 64, LLC
- Jefferson Rehabilitation and Behavioral Hospital, LLC
- Triumph 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
- 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.

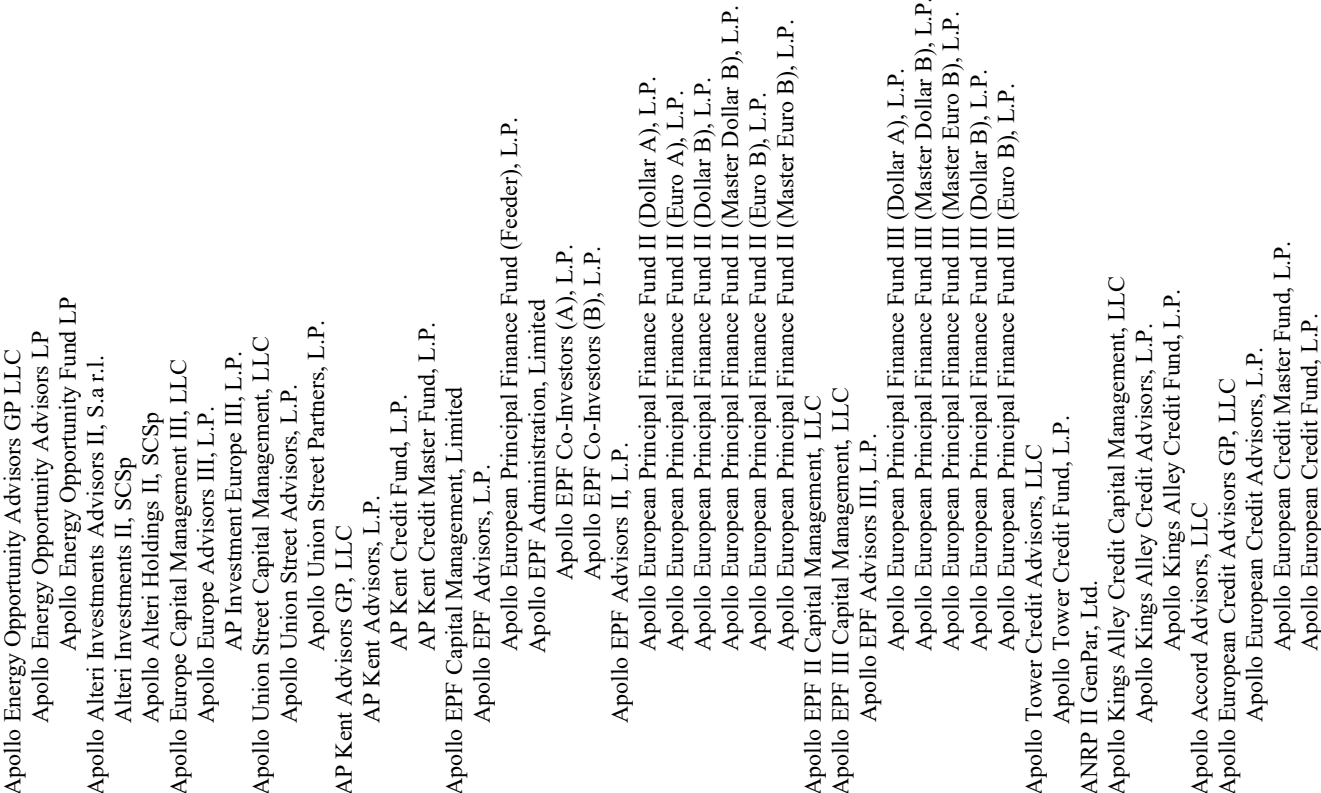
STATEMENT AS OF JUNE 30, 2023 OF THE Athene Annuity & Life Assurance Company

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



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

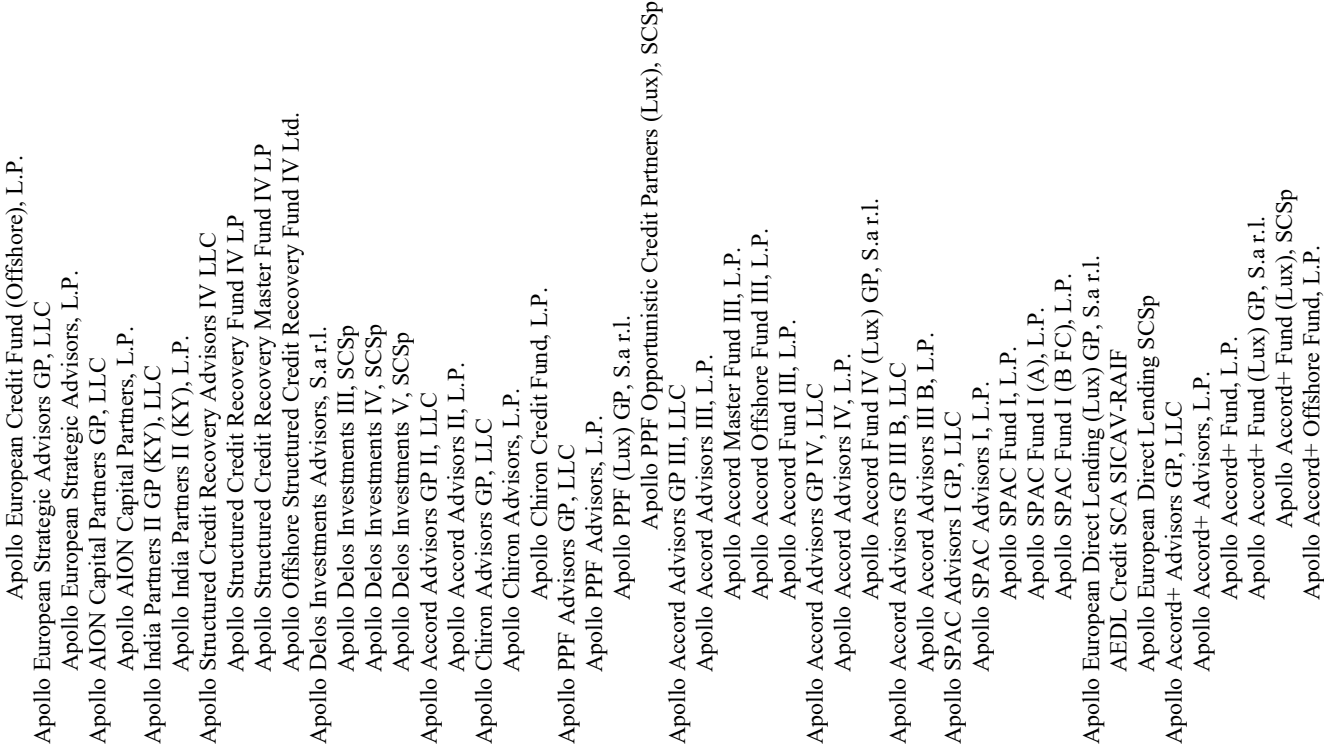
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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

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

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART

- Apollo Total Return Fund - Investment Grade Advisors GP, LLC
 - Apollo Total Return Fund - Investment Grade Advisors, L.P.
 - Apollo Total Return Fund - Investment Grade, L.P.
 - Apollo Total Return Fund - Investment Grade (RN), L.P.
 - Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.
- IG2 Rated Note L.P.
- Apollo Accord Advisors GP V, LLC
 - Apollo Accord Advisors V, L.P.
 - Apollo Accord Offshore Fund V, L.P.
 - Apollo Accord Fund V, L.P.
 - Apollo Accord Co-Investors V (B), L.P.
 - Apollo Accord Fund V (Lux) GP, S.a r.l.
 - Apollo Accord Fund V (Lux), SCSp
 - Apollo Accord (Lux) GP, S.a r.l.
 - Apollo Accord Fund VI (Lux), SCSp
- Apollo Defined Return Advisors GP, LLC
 - Apollo Defined Return Advisors, L.P.
 - Apollo Defined Return Fund, L.P.
 - Apollo Defined Return Offshore Fund, L.P.
- Apollo Accord Advisors GP VI, LLC
 - Apollo Accord Advisors VI, L.P.
 - Apollo Accord Fund VI, L.P.
 - Apollo Accord Offshore Fund VI, L.P.
- Apollo Principal Holdings IX GP, Ltd.
- Apollo Principal Holdings IX, L.P.
 - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
 - AION Co-Investors (D) Ltd
 - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
 - Apollo Asia Real Estate Advisors GP, LLC
 - Apollo Asia Real Estate Advisors, L.P.
 - Apollo Asia Real Estate Fund, L.P.
 - Apollo Asia Real Estate AAC Advisors, L.P.
 - Apollo Asia Real Estate AAC Fund, L.P.
 - Apollo Asia Link Coinvestment Advisors, L.P.
 - Apollo Asia Link Coinvestment Fund I, L.P.
 - Apollo Asia Hurstville Co-Investment Advisors L.P.
 - Apollo Asia Hurstville Co-Investment Fund L.P.
- Apollo Athora Advisors GP, LLC
 - Apollo Athora Advisors, L.P.
- Apollo AGER Co-Investors Management, LLC
 - Apollo AGER Co-Investors (A-UK), L.P.
 - Apollo AGER Co-Investors (A), L.P.
 - Apollo (Athora) Co-Investors (A-UK), L.P.
 - Apollo (Athora) Co-Investors (A), L.P.
- Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC
- Apollo Alternative Credit Long Short Advisors LLC
 - Apollo Alternative Credit Long Short Fund, L.P.
- Apollo SPN Capital Management (APO FC-GP), LLC

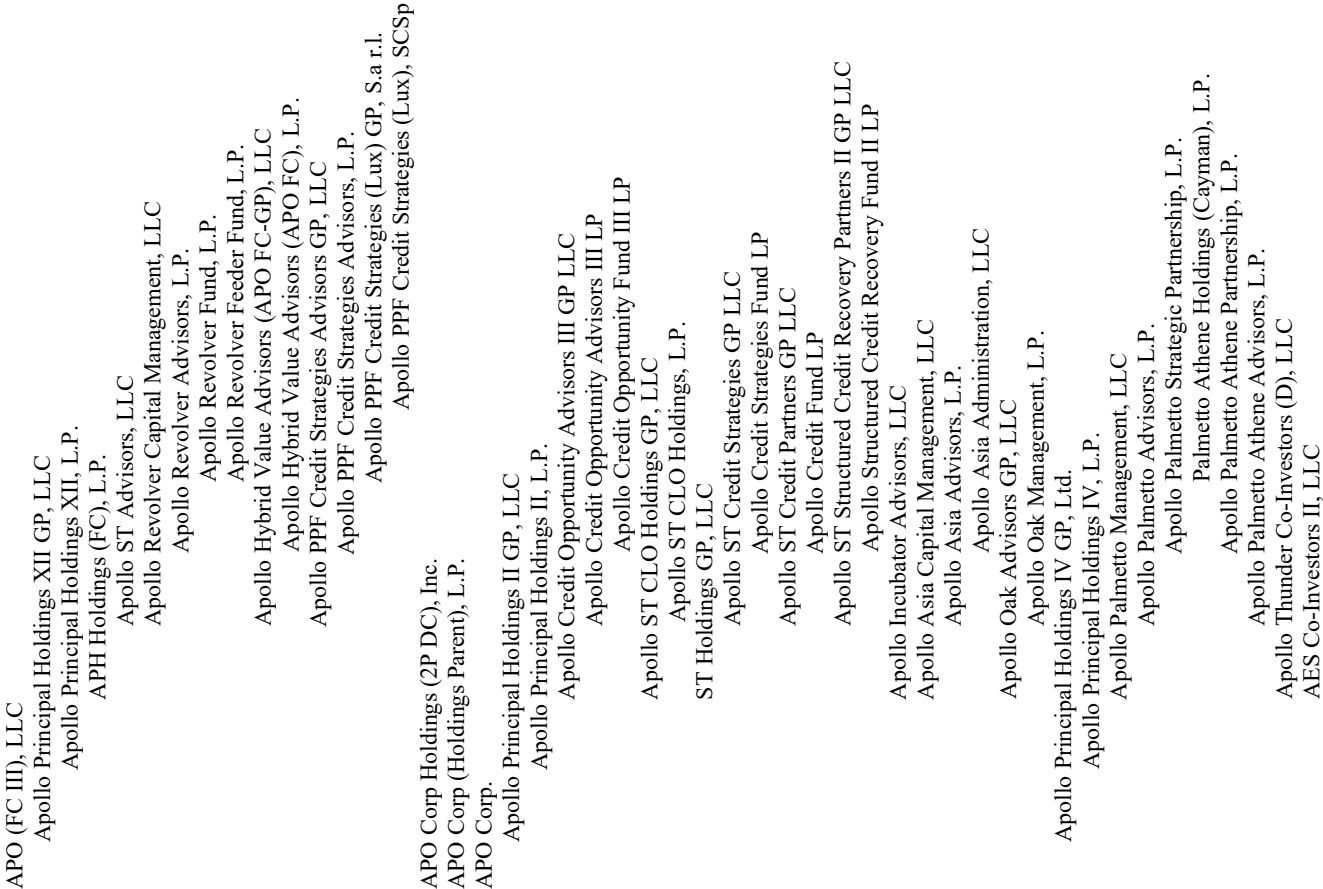
STATEMENT AS OF JUNE 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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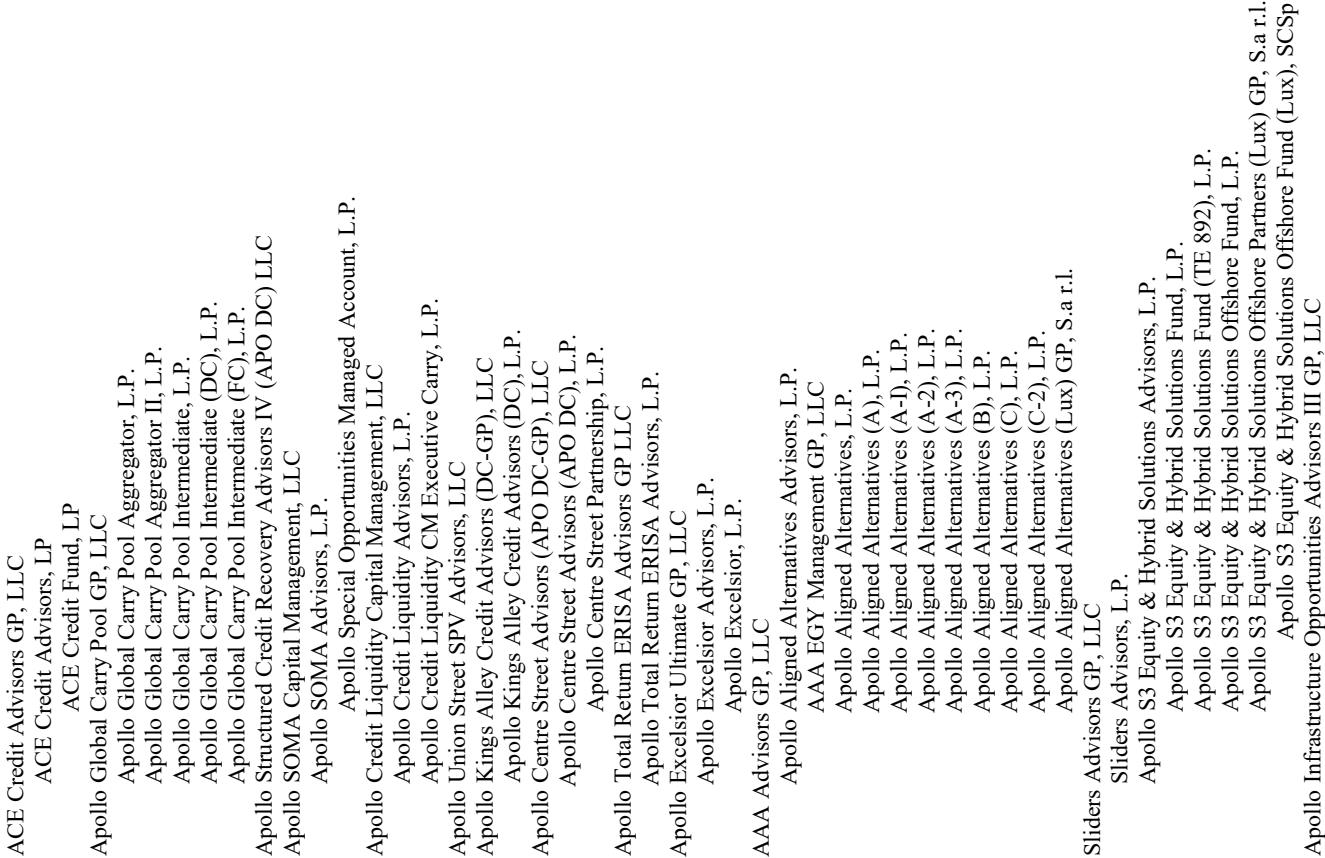
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

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

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PART 1 – ORGANIZATIONAL CHART



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

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

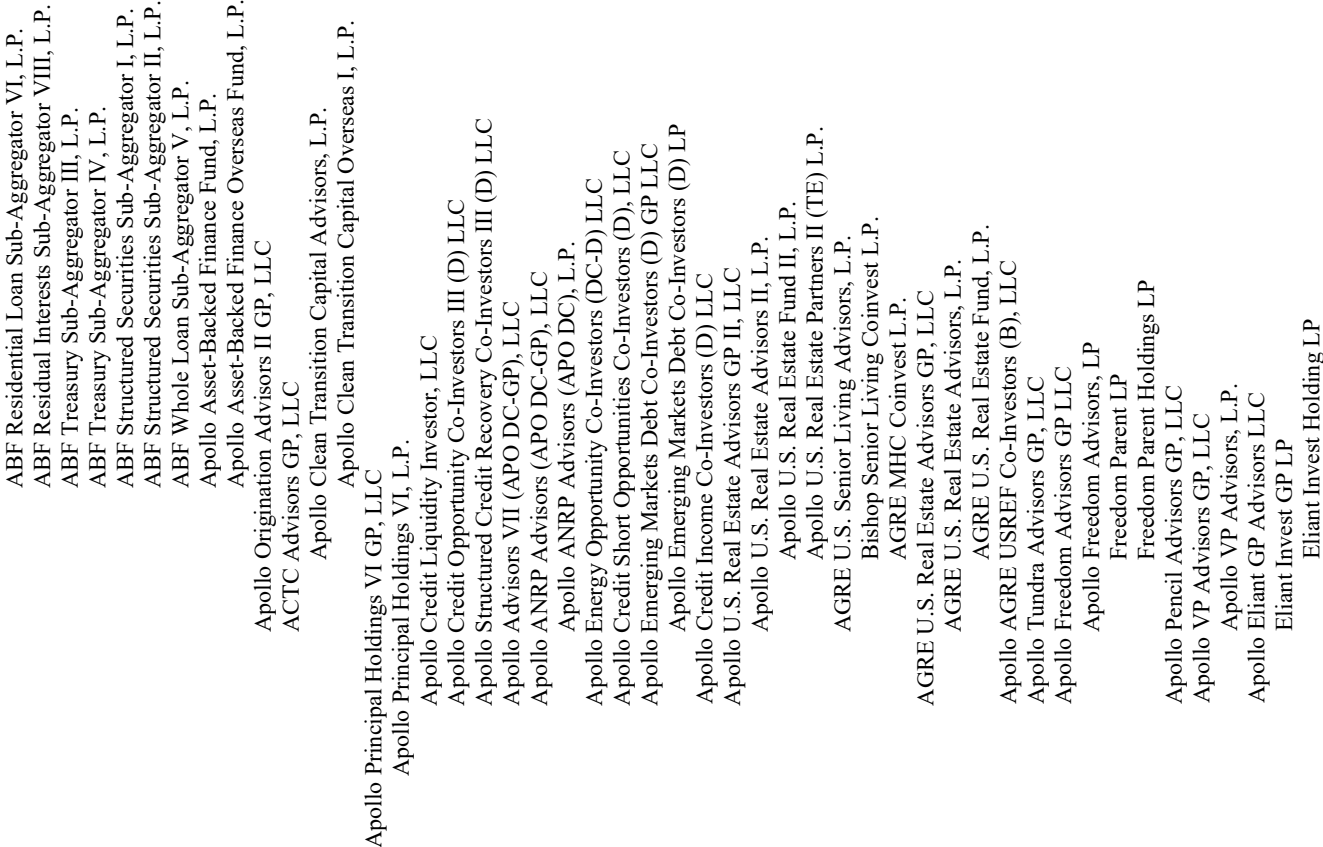
PART 1 – ORGANIZATIONAL CHART

- Apollo Infrastructure Opportunities Advisors III, L.P.
 - Apollo Infrastructure Opportunities Fund III, L.P.
 - Apollo Infrastructure Opportunities Fund III (TE 892), L.P.
 - Apollo Infrastructure Opportunities Fund III (Overseas), L.P.
 - Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.
 - Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.
 - Apollo Infrastructure Opportunities Fund III Feeder (DE-I), L.P.
 - AIOF III ICOV, L.P.
 - AIOF III ICOV (TE 892), L.P.
 - AIOF III ICOV (Overseas), L.P.
 - Apollo Infrastructure Opportunities III Co-Investors (B), L.P.
- ACC Advisors D, LLC
- AAA Associates (Co-Invest VII GP), Ltd.
- AAA Associates (Co-Invest VII), L.P.
- AGRE GP Holdings, LLC
 - CPI 2005 Asia Pacific Carried Interest Program, L.P.
 - CPI 2005 Global Carried Interest Program, L.P.
 - CPI Capital Partners Asia Pacific GP, Ltd.
 - CPI Asia G-Fdr General Partner GmbH
 - CPI Capital Partners Asia Pacific, L.P.
 - CPI Capital Partners Asia Pacific (Cayman), L.P.
 - CPI Capital Partners Asia Pacific (Delaware), L.P.
 - CPI CP Asia TE, L.P.
 - CPI 2005 European Carried Interest Program, L.P.
 - CPI European Carried Interest, L.P.
 - CPI European Fund GP LLC
 - CPI Capital Partners Europe, L.P.
 - CPI Capital Partners Europe (NFR), L.P.
 - CPI Capital Partners Europe (Delaware), L.P.
 - CPI Capital Partners Europe GP Ltd.
 - CPI Capital Partners Europe (Cayman), L.P.
 - CPI CCP EU-T Scots LP
 - CPI 2005 North America Carried Interest Program, L.P.
 - CPI NA GP LLC
 - Apollo Royalties Advisors I GP, LLC
 - Apollo Royalties Advisors I, L.P.
 - Apollo Royalties Feeder Fund I, L.P.
 - Apollo Royalties Fund I, L.P.
 - Apollo Royalties Feeder Fund I-L, L.P.
- ATC Advisors GP, LLC
 - Apollo Transition Capital Advisors, L.P.
 - Apollo Transition Capital Fund, L.P.
 - Apollo Transition Capital Fund (Overseas), L.P.
 - Apollo Excelsior PE Ultimate GP, LLC
 - Apollo Excelsior PE Advisors, L.P.
 - Apollo ABF Advisors GP, LLC
 - Apollo Asset-Backed Finance Advisors, L.P.
 - ABF International Structured Securities Sub-Aggregator VII, L.P.

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

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

PART 1 – ORGANIZATIONAL CHART



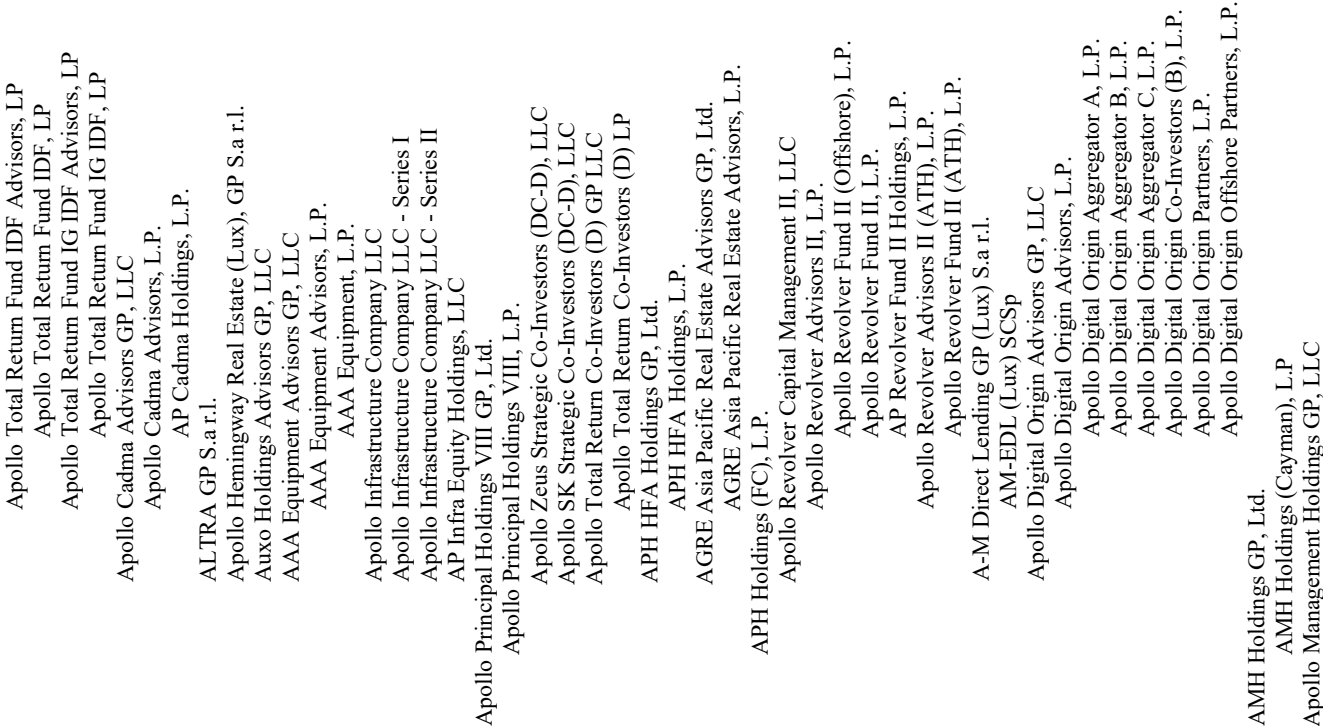
STATEMENT AS OF JUNE 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

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

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

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



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

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



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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Credit Management (European Senior Debt), LLC

ST Management Holdings, LLC

 Apollo ST Debt Advisors LLC

 Stone Tower CDO II Ltd.

 Stone Tower CDO III Ltd.

 Stone Tower CDO III (Delaware) Corp.

 Stone Tower CLO V Ltd.

 Stone Tower CLO VI Ltd.

 Stone Tower CLO VII Ltd.

 Broderick CDO 2 Ltd

 Broderick CDO 2 Corp

 Broderick CDO 3 Ltd

 Broderick CDO 3 Corp

 Longshore CDO Funding 2007-3, Ltd.

 Longshore CDO Funding 2007-3 LLC

 Whitehawk CDO Funding, Ltd.

 Whitehawk CDO Funding LLC

 Witherspoon Funding, Ltd.

 Cornerstone CLO Corp.

 Rampart CLO 2006-I Ltd.

 Rampart CLO 2006-I Corp.

 Rampart CLO 2007 Ltd.

 Apollo ST Capital LLC

 Apollo ST Operating LP

 Apollo ST Fund Management LLC

 Apollo Credit Strategies Master Fund Ltd.

 Apollo Offshore Credit Strategies Fund Ltd.

 Apollo Credit Master Fund Ltd.

 Apollo Credit Funding III Ltd.

 Apollo Credit Funding IV Ltd.

 Apollo Credit Funding VI Ltd.

 Apollo Offshore Credit Fund Ltd.

 Stone Tower Europe LLC

 Apollo European Strategic Management GP, LLC

 Apollo European Strategic Management, L.P.

 Apollo SPN Management, LLC

 ARM Manager, LLC

 Apollo Franklin Management, LLC

 Apollo Centre Street Management, LLC

 Apollo SK Strategic Management, LLC

 GSAM Apollo Holdings, LLC

 Gulf Stream Asset Management LLC

 Gulf Stream - Compass CLO 2007, Ltd.

 Gulf Stream - Compass CLO 2007, Inc.

 Gulf Stream - Rashinban CLO 2006-I, Ltd.

 Gulf Stream - Rashinban CLO 2006-I, LLC

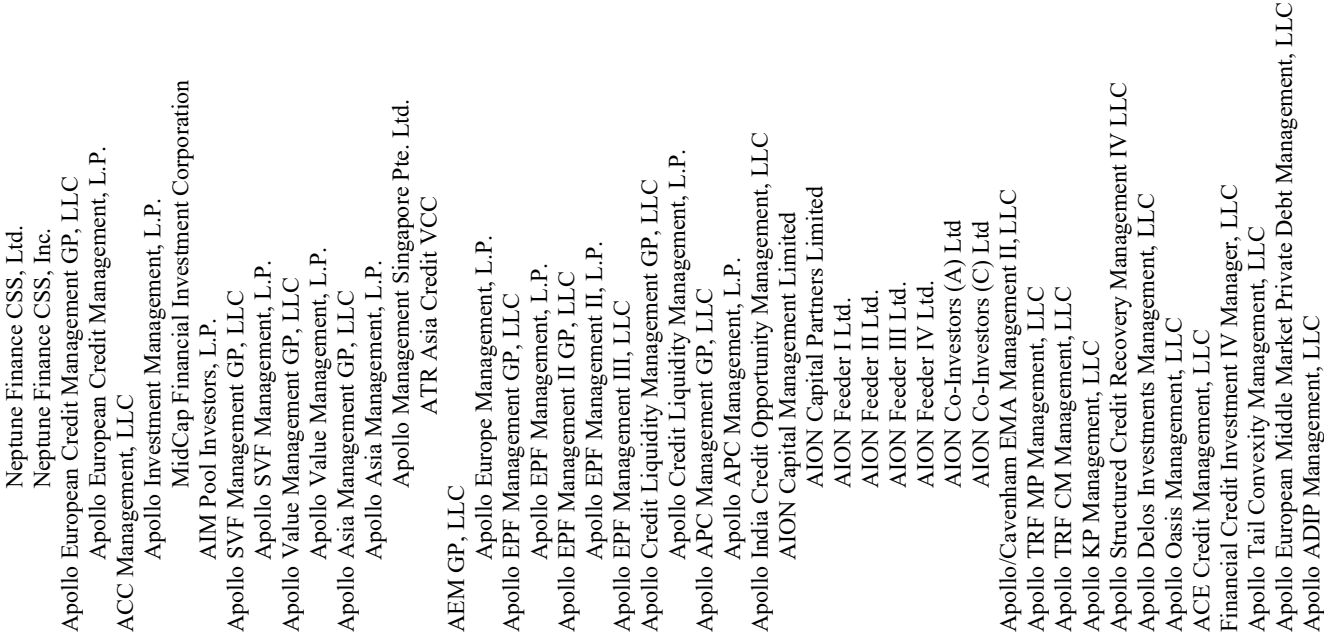
 Gulf Stream - Sextant CLO 2007-I, Ltd.

 Gulf Stream - Sextant CLO 2007-I, Inc.

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

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

PART 1 – ORGANIZATIONAL CHART



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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Revolver Management, LLC
 - Apollo Revolver Management, L.P.
- AP Kent Management, LLC
- Apollo Navigator Management I, LLC
- Apollo Chiron Management, LLC
- Apollo PPF Credit Management, LLC
- Apollo WCH Management, LLC
- Apollo Royalties Management I, LLC
- Apollo PK Air Management (CLO) GP LLC
 - Apollo PK Air Management (CLO) LP
- Apollo Accord Management IV GP, LLC
 - Apollo Accord Management IV, L.P.
- Apollo Life Asset GP, LLC
 - Apollo Life Asset, L.P.
- AISG GP Ltd.
 - AISG Holdings LP
 - Apollo Insurance Solutions Group LP
- Apollo Accord Management III B GP, LLC
 - Apollo Accord Management III B, L.P.
- Apollo PPF Credit Strategies Management, LLC
- AOP Capital Management, LLC
 - Apollo Origination Management, L.P.
- ASOP Capital Management, LLC
 - Apollo M-EDL Management, L.P.
- Apollo Strategic Origination Management, L.P.
 - Apollo Tundra Management GP, LLC
 - Apollo Tundra Management, L.P.
- Apollo Freedom Management GP LLC
 - Apollo Freedom Management LP
- Apollo Olive Management GP, LLC
 - Apollo Olive Management L.P.
- Apollo Primrose Investment Management, LLC
- Apollo Pencil Management GP, LLC
 - Apollo Pencil Management, L.P.
- Apollo HGA Management GP, LLC
 - Apollo HGA Management, L.P.
- Apollo Revolver Management GP II, LLC
 - Apollo Revolver Management II, L.P.
- Apollo European Direct Lending GP, LLC
 - Apollo European Direct Lending Management, L.P.
- Apollo Eliant Management GP LLC
 - Eliant Invest Management LP
- Apollo Oak Management GP, LLC
- Apollo SPAC Management I GP, LLC
 - Apollo SPAC Management I, L.P.
- Apollo Credit Secondaries I Management GP, LLC
 - Apollo Credit Secondaries I Management, L.P.
- Apollo Accord+ Management GP, LLC

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

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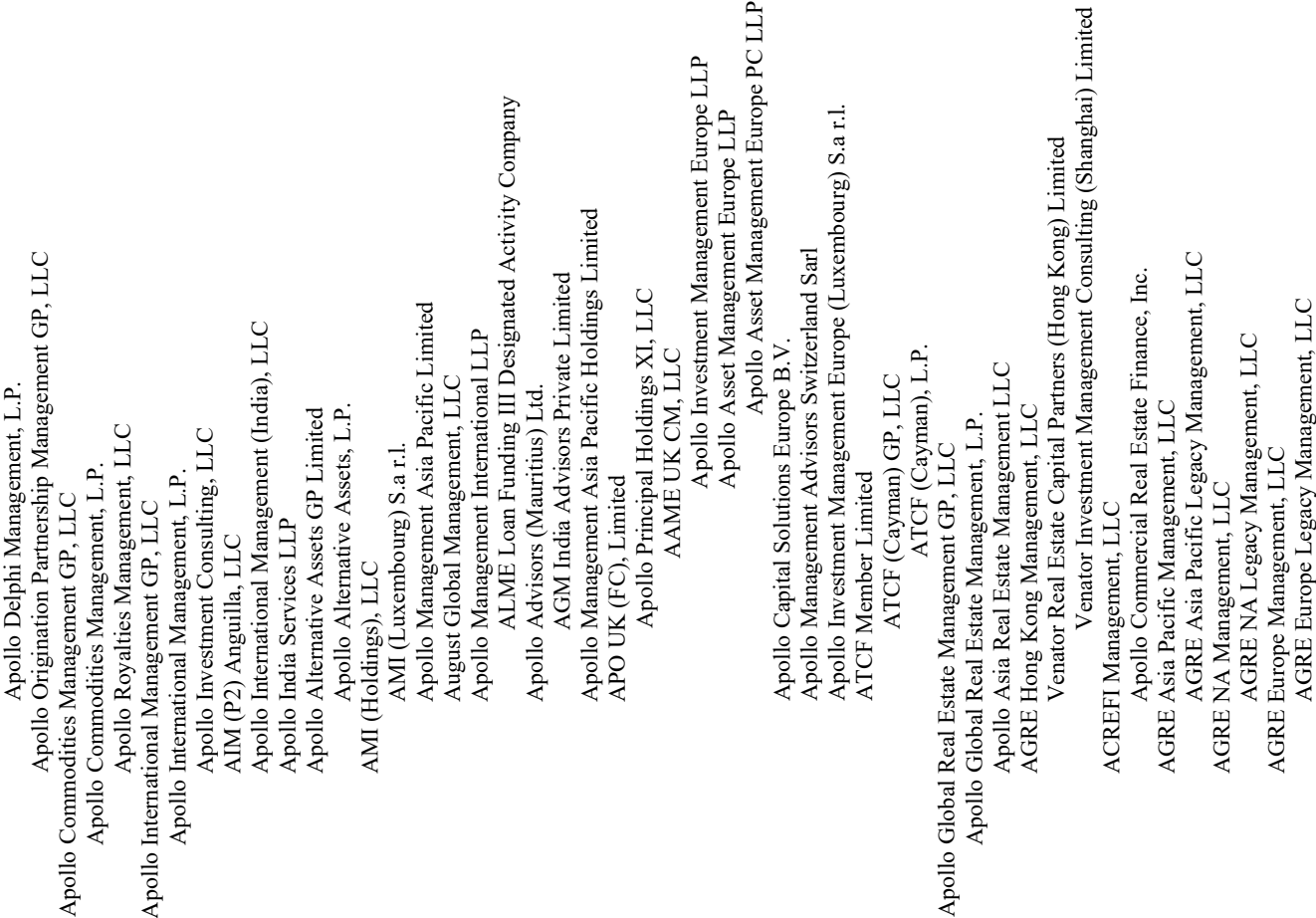
PART 1 – ORGANIZATIONAL CHART

- Apollo Accord+ Management, L.P.
- Apollo Wessex Management GP, LLC
- Apollo Wessex Management, L.P.
- Apollo Petros Management GP, LLC
- Apollo Petros Management, L.P.
- Apollo Total Return Fund - Investment Grade Management GP, LLC
- Apollo Total Return Fund - Investment Grade Management, L.P.
- Apollo HA IG Management GP, LLC
- Apollo HA IG Management, L.P.
- Apollo Extreme Management GP, LLC
- Apollo Extreme Management, L.P.
- Apollo Revolver Management II (ATH) GP, LLC
- Apollo Revolver Management II (ATH), L.P.
- AP Gemini, LLC
- Apollo Otter Management GP, LLC
- Apollo Otter Management, L.P.
- Apollo Accord Management V GP, LLC
- Apollo Accord Management V, L.P.
- Apollo Concrete Management GP, LLC
- Apollo Concrete Management, L.P.
- Apollo PK Air Management GP, LLC
- Apollo PK Air Management, L.P.
- Apollo Alster Management, LLC
- Apollo Capital Management Funding, LLC
- ACMP Capital Management, LLC
- Apollo Capital Markets Management, L.P.
- Apollo Aligned Alternatives Management GP, LLC
- Apollo Aligned Alternatives Management, L.P.
- Apollo Excelsior Management GP, LLC
- Apollo Excelsior Management, L.P.
- Apollo Digital Origin Management GP, LLC
- Apollo Digital Origin Management, L.P.
- Sliders Management GP, LLC
- Sliders Management, L.P.
- Apollo S3 Management, L.P.
- Apollo S3 Equity Management, L.P.
- Apollo S3 Equity & Hybrid Solutions Management, L.P.
- Apollo Finance Aggregator LLC
- Apollo Cadma Management GP, LLC
- Apollo Cadma Management, L.P.
- Apollo Transition Capital Management GP, LLC
- Apollo Transition Capital Management, L.P.
- Apollo EGY Management, LLC
- Apollo AtlasSP WHCo Management GP, LLC
- Apollo AtlasSP WHCo Management, L.P.
- Apollo Asset-Backed Finance Management GP, LLC
- Apollo Asset-Backed Finance Management, L.P.
- Apollo Delphi Management GP, LLC

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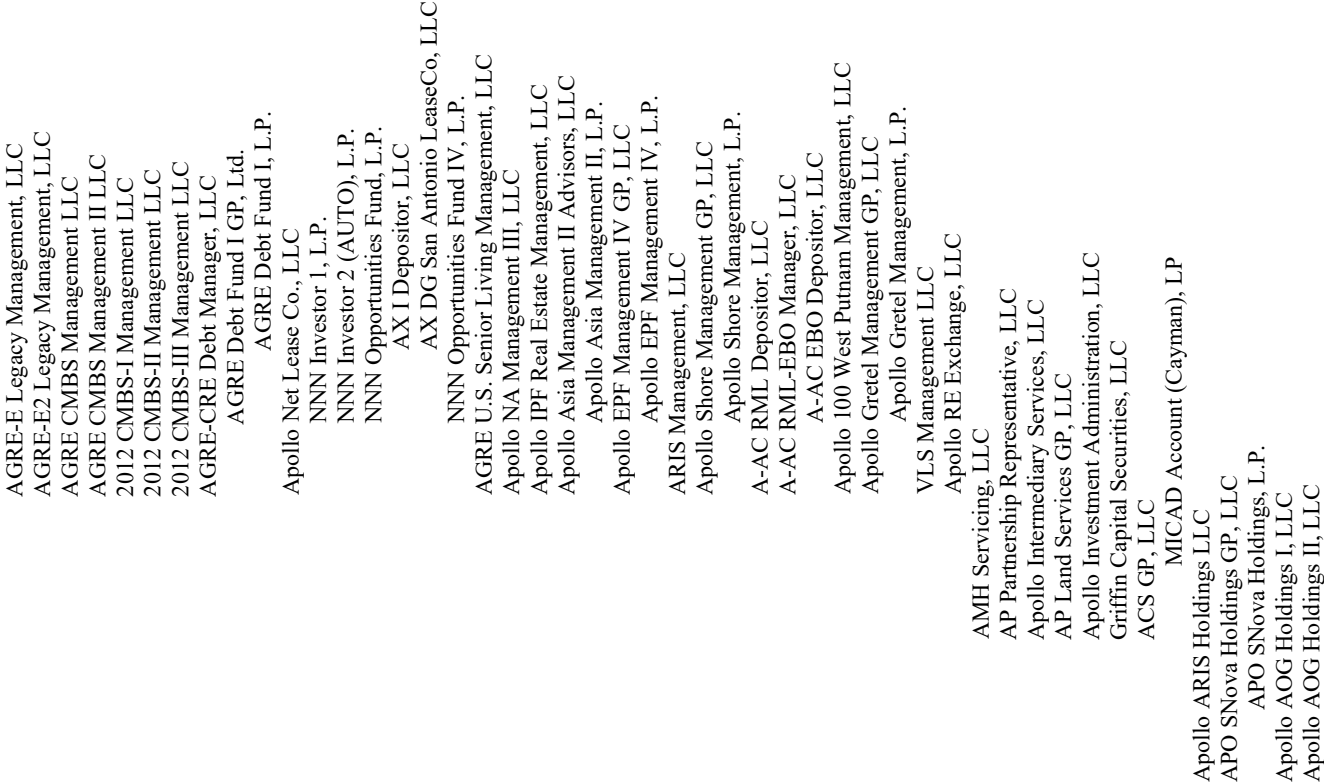
PART 1 – ORGANIZATIONAL CHART



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

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

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

Apollo AOG Holdings III, LLC

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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)	*
							Leroy DH, L.P.	.DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3415306				AEH Holdings (CB), L.P.	.DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0375869				AEH (PEC), L.P.	.DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3415225				AEH Holdings GP, LLC	.DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5007017				AEM GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1016583				AES (Lux) S.a.r.l.	.LUX	NIA	AES Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Advisors II GP, LLC	.DE	NIA	APH Holdings (DG), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Advisors II, L.P.	.CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198871				AES Co-Investors II, LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Europe GP, Ltd.	.CYM	NIA	AES (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Europe, L.P.	.CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Structured Finance (Lux) S.a.r.l.	.LUX	NIA	AES Structured Finance Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1016806				AESI (Holdings) II, L.P.	.CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198115				AESI (Subsidiary) II, Ltd.	.CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II (Lux) S.a.r.l.	.LUX	NIA	AESI II Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II Europe GP, Ltd.	.CYM	NIA	AESI II (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II Europe, L.P.	.CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II Ohana Inc.	.DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II US Holdings L.P.	.DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198890				AESI II, L.P.	.CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1008314				AGM Incentive Pool, L.P.	.CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0387427				AGM India Advisors Private Limited	.IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0472664				AGM Management, LLC	.DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1006321				AGM Marketing Pool, L.P.	.CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE - CRE Debt Manager, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE - DGB, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE-E Legacy Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE - E2 Legacy Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE 255 Courtl and Investor LLC	.DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtl and) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Ashley Park Investor LLC	.DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Asia Pacific Legacy Management, LLC	.DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Asia Pacific Management, LLC Ltd.	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd.	.DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Asia Pacific Real Estate Advisors, L.P.	.CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1063702				AGRE OMS GP II LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE OMS GP LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1910519				AGRE OMS Management II LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
					1504442		AGRE OMS Management LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs Investor, LLC	.DE	N/A	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs, LLC	.DE	N/A	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs, LLC	.CYM	N/A	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1532770		AGRE Debt Fund I, L.P.	.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		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	.MH	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.	.MH	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof				Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	.MH	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	.MH	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	.MH	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Management, L.P.	.MH	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Investors (A), L.P.	.MH	N/A	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	.MH	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	.MH	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	.MH	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Legacy Management, LLC				Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0902940				AGRE Europe Management, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE GP Holdings, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE GS Blue Ash Investor LLC	.DE	N/A	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Haven Platform LLC	.DE	N/A	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Houston SII Member LLC	.DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Madeline Member LLC	.DE	N/A	AGRE 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	
							AGRE WA Management, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE MPL Platform II LLC	.DE	N/A	AGRE USREF MPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE MPL Platform LLC	.DE	N/A	AGRE USREF MPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE SP Retail JV Member LLC	.DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Steelbridge Platform LLC	.DE	N/A	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	.CYM	N/A	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE U.S. Real Estate Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	.CYM	N/A	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4519275				AGRE U.S. Real Estate Fund, L.P.	.DE	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE USREF - GSS, L.P.	.CYM	N/A	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1053587				AGRE USREF AIV - I, L.P.	.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 SFRF Platform, L.P.	.DE	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-5388946				AGRE USREF Steelbridge Platform, L.P.	.DE	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1693920					.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AGRE VPCV Williams Square Investor L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AH Partners GP, Ltd.	.CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AH Partners, L.P.	.CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0836223				AIC Co-Investors, LLC	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIC Pelican Holdings, LLC	.DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0878544				AIC Spotted Hawk Holdings, LLC	.DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1195117				AIE III Holdings, Ltd.	.CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIE III Investments, L.P.	.DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							AIF Hexion Holdings II GP, LLC	.DE	NIA	Apollo to Nether lands Partners V(A), L.P.	Ownership	1.160	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF Hexion Holdings II GP, LLC	.DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.870	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF Hexion Holdings II GP, LLC	.DE	NIA	Apollo to Nether lands Partners V(B), L.P.	Ownership	0.810	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF Hexion Holdings II GP, LLC	.DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.290	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4021004				AIF Hexion Holdings, L.P.	.DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF Hexion Holdings, L.P.	.DE	NIA	AIF V Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-6882936				AIF III Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF IV Hexion GP, LLC	.DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2066430				AIF PB VII (LS AIV), L.P.	.DE	NIA	Apollo Advisors VII (APD DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF V Hexion GP, LLC	.DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.240	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF V Hexion GP, LLC	.DE	NIA	Apollo to Nether lands Partners V(A), L.P.	Ownership	1.180	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF V Hexion GP, LLC	.DE	NIA	Apollo to Nether lands Partners V(B), L.P.	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF V Hexion GP, LLC	.DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.810	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF V Hexion GP, LLC	.DE	NIA	Apollo to German Partners V GmbH & Co. KG	Ownership	0.940	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0610167				AIF V LNT, L.P.	.DE	NIA	Apollo to Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-6882903		1397764		AIF V Management, LLC	.NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4709798				AIF VC RED (D AIF DC), LLC	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2058625				AIF VI (LS AIV), L.P.	.DE	NIA	Apollo to Advisors VI (APD FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0570139				AIF VI (LS), LLC	.AIA	NIA	Apollo to Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VI (LS), Ltd.	.CYM	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0603270				AIF VI ALS Holdings (FC), LLC	.AIA	NIA	Apollo to Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	N0	.....
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	.CYM	NIA	Apollo to Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8259662		1435155		AIF VI Management Pool Investors, L.P.	.DE	NIA	AIF VI Management, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2903267				AIF VI Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-1064311				AIF VII (AIV), L.P.	.DE	NIA	Apollo to Advisors VII (APD DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0358712				AIF VII (Athlon Conduit II), L.P.	.DE	NIA	Apollo to Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2426990				AIF VII (Athlon Conduit III), L.P.	.DE	NIA	Apollo to Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2426971				AIF VII (Athlon Conduit), L.P.	.DE	NIA	Apollo to Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0629862				AIF VII (C AIF FC), LLC	.AIA	NIA	Apollo to Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1065059				AIF VII (Euro AIV), L.P.	.CYM	NIA	Apollo to Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1065057				AIF VII (Euro FC), LLC	.AIA	NIA	Apollo to Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2059596				AIF VII (LS AIV), L.P.	.DE	NIA	Apollo to Advisors VII (APD FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0570140				AIF VII (LS), LLC	.AIA	NIA	Apollo to Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-1064380				AIF VII (Parallel Conduit), L.P.	.DE	NIA	Apollo to Advisors 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 to 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 to Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1203967				AIF VIII (Euro AIV), L.P.	.CYM	NIA	Apollo to Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204173				AIF VIII (Euro FC), L.P.	.CYM	NIA	Apollo to Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Asia Intermediate, LLC	.AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			98-1143756				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	.....
			98-1143997				AIF VIII Euro Holdings (I), L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1203591				AIF VIII Euro Holdings, L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Euro Leverage, L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Singapore Pte. Ltd.	.SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8256431				AIM Pool Investors, L.P.	.DE	NIA	AOC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1051496				AION Capital Management Limited	.JRT	NIA	Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1031481				AION Capital Partners Limited	.JRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1253781				AION Class B Investment Trust	.JMS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057464				AION Co-Investors (A) Ltd	.JRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057650				AION Co-Investors (C) Ltd	.JRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057650				AION Co-Investors (D) Ltd	.JRT	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Direct Private Limited	.JRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057658				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	.JRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Feeder II Ltd	.JRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057424				AION Feeder III Ltd	.JRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Feeder IV Ltd	.JRT	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	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Investments II Singapore Pte. Ltd.	.SGP	NIA	Apollo Management Singapore Pte Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057816				AION Investments Private Limited	.JRT	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	.....
			98-1167311				ALME Loan Funding III Designated Activity Company	.JRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	.....
			98-0594002				AMI (Luxembourg) S.a.r.l.	.LUX	NIA	AMI (Holdings), LLC	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	.....
			42-1773727				ANPP (AIV II Cayman), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1107400				ANPP (AIV III), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1107422				ANPP (AIV IV), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP (Apex Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-1028312				ANPP (DEE II Intermediate), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP (DEE Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	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 II), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0373144				ANPP (EPE AIV), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), 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	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1107306				ANPP (Intermediate FC III), L.P.	.CYM	N/A	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1107310				ANPP (Intermediate FC IV), L.P.	.CYM	N/A	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	N/A	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	N/A	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	N/A	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	N/A	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	N/A	ANPP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP (Talos Conduit I), L.P.	.DE	N/A	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	N/A	ANPP (Talos Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1710355				ANPP 892/TE (AIV I), L.P.	.DE	N/A	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	N/A	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	N/A	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP DE Holdings, L.P.	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1044203				ANPP EPE GenPar, Ltd.	.CYM	N/A	ANPP II GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV I FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV II FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4823161				ANPP II (AIV P), 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 (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 (AIV-L B), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV-L C), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV-L), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (APP Intermediate DC Z), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1286720				ANPP II (Conduit Overseas Holdings P-I), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Conduit Overseas Holdings P-II), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1288026				ANPP II (Debt AIV FC), L.P.	.CYM	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	.....
							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	.....
			37-1803123				ANPP II 892/TE Conduit AIV P-I), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-3991107				ANPP II 892/TE Conduit AIV P-II), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II 892/TE Conduit AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II APP Holdings LLC	.DE	N/A	ANPP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II Double Eagle Energy Holdings II, L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II GenPar, Ltd.	.CYM	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							ANP II TE (Conduit AIV I), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ANP II TE (Conduit AIV II), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1120472				ANP Insight Solutions Holdings, L.P.	.CYM	NIA	Apollo ANP Advisors (APO FC), L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1011880				ANP International Holdings, L.P.	.CYM	NIA	Apollo ANP Advisors (IH), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1015183				ANP International Ltd	.MRT	NIA	ANP International Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			90-0979920				ANP Overseas Partners (882), L.P.	.DE	NIA	Apollo ANP Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ANP Overseas Partners, L.P.	.CYM	NIA	Apollo ANP Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1046462				ANP Talos GenPar, Ltd	.CYM	NIA	Apollo Commodities Management, L.P. with respect to Series I	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			46-3107789				ANS (IE), LLC	.DE	NIA	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	NIA	ANS Europe Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ANS Europe GP Ltd.	.CYM	NIA	ANS Europe (Lux) S.a.r.l.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ANS Europe, L.P.	.CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1117737				ANS Holdings (IE), Ltd.	.CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1059116				ANS U.S. Holdings Ltd.	.CYM	NIA	Apollo to 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.	.CYM	NIA	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.	.CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-0563509				AOP Germany VI Hamlet Blocker, L.P.	.CYM	NIA	Apollo to Talos GenPar	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			35-2441027				AOP Talos Holdings, LLC	.DE	NIA	Apollo to Hamlet GenPar	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-0615149				AOP VI REO Holdings, LLC	.AIA	NIA	Apollo to Management VII, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1044397				AOP VII (Talos AIV I FC), L.P.	.CYM	NIA	Apollo to Management VI, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1044617				AOP VII (Talos AIV II FC), L.P.	.CYM	NIA	Apollo to Talos GenPar, Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1044647				AOP 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				AOP VII (Talos AIV IV FC), L.P.	.CYM	NIA	Apollo to Talos GenPar, Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1044701				AOP 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				AOP VII EPE GenPar, Ltd.	.CYM	NIA	Apollo to Management VII, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-0615259				AOP VII REO Holdings, LLC	.AIA	NIA	Apollo to Management VII, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AOP VIII (APP Intermediate DC Z), LLC	.DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			46-5516833				AOP VIII (Zenenergy Intermediate), L.P.	.DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AOP VIII APP Holdings, LLC	.DE	NIA	ACP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP ABH, L.P.	.DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Apex Energy, L.P.	.DE	NIA	Apollo to Management VII, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			46-2377569				AP CSV (Lux) S.? r.l.	.DE	NIA	Apollo to Management VII, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP CSV Holdings, L.P.	.LUX	NIA	Apollo ANP Advisors (APO DC), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1170721				AP CSV Holdings, L.P.	.CYM	NIA	AP CSV Holdings, L.P.	Ownership	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1170721				AP CSV Holdings, L.P.	.CYM	NIA	Apollo to Advisors VIII (EH), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP ESP Holdings GP, LLC	.DE	NIA	Apollo to ANP Advisors (IH), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP ESP Holdings, L.P.	.DE	NIA	AP ESP Holdings GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			80-0916814				AP Georgia Holdings GP, LLC	.DE	NIA	Apollo to Management VII, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			80-0916843				AP Georgia Holdings, LP	.DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1169924				AP Investment Europe III, L.P.	.CYM	NIA	Apollo to Europe Advisors III, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Jewel Holdings (EH-1), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Jewel Holdings (EH-10), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Jewel Holdings (EH-2), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Jewel Holdings (EH-3), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Jewel Holdings (EH-4), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Jewel Holdings (EH-5), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Jewel Holdings (EH-6), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Jewel Holdings (EH-7), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							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 AHP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Momentive Holdings, LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP NMT Debt Holdings GP, Ltd.	.CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204598				AP NMT Debt Holdings, L.P.	.CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0808842				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	.....
			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 Plaintiff Holdings, L.P.	.DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-5534563				AP Transport LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP TSL Funding, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VI CEVA Holdings, L.P.	.CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0797230				AP VII 892/7E (EPE AIV I), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0726078				AP VII 892/7E (EPE AIV II), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3871166				AP VII 892/7E (EPE AIV III), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0797965				AP VII 892/7E (EPE AIV IV), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII AEH Management, LLC	.DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (CS) GP, LLC	.DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (CS), L.P.	.DE	NIA	AP VII TXU (CS) GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (BS) GP, LLC	.DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (BS), L.P.	.DE	NIA	AP VII TXU (BS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2035868				AP VII TXU Holdings (CS), L.P.	.DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2435642				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 VIII 892/7E (APP Intermediate DC), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Aegis Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Aegis Holdings, L.P.	.DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2398480				AP VIII Calm Eagle Topco Ltd.	.CYM	NIA	AP VIII OE Levo II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Q42 Holdings, L.P.	.DE	NIA	Q42 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 GP (Lux) S.a.r.l.	.LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Horizon Holdings L.P.	.CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP VIII Horizon Holdings Ltd.	.C/M	N/A	AlF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Pr line Security Services Holdings, L.P.	.DE	N/A	Pr line Secur ity Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2510878				AP VIII Striker Holdings, L.P.	.DE	N/A	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0683137				AP VIII Timeshare Holdings, L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0683132				APH HFA Holdings GP, Ltd	.C/M	N/A	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1008303				APH HFA Holdings, L.P.	.C/M	N/A	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1017385				APH Holdings DC, L.P.	.C/M	N/A	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1017385				APH Holdings (FC), L.P.	.C/M	N/A	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1008166				APH Holdings, L.P.	.C/M	N/A	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0598286				Apollo Strategic Growth Capital II	.C/M	N/A	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0598230				Apollo Strategic Growth Capital	.C/M	N/A	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1218645				AP0 (FC I), LLC	.A/A	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0592490				AP0 (FC), LLC	.A/A	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8880127				AP0 Asset Co., LLC	.DE	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8880200				AP0 Corp.	.DE	N/A	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP0 MidCap B Holdings, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo 882/IE (Zenergy Intermediate DC), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-5530186				Apollo 882/IE (Zenergy Intermediate DC), LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-5530186				Apollo Achil les 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.	.A/A	N/A	Apollo Advisors VII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors (Mauritius) Ltd.	.M/T	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4754999				Apollo Advisors (ME), LLC	.DE	N/A	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			51-0355634		1268088		Apollo Advisors II, L.P.	.DE	N/A	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3983717		1203940		Apollo Advisors IV, L.P.	.DE	N/A	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors V (Eh Cayman), L.P.	.C/M	N/A	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0409036				Apollo Advisors V (EH), LLC	.C/M	N/A	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125396				Apollo Advisors V, L.P.	.A/A	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4528527		1162727		Apollo Advisors VI (AP0 DC), L.P.	.C/M	N/A	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors VI (AP0 DC-GP), LLC	.DE	N/A	Apollo Advisors VI (AP0 DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0617294				Apollo Advisors VI (AP0 FC), L.P.	.C/M	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0597921				Apollo Advisors VI (AP0 FC-GP), L.P.	.C/M	N/A	Apollo Advisors VI (AP0 FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0482834				Apollo Advisors VI (EH), L.P.	.C/M	N/A	Apollo Advisors VI (EH-GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd	.C/M	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.	.C/M	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4528427		1512669		Apollo Advisors VII (AP0 DC), L.P.	.C/M	N/A	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors VII (AP0 DC-GP), LLC	.C/M	N/A	Apollo Advisors VII (AP0 DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0617295				Apollo Advisors VII (AP0 FC), L.P.	.DE	N/A	Apollo Advisors VII (EH-GP), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0597918				Apollo Advisors VII (AP0 FC-GP), LLC	.C/M	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0563789				Apollo Advisors VII (EH), L.P.	.A/A	N/A	Apollo Advisors VII (EH-GP), Ltd.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	.C/M	N/A	Apollo Advisors VII (EH-GP), Ltd.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-067253				Apollo Advisors VII, L.P.	.C/M	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors VII (AP0 FC), L.P.	.C/M	N/A	Apollo Advisors VII (AP0 FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors VIII (AP0 FC-GP), Ltd.	.C/M	N/A	Apollo Capital Management VII, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors VIII (EH), L.P.	.C/M	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1143577				Apollo Advisors VIII (EH-GP), Ltd.	.C/M	N/A	Apollo Advisors VIII (EH-GP), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors VIII (EH-GP), Ltd.	.C/M	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0877161				Apollo Advisors VIII, L.P.	.C/M	N/A	Apollo Capital Management VIII, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			13-382975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1063708				Apollo AGRE PRF Co-Investors (D), L.P.	.C/M	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	.A/A	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	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.	.C/M	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1057523				Apollo AION Capital Partners, L.P.	.C/M	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1007312				Apollo ALST GenPar, Ltd.	.C/M	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1204228				Apollo Alteri Holdings, L.P.	.C/M	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alteri Investments Advisors, L.P.	.C/M	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0495861				Apollo Alternative Assets GP Limited	.C/M	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	.C/M	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0925373				Apollo ANPP Advisors (APO DC), L.P.	.C/M	NIA	Apollo ANPP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1086393				Apollo ANPP Advisors (APO FC), L.P.	.C/M	NIA	Apollo ANPP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1042170				Apollo ANPP Advisors (APO FC-GP), LLC	.A/A	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1011877				Apollo ANPP Advisors (IH), L.P.	.C/M	NIA	Apollo ANPP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1011628				Apollo ANPP Advisors (IH-GP), LLC	.A/A	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0882698				Apollo ANPP Advisors II (APO DC), L.P.	.C/M	NIA	Apollo ANPP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors II, L.P.	.C/M	NIA	Apollo ANPP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3354710				Apollo ANPP Advisors, L.P.	.C/M	NIA	Apollo ANPP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3354625				Apollo ANPP Capital Management, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2541857				Apollo ANPP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0979922				Apollo ANPP Co-Investors (B), L.P.	.C/M	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2541779				Apollo ANPP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1042214				Apollo ANPP Co-Investors (FC-D), LP	.A/A	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1011838				Apollo ANPP Co-Investors (IH-A), LP	.A/A	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1011650				Apollo ANPP Co-Investors (IH-D), LP	.A/A	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors II (B), L.P.	DE	NIA	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Fund Administration, LLC	DE	NIA	Apollo ANPP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1012914				Apollo APC Advisors, L.P.	.C/M	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1012889				Apollo APC Capital Management, LLC	.A/A	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	.C/M	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Apollo APH Holdings, L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Arionhead Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8057295				Apollo Asia Administration, LLC	.DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Advisors, L.P.	.CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Capital Management, LLC	.DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8057186				Apollo Asia Co-Investors, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8050139		1473544		Apollo Asia Management, L.P.	.DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Opportunity Intermediate Fund, LLC	.DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4058181		1546929		Apollo Asia Private Credit Fund, L.P.	.CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Private Credit Master Fund Pte. Ltd.	.SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1015509				Apollo Asia Real Estate Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Advisors, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Fund, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Management, L.P.	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asian Infrastructure Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ASPL Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset Management Europe PC LLP	.GBR	NIA	Apollo Asset Management Europe LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset Management Europe PC LLP	.GBR	NIA	AME UK OM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1024196				Apollo Athlon GenPar, Ltd.	.CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo MD Services, LLC	.DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0917029				Apollo BSL Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Capital Credit Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8350952		1456419		Apollo Capital Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582380				Apollo Capital Management I, Inc.	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582380				Apollo Capital Management I, Inc.	.DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582380				Apollo Capital Management I, Inc.	.DE	NIA	John J. Haman	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582380				Apollo Capital Management I, Inc.	.DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			51-0355633		1512670		Apollo Capital Management II, Inc.	.DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3983721				Apollo Capital Management IV, Inc.	.CYM	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125395		1413408		Apollo Capital Management V, Inc.	.CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2903231		1512668		Apollo Capital Management VI, LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0592023				Apollo Capital Management VII, LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Capital Management VIII, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8350987		1456421		Apollo Incubator Management, L.P.	.DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0953419				Apollo Centre Street Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Centre Street Advisors (APO DC), L.P.	.DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-4140226				Apollo Centre Street Advisors (APO DC-GP), LLC	.DE	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1658679				Apollo Centre Street Co-Investors (OC-D), L.P.	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3862070				Apollo Centre Street Management, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1670197				Apollo Centre Street Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0363986				Apollo Centre Street Partnership, L.P.	.DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	N/A	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	N/A	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207258				Apollo CIP European SLMs & CLOs, L.P.	CM	N/A	Apollo CIP GenPar, Ltd.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo CIP Global SLMs (FC), L.P.	CM	N/A	APH Holdings (DC), L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207269				Apollo CIP Hedge Funds, L.P.	CM	N/A	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207398				Apollo CIP Partner Pool, L.P.	CM	N/A	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1203376				Apollo CIP Professionals, L.P.	DE	N/A	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2239554				Apollo CIP Structured Credit, L.P.	CM	N/A	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207420				Apollo CIP US SLMs, L.P.	CM	N/A	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207847				Apollo COF I Capital Management, LLC	DE	N/A	APH Holdings (FC), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo COF II Capital Management, LLC	DE	N/A	Apollo Credit Opportunity Advisors III LP	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			48-3835026				Apollo COF III Feeder LP	DE	N/A	Apollo Principal Holdings VII, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			16-2423088				Apollo COF Investor, LLC	DE	N/A	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investment Capital Management, LLC	DE	N/A	Apollo Advisors (ME), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0895396				Apollo Co-Investors (ME), L.P.	DE	N/A	Marco J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	N/A	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	N/A	Peter P. Cospes	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	N/A	John J. Haman	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	N/A	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	AI	N/A	Marco J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AI	N/A	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AI	N/A	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AI	N/A	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AI	N/A	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AI	N/A	Peter P. Cospes	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AI	N/A	John J. Haman	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	N/A	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	N/A	Marco J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	N/A	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	N/A	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	N/A	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	N/A	Peter P. Cospes	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	N/A	John J. Haman	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VI (DC-D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	N/A	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VI (EH-D), LP	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VI (EH-GP), LLC	AI	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VI (FC-D), LP	AI	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AI	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary 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 Per- centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			26-1741921				Apollo Co-Investors VII (B), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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	.....
			98-0627537				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	.....
			98-0567674				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	.....
							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.	.CYM	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.	.CYM	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	.....
			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 VII (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 VII (B), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1097213				Apollo Co-Investors VII (C), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	.....
			80-0960585				Apollo Co-Investors VII (E), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143585				Apollo Co-Investors VII (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 VII (EH-B), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143794				Apollo Co-Investors VII (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 VII (EH-E), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
					1467760	NYSE: ART	Apollo Co-Investors VII (FC-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0467113				Apollo Commercial Real Estate Finance, Inc.	.MD	NIA	ADREFI 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 Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	.DE	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				Apollo Credit Advisors I, LLC	.DE	NIA	ACC Advisors A/B, LLC	Management	0.000	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 Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Funding III Ltd.	.CYM	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	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 Co-Investors (D) LLC	.DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Income Management LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
										Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
					1504564		Apollo Credit Liquidity Capital	.DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1122169				Apollo Credit Liquidity Advisors, L.P.	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1279826				Apollo Credit Liquidity Capital Management, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Liquidity OM Executive Carry, L.P.	.CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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?	*
			26-1194361 26-1273580				Apollo Credit Liquidity Investor, LLC Apollo Credit Liquidity Management GP, LLC	DE DE	NIA NIA	Apollo Principal Holdings VI, L.P. 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	
			26-1122190		1504439		Apollo Credit Liquidity Management, L.P. Apollo Credit Management (QLO), LLC Apollo Credit Management (European Senior Debt), LLC	DE DE DE	NIA NIA NIA	Apollo Credit Liquidity Management GP, LLC Apollo Capital Credit Management, LLC	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	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC Apollo Credit Management (Senior Loans), LLC	DE DE	NIA NIA	Apollo Capital Management, L.P. Apollo Capital Credit Management, LLC	Ownership Ownership	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
					1505195		Apollo Credit Management (QLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0466988				Apollo Credit Master Fund Ltd.	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P. Apollo Credit Opportunity Advisors III (APO FC) GP LLC	CM DE	NIA NIA	Apollo COF I Capital Management, LLC APH Holdings (FC), L.P.	Management Ownership	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP Apollo Credit Opportunity Advisors III GP LLC	CM DE	NIA NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management Ownership	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			90-0916100				Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity CM Executive Carry I, L.P.	CM	NIA	Apollo Principal Holdings II, L.P. Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1612284				Apollo Credit Opportunity CM Executive Carry II, L.P.	CM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1646493				Apollo Credit Opportunity Co-Investors III (A) LP Apollo Credit Opportunity Co-Investors III (B) LP	CM DE	NIA NIA	Apollo COF II Capital Management, LLC Apollo Co-Investors Manager, LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo Credit Opportunity Co-Investors III (D) LLC Apollo Credit Opportunity Co-Investors III (FC-P) LLC	DE DE	NIA NIA	Apollo Co-Investors Manager, LLC Apollo Principal Holdings VI, L.P.	Management Ownership	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			47-1533034 80-0937471				Apollo Credit Opportunity Fund (Offshore) III LP Apollo Credit Opportunity Fund III AIV I LP	DE DE	NIA NIA	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Management Ownership	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP Apollo Credit Opportunity Management III LLC	DE DE	NIA NIA	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2423072 47-1754694		1473610		Apollo Credit Opportunity Management, LLC Apollo Credit Opportunity Trading Fund III	DE DE	NIA NIA	Apollo Capital Management, L.P. Apollo Credit Opportunity Fund III LP	Ownership Ownership	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			47-1754694				Apollo Credit Opportunity Trading Fund III Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0947818 80-0937931				Apollo Credit Short Opportunities Management, LLC Apollo Credit Strategies Co-Investors, LP	DE DE	NIA NIA	Apollo Capital Management, L.P. Apollo Co-Investors Manager, LLC	Ownership Management	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			80-0619142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary 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)	If Control is Owner- ship Provide Percen- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-0686361				Apollo Credit Strategies Master Fund Ltd Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	.C/M	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Strategies Advisors GP, LLC	DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	N/A	Apollo Capital Management, 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	C/M	N/A	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1017386		1504568		Apollo EPF Advisors II, L.P.	C/M	N/A	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0387306				Apollo EPF Advisors, L.P.	C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF Capital Management, Limited	C/M	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.	C/M	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.	C/M	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0608657				Apollo EPF Co-Investors (A), L.P.	C/M	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF Co-Investors II (D), L.P.	C/M	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.	C/M	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	M/L	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF II Partnership	M/L	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	M/L	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	M/L	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	M/L	N/A	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0780663				Apollo EPF II Partnership	M/L	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 II Partnership	M/L	N/A	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0179727				Apollo EPF Management GP, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3276790				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	
			45-3276997				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	
			26-0179647		1473546		Apollo EPF Management, L.P.	DE	N/A	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Europe Advisors III, L.P.	C/M	N/A	Apollo Europe Capital Management	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0579155				Apollo Europe Advisors, L.P.	C/M	N/A	Apollo Europe Capital Management, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Europe Capital Management III, LLC	DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0579162				Apollo Europe Capital Management, Ltd.	C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2853722				Apollo Europe Management, L.P.	DE	N/A	AGM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1013471				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	
			45-4152260				Apollo European Credit Co-Investors, LLC	C/M	N/A	Apollo European Credit Advisors GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Credit Fund (Offshore), L.P.	DE	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1013483		1537446		Apollo European Credit Fund, L.P.	C/M	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2853824		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.	C/M	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund II (Dollar A), L.P.	C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund II (Dollar B), L.P.	C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund II (Euro A), L.P.	C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	.CYM	N/A	Apollo 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		Apollo European Principal Finance Fund (Feeder), L.P.	.CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1013202				Apollo European Strategic Advisors GP, LLC	.DE	N/A	Apollo to European Strategic Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2948815				Apollo European Strategic Advisors, L.P.	.CYM	N/A		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	
							Apollo European Strategic Management GP, LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2948512		1532781		Apollo European Strategic Management, L.P.	.DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2949137				Apollo Executive Carry VII (NF APD DC), L.P.	.DE	N/A	Apollo to European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1579164				Apollo Executive Carry VII (NF APD FC), L.P.	.CYM	N/A	Apollo to Advisors VII (APD DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1579165				Apollo Executive Carry VII (NF EH), L.P.	.CYM	N/A	Apollo to Advisors VII (APD FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1579163				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	
			61-1579162				Apollo to Capital Management VII, LLC	.CYM	N/A	Apollo to Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0910392				Apollo Franklin Advisors (APD DC), L.P.	.DE	N/A	Apollo to Franklin Advisors (APD DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Franklin Advisors (APD DC-GP), LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	.DE	N/A	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Franklin Management, LLC	.DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0955185				Apollo Franklin Partnership, L.P.	.DE	N/A	Apollo to Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4024383				Apollo Fund Administration IV, L.L.C.	.DE	N/A	Apollo to Franklin Advisors (APD DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Fund Administration V, L.L.C.	.DE	N/A	Apollo to Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3396921				Apollo Fund Administration VI, LLC	.DE	N/A	Apollo to Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0673356				Apollo Fund Administration VII, LLC	.DE	N/A	Apollo to Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Fund Administration VIII, LLC	.DE	N/A	Apollo to Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0544284				Apollo to Fund VI BC, L.P.	.CYM	N/A	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Gaming Holdings GP, LLC	.DE	N/A	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3801467				Apollo to Gaming Holdings, L.P.	.DE	N/A	Apollo to Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Gaucho GenPar, Ltd	.CYM	N/A	Apollo to Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0330004		1206228		Apollo to German Partners V GmbH & Co. KG	.DEU	N/A	Apollo to Vernal tungs V GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PP	Apollo Asset Management, Inc.	.DE	N/A	Apollo to Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3016614		1532522		Apollo to Global Real Estate Management GP, LLC	.DE	N/A	Apollo to Global Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3016987		1473549		Apollo to Global Real Estate Management, L.P.	.DE	N/A	Apollo to Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0543350		1487801		Apollo to Global Securities, LLC	.DE	N/A	Apollo to Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to GSS GP Limited	.GGY	N/A	AAA Associates, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to GSS Holding (Cayman), L.P.	.CYM	N/A	Apollo to GSS GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0563514				Apollo to Hamlet Genpar	.CYM	N/A	Apollo to Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8380450				Apollo to Hamlet Holdings B, LLC	.DE	N/A	Apollo to Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8380391				Apollo to Hamlet Holdings, LLC	.DE	N/A	Apollo to Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Hercules (Lux) S.a.r.l.	.LUX	N/A	Apollo to Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Hercules Advisors GP, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Apollo Hercules Advisors, L.P.	.CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Co-Investors (D), LLC	.DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Holdings, Ltd.	.CYM	NIA	Apollo 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 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 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	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Incubator Advisors, LLC	.DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Credit Opportunity Management, LLC	.DE	NIA	Apollo Capital Management, 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 International Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0836341				Apollo Investment Administration, LLC	.DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1852082				Apollo Investment Consulting LLC	.DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			52-2439556		1278752	NYSE: AIW	MidCap Financial Investment Corporation	.MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Europe III (Lux) S.a.r.l.	.LUX	NIA	Apollo Investment Europe III Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1766762				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	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-068726		1412456		Apollo Investment Fund (PB) VII, L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	.DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0056471				Apollo Investment Fund V (PLASE), L.P.	.DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4133328		1162726		Apollo Investment Fund V, L.P.	.DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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	
			80-087171				Apollo Investment Fund VIII, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0636138		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	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	
							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	
			81-1713842				Apollo Kings Alley Credit Co-Investors (D), L.P.	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Kings Alley Credit Fund Management, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Kings Alley Credit Fund, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	.DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1038808				Apollo Laminates Agent, LLC	.DE	NIA	Apollo SIF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1038808				Apollo Laminates Agent, LLC	.DE	NIA	Apollo SIF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Linens Investors B, LLC	.DE	NIA	Apollo Value Management, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4164690				Apollo Linens Investors, LLC	.DE	NIA	Apollo Management V, L.P.	Management	0.760	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			20-4164690				Apollo Liners 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 Liners 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 Liners 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	
			98-0620861				Apollo Lyon Holdings (AIF FC) LLC	AI/A	NIA	Apollo Management VII, L.P.	Management	0.000	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 (ADP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4256986				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0942315				Apollo Management (UK) VI, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3089323				Apollo Management Advisors Espana, S.L.U	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0542647				Apollo Management Asia Pacific Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0989591				Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8350720				Apollo Management Holdings GP, LLC	DE	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8351017				Apollo Management Holdings GP, LLC	DE	NIA	Apollo Management Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8351069				Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3799194				Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0492781				Apollo Management International LLP	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3983718				Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Singapore Pte Ltd	Sgp	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0316387				Apollo Management V (EH), L.P.	AI/A	NIA	Apollo Advisors V (EH), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125398				Apollo Management V (EH), L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0511921				Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2903207				Apollo Management VI (EH), L.P.	AI/A	NIA	Apollo Advisors VI (EH-GP), Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0673310				Apollo Management VI, L.P.	DE	NIA	AIF VI 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	
			20-8360778				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.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3354776				Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0093347				Apollo Netherlands Partners V(A), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0095578				Apollo Netherlands Partners V(B), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0686360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Delaware 892) VI, L.P.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3309076					DE	NIA	Apollo Advisors VI, 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)	*
.....			26-0653908 ..	.....	1412548 ..	.....	Apollo Overseas Partners (Delaware 882) VII, L.P.	.DE.....	NIA.....	Apollo Advisors VII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			30-0758813 ..	.....	.....	.....	Apollo Overseas Partners (Delaware 882) VIII, L.P.	.DE.....	NIA.....	Apollo Advisors VIII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			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	N0.....	.....
.....			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	N0.....	.....
.....			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	N0.....	.....
.....			98-0463054 ..	.....	1473513 ..	.....	Apollo Overseas Partners (Germany) VI, L.P.	.CYM.....	NIA.....	Apollo Advisors VI, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			75-3251973 ..	.....	.....	.....	Apollo Overseas Partners (I) VII, L.P.	.CYM.....	NIA.....	Apollo Advisors VII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-1084314 ..	.....	.....	.....	Apollo Overseas Partners (I) VIII, L.P.	.CYM.....	NIA.....	Apollo Advisors VIII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0191324 ..	.....	1206225 ..	.....	Apollo Overseas Partners IV, L.P.	.CYM.....	NIA.....	Apollo Advisors IV, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0300003 ..	.....	1162724 ..	.....	Apollo Overseas Partners V, L.P.	.CYM.....	NIA.....	Apollo Advisors V, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0463056 ..	.....	1473511 ..	.....	Apollo Overseas Partners VI, L.P.	.CYM.....	NIA.....	Apollo Advisors VI, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0544358 ..	.....	1412543 ..	.....	Apollo Overseas Partners VII, L.P.	.CYM.....	NIA.....	Apollo Advisors VII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-1083307 ..	.....	.....	.....	Apollo Overseas Partners VIII, L.P.	.CYM.....	NIA.....	Apollo Advisors VIII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-3563653 ..	.....	1504570 ..	.....	Apollo Palmetto Advisors, L.P.	.DE.....	NIA.....	Apollo Palmetto Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Palmetto Athene Advisors, L.P.	.DE.....	NIA.....	Apollo Palmetto Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-1084807 ..	.....	.....	.....	Apollo Palmetto Athene Management, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Palmetto Athene Partnership, L.P.	.CYM.....	NIA.....	Apollo Palmetto Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-3563533 ..	.....	1504571 ..	.....	Apollo Palmetto HFA Advisors, L.P.	.DE.....	NIA.....	Apollo Palmetto Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-3568631 ..	.....	1473552 ..	.....	Apollo Palmetto Management, LLC	.DE.....	NIA.....	Apollo Principal Holdings IV, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Parallel Partners Administration, LLC	.DE.....	NIA.....	Apollo Palmetto Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo PE VIII Director, LLC	.DE.....	NIA.....	Apollo Advisors VII (APO DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo PE VIII Director, LLC	.AIA.....	NIA.....	Leon D. Black	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo PE VIII Director, LLC	.AIA.....	NIA.....	Marc J. Rowan	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Pegasus Holdings GP, LLC	.AIA.....	NIA.....	Joshua J. Harris	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Pegasus Holdings, L.P.	.DE.....	NIA.....	APGP II (AIV P), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Principal Holdings I GP, LLC	.DE.....	NIA.....	Apollo Pegasus Holdings GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			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	N0.....	.....
.....			26-0476147 ..	.....	1413406 ..	.....	Apollo Principal Holdings I, L.P.	.CYM.....	NIA.....	Apollo Principal Holdings I GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Principal Holdings II GP, LLC	.DE.....	NIA.....	AP0 Corp	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-8865552 ..	.....	1490268 ..	.....	Apollo Principal Holdings II, L.P.	.CYM.....	NIA.....	Apollo Principal Holdings II GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0542296 ..	.....	1566491 ..	.....	Apollo Principal Holdings III GP, Ltd.	.DE.....	NIA.....	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.....	NIA.....	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.....	NIA.....	AP0 Corp.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0541996 ..	.....	.....	.....	Apollo Principal Holdings IV, L.P.	.CYM.....	NIA.....	Apollo Principal Holdings IV GP, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0617138 ..	.....	1505191 ..	.....	Apollo Principal Holdings IX GP, Ltd.	.DE.....	NIA.....	AP0 (FC), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0614716 ..	.....	1504572 ..	.....	Apollo Principal Holdings IX, L.P.	.DE.....	NIA.....	Apollo Principal Holdings IX GP, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-3239567 ..	.....	1505190 ..	.....	Apollo Principal Holdings V GP, LLC	.CYM.....	NIA.....	AP0 Asset Co., LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-3239713 ..	.....	1504573 ..	.....	Apollo Principal Holdings V, L.P.	.CYM.....	NIA.....	Apollo Principal Holdings V GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-3240477 ..	.....	.....	.....	Apollo Principal Holdings VI GP, LLC	.CYM.....	NIA.....	AP0 Corp.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-3240574 ..	.....	.....	.....	Apollo Principal Holdings VI, L.P.	.CYM.....	NIA.....	Apollo Principal Holdings VI GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0592625 ..	.....	.....	.....	Apollo Principal Holdings VII GP, Ltd.	.CYM.....	NIA.....	AP0 (FC), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0592493 ..	.....	.....	.....	Apollo Principal Holdings VII, L.P.	.CYM.....	NIA.....	Apollo Principal Holdings VII GP, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0614719 ..	.....	.....	.....	Apollo Principal Holdings VIII, L.P.	.CYM.....	NIA.....	Apollo Principal Holdings VIII GP, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Principal Holdings X GP, Ltd.	.CYM.....	NIA.....	AP0 (FC II), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1218676 27-2529748 27-2529836				Apollo Principal Holdings X, L.P. Apollo Resolution Servicing GP, LLC Apollo Resolution Servicing, L.P. Apollo Resource Energy Holdings, L.P. Apollo Rose GP, L.P.	.CYM .DE .DE .DE .CYM	NIA NIA NIA NIA NIA	Apollo Principal Holdings X GP, Ltd. Apollo International Management, L.P. Apollo Resolution Servicing GP, LLC Apollo APH Advisors II (APO DC), L.P. Delaware Rose GP, L.L.C.	Management Ownership Management Management Management	0.000 100.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
							Apollo Royalties Management, LLC Apollo RRI Management LLC Apollo Senior Floating Rate Fund Inc. Apollo Senior Loan Fund Co-Investors (D), L.P. Apollo SK Strategic Advisors GP, L.P. Apollo SK Strategic Advisors, LLC Apollo SK Strategic Co-Investors (DC-D), LLC	.DE .DE .DE .CYM .AIA	NIA NIA NIA NIA NIA NIA NIA	respect to Series III Apollo Capital Management, L.P. Apollo Credit Management, LLC Apollo Co-Investors Manager, LLC Apollo SK Strategic Advisors, LLC APH Holdings (DC), L.P.	Ownership Ownership Management Management Ownership Ownership	100.000 100.000 0.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0	
			37-1656883 98-1056955 98-1056830				Apollo SK Strategic Investments, L.P. Apollo SK Strategic Management, LLC Apollo SK Strategic Advisors, L.P. Apollo SKMA Capital Management, LLC Apollo SKMA Co-Investors, LLC Apollo Special Opportunities Managed Account, L.P. Apollo Special Situations Advisors GP, LLC	.CYM .DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA	Apollo Principal Holdings VIII, L.P. Apollo SK Strategic Advisors GP, L.P. Apollo Capital Management, L.P. Apollo SKMA Capital Management, LLC APH Holdings (DC), L.P. Apollo Co-Investors Manager, LLC Apollo SKMA Advisors, L.P.	Ownership Management Ownership Management Ownership Management Management	100.000 0.000 100.000 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 AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
			20-8339608 20-8472391 20-8339290		1445269		Apollo Special Situations Management, L.P. Apollo Special Situations Co-Investors (D), L.P. Apollo Special Situations Fund, L.P. Apollo Special Situations Management, L.P. Apollo Special Situations Management, LLC Apollo SPN Advisors (APO DC), L.P. Apollo SPN Advisors (APO FC), L.P. Apollo SPN Advisors, L.P. Apollo SPN Capital Management (APO DC-GP), LLC Apollo SPN Capital Management (APO FC-GP), LLC	.CYM .DE .DE .DE .DE .CYM .CYM .CYM .CYM .CYM	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	APH Holdings, L.P. Apollo Special Situations Advisors GP, LLC Apollo Co-Investors Manager, LLC Apollo Special Situations Advisors, L.P. Apollo Special Situations Management, LLC Apollo SPN Capital Management (APO DC-GP), LLC Apollo SPN Capital Management (APO FC-GP), LLC Apollo SPN Capital Management, LLC	Management Management Management Management Ownership Management Management Management Management Management Management	0.000 0.000 0.000 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 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	
			81-1950040				Apollo SPN Investments I (Credit), LLC Apollo SPN Investments I, L.P. Apollo SPN Investments II, L.P. Apollo SPN Investments III, L.P. Apollo SPN Management, LLC Apollo ST Capital LLC Apollo ST QLO Holdings GP, LLC	.DE .CYM .CYM .CYM .CYM .DE .DE	NIA NIA NIA NIA NIA NIA NIA	Apollo SPN Capital Management (APO DC-GP), LLC Apollo Principal Holdings IX, L.P. Apollo Principal Holdings III, L.P. Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC Apollo SPN Investments I, L.P. Apollo SPN Advisors (APO DC), L.P. Apollo SPN Advisors (APO FC), L.P. Apollo SPN Advisors, L.P. Apollo Capital Management, L.P. ST Management Holdings, LLC Apollo Principal Holdings II, L.P.	Ownership Ownership Management Management Ownership Ownership Management Management Management Ownership Ownership Ownership	100.000 100.000 0.000 0.000 100.000 100.000 0.000 0.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			30-0726379				Apollo ST QLO Holdings, L.P.	.CYM	NIA	Apollo ST QLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3320287				Apollo ST Credit Partners GP LLC	.DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0652806				Apollo ST Credit Strategies GP LLC	.DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			65-1185710				Apollo ST Debt Advisors LLC	.DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3320769				Apollo ST Fund Management LLC	.DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3320701				Apollo ST Operating LP	.DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ST Structured Credit Recovery Partners II GP LLC	.DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Structured Credit Recovery Advisors III LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Structured Credit Recovery Management III LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4921241				Apollo SVF Administration, LLC	.DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4920929		1374204		Apollo SVF Advisors, L.P.	.DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4920973				Apollo SVF Capital Management, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4921036		1456422		Apollo SVF Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4921007		1374205		Apollo SVF Management, L.P.	.DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
					1526697	NYSE: AIF	Apollo Tactical Income Fund Inc.	.MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	.CYM	NIA	Apollo Tactical Value SPN Cap ital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	.AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tactical Value SPN Investments, L.P.	.CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tactical Value SPN Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1044348				Apollo Talos GenPar, Ltd.	.CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3871056				Apollo Talos Holdings, L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3871056				Apollo Talos 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	.....
							Apollo Thunder Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4627348				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.	Ownership	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	.....
			98-1178938				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.	Ownership	100.000	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 Fund (Onshore) LP	.DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-4639267				Apollo TR Emerging Markets L.P.	.CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							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	.....
							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	.....
							Courtland Holdings, L.P.								
							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 (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 (TE) 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.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	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	.....
							Apollo USREF Co-Investors II (O), LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF II (Williams Square CoInvest) L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Value Administration, LLC	.DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			73-1667140		1317611		Apollo Value Advisors, L.P.	.DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			76-1667124				Apollo Value Capital Management, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0233286		1456448		Apollo Value Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0167339		1374206		Apollo Value Management, L.P.	.CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Verwaltungen V GmbH	.DEU	NIA	Apollo Management V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VII TXU Administration, LLC	.DE	NIA	Apollo Advisors VII (APO FC), 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 VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Zeus (Lux) S.a.r.l.	.LUX	NIA	Apollo Zeus Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	.CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	.CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Zeus Strategic Advisors, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Zeus Strategic Co-Investors (DC-D), LLC								
							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	.....
			46-3867570				Apollo Zeus Strategic Management, LLC	.CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo/Cavenham European Managed Account, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1058074		1532109		ARM Manager, LLC	.CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0986312				Athene Investment Analytics LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	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	.....
			98-0567070				Autumleaf, L.P.	.CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			66-0784903				Avant Holdings (MI) II, LLC	.MHI	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
										Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Avant Holdings (MI), LLC	.MHI	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			20-8298411				Bath Overseas Holdings, LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 5, L.P.	.DE	NIA	ANPP II (Dabt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0882964				CA1 Strategic European Real Estate Advisors, L.P.	.NL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796355				Carpere Investments V (VI), LLC	.NL	NIA	CA1 Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796990				Centre Street Whistler Holdings LLC	.DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CH2 Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Champ GP, LLC	.DE	NIA	Apollo to Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Champ L.P.	.CYM	NIA	Apollo to Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Champ Luxembourg Holdings S.a.r.l.	.LUX	NIA	Champ GP, LLC	Ownership	100.000	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 Airopack Holdings Ltd.	.CYM	NIA	Apollo to Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4785317				COF III Exempt GP Inc.	.DE	NIA	Apollo to COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3844063				Apollo COF III Exempt Feeder LP	.DE	NIA	Apollo to COF III Exempt Feeder LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2506991				COF III Offshore GP Inc.	.DE	NIA	Apollo to Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							COF III Offshore HK TMS Investment Holdings, L.P.	.CYM	NIA	Apollo to COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1170773				COF III Offshore I LP	.DE	NIA	Apollo to Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3854082				COF III Offshore Whistler Holdings Inc.	.DE	NIA	Apollo to 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)	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							COF III Whistler Holdings LLC	.DE	NIA	Apollo to Credit Opportunity Fund III AIV I LP	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	
					1460360		CP1 2005 Asia Pacific Carried Interest Program, L.P.	.CYM	NIA	AGPE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1460351		CP1 2005 European Carried Interest Program, L.P.	.CYM	NIA	AGPE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1460353		CP1 2005 Global Carried Interest Program, L.P.	.CYM	NIA	AGPE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1367317		CP1 2005 North America Carried Interest Program, L.P.	.CYM	NIA	AGPE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1367318		CP1 Capital Partners Asia Pacific (Cayman), L.P.	.CYM	NIA	AGPE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1363896		CP1 Capital Partners Asia Pacific (DE), L.P.	.DE	NIA	CP1 Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1364035		CP1 Capital Partners Asia Pacific GP Ltd.	.CYM	NIA	AGPE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CP1 Capital Partners Asia Pacific, L.P.	.CYM	NIA	CP1 Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CP1 Capital Partners Europe (Cayman), L.P.	.DE	NIA	CP1 Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CP1 Capital Partners Europe (DE), L.P.	.GBR	NIA	CP1 European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CP1 Capital Partners Europe (NFR), L.P.	.CYM	NIA	CP1 European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1372946		CP1 Capital Partners Europe GP Ltd.	.GBR	NIA	AGPE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CP1 Capital Partners Europe L.P.	.LUX	NIA	CP1 European Fund GP LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CP1 Capital Partners Europe Sarl	.GBR	NIA	CP1 Capital Partners Europe Holdings Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CP1 CPT EU-T Scots LP	.CYM	NIA	CP1 Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CP1 GP Asia TE, L.P.	.CYM	NIA	CP1 Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							CPI OPEH 2 Sarl	.LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	N0	
							CPI OPEH 2 Sarl	.LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	N0	
					1373035		CPI European Carried Interest, L.P.	.CYM	NIA	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0490642				CPI European Fund GP LLC	.DE	NIA	AGE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CPI India I Ltd.	.MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CPI WA GP LLC	.DE	NIA	AGE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CPI ReCo I Sarl	.LUX	NIA	CPI OPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CPI ReCo II Sarl	.LUX	NIA	CPI OPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1057797				CPI Ukraine Super Holdco Limited	.NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1057797				CPI Ukraine Super Holdco Limited	.NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cupino Limited	.CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-1028308				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	
			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	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0797171				Phoenix Luxco S.a.r.l.	.LUX	NIA	Avant Holdings (M) 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 26 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 (M) 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	
			98-1187819				Smart Holdco S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0783993				EPF II Team Carry Plan, L.P.	.MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2230578				Little Bear Holdings, L.P.	.DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tuloloma, L.P.	.DE	NIA	Apollo AMP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Upper Panorana Debt Holdings, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0591709				Euro VI (BC) S.a.r.l.	.LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1172336				Europe Hotel Holdings (M) I, LLC	.MHL	NIA	Apollo to 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 to 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 to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4120133				Financial Credit I Capital Management, LLC	.DE	NIA	Apollo to 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	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							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.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4120045		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.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III, L.P.	CYM	NIA	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	CPY	NIA	Insight Solutions Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Greenhouse Holdings, Ltd.	CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							GSAM Apollo Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							H&K Investments GP 2005, LLC	AIA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8359623		1425874		Hanlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8359623		1425874		Hanlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796991		1425874		Hanlet Holdings LLC	DE	NIA	AIF VII Management	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796877				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3686659				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Insight Solutions GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Insight Solutions Ltd	MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Insight Solutions Ltd	MRT	NIA	APF International Ltd	Ownership	10.000	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	
							Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, 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	
							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	8.940	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 (V), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0796805				Karpas Investments, LLC	MHL	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Lane Lux Holdings S a r . l .	.LUX	NIA	Avant Holdings (M I) , LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lapi thus Management LP	.GBR	NIA	Lapi thus Holdings Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0783999				Lapi thus Management LP	.GBR	NIA	Lapi thus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0881222				Lapi thus EPF I I Team Carry Plan, L.P.	.MEX	NIA	Apollo EPF I I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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 EPF I I Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapi thus Servicing LLP	.GBR	NIA	L.P.	Ownership	3.000	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 Management S a r . l .	.LUX	NIA	Apollo EPF I I Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0671216				Lapi thus Servicing Spain, S.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 S a r . l .	.LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0573832				LeverageSource Sari Holdco (Anguilla) LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0621200				Lily (Lux) Holdings S a r . l .	.LUX	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0605235				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	.....
			98-0605233				Lily L.P.	.CXM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0602029				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 GP, LLC	.DE	NIA	APGP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ludlow Debt Holdings GP, LLC	.DE	NIA	AIF VII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIIII (Ludlow DH AIV I), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ludlow DH 1, LLC	.DE	NIA	AIF VIIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ludlow DH 2, LLC	.DE	NIA	AIF VIIII (Ludlow DH AIV II), 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	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Newgrounds Corporate Inc	.VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.960	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	AIE III Holdings, Ltd.	Ownership	4.640	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Zaus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190096				Novel las Maritime (Cayman) GP, Ltd.	.CXM	NIA	Novel las Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190106				Novel las Maritime (Cayman) Holdings, L.P.	.CXM	NIA	Verwaal Tung Novel las Maritime N Holding GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Novel las Maritime N Holding GmbH & Co. KG	.DEU	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Oracle Bucephale S.a r. l.	.LUX....	NIA....	Oracle REO Holideo S.a r. l. Apollo European Principal Finance Fund, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-0684357				Oracle Holding S.a r. l.	.LUX....	NIA....		Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-0684359				Oracle REO Holideo 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.....	.....
			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....	L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ranshorn Debt Holdings, L.P.	.DE....	NIA....	PDH Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Espresso Holdings 4, L.P.	.DE....	NIA....	PDH Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Espresso Holdings, L.P.	.DE....	NIA....	PDH Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							PDCH 7, LLC	.DE....	NIA....	PDCH Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ludlow DH 5, LLC	.DE....	NIA....	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Tarpon DH, LLC	.DE....	NIA....	Apollo ANPP 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 (MI) Partnership	.MEX....	NIA....	Apollo EPF II Partnership	Ownership.....	94,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1190227				RPO (Anguil)ia), 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 Holideo 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 (fIE), LLC	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.....	.....
			30-0701493				Stone Tower Europe LLC	.DE....	NIA....	Apollo ST Operating LP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Striker Holdings GP, LLC	.DE....	NIA....	Apollo Management VIII, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Texas GP S.a r. l.	.LUX....	NIA....	Texas Holding S.a r. l.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Texas GP S.a r. l.	.LUX....	NIA....	Texas GP S.a r. l.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Texas Propco 1 S.C.S.	.LUX....	NIA....	Texas GP S.a r. l.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Texas Propco 2 S.C.S.	.LUX....	NIA....	Texas GP S.a r. l.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Texas Propco 3 S.C.S.	.LUX....	NIA....	Texas GP S.a r. l.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Texas Propco 4 S.C.S.	.LUX....	NIA....	Texas GP S.a r. l.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			26-3339439				VC GP C, LLC	.DE....	NIA....	Apollo Advisors VI (APO FC), L.P.	Ownership.....	50,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			26-3339439				VC GP C, LLC	.DE....	NIA....	Apollo Advisors VII (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.....	.....
			26-3339343				VC GP, LLC	.DE....	NIA....	Apollo Advisors VII (APO DC), L.P.	Ownership.....	50,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			35-2477534				Vision Crop Innovation, LLC	.DE....	NIA....	Primacoe Operating Corporation	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1284349				Vulcan Holdings (FC), LLC	.AIA....	NIA....	Vulcan Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Waverly DH, LLC	.DE....	NIA....	ANPP II (Debt AIV), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Webb III S.a r. l.	.LUX....	NIA....	Apollo European Principal Finance Fund, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-0680658				Webb III S.a r. l.	.LUX....	NIA....	Apollo European Principal Finance Fund, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Zeus Feeder, L.P.	.LUX....	NIA....	AP0 MidCap B Holdings, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1291920				Zeus Investments, L.P.	.CYM....	NIA....	Apollo Zeus Strategic Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1137905				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.....	.....
							AME UK OM, LLC	.AIA....	NIA....	Apollo Principal Holdings XI, LLC	Management.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset Management Europe LLP	GBR	NIA	AME UK OM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VIIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo 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-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo 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 VIIII GP, Ltd.	CYM	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Principal Holdings XI, LLC	AIA	NIA	APQ UK (FC), Limited	Ownership	46.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo 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 VIIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Co-Investors (D) GP	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 Total Return Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR AIV Holdeco Ltd.	CYM	NIA	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; J. Harris; L. Black	N0	

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							Apollo TR Commercial Real Estate Debt LLC ...	.DE	N/A	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV . Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Commercial Real Estate Debt LLC ...	.DE	N/A		Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets (Can.) LP	.CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets (Lux) S.a.r.l.	.LUX	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets GP LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	.CYM	N/A		Ownership	84.320	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR European High Yield Bond Holdings Ltd.	.CYM	N/A		Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2062316				Apollo TR Structured Credit II, LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2062316				Apollo TR Structured Credit II, LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Opportunistic Ltd.	.CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Opportunistic Ltd.	.CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR PL Holdings LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR PL Ltd.	.CYM	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR PL Offshore Holdings Corp.	.DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR PL Offshore Holdings Ltd.	.CYM	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending (Supplemental) Holdings LP	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending (Supplemental) Ltd.	.CYM	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending Holdings LP	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending Ltd.	.CYM	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		81-1425805	81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Structured Credit LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Structured Credit LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US Broadly Syndicated Loan LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US Broadly Syndicated Loan LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US High Yield Bond LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US High Yield Bond LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF Co-Investors II (A), L.P.	.CYM	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VIII GenPar, Ltd.	.FL	N/A	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							August Global Management, LLC	.CYM	N/A	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							COF III Dutch Holdings Cayman Ltd.	.CYM	N/A	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							COF III Exempt I Ltd.	.DE	N/A	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							COF III Exempt MSR Holdings Inc.	.DE	N/A	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							COF III Offshore MSR Holdings Inc.	.LUX	N/A	Foxtrot Holdings Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 19 S.a.r.l.	.DE	N/A	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							Financial Credit Investment II Trust C	.DE	NIA	Financial Credit Investment II Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust D	.DE	NIA	Financial Credit Investment II Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust WT	.DE	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30,940	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	36,880	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	26,520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Ownership	5,650	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman), L.P.	.CYM	NIA	Avant Holdings (MI) II, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Hampton Holding (MI), LLC	.JHY	NIA	Lunar JV Holding Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lunar JV Finance Limited	.JHY	NIA	Apollo Lunar Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lunar JV Holding Ltd.	.JHY	NIA	MR Debt Holdings Parent (Lux) S a r l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MR Debt Holdings (Lux) S a r l.	.LUX	NIA	MR Debt Holdings Parent (Lux) S a r l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NR Debt Holdings Parent (Lux) S a r l.	.LUX	NIA	AMP Debt Holdings AIV, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH 1, LLC	.DE	NIA	PCDH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 3, L.P.	.DE	NIA	PCDH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-3033319				JP VII1 (QFP AIV I), L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH Holdings III, L.P.	.CYM	NIA	Apollo to Advisors VIII, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH Holdings, L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Polar Cod Shipping LLC	.JHL	NIA	Dynamic Product Tankers LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Polar Unicorn Shipping LLC	.JHL	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 to Overseas Partners (Delaware) VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Theta IV, LLC	.AIA	NIA	Apollo to Overseas Partners VII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Theta NR, LLC	.AIA	NIA	Apollo to 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) S a r l.	.LUX	NIA	TRF European Broadly Syndicated Loan Holdings (Lux) S a r l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European Broadly Syndicated Loan L.P.	.CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond L.P.	.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 (Lux) S a r l.	.LUX	NIA	TRF European High Yield Bond Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond L.P.	.CYM	NIA	TRF European High Yield Bond (Lux) S a	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond Ltd.	.CYM	NIA	r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Venator Investment Management Consulting (Shanghai) Limited	.CHN	NIA	TRF European High Yield Bond Holdings (Lux) S a	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Venator Real Estate Capital Partners (Hong Kong) Limited	.HKG	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vuican Holdings, L.P.	.DE	NIA	APQE Hong Kong Management, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vuican 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 to Advisors VII1, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt (Lux) S a r l.	.LUX	NIA	Apollo to Emerging Markets Debt Holdings (Lux) S a r l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 Emerging Markets Debt Advisors &P LLC	.DE	NIA	APH Holdings (DC), L.P. Apollo to Emerging Markets Debt Advisors &P LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Advisors LP	.CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Co-Investors (D) &P LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Co-Investors (D) LP	.DE	NIA	Apollo to Emerging Markets Debt Co-Investors (D) &P LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo to Emerging Markets Debt Master Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Management LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Master Fund (AIV) LP	.CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	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	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Holding S.a r.l.	.LUX	NIA	Apollo to EFF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1184882				Apollo Credit NS Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo to SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 (POH 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 to Investment Fund V, L.P.	Ownership	56.230	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACSIF (ST) LLC	.DE	NIA	Apollo to 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 VIII Debt AIV I, L.P.	.DE	NIA	Apollo to 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 to 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 to 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 to 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 to ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II TE (Resource Energy Conduit I), L.P.	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Duke Holdings &P, LLC	.DE	NIA	Apollo to ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP0 UK (FC), Limited	.GBR	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-N Credit (ST), L.P.	.CYM	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-N Credit (ST) &P, Ltd.	.CYM	NIA	A-N Credit (ST) &P, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo A-N Credit Advisors (AP0 FC-&P), LLC	.DE	NIA	Apollo to A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Funding, 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 to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap FinCo Feeder &P LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Subco S.a r.l.	.LUX	NIA	Apollo to Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap FinCo Feeder, L.P.	.DE	NIA	Apollo to Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sun Lux Subco S.a r.l.	.LUX	NIA	Apollo to MidCap FinCo Feeder &P LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Epsilon Debt Holdings, L.P.	.DE	NIA	Apollo to Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 6, L.P.	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	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 to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ludlow DH 4, LLC	.DE	NIA	Apollo to Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							Ipanema Energy I, LLC Juno PDH, LLC	.DE .AIA	NIA NIA	Ipanema Energy Holdings, L.P. AIF VII I Euro Holdings, L.P.	Ownership Ownership	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			82-0940441				AP IEC Debt Holdings LLC Rensen Debt Holdings, L.P. Rensen Debt Holdings, L.P. Rensen DH, LLC	.DE .DE .DE .DE	NIA NIA NIA NIA	Apollo AMP Advisors II, L.P. Apollo AMP Advisors VIII, L.P. Rensen Debt Holdings, L.P. Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership Management Management Ownership	100.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							Apollo USRE II REIT (Portfolio A) LLC Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II TE (APP Conduit A1V), L.P.	.CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (A1V IV FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (A1V III FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1296403				Zeus Strategic Real Property Holdings Ltd. COF III Offshore Real Property Holdings Ltd.	.CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1296410				AESI II Real Property Holdings Ltd.	.CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1297259				SKSI Real Property Holdings Ltd.	.CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1296397				AP VIII Prime Security Services Management, LLC	.CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Management Europe LP	.GBR	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Management Europe LP	.GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Whitetaawk CDO Funding LLC	.DE	NIA	AME UK OM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lunar Ltd.	.JEY	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Windini II Lux Subco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Moultrie Cayman, L.P.	.CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Kings Alley Cayman, L.P.	.CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Caventham Investments S.a.r.l.	Ownership	0.700	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo A-N Credit Fund (BE), L.P.	Ownership	2.160	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	AEC (Lux) S.a.r.l.	Ownership	1.700	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo Centre Street Partnership, L.P. Apollo Alternative Credit Long Short Fund L.P.	Ownership	6,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP RR Holdings (Lux) S.a.r.l.	.LUX	NIA		Ownership	0,170	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo Overseas Partners IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (OE 892) IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Fund (I) IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (OE) IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors IX (C), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Fund IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors IX (B), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors IX (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (I) IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors IX (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Fund Administration IX, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management IX, L.P.	.DE	NIA	AIF IX Management, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF IX Management, LLC	.DE	NIA	AIF IX Management, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors IX, L.P.	.CYM	NIA	Apollo Management, L.P.	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Management IX, LLC	.DE	NIA	Apollo Capital Management IX, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							XL Dutch Member LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	.DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Holdco S.a.r.l.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo CIP Hedge Funds (FC), L.P.	.LUX	NIA	Lapthus Management S.a.r.l.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1337814				Apollo CIP GenPar, Ltd.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Seta S.a.r.l.	.LUX	NIA	Seta Participation Holdings, LP	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF Co-Investors III (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF Co-Investors III (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 65 S.a.r.l.	.LUX	NIA	Apollo EPF II Partnership	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tower Credit Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4398074				Apollo Tower Credit Fund, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	.DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tower Credit Advisors, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4307778				ANPP II TE (Conduit AIV III-R), L.P.	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4315144				ANPP II TE (Conduit AIV II-R), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4328971				ANPP II TE (Conduit AIV I-R), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1333958				ANPP II (AIV P-L-D), L.P.	.CYM	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1333689				ANPP II (AIV P-L-C), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1333499				ANPP II (AIV P-L-B), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1333322				ANPP II (AIV P-L-A), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Service Limited	.MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Link Holding Limited	.VGB	NIA	Apollo Asia Link Convestment Advisors, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1331153				Apollo Atlas Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1331227				Apollo Atlas Fund, LLC	.CYM	NIA	Apollo Atlas Advisors (AP0 FC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Atlas Master Fund, LLC	.CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Atlas Advisors (AP0 FC), L.P.	.CYM	NIA	Apollo Atlas Advisors (AP0 FC-CP), LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Atlas Advisors (AP0 FC-CP), LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1329954				ANPP II (IH FC), L.P.	.CYM	NIA	Apollo ANPP Advisors II (IH), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP APX Co-Invest GP, LLC	.CYM	NIA	Apollo ANPP Advisors II (H), L.P.	Ownership	33,330	AGM; M. Rowan; J. Harris; L. Black	N0	

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			98-1329346				AP ARX Co-Invest GP, LLC	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Ownership	66.660	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1329509				ANPP II ARX Holdings, L.P.	.CYM	NIA	Apollo ANPP Advisors II (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1328456				ANPP II (IH AIV), L.P.	.CYM	NIA	Apollo ANPP Advisors II (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV VII FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Queso GP, LLC	.DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II Asia Intermediate, LLC	.AIA	NIA	ANPP II ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF VIII Asia Intermediate II, LLC	.AIA	NIA	AIF VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3634703				AP Inception Co-Invest, L.P.	.DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3686088				ANPP II (DE AIV-L IV), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors II (IH-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1327434				Apollo ANPP Co-Investors II (IH-A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1327317				ANPP II International Holdings, L.P.	.CYM	NIA	Apollo ANPP Advisors II (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1327449				Apollo ANPP Co-Investors II (IH-B), L.P.	.CYM	NIA	Apollo ANPP Advisors (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1326543				Apollo ANPP Advisors II (H), L.P.	.CYM	NIA	Apollo ANPP Advisors II (H-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors II (IH-GP), LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Link Limited	.VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3754556				Apollo U.S. Real Estate Fund II (MFC Platform) Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE MFC Platform Investor, LLC	.DE	NIA	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				ANPP II (AIV VI FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1322128				ANPP II (AIV V FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Funds (CAV	.IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0949738					.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3514271				ANPP II (DEE II Intermediate DC E), LLC	.DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	.DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Fund AIV I LP	.DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	.DE	NIA	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) LP	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							GP LLC	.DE	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1328880				ANPP II (AIV-L D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Co-Investors (IH-D), L.P.	.CYM	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3368576				AP VIII Inception Holdings, L.P.	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Inception Holdings GP, LLC	.DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3341233				AP VIII Aspen Holdings, L.P.	.DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Aspen Holdings GP, LLC	.DE	NIA	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	NIA	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	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							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	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	.CYM	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.	.CYM	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.	.CYM	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	.CYM	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Steelbridge Las Olas West Member, LLC	.DE	N/A	Apollo USRE II REIT (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 (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3286805				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.	.CYM	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.	.CYM	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), L.P.	.CYM	N/A	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	.CYM	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3255431				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	
							Sun Lux Heltoo S.a.r.l.	.LUX	N/A	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3145196				AP Dakota Co-Invest, L.P.	.DE	N/A	AP Dakota Co-Invest GP, LLC	Ownership	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	
			81-3100697				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	
			81-3123578				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	
							Apollo Socrates Co-Invest GP, LLC	.DE	N/A	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3124012				AP VIII Socrates Holdings, L.P.	.DE	N/A	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Socrates Holdings GP, LLC	.DE	N/A	Apollo Overseas Partners (DE 892) 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.	.CYM	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CTM Aircraft Investors, L.P.	.CYM	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.	.CYM	N/A	AP Special Sits Lovell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Special Sits Lovell Holdings GP, LLC	.DE	N/A	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1307207				A-N Credit (ST) GP, Ltd.	.CYM	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 Capital Management, 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 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, L.P.	.DE	N/A	Apollo Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPE Debt Co-Investors GP, LLC	.DE	N/A	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							EPF Debt Co-Investors GP, LLC	.DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE Singapore I Pte. Ltd.	.SGP	NIA	Apollo to Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGPE Debt I – Del, LLC	.DE	NIA	AGPE 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	NIA	Apollo to 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	NIA	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1302690					Apollo European Principal Finance Fund III (Euro B), L.P.	.CYM	NIA	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to EPF Advisors III, L.P.	.CYM	NIA	Apollo to 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	NIA	Apollo to 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	NIA	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to EPF Management III, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to EPF III Capital Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SA Management, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Pomegranate GP, LLC	.DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-2027331					AP VIII Pomegranate Holdings, L.P.	.DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Direct II Singapore Pte. Ltd.	.SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Direct Private II Limited	.MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Designated Activity Company	.IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Holdings Pvt Ltd	.MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Financials Pvt Ltd	.MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Capital Pvt Ltd	.MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP GH Holdings Singapore Pte. Ltd.	.SGP	NIA	Apollo to Management Singapore Pte. Ltd.?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	.LUX	NIA	Apollo to Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management (AOP) IX, LLC	.DE	NIA	Apollo to Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1348307					Apollo Overseas Partners (Lux) IX, 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	
							ATCF Subsidiary, LLC	.CYM	NIA	Apollo to Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Securitization S.a r.l.	.LUX	NIA	Apollo to EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 69 S.a r.l.	.LUX	NIA	Apollo to Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 68 S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 68 S.a r.l.	.LUX	NIA	Apollo to European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 68 S.a r.l.	.LUX	NIA	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1348747					Apollo (Wolfeamp Temp FC), LLC	.AIA	NIA	Apollo to Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-5262138					Apollo (Wolfeamp Temp DC), LLC	.DE	NIA	Apollo to (Wolfeamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Wolfeamp Holdings L.P.	.DE	NIA	Apollo to Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Wolfeamp Holdings L.P.	.DE	NIA	Apollo to AMP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF S.a r.l.	.LUX	NIA	ATCF HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1350070					ATCF HoldCo S.a r.l.	.LUX	NIA	Apollo to Tower Credit Management, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ST Advisors, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-0852629					Wolfeamp Co-Investors, L.P.	.DE	NIA	Wolfeamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Wolfeamp Co-Investors GP, LLC	.DE	NIA	Apollo to Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Wolcamp Co-Investors GP, LLC	DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0782718				ANPP (ECI AIV), L.P.	DE	NIA	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1359768				ANPP (Wolcamp Intermediate FC), L.P.	CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE) VII (Wolcamp Intermediate FC), L.P.								
			98-1359776				AOP VII (Wolcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1358876					CYM	NIA	Apollo (Wolcamp Intermediate DC I-A), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo (Wolcamp Intermediate DC I-Z), LLC	DE	NIA						
			82-1004669				Apollo (Wolcamp Intermediate DC I-A), LLC	DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0984567				Apollo (Wolcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Commodities Management, L.P., with respect to Series I								
			82-0984567				Apollo (Wolcamp Intermediate DC I-A), LLC	DE	NIA	Apollo (Wolcamp Intermediate DC II Holdings L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0979468				Apollo (Wolcamp Intermediate DC I), LLC	DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo (Wolcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0979836				Apollo (Wolcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0979836				Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANPP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANPP (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo/Cavenham EMA Capital Management II, LLC								
								CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Co-Investors (A), L.P.								
			35-2590225				ANPP II Double Eagle Energy Holdings III, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1356468				ANPP II (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-194994					DE	NIA	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE III Intermediate), LLC	DE	NIA	Apollo to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1242375				ANPP II (AIV L-DEE III C), 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-DEE III B), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1224980				ANPP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1196521				ANPP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1439441				ANPP II TE (Conduit AIV PA-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	
							ANPP II TE (Conduit AIV PA-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	
			82-1425570				ANPP II TE (Conduit AIV PA-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	
			82-1410533					DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV PA-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	
			82-1390847				ANPP II (AIV PA-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	
							ANPP II (AIV PA-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	
			82-1327407												
			82-1307171				ANPP II (AIV PA-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	
			61-1848131				Apollo Asia Real Estate AIC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate AIC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate AIC Fund, L.P.	DE	NIA	Apollo to Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1861495				Apollo TRF OM Management, LLC	DE	NIA	Apollo Structured Credit Recovery Advisors	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Fund IV LP								
								DE	NIA	IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			61-184982				Apollo Structured Credit Recovery Master Fund IV LP	.CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Management Fund IV Ltd.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1365316				AIC SPV Holdings II, LLC	.CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AOP VIIII (AIV), L.P.	.DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP VIIII Olympus Holdings GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP VIIII Olympus Holdings GP, LLC	.DE	NIA	AP VIIII Olympus Holdings GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo KP Management, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ANP II (Phoenix Intermediate), LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-1779587				ANP II Phoenix Holdings, L.P.	.DE	NIA	ANP II (Phoenix Intermediate DC Z), LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-1768571				ANP II (TRF KP Management, LLC	.DE	NIA	ANP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo TRF KP Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ELP Propco (Falkensee) S.a r.l.	.LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ELP Holdco S.a r.l.	.LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ELP Topco S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM: M. Rowan; J. Harris; L. Black	N0	
							ELP Topco S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	
							ELP Topco S.a r.l.	.LUX	NIA	(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	(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	
			98-1365713				EPF Acquisition Co 74 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	
							ALM Funding LP	.CYM	NIA	Apollo Credit Management (GLO), LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Bright Holdings (Lux) Sarl	.LUX	NIA	AIF VIIII 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	.CYM	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1371099				AIF VIIII Euro TB Holdings, L.P	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1371269				AOP (DE 892) VIIII (Euro FC), L.P.	.DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			82-1806969				AP Special Sits Canaro Holdings, L.P.	.DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP-QB Servicer, LLC	.DE	NIA	AP Special Sits Canaro Holdings, L.P.	Ownership	96.580	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo IP Holdings, LLC	.DE	NIA	Apollo Capital Management, 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	
			82-2018629				Apollo USRE Granite Coinvest L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AGRE IMC Platform Investor II, LLC	.DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Athene Momentum Investment Advisors GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Athene Momentum Investment Advisors, L.P.	.DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			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	
			82-2977242				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	
							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	
			82-2920173				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	
							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 Procoo (Vlaeschaff) 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 (Bergkamen) S a r.l.	LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Subco 1 S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (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	
			82-223077				AP Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III SPV-A (Cayman), L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1379180				Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Multi-Credit Fund GP (Lux) S a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 85 S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 85 S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 85 S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Holdco (Bratislava) S a r.l.	LUX	NIA	ELP Holdco S a r.l.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Holdco (Bratislava) S a r.l.	LUX	NIA	ELP 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 (Spjkenisse) S a r.l.	LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP 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 (Gonabrueck) 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				ANPP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2576102				ANPP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-272148				Apollo Roundtable Energy Holdings, 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 (RTE Intermediate), LLC	DE	NIA	ANPP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2559078				ANPP II (RTE Intermediate DC), LLC	DE	NIA	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2692924				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								
							AEPF III 9 S a r.l.	DE	NIA	Apollo Principal Holdings IX, L.P.	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	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 7 S a r.l.	LUX	NIA	ELP Holdco S a r.l.	Ownership	32.930	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	
							Apollo European Principal Finance Fund III (Dollar A), L.P.	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- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AEPP 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	
							AEPP III 1 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	
							AEPP III 2 S a r . l .	.LUX	NIA	(Master Euro B), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Granite Employee Holdings LLC	.DE	NIA	AEPP III 30 S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	.LUX	NIA	Apollo USRE Granite REIT LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-138953					AP VIII Double Eagle Energy Holdings III, L.P.	.DE	NIA	Apollo Multi-Credit Fund GP (Lux) S a r . l .	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
		82-300227					AP VIII 892/TE (AIV III-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	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	
		82-2999836					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	
		82-2981445					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	
		82-2982280					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	
							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	Financial Credit Investment III Designated	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-3106588					AP Overseas Talos Holdings Partnership, LLC	.DE	NIA	Activity Company	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
							AP Overseas Talos Holdings Partnership, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		30-1006556					Investors IV (A) LP	.DE	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Socrates Global Co-Invest, L.P.	.CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Socrates Global Holdings, LLC	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Socrates Global Co-Invest GP, LLC	.CYM	NIA	ANPP II Phoenix Services Holdings GP, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II Phoenix Services Holdings, L.P.	.DE	NIA	Financial Credit Investment III Designated	Management	0,000	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	
							ANPP 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	
							Apollo Special Situations Co-Investors (IH-A), L.P.	.LUX	NIA	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0		
		98-1393477					AEPP III 20 S a r . l .	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP 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	
							AEPP 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	
							AEPP III 20 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP 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	
							AEPP III 18 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 18 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP 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	

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 Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							AEFF III 16 S.a r.l. AEFF III 15 S.a r.l.	.LUX .LUX	NIA NIA	ELP Holcoo S.a r.l. AEFF III 1 S.a r.l.	Ownership Ownership	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	..... .....
			98-1422400				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	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1422400				Seta Subco 2 S.a r.l.	.LUX	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 13 S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEFF III 13 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	.....
							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	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	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	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. Financial Credit Investment III SPV-B (Cayman) GP, LLC	.CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	.CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alteri Indigo Luxembourg SARL	.LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1395062				Apollo Delos Holdings, SCSp	.LUX	NIA	Apolllo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1395076				Apollo Delos Investments, SCSp Apolllo Credit Management International Limited	.LUX	NIA	Apolllo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo Credit Management International Limited	.GBR	NIA	Apolllo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo Athora Advisors GP, LLC	.GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo Athora Advisors, L.P.	.DE	NIA	Apolllo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo Uniform GP, LLC	.CYM	NIA	Apolllo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.DE	NIA	Apolllo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-3604198				Apolllo Kings Alley Credit SPV, L.P. Apolllo Kings Alley Credit Advisors (DC-GP), LLC	.DE	NIA	Apolllo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo VIII Uniform Investor, L.P.	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo HD Management, L.P.	.CYM	NIA	Apolllo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo HD Management GP, LLC	.DE	NIA	Apolllo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1400467				Athene HD Investor, L.P.	.CYM	NIA	Apolllo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo HD Advisors, L.P.	.CYM	NIA	Apolllo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo HD Advisors GP, LLC	.CYM	NIA	Apolllo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1400941				Athara HD Investor, L.P.	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1400163				HD Finance Holdings Limited	.GBR	NIA	Apolllo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1400163				HD Finance Holdings Limited	.GBR	NIA	Athara HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1400170				HD Bdo Limited	.GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolllo Delos Luxembourg S.a r.l.	.LUX	NIA	Apolllo Delos Investments, SCSp	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)	*
							AP VIII SCA GenPar, LLC	.DE	NIA	Apollo Overseas Partners (DE 882 VIII, L.P.	Ownership	30.080	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	
							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	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	AF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF I Liquidator S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-4905586					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	
		81-4928600					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 TW-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 TW-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 TW-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 TW-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	
		81-4906501					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	
		81-4923669					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	
		98-1343731					ANPP II (TW Intermediate), LLC	.DE	NIA	respect to Series IV	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-I-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1344598					ANPP II (AIV I-I-I-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 IV-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 V-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 VI-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					ANPP II (AIV I-I-A FC), 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					AOP VIII (AIV L-Zed A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			81-5041805				ANP II (AIV L-Zed B), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5059452				ANP II (AIV L-Zed C), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5082730				ANP II 892/TE (AIV-A), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4977549				AOP (DE) VIII (AIV L-Zed), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5029209				ANP II (AIV L-Zed A), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5023588				AOP VIII (AIV L-Zed B), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4938850				ANP II (Intermediate-A Holdings), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4771813				Apollo Zed Holdings, L.P.	.DE	NIA	Apollo ANP 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 Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4778055				ANP II Tumbleweed Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Principal Holdings XII GP, LLC	.CYM	NIA	AP0 (FC III), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	.DE	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 SPV Co-Investors (D), L.P.	.DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5044204				Apollo Union Street SPV, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Europe Ladit B.V.	.ND	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV Spain Project 4, S.L.U.	.ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV 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	
							Septol Investments 2016, S.L.	.ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Project 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 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	
							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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							CologneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 69 S a r . l .	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							CologneTechPark One GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							CologneTechPark Two GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Falcon Investor VIII Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Netherlands Environmental Support B.V.	.NLD	NIA	ELP Propco (Sp.ijkenisse) S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-117735				MidCap FinCo Holdings Limited	.IRL	NIA	MapleSFS 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 Quidditch Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4840282				AP VIII Converse Holdings, L.P.	.DE	NIA	Apollo to Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (Converse Intermediate DC), LLC	.DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4845898				AOP VIII Converse Holdings, LLC	.DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5130918				AP ZNP Holdings LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Hybrid Value Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Hybrid Value Advisors, L.P.	.CYM	NIA	Apollo to Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1413498				Apollo to Hybrid Value Management, L.P.	.DE	NIA	Apollo to Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Hybrid Value Management GP, LLC	.DE	NIA	Apollo to Hybrid Value Management GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to HVF Co-Investors (D), L.P.	.DE	NIA	Apollo to Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4568497				Apollo to HVF 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 Hybrid Value Overseas Partners	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4706030				(Delaware 892), L.P.	.DE	NIA	Apollo to Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4593363				Apollo to Hybrid Value Fund, L.P.	.DE	NIA	Apollo to Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1413687				Apollo to Hybrid Value Overseas Partners, L.P.	.CYM	NIA	Apollo to Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Intermediate FS DC), LLC	.DE	NIA	Apollo to Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4317406				Apollo to Shale Logistics Holdings, L.P.	.DE	NIA	Apollo to ANPP 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 to ANPP 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 to ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4546735				AP0 Corp Holdings (2P DC), Inc.	.DE	NIA	Apollo to Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4527543				AP0 Corp (Holdings Parent), L.P.	.DE	NIA	Apollo to 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	.....
			98-1419646				Alteri Style Luxembourg SARL	.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 to Delos Italy 1 S.r.l.	.ITA	NIA	Apollo to Delos Luxembourg S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1421034				Apollo to Delos Italy 2 S.r.l.	.ITA	NIA	Apollo to Delos Luxembourg S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Accord Co-Investors II (D), L.P.	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to 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 to Accord Advisors II, L.P.	.CYM	NIA	Apollo to Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Accord Management II, LLC	.DE	NIA	Apollo to 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 I Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4630560				AP Converse Holdings, L.P.	.DE	NIA	Apollo to Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to 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.	.NLD	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	AP VIII New VAC Holdings Topco (Lux) SARL	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1421450				Apollo to Advisors IX (EH), L.P.	.CYM	NIA	Apollo to Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1421716				Apollo to Advisors IX (EH-GP), LLC	.CYM	NIA	Apollo to Advisors IX (EH-GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			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	
							ACE Credit Advisors, LP	.CYM	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1418398				ACE Credit Advisors GP, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			98-1415101				AP TE Converse Holdings, L.P.	.DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4853322				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 TE Converse Holdings, L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Link Coinvestment Fund I, L.P.	.DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423628				Apollo Asia Link Coinvestment Advisors, L.P.	.CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Link Coinvestment Fund I, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			98-1428260				RRM Beta 2 Designated Activity Company	.IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1427986				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	
			82-5148031				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	
			82-5192085				AOP VII (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	
							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	
							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	
			98-1423382				AEFP 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	
							AEFP 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	
							AEFP 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	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			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	.....
			82-5322813				AP Talos Energy LLC	.DE	NIA	Apollo Talos Holdings, L.P.	Ownership	99.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta III, LLC	Ownership	5.190	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta I, LLC	Ownership	34.170	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta IV, LLC	Ownership	12.980	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta NR, LLC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta II, LLC	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5355593				AP Talos Energy Debtco LLC	.DE	NIA	Theta V, LLC	Ownership	1.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2628556				Bluelatter SM LLC	.DE	NIA	Apollo Insurance Solutions Group LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Venerable Co-Investors (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Direct GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Direct, L.P.	.DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5372734				AP Overseas (Cayman) Intermediate, L.P.	.CYM	NIA	Apollo ANP Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Overseas (Cayman) Intermediate, L.P.	.CYM	NIA	Apollo Advisors VII (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	.....
							ANP (Talos Cayman) Holdings, L.P.	.CYM	NIA	Apollo ANP Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1430593				Jewel Holdco 2 S.a.r.l.	.LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Holdco Invest d.o.o. Podgorica	.MNE	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	.....
			83-0718947				Apollo Capital Efficient Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-0732692				Apollo Hybrid Value Credit Holdings, L.P.	.CYM	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	.....
							MMN Investor 1, L.P.	.CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1426832				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 U.S. Senior Living Advisors, L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1430654				Apollo Rose II Co-Investors (H), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-0750530				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	.....
							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	.....
			83-0760358				AHMF TE/892/GPFF (AIV), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-0750729				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	.....
			83-071258				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	.....
							MMN Holdco GP I LLC	.DE	NIA	MMN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE U.S. Senior Living Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							NN Holdco GP III 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	
							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	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF III Liquidator S.a r.l.	.LUX	NIA	(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	(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	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 33 S.a r.l.	.LUX	NIA	(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	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 32 S.a r.l.	.LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	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	Apollo European Principal Finance Fund III (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	Apollo European Principal Finance Fund III (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.	.LUX	NIA	(Master Euro B), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Hurstville Holding	.CYM	NIA	Prime Security Services GP, LLC	Management		AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1084967				AP DE II Asset Holdco, LLC	.DE	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1084967				AP DE II Asset Holdco, LLC	.DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	51.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Hurstville Co-Investment Advisors L.P.	.CYM	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48.900	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1089007				Apollo Asia Hurstville Co-Investment Fund L.P.	.DE	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1076687				Apollo HIF Co-Investors (OC-D), L.P.	.DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control If Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Apollo ANPP Co-Investors III (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV, L.P.	.CVM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	.CVM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.			Financial Credit IV Capital Management, LLC					
							Apollo ANPP Co-Investors III (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANPP Advisors III, L.P.	.CVM	NIA	Apollo ANPP Capital Management III, LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANPP Capital Management III, LLC	.CVM	NIA	APH Holdings, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit IV Capital Management, LLC	.CVM	NIA	APH Holdings, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANPP Management III, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	.BGR	NIA	AEF III 11 S a r t i	Ownership	90.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	.BGR	NIA	AG Capital AD	Ownership	10.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Plutus Analytics Pvt Ltd	.MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private II Limited			AION Capital Partners Limited	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	.MUS	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (IE), L.P.	.CVM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund III, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund III, L.P.	.DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo NM Management III, LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	.DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	.DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	.DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC), L.P.	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			82-3788631				Apollo AION Capital Partners (APO DC), L.P.	.DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	.CVM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	.CVM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			98-1415713				Lapetus EPF III Team Carry Plan (APO DC), L.P.	.CVM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	.DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	.DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			98-1413232				Apollo EPF II Capital Management (APO DC-GP), LLC	.CVM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF Advisors III (APO DC), L.P.	.CVM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AQI; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	.CVM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AQI; M. Rowan; J. Harris; L. Black	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1411065			AIM (P2) Anquilia, LLC	AIM (P2) Anquilia, 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.	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.	Ribbon Holdings (Delaware), L.P.	.DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1410008			Ribbon Holdings (Cayman) GP, LLC	Ribbon Holdings (Cayman) GP, LLC	.CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1409754			Karpas Investments II (V), L.P.	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.	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.	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.	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	Harvest Holdings II GP, LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4823129			ANRP II (TIV Intermediate DC Z), LLC	ANRP II (TIV Intermediate DC Z), LLC	.DE	NIA	ANRP II (TIV Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4798521			ANRP II (TIV Intermediate DC A), LLC	ANRP II (TIV Intermediate DC A), LLC	.DE	NIA	ANRP II (TIV Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Apollo Milienial Energy Holdings, L.P	Apollo Milienial 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 (MLE Intermediate), LLC	ANRP II (MLE Intermediate), LLC	.DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						ANRP II (MLE Intermediate DC), LLC	ANRP II (MLE Intermediate DC), LLC	.DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1437392			Apollo Union Street (FC), L.P.	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.	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.	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	.....
						ATCF SPV, L.P.	ATCF SPV, L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1180469			AP KRP Intermediate (ATCF), LLC	AP KRP Intermediate (ATCF), LLC	.DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1220027			Apollo HIF Co-Investors (B), L.P.	Apollo HIF Co-Investors (B), L.P.	.DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1623783			Apollo Freestone Midstream Holdings, L.P.	Apollo Freestone Midstream Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1390557			ANRP II (FMS Intermediate), LLC	ANRP II (FMS Intermediate), LLC	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						ANRP II (FMS Intermediate DC), LLC	ANRP II (FMS Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1417441			ANRP II (FMS Intermediate DC), LLC	ANRP II (FMS Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1443758			ANRP II (Intermediate Holdings Partnership), L.P.	ANRP II (Intermediate Holdings Partnership), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1401949			ANRP II (AIV L-FMS), L.P.	ANRP II (AIV L-FMS), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Apollo Palmitia Energy, L.P.	Apollo Palmitia Energy, L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						ANRP II (AIV L-PLM), L.P.	ANRP II (AIV L-PLM), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						ANRP II (PLM Intermediate DC), LLC	ANRP II (PLM Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						ANRP II (PLM Intermediate), LLC	ANRP II (PLM Intermediate), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						AGRE Debt I ? ABC, LLC	AGRE Debt I ? ABC, LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441012			Apollo Overseas Partners (892 AIV) IX, L.P.	AGRE Debt I ? ABC, LLC	.CYM	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Apollo Natural Resources Partners (Lux) IIII GP S a r l	Apollo Overseas Partners (892 AIV) IX, L.P.	.LUX	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441122			AP IX (Euro AIV), L.P.	AP IX (Euro AIV), L.P.	.CYM	NIA	Apollo ANRP Advisors IIII, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441365			AP IX (Euro FC), L.P.	AP IX (Euro FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1450409			AHVF NRG (Intermediate DC), L.P.	AHVF NRG (Intermediate DC), 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 FC), L.P.	Apollo Hybrid Value Advisors (APO FC), L.P.	.CYM	NIA	L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Apollo Hybrid Value Advisors (APO FC-GP), LLC	Apollo Hybrid Value Advisors (APO FC-GP), LLC	.DE	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1440489			AHVF Credit (FC) I, L.P.	AHVF Credit (FC) I, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			83-1440877				AHVF IM6 Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1424886				AHVF 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 IM6 Credit Holdings QP S a r . l .	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IM6 Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IM6 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	MS	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	
			96-1442018				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	
			96-1441909				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 JV SCSp	LUX	NIA	AEPP III 37 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 38 S a r . l .	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r . l .	LUX	NIA	(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	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r . l .	LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 45 S a r . l .	LUX	NIA	AEPP III 44 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 43 S a r . l .	LUX	NIA	(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	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 43 S a r . l .	LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 42 S a r . l .	LUX	NIA	(Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 41 S a r . l .	LUX	NIA	EPF Acquisition Co 85 S a r . l .	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	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 41 S a r . l .	LUX	NIA	(Master Dollar B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 41 S a r . l .	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 40 S a r . l .	LUX	NIA	(Master Euro B), L.P.	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	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Japan Limited	JPN	NIA	(Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo International Management (India), LLC		NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub VII-B FC), L.P.	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 GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub VI-B FC), L.P.	CYM	NIA	ANPP II GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub V-B FC), L.P.	CYM	NIA	ANPP II GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub IV-B FC), L.P.	CYM	NIA	ANPP II GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub III-B FC), L.P.	CYM	NIA	ANPP II GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub II-B FC), L.P.	CYM	NIA	ANPP II GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Sub -B FC), L.P.	CYM	NIA	ANPP II GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV IV-B FC), L.P.	CYM	NIA	ANPP II GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV V-B FC), L.P.	CYM	NIA	ANPP II GerPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							ANPP II (AIV I1-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV V11-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV I1-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV I-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV V11-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV I1-B FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Natural Resources Partners (Lux) I11, SCSp	.LUX	NIA	Apollo I11 GP, S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP (Lux) GP S a r . l .	.LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo IPF Advisors, LLC	.CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Trident Bidco DAC	.IRL	NIA	Trident Micoo DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Trident Topco DAC	.IRL	NIA	ABPF I11 3B S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Overseas Partners (Delaware AIV) IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1445038				Apollo Investment Fund (EH/IH-1) IX, L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1444900				Apollo Co-Investors IX (EH/IH-D), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1444721				Apollo Co-Investors IX (EH/IH-B), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1444481				Apollo Co-Investors IX (EH/IH-A), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1444318				AP INET Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors I1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1459199				AP Highlands Holdings, L.P.	.CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1479377				AP Highlands Holdings (GP), LLC	.CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo IPF Real Estate Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo DSB Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1615970				AP DSB Co-Invest, L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP EPF I11 Helix Holdings, L.P.	.CYM	NIA	AP EPF I11 Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP EPF I11 Helix Holdings GP, LLC	.CYM	NIA	Apollo EPF Management I11, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1446325				Apollo Tail Convexity Strategy, L.P.	.CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tail Convexity Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tail Convexity Advisors, LLC	.CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Middle Market Private Debt Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo CERPI Management LLC	.LUX	NIA	ELP Holdco (Bratislava) S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Slovakia 2 s r . o .	.LUX	NIA	ELP Holdco (Bratislava) S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Avalon Acquisition, LLC	.CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Athene Strategic Partnership Advisors, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Athene Strategic Partnership, L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACRE Debt 1 Limited	.GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACRE Debt 1 Limited	.GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II Belvedere Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors I1 (APO 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	.....
							Apollo Infra Equity Feeder Fund (Non-US), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1452735												

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Asia RE II Singapore II Pte. Ltd.	.SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	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	9.980	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	
							ANP II (AIV Bel-L), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANP II 892 (AIV Bel), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANP II (AIV Bel), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANP II (Belvedere Intermediate), LLC	.DE	NIA	ANP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANP 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	
							ANP 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		Ownership	100.000	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 Holdco, 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 Intermediate, 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 Super Holdco (Debt AIV), 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 Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity US Fund (Debt AIV), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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 (IE Debt), L.P.	.CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1455473				Apollo ANP 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 ANP Advisors III (P2), L.P.	.CYM	NIA	Apollo ANP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANP Advisors III (P1 APO DC), L.P.	.CYM	NIA	Apollo ANP Advisors III (P1 APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANP Advisors III (P1 APO DC-CP), LLC	.CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners (P2) III, L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2582564				Apollo Natural Resources Partners (P1) III, L.P.	.DE	NIA	Apollo ANP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2566592				Apollo Natural Resources Partners (P1) III, L.P.	.DE	NIA	Apollo ANP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANP Co-Investors III (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			98-1457356				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	

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)	*
							Trident Super Topco No. 1 DAC FCI Co-Investors IV (D), L.P.	.IRL .CYM	NIA NIA	AEFF III 38 S.a r.l. Apollo Co-Investors Manager, LLC	Ownership Management	100 000 0 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			98-1460873				AP Elbow Co-Invest GP, LLC Lana Secur itization S.a r.l.	.CYM .LUX	NIA NIA	Financial Credit Investment Advisors III, L.P. Seta Holdeo S.a r.l.	Ownership Ownership	100 000 100 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			98-1461310				AEFF III 47 S.a r.l.	.LUX	NIA	Seta Holdeo 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 Bidco 2 DAC	.IRL	NIA	Trident Midco 2 DAC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trident Midco 2 DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 46 S.a r.l.	.LUX	NIA	AEFF III 32 S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF 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	
							AEFF 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	
							AEFF 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	
							AEFF III 49 S.a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF 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	
							AEFF 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	.IRL	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.		NIA		Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (IH UT), L.P.	.CYM	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 CJ (DC), LLC	.DE	NIA	Apollo Infra Equity Advisors (AP0 DC-GP), LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Feeder Fund (QPPF A1V), L.P.	.CYM	NIA	Apollo Infra Equity Management L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Feeder Fund (Non-US A1V), 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 CJ (FC), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
									NIA	Apollo European Middle Market Private Debt Fund (A), a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	.LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity International Lux, S.a r.l.	.CYM	NIA	Apollo Infra Equity Value Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund, LLC	.LUX	NIA	Apollo Infra Equity International Holdeo, Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund, LP	.DE	NIA	Apollo IPF Advisors, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund, LP	.DE	NIA	Apollo IPF Advisors, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	

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)	*
							India Property Fund Cayman, L.P.	.CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Mauritius Company I	.MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund Cayman PS, L.P.	.CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II Cayman LP	.CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II LP	.DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II LLC	.DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 1 Pte. Ltd.	.SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 3 Pte. Ltd.	.SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 2 Pte. Ltd.	.SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPFI Singapore 8 Pte. Ltd.	.SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPF II Co-Invest Cayman Master LP	.CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPF II Co-Invest BPS Cayman LP	.CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Novel las Union GmbH & Co. KG	.DEU	NIA	Novel las Maritime S.a r.l.	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IPF II Co-Invest Cayman LP	.CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose II (I), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Management L.P.	.DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Services LLP	.IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1448304				Apollo India Services LLP	.IND	NIA	APC	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Highlands Co-Invest, L.P.	.CYM	NIA	Apollo Advisors IX (GP), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Feeder Fund (TE), L.P.	.DE	NIA	L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2340459				Apollo Infra Equity US RMT (DC), LLC	.DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2231261				Apollo Infra Equity US Super Holdco, LLC	.DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity US Intermediate, LLC	.DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity US Fund, L.P.	.DE	NIA	L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2217149				Apollo Infra Equity Management GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity International Super Holdco, LLC	.DE	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	L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (IH-GP), LLC	.CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1452734				Apollo Infra Equity Advisors (IH), L.P.	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (IH), 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 (APO DC-GP), LLC	.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	
							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 to Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			83-3115326				Apollo RRH Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3115017				Junonia, LLC	.DE	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Gasparrilla, LLC	.DE	NIA	Apollo ANPP 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 Capital Management, 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	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Seta Subco 4 S.a.r.l.	.LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe IV S.a.r.l.	.LUX	NIA	Seta Holbo S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe X S.a.r.l.	.LUX	NIA	Sun Lux Holbo S.a.r.l.	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 (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe X S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.570	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	33.490	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	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe IX 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 VIII S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VIII 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 VIII 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	.....
							Stilbe VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VII S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-6678611				WAPRE Pass Through Trust	.DE	NIA	(Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							WAPRE Titling Trust	.DE	NIA	Apollo TR Non-Agency Res Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1469147				Apollo European IMPDF (B) Cayman, L.P.	.C/M	NIA	Apollo TR Non-Agency Res Real Estate LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European IMPDF (B) Cayman GP, LLC	.C/M	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Advisors, L.P.	.C/M	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Capital Management, LLC	.C/M	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VI S.a.r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Management, L.P.	.DE	NIA	Apollo Revolver Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.C/M	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.C/M	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.C/M	NIA	COF III Airpock Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Crossbow Holding Cayman	.CYM	NIA	AEC (Lux) S.a.r.l.	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	Apollo to Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	Apollo to Hercules Partners, L.P.	Ownership	5.940	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Crossbow Holding Cayman	.CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1467910					Apollo/Athene Dedicated Investment Program (D), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1467989					Apollo/Athene Dedicated Investment Program (C), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1467428					Apollo/Athene Dedicated Investment Program (B), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1467404					Apollo/Athene Dedicated Investment Program (A), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1467882					Apollo to ADIP Co-Investors (A), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1471166					Apollo to ADIP Co-Investors (D), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1471207					Apollo to Revolver Fund, L.P.	.CYM	NIA	Apollo to Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Revolver Feeder Fund, L.P.	.CYM	NIA	Apollo to Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Revolver Advisors, L.P.	.CYM	NIA	Apollo to Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Revolver Capital Management, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1469174					ANONIE	.GRC	NIA	AEPE III 47 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1469486					Apollo to Alamo PE, L.P.	.CYM	NIA	Apollo to Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Alamo ENR, L.P.	.CYM	NIA	Apollo to Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Alamo Co-Investors (D), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Alamo GP, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF (Cayman AIV), L.P.	.CYM	NIA	Apollo to Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		83-352489					AGRE Florida Retail Advisors LLC	.CYM	NIA	Apollo to U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP Florida Retail Advisors, L.P.	.DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP Holdings (D), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP Holdings (C), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP Holdings (B), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP Holdings (A), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1479601					AION Investments Private VII Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		83-392952					AP Drive, L.P.	.DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Drive Advisors, LLC	.DE	NIA	Apollo to Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		83-3924150					AP Drive Co-Invest, L.P.	.DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Leao Verde PTV, LLC	.CYM	NIA	Apollo to TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Leao Verde PTV, LLC	.CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		83-3862847					Leao Verde PTV, LLC	.CYM	NIA	Host Plus PTV Limited	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		83-3838017					AP IX (PIC Warrant AIV), L.P.	.DE	NIA	Apollo to Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1474470					AIF IX (PIC Equity AIV), L.P.	.DE	NIA	AP IX (PIC) Vot60, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1474481					AP Kent Credit Master Fund, L.P.	.CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Kent Credit Fund, L.P.	.CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Kent Management, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1474597					AP Kent Advisors, L.P.	.CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1474601					AP Kent Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Bogole ITG, S.L.	.ESP	NIA	Stilbe V S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			98-1482146				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	
			98-1482139				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	
							Infra Equi ty 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 Equi ty 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 Equi ty 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 Equi ty 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 Equi ty 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 Equi ty 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	
							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 Fund, L P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1339055				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	
			98-1339061				IMUV LLC	.CYM	N/A	Apollo Principal Holdings IX, L P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							IMUV LP	.CYM	N/A	IMUV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALBE Vermögensverwaltungsgesellschaft mbH	.DEU	N/A	Novell as Union GmbH & Co. KG	Ownership	100.000	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 Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private V Limited	.MUS	N/A	AION Investments Private V 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	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	.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 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	APH Holdings, L P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1471150				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	
			98-1471171				Apollo FIG Carry Pool Intermediate, L P	.CYM	N/A	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2429770				A-A SPH-1 (MC-AEL), L P	.DE	N/A	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private VI Limited	.MUS	N/A	Apollo Athens Strategic Partnership Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3827246				AP IX Titan Holdings, L.P.	.DE	N/A	AION Capital Partners Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Titan Holdings GP, LLC	.DE	N/A	AP IX Titan Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1462272				Seta Participation Holdings, LP	.CYM	N/A	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1462507				Seta Participation Holdings GP, LLC	.CYM	N/A	Seta Participation Holdings GP, LLC	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Seta Participation Holdings GP, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,570	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Seta Participation Holdings GP, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP EPF III Helix Co-Invest, L.P.	.CYM.....	NIA.....	AP EPF III Helix Co-Invest GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP EPF III Helix Co-Invest GP, LLC	.CYM.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Stilbe Property S a r.l.	.LUX.....	NIA.....	EPF Acquisition Co 85 S a r.l.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Oasis Luxco S a r.l.	.LUX.....	NIA.....	Stilbe Investment S a r.l.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Stilbe Opportunity S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Stilbe Opportunity S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,570	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Stilbe Opportunity S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Stilbe Investment S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Stilbe Investment S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,570	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Stilbe Investment S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Stilbe Diversified S a r.l.	.LUX.....	NIA.....	EPF Acquisition Co 85 S a r.l.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	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 to Principal Holdings VII, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			83-3234634				Apollo TR Non-Agency Resl Real Estate RED LLC	.DE.....	NIA.....	Apollo TR Non-Agency Resl Real Estate LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			46-3491340				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	Ownership.....	100,000	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 to 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.....	APPF 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.....	APPF 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.....	APPF 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.....	APPF III 22 S a r.l.	Ownership.....	5,100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Concert CP 1 S a r.l.	.LUX.....	NIA.....	APPF III 19 S a r.l.	Ownership.....	94,900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Concert CP 1 S a r.l.	.LUX.....	NIA.....	APPF III 22 S a r.l.	Ownership.....	5,100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			83-442696				AIF VIII (Ludlow DH TE FC II), L.P.	.DE.....	NIA.....	Apollo to Advisors VIII, L.P.	Ownership.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	.DE.....	NIA.....	Apollo to Advisors VIII, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			96-1482819				AMF (892 Cayman AIV), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo/Athene Dedicated Investment Program (E), L.P.	.CYM.....	NIA.....	Apollo to Hybrid Value Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to Structured Credit Recovery Advisors IV (APO DC) LLC	.CYM.....	NIA.....	Apollo to ADIP Advisors, L.P.	Management.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADIP Holdings (E), L.P.	.CYM.....	NIA.....	Apollo to 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 to 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.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo HWF Co-Investors (Cayman AIV-D), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo HWF Co-Investors (Cayman AIV-B), L.P.	.CYM.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo HWF Co-Investors (Cayman AIV-A), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AGRE 1200 Louisiana Investor LLC	.DE.....	N/A.....	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ADIP Holdings (Lux), L.P.	.CYM.....	N/A.....	Apollo ADIP Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Navigator Investors I, L.P.	.CYM.....	N/A.....	Apollo Navigator Capital Management I, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Navigator Capital Management I, LLC	.DE.....	N/A.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AGRE Debt I – PL, LLC	.CYM.....	N/A.....	AGRE Debt Fund I, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	.CYM.....	N/A.....	Apollo Navigator Investors I, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Navigator Co-Investors I (D), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Navigator Co-Investors I (A), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Navigator Aviation Offshore Fund I, L.P.	.CYM.....	N/A.....	Apollo Navigator Investors I, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP IX (QFP AIV I), L.P.	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP IX Sherwood Holdings, L.P.	.DE.....	N/A.....	AP IX Sherwood Holdings GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP IX Sherwood Holdings GP, LLC	.DE.....	N/A.....	Apollo Management IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AHWF Orchid Holdings, L.P.	.CYM.....	N/A.....	AHWF Orchid GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AHWF Orchid GP, LLC	.CYM.....	N/A.....	AHWF (Cayman AIV I1), L.P.	Ownership.....	83.730	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AHWF Orchid GP, LLC	.CYM.....	N/A.....	Apollo Hybrid Value Overseas Partners, L.P.	Ownership.....	12.720	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AHWF Orchid GP, LLC	.CYM.....	N/A.....	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership.....	3.550	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AHWF (Cayman AIV I1), L.P.	.CYM.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AHWF (892/A Cayman AIV), L.P.	.CYM.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AOP Lux IX (QFP AIV), L.P.	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AOP IX (AIV IV FC), L.P.	.CYM.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AOP IX (AIV III FC), L.P.	.CYM.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AOP IX (AIV II FC), L.P.	.CYM.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AOP IX (AIV I FC), L.P.	.CYM.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AOP Lux IX (OSB Intermediate FC), L.P.	.CYM.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			84-2148830				NN Investor 2 (A00), L.P.	.DE.....	N/A.....	Apollo Net Lease Co., LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	.DE.....	N/A.....	Apollo Olympus Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			84-2099072				AP Inception Debt Co-Invest, L.P.	.DE.....	N/A.....	AP Inception Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			84-2099311				AP Dakota Debt Co-Invest, L.P.	.DE.....	N/A.....	AP Dakota Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PCOH IX-E, LLC	.DE.....	N/A.....	Apollo Overseas Partners (Lux) IX, SCSp ..	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PCOH IX-D, LLC	.DE.....	N/A.....	IX, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PCOH IX-C, LLC	.DE.....	N/A.....	Apollo Overseas Partners IX, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PCOH IX-B, LLC	.DE.....	N/A.....	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PCOH IX-A, LLC	.DE.....	N/A.....	Apollo Investment Fund IX, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Accord Co-Investors III (D), L.P.	.DE.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Ti foo Limited	.IRL.....	N/A.....	Bohrmount Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

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							Snorgs (Ireland) Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Diminuto Limited	.IRL	NIA	Rockvale 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 Oeste Gamma Integral Spring, S.L.	.ESP	NIA	ADH Norte Gamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Snorgs ROI Management Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Snorgs (NI) Management Limited	.GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Snorgs (Northern Ireland) Limited	.GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Activos Singulares Hoteleros, S.L.	.ESP	NIA	ADH Norte Gamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADH Sur Gamma Spring, S.L.	.ESP	NIA	Mitrali 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	.....
							Rockvale Limited	.IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Yaco Directorship S.L.	.ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADH Norte Gamma Integral Spring, S.L.	.ESP	NIA	Caranagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Mollydale Limited	.IRL	NIA	Rhomay Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Devomill Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Pumpkinspice Limited	.IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Galatre Investment, S.L.	.ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Bonmount 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	APFE 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	APFE 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	APFE 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	APFE III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Oladavia 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	.....
							AGPE Debt I – CROWN, LLC	.DE	NIA	AGPE 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	Apollo Alteri Investments Advisors II, S.a 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	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Prime Security Services TopCo (ML II), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Credit Management, LLC	.DE	NIA	Apollo to Co-Investment Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Co-investors (FC-D), L.P.	.CYM	NIA	Apollo to Capital 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)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo PPF Advisors, L.P. Apollo PPF Advisors GP, LLC	.C/M .C/M	N/A N/A	Apollo PPF Advisors GP, LLC APH Holdings (FC), L.P.	Management Ownership	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			84-282543 98-1503119 84-2674239 84-2678210				Apollo Asia Perth Co-Investment Fund L.P. ANP III (Debt AIV FC), L.P. Tarcon DIP Holdings, L.P. ANP III (Debt AIV), L.P. Apollo PPF Opportunistic Credit Partners (Lux), SCSp	.DE .C/M .DE .DE .LUX	N/A N/A N/A N/A N/A	Apollo Asia Hurstville Co-Investment Advisors L.P. ANP III GenPar, Ltd. Apollo ANP Advisors III, L.P. Apollo ANP Advisors III, L.P.	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			98-1505629				Apollo Navigator Advisors I (APO DC), L.P. Apollo Navigator Advisors I (APO DC-GP), LLC	.C/M	N/A	Apollo PPF (Lux) GP, S.a r.l. Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Co-Investors I (DC-D), L.P.	.C/M	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2988869				Apollo Navigator Aviaton Holdings (AIV I), L.P. Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P. Apollo Navigator Aviation Fund I (Cayman), Ltd.	.DE .DE .DE	N/A N/A N/A	Apollo Co-Investors Manager, LLC Apollo Navigator Advisors I (APO DC), L.P. Apollo Navigator Advisors I (APO DC), L.P.	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
			84-3007898				Apollo Navigator Holdings (US), LLC Apollo Navigator Aviation Fund I (Lux) SARL AHF (892 Intermediate), L.P. AHF (892 FC AIV), L.P. Apollo Revolver Co-Investors (A), L.P. Apollo Royalties Advisors I GP, LLC Apollo Royalties Advisors I, L.P. Apollo Royalties Management I, LLC Apollo Royalties Feeder Fund I, L.P. Eos Aviation Intermediate Holdings (US), LLC	.DE .LUX .C/M .C/M .DE .DE .DE .DE .DE .DE	N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A	Apollo Navigator Aviation Fund I, L.P. Apollo Navigator Aviation Holdings (AIV I), L.P. Apollo Navigator Aviation Fund I, L.P. Apollo Hybrid Value Advisors, L.P. Apollo Co-Investors Manager, LLC APH Holdings (DC), L.P. Apollo Royalties Advisors I GP, LLC Apollo Management, L.P. Apollo Royalties Advisors I, L.P. Apollo Royalties Advisors I, L.P.	Ownership Ownership Management Management Management Ownership Management Ownership Management Management	100.000 100.000 0.000 0.000 0.000 100.000 0.000 100.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black 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	
							Eos Aviation Holdings (US), LLC Prime Security Services (SH), L.P. Ipanema Energy Holdings II, LLC Ipanema Energy II, LLC Sodia Capital Management Single Member S.A. AP Partnership Representative, LLC Li Iaco Limited Sovario Limited Yaroma Limited Leto Properties E&O Ersa I S a r.l. Ersa I S a r.l. Robin SAS Robin Investments S a r.l.	.DE .C/M .C/M .DE .DE .CYP .CYP .CYP .CYP .BGR .LUX .LUX .LUX .PRA .LUX	N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A	Eos Aviation Holdings (US), LLC Prime Security Services GP, LLC Ipanema Energy Holdings, L.P. Ipanema Energy Holdings II, LLC Lapi thus Management S a r.l. Apollo Management Holdings, L.P. Gordian Holdings Limited Gordian Holdings Limited Gordian Holdings Limited EPF Acquisition Co 85 S a r.l. Stilbe X S a r.l. Robin Investments S a r.l.	Ownership Management Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 0.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 95.000 10.000 100.000 100.000	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	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	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)	*
							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	
							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 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 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 Financial Credit Investment IV (Feeder), L.P.	.DE	NIA	Apollo Capital Management, L.P. Financial Credit Investment Advisors IV, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Aviation (DC III-A), LLC	.CYM	NIA	Apollo Navigator Aviation Feeder (AIV I), 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 Taktion Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TKK Intermediate), LLC	.DE	NIA	ANPP II (TKK Intermediate DC), LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4014038				ANPP II (TKK Intermediate DC), LLC	.DE	NIA	ANPP II (Intermediate Holdings Partnership), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4014268				ANPP II (AIV I-TKK), L.P.	.DE	NIA	Apollo ANPP Advisors II (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
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							Apollo Infrastructure Opportunities Management II, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management II GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Fund II, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Advisors II, L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Advisors II GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	.LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3766142				AP Boardwalk, L.P.	.DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3771108				AP Boardwalk GP, LLC	.DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Boardwalk GP, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3771108				AP Boardwalk GP, LLC	.DE	NIA	Apollo Overseas Partners (Lux) IX, SCS	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3771108				AP Boardwalk GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Boardwalk GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Boardwalk GP, LLC	.DE	NIA	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	NIA	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	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Direct Hedge, LLC	.CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PK Air Management (QLO) LP	.DE	NIA	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	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HP (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit Holdings III, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (400 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit (FC Lux) I, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit (GP FC AIV) II, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit (GP FC AIV) I, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit (892 FC AIV) V, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit (892 FC AIV) IV, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit (892 FC AIV) III, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit (892 FC AIV) II, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF Credit (892 FC AIV) I, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF (Cayman TE AIV), L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							BlueGroup Topco S a r.l.	.LUX	NIA	Alteri Investments II, SCS	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MM Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-046837				Apollo U.S. Real Estate Fund III	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK Air 1 IRL Designated Activity Company	IRL	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK Air Finance France SAS	FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I-III teleys Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Hedge, LLC	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Hedge, LLC	CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Delasare Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TW II) Holdings, L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TW II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Horizon Investment Holdings S.a r.l.	LUX	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Opportunistic Credit Partners LLC			Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3701361				AP IX Tiger Co-Invest, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3619081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1516820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1519129				AHVF (TE FG AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-6 (AREV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 30559, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 50046, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 5387, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cluvo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3066970				Apollo ANPP Co-Investors III (B), L.P.	DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Soliftron ITG, S.L.U.	ESP	NIA	Bogale ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-5 (USFEI111 ? 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 (USFEI111-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 (USFEI111 ? IABMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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)	*
							A-A SPN-5 (USREI11 ? DEMMD) , 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 ? DELPID) , 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 ? DEBEND) , 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 (AMF-AAA) , L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADH Isanti11a, S.L.U.	.ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lapi thus Holdings Limited	.GBR	NIA	(Master Dollar B) , L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lapi thus Holdings Limited	.GBR	NIA	(Dollar A) , L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lapi thus 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	AEPE III 2 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Altimo RE S.R.L.	.ITA	NIA	AEPE III 2 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Dado Immobiliare S.R.L.	.ITA	NIA	AEPE III 2 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Casomat S.R.L.	.ITA	NIA	AEPE III 2 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alaska S.R.L.	.ITA	NIA	AEPE 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 (CLO) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1516896				PK AIR 1 DEL LLC	.DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK AIR 1 JPN G.K.	.JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Investment S a r.l.	.LUX	NIA	Ersa Opportunity S a r.l.	Ownership	49.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Investment S a r.l.	.LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Opportunity S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Opportunity S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Opportunity S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Property S a r.l.	.LUX	NIA	(Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Property S a r.l.	.LUX	NIA	(Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Property S a r.l.	.LUX	NIA	(Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Holding S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Holding S a r.l.	.LUX	NIA	(Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa Holding S a r.l.	.LUX	NIA	(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	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Master Dollar B) Hedge, LLC	.CYM	NIA	(Master Dollar B) , L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	.CYM	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							1127 Connecticut Investor LLC	.DE	NIA	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management IV, L.P.	.DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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

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?	*
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	.CYM	N/A	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management III B, L.P.	.DE	N/A	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors III B (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 III B GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors III B, L.P.	.CYM	N/A	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0564185				Apollo Accord Advisors GP III B, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0564423				AHVF Credit Holdings V, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (AIV II), L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0511630				AI OF II Alturus Aggregator, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1532658				Athora US Invest (AH), LLC	.DE	N/A	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	.DE	N/A	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	.LUX	N/A	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGH Norte Gamma Integral, Spring, S.L	.ESP	N/A	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Galatzto Inversiones, S.L.	.ESP	N/A	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Grupo Azul Mar Cala Llarga, S.L.	.ESP	N/A	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Toralve New ITG S.L	.ESP	N/A	Derusa New ITG S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tonisca New ITG S.L.	.ESP	N/A	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sagaba New ITG S.L.	.ESP	N/A	Casaliba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Derusa New ITG S.L.	.ESP	N/A	Casaliba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Casaliba New ITG S.L.	.ESP	N/A	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Skyline Dynamic Holdings Limited	.HKG	N/A	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Skyline Holdings (BVI) Limited	.VGB	N/A	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Skyline Holding Limited	.VGB	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Skyline Holding Limited	.VGB	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Skyline Holding Limited	.VGB	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Euro Intermediate (Lux) S.a r.l.	.LUX	N/A	AP IX Euro Holdings (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo/Athora Preferred Share Partnership, L.P.	.CYM	N/A	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo/Athora Preferred Share Partnership Management, LLC	.CYM	N/A	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo (Athora) Co-Investors (A-UK), L.P.	.CYM	N/A	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo (Athora) Co-Investors (A), L.P.	.CYM	N/A	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							BlueGroup PrapoCo Limited	.GBR	N/A	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							BlueGroup IPOCo Limited	.GBR	N/A	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							BlueGroup BidoCo Limited	.GBR	N/A	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap Holdings (Cayman) IIII, L.P.	.CYM	N/A	Apollo MidCap Holdings (Cayman) IIII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alteri Blue Group Cayman, Ltd.	.CYM	N/A	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE HP Industrial Platform IV LLC	.DE	N/A	Apollo USREF IIII HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
.....			98-1527863 ..	.....	.....		Apollo Asia Real Estate Intermediate Fund II, L.P.	..CYM.....	NIA.....	Apollo Asia Real Estate Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			84-4005085 ..	.....	.....		Apollo Asia Real Estate II Overseas Partners, L.P.	..CYM.....	NIA.....	Apollo Asia Real Estate Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Asia Real Estate II Co-Investors (D), L.P.	..CYM.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			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 GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Asia Real Estate Advisors II, L.P.	..CYM.....	NIA.....	Apollo Principal Holdings IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Asia Real Estate Advisors II GP, LLC	..CYM.....	NIA.....	Apollo Asia Management II Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			84-3959493 ..	.....	.....		Apollo Asia Management II, L.P.	..DE.....	NIA.....	Apollo Global Real Estate Management, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Asia Management II Advisors, LLC	..DE.....	NIA.....	Apollo Co-Investors Manager, LLC	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 SME Aggregation Ltd	..CYM.....	NIA.....	Apollo Credit Funds ICAV	Ownership.....	53.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Financial SME Aggregation Ltd.	..CYM.....	NIA.....	Apollo TR Emerging Markets Holdings Ltd.	Ownership.....	30.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AISG GP Ltd.	..CYM.....	NIA.....	Apollo Life Asset, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AISG Holdings LP	..CYM.....	NIA.....	AISG GP Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Insurance Solutions Group LP	..DE.....	NIA.....	AISG Holdings LP	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo MidCap Holdings (Cayman) III, L.P.	..CYM.....	NIA.....	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
85-1870273							AP Buffalo Holdings II, L.P.	..DE.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
85-1843435							AP Beta 7, L.P.	..DE.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
85-1843283							AP Buffalo Holdings, L.P.	..DE.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
85-1869098							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.....	.....
.....							ANPP III (NGL Debt), L.P.	..DE.....	NIA.....	Apollo ANPP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANPP III (NGL Debt AIV FC), L.P.	..CYM.....	NIA.....	ANPP 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 USREF III Polygon (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo USREF III Polygon (FC), L.P.	..CYM.....	NIA.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Green River Debt, LLC	..DE.....	NIA.....	Apollo USREF III River Holdings L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AOP Co-Investors (D), L.P.	..CYM.....	NIA.....	Apollo Co-Investors Manager, LLC	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.....	.....
.....							Apollo Hybrid Value Overseas Partners II, L.P.	..CYM.....	NIA.....	Apollo Hybrid Value Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Hybrid Value Overseas Partners	..DE.....	NIA.....	Apollo Hybrid Value Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Delaware 892 II, L.P.	..DE.....	NIA.....	Apollo Hybrid Value Advisors III, 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 III, 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 III, 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.....	

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							Apollo Hybrid Value Advisors II, L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Capital Management II, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Hybrid Value Management GP II, LLC	.DE.....	NIA.....	Apollo Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Hybrid Value Capital Management II, LLC	.DE.....	NIA.....	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.....	NIA.....	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.....	NIA.....	AP Omaha Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Omaha Advisors, LLC	.DE.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-154307				Apollo ANPP III Hedgeco, LLC	.CYM.....	NIA.....	Apollo to 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.....	NIA.....	Apollo Origination Advisors, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III AI (RE), L.P.	.DE.....	NIA.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1106468				Apollo USREF III AI Pref, 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.....	.....
			85-1106317				ANPP II 892/TE (AIV AM), L.P.	.DE.....	NIA.....	Apollo to ANPP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-135569				AOP LoanCo, L.P.	.DE.....	NIA.....	Apollo Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Financial, L.P.	.CYM.....	NIA.....	Apollo Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Intermediate, LLC	.DE.....	NIA.....	Apollo Origination Partnership (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Partnership (Overseas), L.P.	.CYM.....	NIA.....	Apollo Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Partnership, L.P.	.DE.....	NIA.....	Apollo Origination Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Advisors, L.P.	.CYM.....	NIA.....	AOP Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Origination Management, L.P.	.DE.....	NIA.....	AOP Capital Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Strategic Origination Advisors, L.P.	.CYM.....	NIA.....	ASOP Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Strategic Origination Management, L.P.	.DE.....	NIA.....	ASOP Capital Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Advisors GP, LLC	.CYM.....	NIA.....	APH Holdings (DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP Capital Management, LLC	.DE.....	NIA.....	Apollo to Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ASOP Advisors GP, LLC	.CYM.....	NIA.....	APH Holdings (DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ASOP Capital Management, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHVF (Cayman AIV IV), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHVF (Cayman TE AIV), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Navigator Aviation (DC VI-A), LLC	.DE.....	NIA.....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1327643				Apollo Navigator Aviation (DC V-A), LLC	.DE.....	NIA.....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1327381				Apollo Navigator Aviation (DC V-A), LLC	.DE.....	NIA.....	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1326001				Apollo Navigator Aviation (DC IV-A), LLC	.DE.....	NIA.....	Eos Aviation Holdings (US), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Eos Aviation 50044, LLC	.DE.....	NIA.....	Eos Aviation Holdings (US), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Eos Aviation 50041, LLC	.DE.....	NIA.....	Eos Aviation Holdings (US), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Eos Aviation 50040, LLC	.DE.....	NIA.....	Eos Aviation Holdings (US), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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 to Accord Advisors IV, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

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			85-1308575				AP EPF III Equity Holdings (DE) II, L.P.	DE	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (DE), L.P.	DE	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (DE), L.P.	DE	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539485				Apollo Delos Investments III, SCSp	LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539479				Apollo Delos Holdings III, SCSp	LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	N/A	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (RE Borrower), L.P.	DE	N/A	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AI (RE Borrower) Parent, L.P.	DE	N/A	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower) Parent, L.P.	DE	N/A	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1261560				AHVF GP (AIV), L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539720				AHVF GP Non-GPFI AIV/Lux FC, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1260256				AL RE Investor Holdings, LLC	DE	N/A	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower), L.P.	DE	N/A	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0978920				ANPP III AIV, L.P.	DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Serra Debt Holdings S.a r.l.	LUX	N/A	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0937993				AP AL (RE) Holdings, L.P.	DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company								
							MC Feeder (II) LP	IRL	N/A	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	N/A	MidCap FinCo Holdings Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
								CYM	N/A	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	N/A	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	N/A	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	N/A	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	N/A	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	N/A	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III River Holdings L.P.	DE	N/A	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC) II, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levoico II	CYM	N/A	AP VIII Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levoico I	CYM	N/A	AP VIII Hybrid Value Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	CYM	N/A	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
								DE	N/A	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							Ionic Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1479132				Ionic I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AION Capital Partners III Limited	.MUS.....	NIA.....	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.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA IX Holdings, LLC	.CYM.....	NIA.....	APH Holdings, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-172972				Apollo Global Carry Pool Aggregator III, L.P.	.CYM.....	NIA.....	Apollo Global Carry Pool GP, LLC with respect to Series A	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Blackcomb Debt Holdings, L.P.	.DE.....	NIA.....	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.....	NIA.....	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.....	NIA.....	Apollo to 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.....	NIA.....	Apollo to 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.....	NIA.....	Apollo to EPF Advisors III, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1296551				Apollo Athora KG Partnership, L.P.	.CYM.....	NIA.....	Apollo to Athora KG Management, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Athora KG Management, LLC	.CYM.....	NIA.....	Apollo to Principal Holdings IX GP, Ltd.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A SPN-9 (ASPEI1-ALRESP), L.P.	.CYM.....	NIA.....	Apollo to Athene Strategic Partnership Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A SPN-9 (ASPEI1-ACRASP), L.P.	.CYM.....	NIA.....	Apollo to Athene Strategic Partnership Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Real Estate Fund II Administration, LLC	.DE.....	NIA.....	Apollo to Asia Real Estate Advisors II GP, LLC	Ownership.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Cineland E000	.GBR	NIA	Leto Invest E000	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VI S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VI S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VI S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic V S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic V S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic V S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IV S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IV S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IV S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic III S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic III S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic II S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic II S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic II S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Euro B EH AIV II), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Dollar B EH AIV III), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Acropolis Infrastructure Acquisition Corp.	.DE	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IMI II (Holdings), LLC	.DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Spartan Acquisition Sponsor II LLC	.DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Co-Investors I (D), L.P.	.DE	NIA	AP Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-155469				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	

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)	*
							Pr imrise 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 ANPP 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 ANPP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2550057				ANPP III (892/TE AIV), L.P.	.DE.....	NIA.....	ANPP III GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2549317				ANPP III (Overseas AIV), L.P.	.DE.....	NIA.....	ANPP III GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Thor Parent Holdings, LLC	.DE.....	NIA.....	AIOF II Thor Aggregator, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2532719				ACREFI III (892) AIV, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2583651				ACREFI III TRS, Inc.	.DE.....	NIA.....	ACREFI Mortgage Lending, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AIOF II Thor Co-Invest, L.P.	.DE.....	NIA.....	AIOF II Thor Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AIOF II Thor Co-Invest GP, LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	.DE.....	NIA.....	AIOF II Thor Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2585697				AIOF II Thor Aggregator, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1553136				AIOF II Thor (FC), L.P.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2600107				AIOF II Thor (DC), LLC	.DE.....	NIA.....	AIOF II Thor (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Origination Partnership (Lux), SCSp	.LUX.....	NIA.....	Apollo Origination Advisors (Lux) GP, S a r.l.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							A-A SPN-8 (AIOFI-AAA), L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1550667				A-A SPN-8 (AIOFI- - KSNFI), L.P.	.DE.....	NIA.....	Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1550796				APGS Sponsor, L.P.	.CYM.....	NIA.....	AP Caps II Holdings GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP Caps II Holdings GP, LLC	.CYM.....	NIA.....	Apollo Principal Holdings III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP Caps Holdings, L.P.	.CYM.....	NIA.....	AP Caps Holdings GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP Caps Holdings GP, LLC	.CYM.....	NIA.....	AIF IX International Holdings, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2601528				AP Picard Pref Holdings, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2601337				AIOF II Vanir (DC Z), LLC	.DE.....	NIA.....	AIOF II Grid Aggregator, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2601043				AIOF II Vanir (DC B), LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							A-A SPN-10 (AROV-AAA), L.P.	.DE.....	NIA.....	Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	.LUX.....	NIA.....	Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r.l.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-2082420				AP IX (Non-GP AIV I), L.P.	.DE.....	NIA.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	.CYM.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	.CYM.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	.CYM.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1547193				AP EPF III (Euro B AIV 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.....	
			85-2117737				ANPP III (Debt AIV II), L.P.	.DE.....	NIA.....	Apollo ANPP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

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?	*
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
	98-1560455						Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1565971				Apollo Asia Real Estate SC Cornvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3786982				Apollo Asia Real Estate SC Cornvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Cornvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate SC Cornvest HedgeCo, LLC	DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tele Co-Invest, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4123373				AHFV Tele Debt, LLC	DE	NIA	AP Tele Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NLM Pencil Holdings GP, LLC	DE	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir (RPH FC), L.P.	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4373064				AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir (RPH DC), LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3946989				ES New Platform, Inc.	DE	NIA	ES New Platform Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL Guarantor GP, LLC	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Guarantor AL GP), LLC	DE	NIA	AP EPF III (Borrower AL GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3872478				Apollo USREF III BPS (DC) LLC	DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	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	NIA	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	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Linos Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	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 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.....	.....
							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 Secur itization 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 Secur itization 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 Secur itization 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				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.....	.....

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)	*
			85-3932074				AI OF II Vanir Intermediate Holdings, L.P. ... AI OF II Vanir Holdings (STE), Series LLC ...	.DE...	NIA...	Apollo Infrastructure Opportunities Advisors II, L.P. ... AI OF II Vanir AIV (STE), L.P. ...	Management... Ownership...	0.000 ... 100.000 ...	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... 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.....	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P. ...	.CYM...	NIA...	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			85-3281439				Apollo USREF III Polygon Holdings II, L.P. ... Shanghai Skyway Grand Hotel Co., Ltd. ...	.DE... .CHN...	NIA... NIA...	Apollo U.S. Real Estate Advisors III, L.P. Skyline Dynamic Holdings Limited	Management... Ownership...	0.000 ... 100.000 ...	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Siegburg S.C.S. ... KH Warenhaus Postock S.C.S. ...	.LUX... .LUX...	NIA... NIA...	KH Siegburg GmbH KH Warenhaus Postock GmbH	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Wuppertal S.C.S. ... KH Pforzheim S.C.S. ...	.LUX... .LUX...	NIA... NIA...	KH Wuppertal GmbH KH Pforzheim GmbH	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Schweinfurt S.C.S. ... KH Reutlingen S.C.S. ...	.LUX... .LUX...	NIA... NIA...	KH Schweinfurt GmbH KH Reutlingen GmbH	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Krefeld S.C.S. ... KH Kempen S.C.S. ...	.LUX... .LUX...	NIA... NIA...	KH Krefeld GmbH KH Kempen GmbH	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Monchengladbach S.C.S. ... KH Offenbach S.C.S. ...	.LUX... .LUX...	NIA... NIA...	KH Monchengladbach GmbH KH Offenbach GmbH	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Oldenburg S.C.S. ... KH Krefeld II S.C.S. ...	.LUX... .LUX...	NIA... NIA...	KH Oldenburg GmbH KH Krefeld II GmbH	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Hildesheim S.C.S. ... KH Gelsenkirchen S.C.S. ...	.LUX... .LUX...	NIA... NIA...	KH Hildesheim GmbH KH Gelsenkirchen GmbH	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Hanau S.C.S. ... KH Duisburg S.C.S. ...	.LUX... .LUX...	NIA... NIA...	KH Hanau GmbH KH Duisburg GmbH	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							KH Darmstadt S.C.S. ... Apollo Grizzly Bear Co-Invest, L.P. ...	.LUX... .DE...	NIA... NIA...	KH Darmstadt GmbH Apollo Grizzly Bear Co-Invest GP, L.P. ... Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management... Management...	0.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
			98-1559710				Apollo Grizzly Bear Co-Invest GP, L.P. ... Apollo Grizzly Bear Co-Invest Ultimate GP, LLC AP IX (International FC), L.P. ...	.DE... .DE... .CYM...	NIA... NIA... NIA...	Apollo Hybrid Value Advisors II, L.P. ... Apollo Advisors IX, L.P. ... Apollo Athene Strategic Partnership Advisors, LLC ...	Ownership... Management...	100.000 ... 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							A-A SPN-11 (HFI1 – HGLDMD), 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 (HFI1 – KSNFI1), 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 (HFI1–AAA), L.P. ...	.DE...	NIA...	Apollo Athene Strategic Partnership Advisors, LLC ... AP Pelican Holdings PTE, Ltd. ...	Management... Ownership...	0.000 ... 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							A-A SPN Offshore (HFI11), L.P. ... AP Pelican Pte. Ltd. ...	.CYM... .SGP...	NIA... NIA...	Apollo Athene Strategic Partnership Advisors, LLC ... AP Pelican Holdings PTE, Ltd. ...	Management... Ownership...	0.000 ... 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							Apollo Asia RE II Singapore IV Pte. Ltd. ... Apollo Asia RE II Singapore Holdings Pte. Ltd. ...	.SGP... .SGP...	NIA... NIA...	Apollo Asia RE II Singapore Holdings Pte. Ltd. Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership... Ownership...	100.000 ... 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
			98-1559881				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.....	
			98-1560216				AP EPF III (Dollar B EH Intermediate), L.P. ... Apollo Oasis Partners (FC), LLC ... KH Siegburg GmbH	.CYM... .CYM... .DEU...	NIA... NIA... NIA...	Apollo EPF Advisors III, L.P. ... Apollo Oasis Partners, L.P. ... Ersa Opportunity S a r.l. ...	Management... Ownership... Ownership...	0.000 ... 100.000 ... 89.900	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0.....	

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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)	*
							KH Warenhaus Rostock 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 Opportunity S a r l .	Ownership	.89 900	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 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 Kempten GmbH	.DEU	NIA	Ersa Opportunity S a r l .	Ownership	.89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Mönchengladbach 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 Opportunity S a r l .	Ownership	.89 900	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 Krefeld II 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 Opportunity S a r l .	Ownership	.89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Geisenkirchen GmbH	.DEU	NIA	Ersa Opportunity S a r l .	Ownership	.89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH 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	.....
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP/AA Pencil Holdings GP, LLC	.DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	.57 170	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP/AA Pencil Holdings GP, LLC	.DE	NIA	AA Pencil Holdings, L.P.	Ownership	.42 850	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pelican Holdings PTE, Ltd.	.SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6 600	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pelican Holdings PTE, Ltd.	.SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	.56 500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pelican Holdings PTE, Ltd.	.SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	.12 150	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pelican Holdings PTE, Ltd.	.SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	.12 390	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Pelican Holdings PTE, Ltd.	.SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	.12 360	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1592083				Delphi Growth Capital Sponsor, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1592077				AP Magic Co-Invest, L.P.	.CYM	NIA	APSG Advisors GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2997827				AP Magic Co-Invest, L.P.	.DE	NIA	AP Magic Co-Invest GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Magic Co-Invest GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1591593				Apollo Midcap B Feeder, L.P.	.CYM	NIA	AP0 Midcap B Holdings, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2763501				AP IX Pioneer Holdings, L.P.	.DE	NIA	AP IX Pioneer VotCo, 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	.....
							A-A SPN-13 (LUSSES-AA), 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.	Ownership	.100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1586430				Apollo PPF Credit Strategies (FO), LLC	.CYM	NIA	Apollo PPF Credit Strategies, LLC	Ownership	.100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2542830				AOP 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	.....
			86-2615208				AP IX Magic Holdings, L.P.	.DE	NIA	AP IX Magic Capital Management, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Magic Holdings GP, LLC	.DE	NIA	AP IX Magic Holdings GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Intermediary Services, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	.100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	.100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
										Apollo Impact Mission 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	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 Infrastructure Opportunities II Co-Investors (B) (TE 882), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Acropolis Infrastructure Acquisition Advisors, L.P.	.CYM	N/A	APSG Advisors GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	.CYM	N/A	AP Caps II Holdings GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1585352				Spartan Acquisition Sponsor IV LLC	.DE	N/A	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1587068				Spartan Acquisition Corp. IV	.CYM	N/A	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1587060				Apollo Royalties FF I (Holdings), LLC	.DE	N/A	Spartan Royalties Management I, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1587063				ANPP II (Overseas AIV-C), L.P.	.CYM	N/A	Apollo to ANPP Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV-C), L.P.	.CYM	N/A	Apollo to ANPP Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Spartan Energy Holdings IV, L.P.	.CYM	N/A	Apollo to ANPP Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Donlen Mobility LLC	.DE	N/A	Freedom Acquirer LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Primrose Investment Management, LLC	.DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP DSB Co-Invest AIV, L.P.	.DE	N/A	Apollo to DSB Co-Invest GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							DSB Holdings II GP, LLC	.DE	N/A	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-2279426				AP IX DSB Holdings, L.P.	.DE	N/A	Apollo to Advisors IX, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Pencil Management, L.P.	.DE	N/A	Apollo to Advisors IX, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Pencil Management GP, LLC	.DE	N/A	Apollo to Pencil Management GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Royce Co-Investors (A), L.P.	.DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1762627				Apollo to Atlas (Holdings) SPV, LLC	.DE	N/A	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP IX Viking Holdings GP, LLC	.DE	N/A	Apollo to Atlas Master Fund, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP IX International Holdings (HS), L.P.	.DE	N/A	Apollo to Management IX, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool Aggregator IV, L.P.	.CYM	N/A	Apollo to Advisors IX, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1578879				AP Ulysses, L.P.	.CYM	N/A	Apollo to Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							MM AGP Mezz Borrower, LLC	.DE	N/A	AP Ulysses Advisors, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XVII S a r.l.	.LUX	N/A	MM AGP Opportunities Fund, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XVII S a r.l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XVII S a r.l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r.l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	32.930	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r.l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.580	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r.l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r.l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r.l.	.LUX	N/A	Apollo to 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	N/A	Apollo to European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	
							Loxias XIV S a r.l.	.LUX	N/A	Apollo to 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	N/A	Apollo to 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	N/A	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Loxias XIV S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI 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	
			86-2279055				Loxias XI 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	
							AP DSB Co-Invest II, L.P.	.DE	N/A	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Mermaid	.MUS	N/A	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	N/A	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	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 BAG (DC) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (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 BPG (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	
							A-A SPN-12 (ROYCE-AAA), L.P.	.DE	N/A	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (ROYCE - JKSNIW), L.P.	.DE	N/A	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Mouse, LLC	.DE	N/A	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1576892				Apollo Europe Limited	.MLT	N/A	AMI Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IX S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IX S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IX S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VIII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VIII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VIII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias 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	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 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	
							Loxias 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	
							Loxias VII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias 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	
							Loxias III S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias III S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias I S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias 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	
							Loxias 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	
							Loxias 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	
							Loxias 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	
							Loxias 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	
							Loxias 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	
							Loxias 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	
							Loxias 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	
							Loxias 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	
							Loxias 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	
							Loxias 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	
			86-1211086				Spartan Acquisition Sponsor III LLC	.DE	N/A	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Peridot Co-Invest Limited L.P.	.CYM	N/A	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	N/A	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	N/A	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	N/A	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Asia Pacific Holdings Limited	.HKG	N/A	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE II Mauritius I	.MUS	N/A	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	N/A	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-157361			AP HK Holdings, LP	AP HK Holdings, LP	.HK	N/A	AP HK Holdings ☐, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Jinglberry Limited	Jinglberry Limited	.IR	N/A	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Siegburg GmbH	KH Siegburg GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Siegburg GmbH	KH Siegburg GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Varenhaus Rostock GmbH	KH Varenhaus Rostock GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Varenhaus Rostock GmbH	KH Varenhaus Rostock GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Iluppertal GmbH	KH Iluppertal GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Iluppertal GmbH	KH Iluppertal GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Schweinfurt GmbH	KH Schweinfurt GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Schweinfurt GmbH	KH Schweinfurt GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Ofenbach GmbH	KH Ofenbach GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Ofenbach GmbH	KH Ofenbach GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Oldenburg GmbH	KH Oldenburg GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Oldenburg GmbH	KH Oldenburg GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Pforsheim GmbH	KH Pforsheim GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Pforsheim GmbH	KH Pforsheim GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Reutlingen GmbH	KH Reutlingen GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Reutlingen GmbH	KH Reutlingen GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Kempen GmbH	KH Kempen GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Kempen GmbH	KH Kempen GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Hildesheim GmbH	KH Hildesheim GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Hildesheim GmbH	KH Hildesheim GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Monchengladbach GmbH	KH Monchengladbach GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Monchengladbach GmbH	KH Monchengladbach GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Krefeld GmbH	KH Krefeld GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Krefeld GmbH	KH Krefeld GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Krefeld II GmbH	KH Krefeld II GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Krefeld II GmbH	KH Krefeld II GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Hanau GmbH	KH Hanau GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Hanau GmbH	KH Hanau GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Geisenkirchen GmbH	KH Geisenkirchen GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Geisenkirchen GmbH	KH Geisenkirchen GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Duisburg GmbH	KH Duisburg GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Duisburg GmbH	KH Duisburg GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Darmstadt GmbH	KH Darmstadt GmbH	.DEU	N/A	Ersa Opportunity S.a.r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						KH Darmstadt GmbH	KH Darmstadt GmbH	.DEU	N/A	Ersa Investment S.a.r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						ADIP (Athene) Carry Plan, L.P.	ADIP (Athene) Carry Plan, L.P.	.BMU	N/A	Athene Life Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Apollo VP Advisors, L.P.	Apollo VP Advisors, L.P.	.CYM	N/A	Apollo VP Advisors ☐, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Apollo VP Advisors ☐, LLC	Apollo VP Advisors ☐, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Rimini TopCo S.r.l.	Rimini TopCo S.r.l.	.ITA	N/A	AP Impact Euro (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Rimini Bidco S.r.l.	Rimini Bidco S.r.l.	.ITA	N/A	Rimini TopCo S.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1232419			AP CV Debt Holdings, LLC	AP CV Debt Holdings, LLC	.DE	N/A	APCV S.a.r.l.	Ownership	13.640	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1232419			AP CV Debt Holdings, LLC	AP CV Debt Holdings, LLC	.DE	N/A	AMF Credit Holdings IV, L.P.	Ownership	79.370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Harvest Holdings III (B), L.P.	Harvest Holdings III (B), L.P.	.CYM	N/A	Harvest Holdings II ☐, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Karpas Investments III (A), L.P.	Karpas Investments III (A), L.P.	.CYM	N/A	Harvest Holdings II ☐, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Karpas Investments III (B), L.P.	Karpas Investments III (B), L.P.	.CYM	N/A	Harvest Holdings II ☐, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Harvest Holdings III (A), L.P.	Harvest Holdings III (A), L.P.	.CYM	N/A	Harvest Holdings II ☐, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Harvest Holdings III (C), L.P.	Harvest Holdings III (C), L.P.	.CYM	N/A	Harvest Holdings II ☐, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Harvest Parent III (A), L.P.	Harvest Parent III (A), L.P.	.CYM	N/A	Harvest Holdings II ☐, 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)	*
							Karpus Investments III (C), L.P. Apollo GPAC Co-Investors I (D), L.P.	.C/M .C/M	N/A N/A	Harvest Holdings II (G), LLC Apollo Co-Investors Manager, LLC Apollo U.S. Real Estate Advisors III, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			87-1174553				Apollo USREF III Manatee Holdings L.P. AGRE Manatee LLC Apollo USREF III Manatee (DC) LLC Apollo USREF III Manatee (FC), L.P.	.DE .DE .DE .C/M	N/A N/A N/A N/A	Apollo USREF III Manatee Holdings L.P. Apollo USREF III Manatee (FC), L.P. Apollo U.S. Real Estate Advisors III, L.P. Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Management Ownership Ownership Management	0.000 100.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							AP Credit Solutions II Pte. Ltd. AP Credit Solutions I Pte. Ltd. Apollo European Principal Finance Fund IV (Master Euro B1), L.P. Apollo European Principal Finance Fund IV (Master Dollar B), L.P. Apollo European Principal Finance Fund IV (Dollar A), L.P. Apollo European Principal Finance Fund IV (Euro B1), L.P.	.SGP .SGP .C/M .C/M .C/M .C/M	N/A N/A N/A N/A N/A N/A	Apollo Asia Real Estate Share Coinvest Fund, L.P. Apollo Asia Real Estate Mast Coinvest Fund, L.P. Apollo EPF Advisors IV, L.P. Apollo EPF Advisors IV, L.P. Apollo EPF Advisors IV, L.P. Apollo EPF Advisors IV, L.P.	Ownership Ownership Management Management Management	100.000 100.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
							Apollo European Principal Finance Fund IV (Dollar B), L.P. AA GP Solutions Fund, L.P. AA GP Solutions Advisors, L.P. AA GP Solutions Management, L.P. AA GP Solutions Management (G), LLC AA GP Solutions Advisors (G), LLC Apollo USREF III HH Holdings L.P.	.C/M .C/M .DE .C/M .DE .DE .DE	N/A N/A N/A N/A N/A N/A N/A	Apollo U.S. Real Estate Advisors III, L.P. Apollo U.S. Real Estate Partners III (TE), L.P. Apollo Asia Management II, L.P. Financial Credit Investment IV, L.P. Apollo EPF Advisors IV, L.P. QEB Parent (G), LLC QEB Parent (G), LLC AP IX QEB Holdings, L.P.	Management Management Management Management Ownership Ownership Ownership Management	0.000 100.000 0.000 0.000 100.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
							Apollo USREF III HH (FC), L.P. Apollo USREF III HH (DC) LLC Apollo Asia Real Estate ALC Fund II HedgeCo, LLC Financial Credit Investment IV HedgeCo, LLC Apollo EPF IV (Lux) (G), S.a.r.l. QEB Parent, L.P. QEB Parent (G), LLC AP IX QEB Holdings (G), LLC AP IX QEB Holdings, L.P. ANRP II Double Eagle Energy Holdings III Midstream, L.P.	.C/M .DE .C/M .LUX .DE .DE .DE .DE .DE .DE	N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A	Apollo U.S. Real Estate Advisors III, L.P. Apollo U.S. Real Estate Partners III (TE), L.P. Apollo Asia Management II, L.P. Financial Credit Investment IV, L.P. Apollo EPF Advisors IV, L.P. QEB Parent (G), LLC QEB Parent (G), LLC AP IX QEB Holdings, L.P. AP IX QEB Holdings (G), LLC Apollo ANRP Advisors II (APO DC), L.P.	Management Management Management Management Ownership Ownership Ownership Management Management Management	0.000 100.000 0.000 0.000 100.000 100.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black 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	
			87-0954611				AP VIIII Double Eagle Energy Holdings III Midstream, L.P. AP Beta 7, L.P. AP Violet ATH Holdings, L.P. AP Violet Advisors, L.P.	.DE .DE .DE .C/M	N/A N/A N/A N/A	Apollo ANRP Advisors II (APO DC), L.P. Apollo Advisors VIII (APO DC), L.P. Apollo Hybrid Value Advisors, L.P. AP Violet Advisors, L.P.	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	

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-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP Violet Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HGA Management, L.P.	.DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HGA Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II TOPS (DC), LLC	.DE	NIA	ANRP II (AIV-T), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III TOPS (DC), LLC	.DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		87-0865625					ANRP III (T) Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III (T-PT) Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		87-0865024					ANRP III (AIV T-L), L.P.	.DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		87-0903782					ANRP II (AIV-T), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III (L FO), L.P.	.CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II (T-A) Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II (T-B) Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		87-0903341					AEL Credit SCA SICAV-RAIF	.LUX	NIA	Apollo European Direct Lending (Lux) GP, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF (DC) I, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF Iris Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Iris Holdings, L.P.	.DE	NIA	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	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Management GP II, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Fund II, L.P.	.CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Advisors II, L.P.	.CYM	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Management II, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Co-Investors II (A), L.P.	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Capital Management II, LLC	.CYM	NIA	APM 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 Advisors IV, L.P.	.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	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Direct Lending GP, LLC	.DE	NIA	Apollo EPF IV Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Direct Lending Management, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Eliant Management GP LLC	.DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Eliant GP Advisors LLC	.DE	NIA	Apollo Capital 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.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eliant Invest Holding LP	.DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		86-3691852					Eliant Invest GP LP	.DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eliant Invest GP LP	.DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP DSB Co-Invest III, L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-3907572				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	.....

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)	*
							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	
		86-385532					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	Loxias XVII S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias Properties S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias Properties S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 (Dollar A), 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 (Master Dollar B), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							VA Capital Management Co-Investors II, L.P.	.CXM	NIA	VA Capital Management CIV GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management SGP Holdings Pte. Ltd.	.SGP	NIA	Apollo 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 Value 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 Value 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 Value 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 Value Advisors II, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		86-382261					College Parent, L.P.	.DE	NIA	College Parent Holdings GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		86-351276					AP IX College Holdings, L.P.	.DE	NIA	AP IX College Holdings GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX College Holdings GP, LLC	.DE	NIA	Apollo 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	
							ACREFI MF, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
										ACREFI I TRS, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities 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 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	Management	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			Apollo Credit Secondaries Fund I (B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3264454				Apollo Credit Secondaries Fund I (A), L.P.	.DE	NIA	Apollo Credit Secondaries I GP, LLC	Ownership	100.000	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	
			98-1596002				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	
							Apollo Credit Secondaries I GP, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Management GP, LLC				Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Advisors, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Management, L.P.	.CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Advisors GP, LLC	.DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NNW AOP Mezz Borrower II, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PF Credit Strategies (FC) SPV, LP	.DE	NIA	NNW AOP Opportunities Fund II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pioneer (OP/TE/892) AIV L.P.	.CYM	NIA	Apollo PF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Direct Lending SCSp	.CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3021174				AP IX Pioneer	.DE	NIA	AP IX Pioneer VotCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NYSE: APO	.LUX	NIA	Apollo European Direct Lending (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3152788		1856681		Apollo Global Management, Inc.	.DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	N0	1
			86-3155788		1856681		Apollo Global Management, Inc.	.DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	N0	2
			86-3155788		1856681		Apollo Global Management, Inc.	.DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	N0	3
							AP Asia Opportunistic Holdings Pte. Ltd.	.SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cellar Holding Limited	.CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1581516				Donlen Fleet Leasing Ltd.	.CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	.CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603553				AHVF II (Cayman Holdings), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Donlen LLC	.DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Freedom Intermediate LLC	.DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Peridot Limited	.CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							Apollo Accord- Co-Investors (D), L.P. Apollo Accord- Fund, L.P. Apollo Accord- Fund Intermediate B (DC), L.P.	.DE..... .DE..... .DE.....	NIA..... NIA.....	Apollo Co-Investors Manager, LLC Apollo Accord+ Advisors, L.P.	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.....	
							Apollo Accord- Management GP, LLC Apollo Accord- Offshore Fund, L.P. Apollo Accord- Co-Investors (A), L.P. Apollo Accord- Management, L.P.	.DE..... .DE..... .CYM..... .DE.....	NIA..... NIA..... NIA..... NIA.....	Apollo Accord+ Advisors, L.P. Apollo Capital Management, L.P. Apollo Accord+ Advisors, L.P. Apollo Co-Investors Manager, 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.....	
							Apollo Accord- Aggregator C, L.P. Apollo Accord- Advisors, L.P. Apollo Accord- Advisors GP, LLC Apollo Accord- Aggregator A, L.P. Apollo Accord- Aggregator B, L.P. AP Valparaíso Holdings I LLC	.DE..... .CYM..... .CYM..... .CYM..... .CYM..... .DE.....	NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo Accord+ Advisors, L.P. APH Holdings (FC), L.P. Apollo Accord+ Advisors GP, LLC Apollo Accord+ Advisors, L.P. Apollo Accord+ Advisors, L.P. AP Valparaíso Manager LLC	Management..... Management..... Management..... Management..... Ownership..... Ownership.....	0.000 0.000 0.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0..... N0..... N0.....	
							AP Valparaíso Holdings II LLC AP Valparaíso Fund (Lux), SCSp Apollo Asia Real Estate Shore Coinvest Advisors, L.P. Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC Apollo Asia Real Estate Shore Coinvest L.P.	.DE..... .LUX..... .CYM..... .DE..... .DE.....	NIA..... NIA..... NIA..... NIA..... NIA.....	AP Valparaíso Holdings I LLC Apollo Accord+ Fund (Lux) GP, S.a r.l. Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC Apollo Principal Holdings IX, L.P. Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Ownership..... Management..... Management..... Ownership..... Management.....	100.000 0.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0..... N0.....	
			87-2292313				Apollo Shore Management, L.P. Apollo Shore Management GP, LLC A-A Euro Investment Jewel Cardiff PropCo S.a r.l. A-A Euro Investment Jewel MezzCo S.a r.l. A-A Euro Investment Jewel Norwich PropCo C S.a r.l. A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l. Lune Holdings S.a r.l. Apollo Accord- Fund (Lux) GP, S.a r.l.	.DE..... .LUX..... .LUX..... .LUX..... .LUX..... .LUX..... .LUX..... .CYM.....	NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo Global Real Estate Management, L.P. A-A Euro Investment Jewel MezzCo S.a r.l. A-A Euro Investment MasterCo S.a r.l. A-A Euro Investment Jewel MezzCo S.a r.l. AP Star Holdings (Lux) S.a r.l. Apollo Accord+ Advisors, L.P. Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Management.....	100.000 100.000 100.000 100.000 100.000 100.000 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	N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0.....	
							Apollo Celliar II Holding Limited AP EPF III Polygon Holdings (B), L.P. AP EPF III Polygon Holdings, L.P. AP EPF III Polygon Intermediate (FC) Holdings, L.P. AP EPF III Polygon Intermediate (DC) Holdings, LLC Apollo SPAC Co-Investors I (A), L.P. AA Sequoia Holdings, L.P. Apollo Sequoia Advisors, L.P. Apollo Sequoia Management L.P. Apollo Sequoia Management GP LLC	.DE..... .DE..... .DE..... .CYM..... .DE..... .DE..... .CYM..... .DE..... .DE..... .DE.....	NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P. Apollo EPF Advisors III, L.P.	Management..... Management..... Management..... Management..... Management..... Management..... Management..... Management..... Management..... Management.....	0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0.....	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AOP Lux IX (QPP AIV I), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux IX (AIV I FC), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos III S a r. l.	.LUX	NIA	Linos I S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos III S a r. l.	.LUX	NIA	Linos I S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos IV S a r. l.	.LUX	NIA	Linos I S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Art (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Art (DC), LLC	.DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Art (DC Holdings), L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Art Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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	
							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	
			87-175722				Apollo USREF III Newport Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Liberty, L.P.	.CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Liberty GP, LLC	.CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1854177				ANRP III (FG) Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1854177				ANRP III (FG) Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Cierlus 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	
			98-1616590				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 (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	
			98-1618579				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 IX Impact Del Fund SPV, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	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	
							A-AC RML-EB0 Manager, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-AC RML-EB0 Manager, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3834879				A-AC EBO Depositor, LLC	.DE	NIA	A-AC RML-EB0 Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-AC EBO Depositor, LLC	.DE	NIA	ANWF Cierlus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANWF Cierlus Holdings, L.P.	.CYM	NIA	ANWF Cierlus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANWF Cierlus Holdings GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1611936				ANRP III (AIV-IH), L.P.	.CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cullinan Holdings GP, LLC	.CYM	NIA	Apollo Commodities Management, L.P. with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1612147				AP Cullinan Holdings GP, LLC	.CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1612147				ANRP III (FC OF AIV-IH), L.P.	.CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1611819				ANRP III (P2 AIV-IH), L.P.	.CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	.CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1612090				AP Cullinan Holdings, L.P.	.CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			98-1612065				AMP II (FC Conduit AIV-IH I), L.P. Apollo USREF III AI RE, LLC Apollo USREF III AI Pref, LLC	.C/M .DE .DE	N/A N/A N/A	Apollo AMP Advisors II, L.P. Apollo U.S. Real Estate Fund III, L.P. Apollo U.S. Real Estate Fund III, L.P. Apollo Infrastructure Opportunities Advisors II, 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	
							AIOP 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	
							AIOP II Ferrari Aggregator, L.P.	.DE	N/A	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOP II Ferrari (DC), LLC	.DE	N/A	AIOP II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603369				AHVF II (FC I), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603353				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	
			98-1603340				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	
			98-1603384				AHVF II (Cayman AIV II), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Fund (Euro AIV), L.P.	.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 Vessex Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vessex GP LLC	.C/M	N/A	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Vessex Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Vessex Advisors, L.P.	.C/M	N/A	Apollo Vessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vessex TopCo Ltd.	.C/M	N/A	Vessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Vessex Investor A, L.P.	.C/M	N/A	Vessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Vessex Management, L.P.	.DE	N/A	Apollo Vessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vessex Holdings, L.P.	.C/M	N/A	Apollo Vessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vessex MidCo Ltd.	.C/M	N/A	Vessex 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	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Total Return Fund, a Compart ment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF			AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1089757				Apollo TR Lux AIV Holdings Corp.	.DE	N/A	RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HVF Fund Administration, LLC	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Charriot 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	
								.LUX	N/A	Apollo Impact Mission Overseas Partners (Lux), SCSp	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 Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1535337				Athene AOG Holding I Ltd.	.BMU	N/A	Athene AOG Holding I Ltd.	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 Athens 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	
								.LUX	N/A	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Lux) X, SCSp	.LUX	N/A	Apollo TR IG Corporate Bond LLC	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 TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Petros Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Petros Advisors, L.P.	.C/M	N/A	Apollo Principal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3872906				Athene Petros Investor, L.P.	.DE	N/A	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 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 I I, 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	
							Apollo Alamo ENR1 (Cayman), LLC	CYM	NIA	Apollo Alamo ENR1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
	87-3952248						ANP III (AIV S-L), L.P.	DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
	87-3953535						ANP III Sapphire (DC), LLC	DE	NIA	Apollo ANP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
	87-3952857						ANP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANP Advisors III (P1 AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANP III (Sapphire) Holdings, L.P.	DE	NIA	Lune Parent (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
	87-3952857						Lune GP S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3770178				Marley TopCo S.a r.l.	LUX	NIA	Apollo Core Infrastructure Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo StarMoon CEFF Co-Invest, L.P.	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACSFF GP Solutions I (2021) SPV, LLC	DE	NIA		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	
			87-3334355				Apollo Total Return Fund – Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3780355				AA IMF 1 HOLDCO LP	DE	NIA	AA IMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Overseas Partners (MS I) I I, L.P.	CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
	98-1637194						AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors I I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Fund (MS I) I I, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
	87-3691819						AP Aristotle Manager, LLC	DE	NIA	Apollo Hybrid Value Advisors I I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Aristotle Holdings, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Safety Holdings, L.P.	DE	NIA	AP Aristotle Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
	87-3801697						AP Safety Co-Invest, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Safety Advisors, LLC	DE	NIA	AP Safety Advisors, LLC	Management	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	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Other Holdco, Inc.	DE	NIA	AP-AA Other Holdings, L.P. (OE)	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	
							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 I I, 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	

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							Apollo Total Return Fund – Investment Grade Lux Holdings S.a.r.l.	.LUX	N/A	Apollo Total Return Fund – Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-357289				NNN Opportunities Fund IV, L.P.	.DE	N/A	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	.CYM	N/A	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	.CYM	N/A	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	.CYM	N/A	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	.CYM	N/A	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Saturn Investor GP, LLC	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Saturn Investor I, LP	.DE	N/A	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cardinal Funding LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Malhard Funding LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC SB Holdings LLC	.DE	N/A	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-333183				Apollo Total Return Fund – Investment Grade (RM), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade				Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade (RM – Offshore), L.P.	.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 Management, L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade Advisors, L.P.	.CYM	N/A	Apollo Total Return Fund – Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP HV Holdings, L.P.	.DE	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1631791				AP Revolver Fund II Holdings, L.P.	.CYM	N/A	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III 3 VDS Aggregator, L.P.	.DE	N/A	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3320618				Apollo USREF III HP Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3320946				Apollo USREF III HP Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3320793				Apollo USREF III HH Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3321157				Apollo USREF III Manatee Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3321845				Apollo USREF III Mouse Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra Holdings, L.P. – Series 1	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra Aggregator, L.P. – Series 1	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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)	*
							AIOF II Electra Aggregator, L.P. AIOF II Electra Holdings (STE), LLC – Series 1	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Holdings (STE), LLC	.DE.....	NIA.....	AIOF II Electra AIV (STE), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Holdings (STE), LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra AIV (STE), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Intermediate Holdings, L.P. AIOF II Electra Co-Invest B Holdings (OC I), LLC	.DE.....	NIA.....	AIOF II Electra Co-Invest B, L.P. AIOF II Electra Intermediate Holdings, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra (OC), LLC	.DE.....	NIA.....	AIOF II Electra Co-Invest GP, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3495667 .. 87-345283 ..				AIOF II Electra Co-Invest B, L.P. AIOF II Electra Co-Invest A, L.P.	.DE.....	NIA.....	AIOF II Electra Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra AIV (MF), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Casa Holdings S.a.r.l.	.LUX.....	NIA.....	AHWF II (Cayman Holdings), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHWF II Holdings SGP IV Pte. Ltd.	.SGP.....	NIA.....	AHWF II (Cayman Holdings), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3276202 .. 87-3275846 ..				AIOF II Vanir Holdings, L.P. – Series 3 AIOF II Vanir Holdings, L.P. – Series 1	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Vanir Holdings, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Vanir Holdings, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Vanir Holdings, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	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.....	.....
			87-2557571 ..				Apollo Realty Income Solutions, Inc.	.MD.....	NIA.....	ARIS Management, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-M Direct Lending GP (Lux) S.a.r.l.	.LUX.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Extreme Management, L.P.	.DE.....	NIA.....	Apollo Extreme Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Extreme Advisors GP, LLC	.DE.....	NIA.....	Apollo Principal Holdings III, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1633472 ..				AP Extreme Advisors, L.P.	.CYM.....	NIA.....	AP Extreme Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Extreme Holdings, L.P.	.CYM.....	NIA.....	AP Extreme Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1623773 .. 98-162749 ..				Apollo Impact Mission HedgeCo, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P. Apollo Impact Mission Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Cullinan 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 Cullinan Co-Invest GP, LLC	.CYM.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerus VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerus VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerus VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerus 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.....	.....
							Clerus 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.....	.....
							Clerus 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.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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)	*
							Linos XVII S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVI S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVI S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVI S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XI S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XI S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XI S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XIV S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XIV S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XV S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XV S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos 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	
							Linos XVII S a r .l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVII 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	
							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 Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Management II (ATH) , L.P.	.DE	N/A	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Fund II (ATH) , L.P.	.CYM	N/A	Apollo Revolver Advisors II (ATH) , L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II (Connect Warrant AIV) , L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	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 StarMoon CEPP Co-Invest (Overseas), L.P.	.DE	N/A	Apollo CIF CEPP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3537188				Apollo CIF CEPP Holdings, LLC	.DE	N/A	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	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 CIF SIP (DC) , 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?	*
			87-2211404				AA WH HoIdCo GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA WH HoIdCo, L.P.	.DE	NIA	AA WH HoIdCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3022061				Apollo USREF III Freezer (DC) LLC	.DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3022061				Apollo USREF III Freezer (DC) LLC	.DE	NIA	Apollo U.S. Real Estate Partners III (IE), L.P.	Ownership	31.550	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-302267				Apollo USREF III Freezer Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	68.450	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA WH 1 LP	.DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA WH 1 GP LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-162734				MN AGP Mezz Borrower III, LLC	.DE	NIA	MN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Cullinan Co-Invest, L.P.	.CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Otter Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP-AA Otter Holdings, L.P.	.CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4367611				AP Calliope (GP), LLC	.DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Calliope GP, L.P.	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Calliope Fund, L.P.	.CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Calliope Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Otter Investor Holdings, L.P.	.CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Otter Investor, L.P.	.DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Otter Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Otter Management, L.P.	.DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors GP V, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management V, L.P.	.DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management V GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors V, L.P.	.CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	.CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Fund V Intermediate B (DC), L.P.	.DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4114574				Apollo Accord Offshore Fund V, L.P.	.DE	NIA	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	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord V Aggregator A, L.P.	.CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1643825				Apollo Accord V Aggregator B, L.P.	.CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1643857				Apollo Accord V Aggregator C, L.P.	.CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Co-Investors V (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Co-Investors V (B), L.P.	.DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Co-Investors V (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Fund V (Lux) GP, S a r l.	.LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1644232				Apollo Accord Fund V (Lux), SCSp	.LUX	NIA	Apollo Accord Fund V (Lux) GP, S a r l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-16 (Accord-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-17 (EPF IV-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Total Return Fund – Investment Grade Aggregator A, SPC	.CYM	NIA	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Total Return Fund – Investment Grade Aggregator B, SPC	.CYM	NIA	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Connect Co-Invest Holdings, L.P.	.DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Safety Aggregator GP, LLC	.DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia London Holding Limited	.CYM	NIA	SCSp Apollo Asia Real Estate Fund II (Lux),	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia London Holding Limited	.CYM	NIA	Apollo Asia Real Estate Intermediate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia London Holding Limited	.CYM	NIA	Apollo EPF Management III, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Dream Co-Invest GP, LLC	.CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Dream Co-Invest, L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							UCP Investments 2021-A1 LLC	.DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Ulysses II, L.P.	.DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1630935				AP White Holdings (HK) Limited	.HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo Capital Solutions Europe B.V.	.ND	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							AA Concrete Investor, L.P.	.CYM	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Concrete Management, L.P.	.DE	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Concrete Advisors, L.P.	.DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Concrete Advisors GP, LLC	.DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Concrete Management GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES)	.DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP, LLC	.DE	NIA	Management	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation Advisors, L.P.	.DE	NIA	Apollo PK Air Management (OLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation Investor, L.P.	.DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation Holdings, L.P.	.DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation Management GP, LLC	.DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation Management, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation Advisors GP, LLC	.DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Canoe Holdings, L.P.	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Canoe Holdings, L.P.	.DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Canoe Advisors, LLC	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NNN Opp IV Owner V, LLC	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NNN Opp IV Owner VI, LLC	.DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ficalaeta Servicios y Gestiones, S.L.U.	.ESP	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Subsidiary DC-1), LLC	.DE	NIA	Pomodoro Hoidco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P.	.DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alister Management, LLC	.GBR	NIA	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Pomodoro Hoidco Limited	.GBR	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II European Holdings Limited	.GBR	NIA	AI OF II European Holdings Limited	Ownership	32.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II European Holdings Limited	.GBR	NIA	Apollo Infrastructure Opportunities Fund II (IE 892), L.P.	Ownership	36.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II European Holdings Limited	.GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	N0	
							AIOF II Pondero Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Pondero Co-Invest, L.P.	.DE	NIA	AIOF II Pondero Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo 100 West Putnam Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo 100 West Putnam Advisors GP, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1038274				Apollo 100 West Putnam Investor, L.P.	.DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							100 West Putnam Member LLC	.DE	NIA	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.	.CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							100 West Putnam Acquisition LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Grouse Funding LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Clydesdale Holdings, L.P.	.DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Clydesdale Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest, L.P.	.DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest GP, L.P.	.DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest Ultimate GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Funding Holdco GP, LLC	.CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Management Funding, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Co-Invest, L.P.	.DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Holdings, L.P.	.DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1136632				Apollo Defined Return Fund, L.P.	.DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	.DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	.CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	.CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Advisors, L.P.	.CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1651315				(Offshore), L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Markets Management, L.P.	.DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Capital Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA FIVE SINSA	.GRC	NIA	KTISOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA FOUR SINSA	.GRC	NIA	KTISOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA THREE SINSA	.GRC	NIA	KTISOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA TWO SINSA	.GRC	NIA	KTISOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ARIS Holdings LLC	.DE	NIA	AP0 Corp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	.DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NNN Op IV Owner IV, LLC	.DE	NIA	NNN Op Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NNN Op IV Owner I11, LLC	.DE	NIA	NNN Op Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Aligned Alternatives Management GP, LLC Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Capital Management, L.P. Apollo Aligned Alternatives Management 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	
							Apollo Aligned Alternatives, L.P. Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC Apollo Aligned Alternatives Advisors, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black 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. AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P. Apollo USREF III Cardinal Aggregator, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Cardinal (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 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	
			88-0655387				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	
			87-4721449				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4721118				AP IX Carbon (GP/IE/892 DC) II, L.P. AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P. Apollo Advisors IX, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0751987				Poseidon GP (Lux) SARL ACMP Holdings, LLC	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l. Apollo Capital Markets Management, L.P.	Ownership Management	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black 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. Apollo Asia Real Estate Mast Coinvest Fund, L.P.	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. Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX-44A), L.P.	DE	NIA	Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX – IAP0MD), L.P.	DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646291				AP Aquila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646291				AP Aquila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646291				AP Aquila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646291				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	
			98-1646291				AP Aquila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Castle Holdings SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Millier Homes 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 (DC), 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			87-4646548				Apollo Excelisior, L.P. Apollo Asia Real Estate Green Coinvest Limited	DE	NIA	Apollo Excelisior Advisors, L.P. Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Green Coinvest Limited	CYM	NIA	Apollo Asia Real Estate Green CoInvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4776255				ANPP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4797723				ANPP II (Belvedere Conduit TE DC), LLC Apollo Asia Real Estate II Cayman II Limited	DE	NIA	ANPP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AM-EDL (Lux) Investment 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	
							AP IX Carbon Holdings, L.P.	DE	NIA	ASCP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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 (OP/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 (OP/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 Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0826119				Apollo CIF CEFF (DC) 20, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0829564				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	
			88-0829803				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	
			88-0780655				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	
			88-0706724				Apollo CIF CEFF (DC) 4, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0708828				Apollo CIF CEFF (DC) 5, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0679431				Apollo CIF CEFF (DC) 3, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0733855				Apollo CIF CEFF (DC) 2, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo StarMoon CEFF Aggregator, LLC	DE	NIA	Apollo Core Infrastructure Feeder Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4072881				ANPP II (AIV LFS), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-2505945				MOIRIS ANOMW/ KTIWATIKI ETAIRIA	GRC	NIA	AEFF III 41 S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- liary 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)	*
...	...	...	98-1647129 ..	...	...	...	AIOF II Connect (FC), L.P.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	A-A SPN-18 (AIME-AAA), L.P.	.DE.....	NIA.....	Apollo Athens Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	A-A SPN-18 (AIME – JKSFIV), L.P.	.DE.....	NIA.....	Apollo Athens Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	AIOF II Vanir Co-Invest GP, LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	87-4517799 ..	...	...	...	Apollo Overseas Partners (DE 892) X, L.P.	.DE.....	NIA.....	Apollo Advisors X, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	87-4491132 ..	...	...	...	Apollo Overseas Partners (DE) X, L.P.	.DE.....	NIA.....	Apollo Advisors X, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Management X, L.P.	.DE.....	NIA.....	AIF X Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	87-4549946 ..	...	...	...	Apollo Investment Fund X, L.P.	.DE.....	NIA.....	Apollo Advisors X, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	87-4504196 ..	...	...	...	Apollo Investment Fund (DE-1) X, L.P.	.DE.....	NIA.....	Apollo Advisors X, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Co-Investors X (D), L.P.	.DE.....	NIA.....	Apollo Co-Investors X, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	87-4490799 ..	...	...	...	Apollo Co-Investors X (B), L.P.	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	87-4615229 ..	...	...	...	Apollo Co-Investors X (A), L.P.	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Capital Management X, LLC	.DE.....	NIA.....	APH Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	87-4488104 ..	...	...	...	Apollo Advisors X, L.P.	.DE.....	NIA.....	Apollo Capital Management X, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	87-4387581 ..	...	...	...	AIF X Management, LLC	.DE.....	NIA.....	Apollo Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	98-1627015 ..	...	...	...	AP Impact AIF, SCSp	.LUX.....	NIA.....	AP Impact AIF (Lux) GP, S a r l.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo ACS Holdings, L.P.	.DE.....	NIA.....	ACS GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Capital Markets Partnership, L.P.	.DE.....	NIA.....	ACS GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	ACS GP, LLC	.DE.....	NIA.....	Apollo Management Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	VICUNA ONE SINGA	.GRC.....	NIA.....	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Real Estate Fund Adviser, LLC	.DE.....	NIA.....	Apollo Global Management, Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Capital Credit Adviser, LLC	.DE.....	NIA.....	Apollo Global Management, Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Real Estate Fund Adviser Holdings, LLC	.DE.....	NIA.....	Apollo Global Management, Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo TR IG Corporate Bond Lux S a r l.	.LUX.....	NIA.....	Apollo Global Management, Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo TR IG Corporate Bond Lux S a r l.	.LUX.....	NIA.....	Apollo TR Opportunistic Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Shova Holdings GP, LLC	.DE.....	NIA.....	APQ Corp.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	APQ Shova Holdings, L.P.	.CYM.....	NIA.....	APQ Shova Holdings GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Athens Strategic Partnership Advisors, LLC	.CYM.....	NIA.....	Apollo Athens Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	A-A Offshore (AAA), L.P.	.DE.....	NIA.....	ANRP III DEE IV (DC), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	ANRP III DEE IV (intermediate), LLC	.DE.....	NIA.....	ANRP III DEE IV (DC), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	ANRP III DEE IV (DC), LLC	.DE.....	NIA.....	Apollo ANRP Advisors III (P1 APQ DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	88-2949900 ..	...	...	...	ANRP III (DEE IV) Holdings, L.P.	.DE.....	NIA.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	88-2949900 ..	...	...	...	ANRP III (DEE IV) Holdings, L.P.	.DE.....	NIA.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	88-2949844 ..	...	...	...	ANRP III (AIV DEE IV-L), L.P.	.DE.....	NIA.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Natural Resources Partners (P-USTX) III, L.P.	.DE.....	NIA.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	88-3022931 ..	...	...	...	ANRP III Suma Holdings, L.P.	.DE.....	NIA.....	Apollo ANRP Advisors III (P2), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	88-3022555 ..	...	...	...	ANRP III Suma Holdings, L.P.	.DE.....	NIA.....	Apollo ANRP Advisors III (P2), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	ANRP III Suma Holdings, L.P.	.DE.....	NIA.....	Apollo Natural Resources Partners (P-USTE) III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	ANRP III Suma (P-USTE DC), LLC	.DE.....	NIA.....	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	ANRP III Suma (DC), LLC	.DE.....	NIA.....	Apollo ANRP Advisors III, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	88-3021572 ..	...	...	...	ANRP III (AIV Suma-L), L.P.	.DE.....	NIA.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	Apollo Natural Resources Partners (P-USTE) III, L.P.	.DE.....	NIA.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	88-3023398 ..	...	...	...	AGPE 30 Dan LLC	.DE.....	NIA.....	Apollo ANRP Advisors III (P2), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
...	...	...	...	...	...	...	...	.DE.....	NIA.....	Apollo USREF III 30 Dan Holdings L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			88-2953639				Apollo Administrative Agency LLC AP Neptune Holdings Ltd.	.DE .CYM	NIA NIA	Apollo Global Funding, LLC AHVF II (Cayman Holdings) II, L.P.	Ownership Ownership	100.000 42.860	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AP Neptune Holdings Ltd.	.CYM	NIA	Apollo Natural Resources Partners (Lux) II, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	.CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	.CYM	NIA	ANPP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	.CYM	NIA	ANPP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Holdings Ltd.	.CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Co-Invest Holdings, L.P.	.CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Co-Invest GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II (Cayman Holdings) II, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TWR IV Intermediate DC Z), LLC	.DE	NIA	ANPP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TWR IV Intermediate DC A), LLC	.DE	NIA	ANPP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Summa Holdings, L.P.	.DE	NIA	AP Summa Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa (DC), LLC	.DE	NIA	AI OF II Summa Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa Aggregator, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa AIV (STE), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa AIV (MF), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TWR II Conduit TE DC), LLC	.DE	NIA	ANPP II (TWR II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2830177				ANPP II (TWR II Conduit TE), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly Co-Invest, L.P.	.DE	NIA	AI OF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly AIV, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly (FC Overseas), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly (FC Lux), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly (FC 802), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Cayman Holdings, LLC	.CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r l	.LUX	NIA	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 B), 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	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r l	.LUX	NIA	(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	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Lycius II S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius G&P 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 G&P 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 G&P 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 G&P S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius G&P 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 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 (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 (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVIIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias 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 G&P 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 G&P 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 G&P 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 G&P 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	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-2646077				Apollo MTR Coinvest Feeder (IE 882), L.P.	DE	N/A	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	N/A	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Champ Co-Investors, L.P.	CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARTIS QMS, LLC	DE	N/A	ARTIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Fund Lux Holdings S a r. l.	LUX	N/A	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	N/A	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Freedom Parent Holdings LP	DE	N/A	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Alpine SPV LLC	DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Fund Lux Holdings S a r. l.	LUX	N/A	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-237767				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	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	N/A	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	N/A	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Gretel Advisors GP, LLC	DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo 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 GP, LLC	DE	N/A	Apollo Gretel Management GP, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Offshore Fund, L.P.	DE	N/A	Apollo Defined Return Advisors, L.P.	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.	CYM	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Mantle SPV LLC	DE	N/A	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Zero SPV, LLC	DE	N/A	ACP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Alpine SPV, LLC	DE	N/A	ACP 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	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2037779				AP 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	
			88-2120761				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	
			88-2123554				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	
							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	Elworth, James	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Pirin Sense EOOD	BGR	N/A	Leto Properties EAO	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2119880				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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III 30 Dan (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III 30 Dan (DC) LLC	.DE	N/A	Apollo USREF III 30 Dan Aggregator, 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 U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	Apollo European Principal Finance Fund IV (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	Apollo European Principal Finance Fund IV (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	Apollo European Principal Finance Fund IV (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	Apollo European Principal Finance Fund IV (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	Apollo European Principal Finance Fund IV (Dollar A), 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 (Master Euro B1), 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	Apollo European Principal Finance Fund IV (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 XVIII 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 XVIII 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 XVIII 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	Apollo European Principal Finance Fund IV (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	

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)	*
							Clerus XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	Apollo European Principal Finance Fund IV (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	Apollo European Principal Finance Fund IV (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 WII SPV	.CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Jewel SPV LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	.CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	.CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2179521				ANRP III Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2179521				ANRP III Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2154043				AP IX Carbon Co-Invest, L.P.	.DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Carbon Co-Invest GP, LLC	.DE	NIA	AP IX Carbon Co-Invest IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 II DC), L.P.	.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 I DC), L.P.	.DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ML Funding LLC	.DE	NIA	Apollo Moultrie Credit 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 if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1717766				Apollo USREF III Venus Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1718271				Apollo USREF III Venus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Venus (FC), L.P.	CM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1703709				Apollo USREF III Polygon (OC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings VI Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Share Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions VI Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners Intermediate B (DC), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners Intermediate A (FC) Ltd	CM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Offshore Partners, L.P.	CM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Co-Investors (B), L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								DE	NIA	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	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator B, L.P.	CM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator A, L.P.	CM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Advisors, L.P.	CM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Advisors GP, LLC	CM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord- Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1868844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APQ Nova Holdings, L.P.	DE	NIA	APQ Nova Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AI OF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AI OF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2648410				AA Otter AssetCo Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Commercial Lending (Italy) - AIDE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AI OF II Vanir AIV (STE), 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)	*
							GIACF Alternative Holdings, LLC	.CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							CRDITY SPV I, LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Sliders Management, L.P.	.DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Sliders Management GP, LLC	.DE	NIA	Apollo Capital Management, 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 (OC) I, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2027692				AHVF II (AIV II), L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP0 Shova Holdings, L.P.	.CYM	NIA	AP0 Shova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Offshore (AAA), L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Aligned Alternatives (A-I), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALRe (AAA) Holdings, L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Diversified Opportunities Advisors, L.P.	.DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Diversified Opportunities Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	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.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Strategies Co-Investors (D), 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	AP0 Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AOG Holdings I, LLC	.DE	NIA	AP0 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 Credit Master (ST) LLC	.DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Climate Partners, L.P.	.DE	NIA	Apollo Climate Partners Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Climate Partners Capital Management, LLC	.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 882), 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	.....
							AP 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 Impact Mission Advisors, 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	.....
							AA Otter AssetCo Investor Holdings, L.P.	.CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Alma Intermediate Holdings SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-0510225				ANPP II (TW II Intermediate DC Sub-Z), LLC	.DE	NIA	ANPP II (TW II Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-4124587				ANPP II (TW II Intermediate DC Sub-A), LLC	.DE	NIA	ANPP II (TW II Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AOP Funding Sapphire, LLC Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	AOP LoanCo, L.P. Apollo Advisors III, 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 Infrastructure Opportunities Fund III (IE 882), L.P. Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Apollo Advisors III, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo USREF III Freezer II (DC) LLC AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	Apollo USREF III Freezer Aggregator, L.P. AIOF II Woolly Co-Invest GP, LLC	Ownership Management	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AP EPF IV One Co-Invest, L.P. AP EPF IV One Co-Invest GP, LLC	DE	NIA	AP EPF IV One Co-Invest GP, LLC Apollo Principal Holdings VIII, L.P.	Management Management	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			98-1684030				Apollo S3 Holdings, L.P.	DE	NIA	Sliders Management GP, LLC Apollo S3 Advisors, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			98-4048746				Apollo S3 Equity Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3675005				Apollo S3 Equity Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1688745				Apollo S3 Equity Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1684021				Apollo S3 Equity Advisors Holdings, L.P. Apollo S3 Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC Sliders Advisors GP, LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 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 (882 FC), L.P. Apollo Infrastructure Opportunities Advisors III, L.P.	DE	NIA	Apollo Advisors X (EH), L.P. Apollo Infrastructure Opporunities Advisors III GP, LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1684757				Apollo Investment Fund X Hedge, LLC AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3313804					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 AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp L.P.	Ownership	20.000 20.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AP HK Holdings X GP, Limited AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (882 AIV) X, L.P. L.P.	Ownership	20.000 20.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 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	
							AIOF II Heim Intermediate Holdings, L.P. AP Beta 12, L.P.	DE	NIA	Apollo Investment Fund (AIV) X, L.P. 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	
							AP Renew Holdings, L.P. AP Spring Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P. AP Renew GP, LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AP WPHS, L.P. Orchard Park, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P. ACS GP, LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AA Lending Investor, L.P. AP IX Teton Holdings, L.P.	DE	NIA	Orchard Park Advisors, L.P. AA Lending Advisors GP, LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			98-3783680				AP IX Teton Holdings, L.P. AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton Holdings GP, LLC AP IX Teton VoteCo, LLC	Management Ownership	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			88-3783348				AP IX Teton AIV, L.P.	.DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Helm Equity Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Helm Debt Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Helm Debt (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II (TE) AIV, L.P.	.DE	NIA	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 ADIP Advisors II, L.P.	.CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	.CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux X (AIV II FC), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux X (AIV I), 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	.LUX	NIA	ARIS Operating Partnership L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Delaware AIV) X, L.P.	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1680195				Apollo Investment Fund (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1690152				Apollo Overseas Partners (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1688799				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	
			98-1690415				AP X (International FC), L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors X (EH-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	
			88-3726829				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 CL Co-Invest, L.P.	.CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo CL Co-Invest GP, LLC	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC IIP 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	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	.LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE 882) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Domus S.r.l.	.ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Domus Lux) SCSp	.LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Cierius Holdings, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							MFIC Lender LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF Lender LLC	.DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AFT Lender LLC	.DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Lender LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADCF Lender LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Finance Aggregator LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Chevalier Debt Holdings S.a r.l.	.LUX	NIA	Chevalier Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Aina SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3455046				Chevalier Holdings, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 6345, LLC	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 5999, LLC	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Zorro SPV LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. – Series D	.DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. – Series C	.DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. – Series B	.DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3417442				Apollo Darwin Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3417851				AP Darwin Holdings, L.P.	.DE	NIA	Apollo Darwin Advisors, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Darwin Holdings II, L.P.	.DE	NIA	AP Darwin Holdings II GP, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Darwin Holdings II GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3172243				AP Maia Holdings II LLC	.DE	NIA	AP Maia Manager LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3172071				AP Maia Holdings I LLC	.DE	NIA	AP Maia Manager LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA RRH, L.P.	.CYM	NIA	AA RRH GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA RRH GP, LLC	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Capriel Investment S.A.	.LUX	NIA	Apollo Credit Strategies Master Fund Ltd	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 75 S.a r.l.	.LUX	NIA	EPF Acquisition Seta S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1675805				AOP X Debt Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-E, LLC	.DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-D, LLC	.DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-C, LLC	.DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-B, LLC	.DE	NIA	L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP0 Investment Manager Aggregator Vehicle, L.P.	.DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3380958				AP0 GP Aggregator Vehicle, L.P.	.DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3347124				A-A Diversified Opportunities Fund (Y), L.P.	.DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust	.DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Administrator, L.P. – Series A	.DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tulug ITG SL	.ESP	NIA	Linos XI S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Holdings LP	.CYM	NIA	MFIC GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC GP, LLC	.CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hensel Manager, LLC	.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 (IE QPFF AIV), L.P.	.DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							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	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	OPPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							AIOF II Njord Coinvest (FC), L.P.	CYM	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	....
		88-2597031					Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							ALI NL – Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							ALI – 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-TPE S a r . l .	LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Nurnberg, Karolinenstraße 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	....
							KHF 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	....
							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 (EGY) Holdings II, L.P.	CYM	NIA	Apollo to EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
		92-1355056					AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							AHVF II Shortline Holdings L.P.	CYM	NIA	Apollo to Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							AP Credit Solutions Holdings VII Pte. Ltd. ...	CYM	NIA	Apollo Asia Real Estate West Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							ADS Mantle SPV LLC	CYM	NIA	Apollo to Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Apollo Total Return Fund I6 IDF Advisors, LP	CYM	NIA	Apollo to IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo to IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo to IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	....
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo to IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo IDF Advisors GP LLC	.C/M	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Debt Solutions IDF Advisors, LP	.C/M	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Strategies IDF Advisors, LP	.C/M	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives IDF Advisors, LP	.C/M	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Rand Holdings, LLC	.C/M	N/A	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4340602				AP Rand Holdings, LLC	.C/M	N/A	AMF I I (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4340602				AP Credit Solutions Holdings IV Pte. Ltd.	.C/M	N/A	Apollo Asia RE I I Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception Debt Co-Invest II, L.P.	.C/M	N/A	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak Chevalier Debt Holdings S.a r.l.	.C/M	N/A	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WRS Funding, L.P.	.C/M	N/A	ACS GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WRS (FC), L.P.	.C/M	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WRS Feeder, L.P.	.C/M	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WRS Sub (DC), LLC	.C/M	N/A	AP WRS, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1106388				AMF I I Rand Warrant Co-Invest, L.P.	.C/M	N/A	AP WRS, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	.C/M	N/A	AMF I I Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (Lux) GP S.a r.l.	.C/M	N/A	Apollo Infrastructure Opportunities Fund III (Lux) GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1702136				AP EPF IV (ESV) Intermediate Holdings, L.P.	.C/M	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1701859				AP EPF IV (ESV) Holdings, L.P.	.C/M	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1303729				AP Climate YieldCo, L.P.	.C/M	N/A	AP Climate YieldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Climate YieldCo GP, LLC	.C/M	N/A	Apollo Principal Holdings VI, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund IG IDF, LP	.C/M	N/A	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256563				Apollo Total Return Fund IDF, LP	.C/M	N/A	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0928925				Apollo Real Estate Income IDF, LP	.C/M	N/A	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Income IDF, LP	.C/M	N/A	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256733				Apollo Opportunistic Multi-Asset Credit IDF, LP	.C/M	N/A	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0929424				Apollo Debt Solutions IDF, LP	.C/M	N/A	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256605				Apollo Credit Strategies IDF, LP	.C/M	N/A	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0929292				Apollo Aligned Alternatives IDF, LP	.C/M	N/A	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4271555				Apollo Aligned Alternatives IDF, LP	.C/M	N/A	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (Lux) GP S.a r.l.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV IV, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV III, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV II, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV I, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (FC-S), L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Real Assats, LLC	.C/M	N/A	ARIS Operating Partnership L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1699898				AIF VII I (Ludlow Aspen TE FC II), L.P.	.C/M	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1699771				AIF VII I (Ludlow Aspen TE FC I), L.P.	.C/M	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners Management GP, LLC	.C/M	N/A	Apollo Climate Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	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 Climate Partners Management GP, LLC	.C/M	N/A	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ALTRA GP S a r l	.C/M	N/A	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hemingway Real Estate (Lux), GP S a r l	.C/M	N/A	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Management, L.P.	.C/M	N/A	Apollo Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Fund, L.P.	.C/M	N/A	Apollo Capital Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Advisors, L.P.	.C/M	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (C), L.P.	.C/M	N/A	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (B), L.P.	.C/M	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (A), L.P.	.C/M	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Advisors GP, LLC	.C/M	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cadma Capital Partners LLC	.C/M	N/A	AP Cadma Holdings, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management, L.P.	.C/M	N/A	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management GP, LLC	.C/M	N/A	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Funding Sapphire Lux S a r l	.C/M	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	.C/M	N/A	AOP LoanCo Lux S a r l	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ TRS (BS), Ltd.	.C/M	N/A	Apollo Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Notes (BS), Ltd.	.C/M	N/A	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	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.	.C/M	N/A	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Hyperion Aviation Holdings (US), LLC	.C/M	N/A	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Hyperion Aviation Intermediate Holdings (US), LLC	.C/M	N/A	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Fund (Lux) GP, S a r l	.C/M	N/A	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI FS, LLC	.C/M	N/A	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II (Rand Warrant A1V), L.P.	.C/M	N/A	AHWF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Fund II, L.P.	Ownership	51.960	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AHVF II Rand GP, LLC	.CVM	N/A	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	N/A	Apollo Hybrid Value Overseas Partners (Delaware 882) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI BKLN, LLC	.CVM	N/A	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI BKLN, LLC	.CVM	N/A	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Plus Holdings, Series L.P. - Series 1	.CVM	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-4258648					AP HK Holdings X, LPF	.CVM	N/A	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1697028					AGRE Debt I - 350M, LLC	.CVM	N/A	AGRE Debt Fund I, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Intermediate Holdings, LP	.CVM	N/A	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-21 (SSESH), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Funding Jade, LLC	.DE	N/A	AOP LoanCo, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0431693				AP Shelf 5, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0431565				AP Shelf 4, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0431419				AP Shelf 3, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0431270				AP Shelf 2, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0431012				AP Shelf 1, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cadma Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0736330				AP Cadma Holdings, L.P.	.DE	N/A	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cadma Advisors, L.P.	.DE	N/A	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANPP III Arsenal Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Poseidon Co-Invest SCSp	.LUX	N/A	Poseidon GP (Lux) SHRL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Everest Debt (FC), L.P.	.CVM	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	.DE	N/A	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	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Everest Equity Aggregator, L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Everest Equity (DC), LLC	.DE	N/A	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Windsor Co-Invest GP, LLC	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Windsor Co-Invest, L.P.	.DE	N/A	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Partnership (Lux) II, SCSp	.LUX	N/A	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Aggregator, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3133386				Apollo Delos Investments V, SCSp	.LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Gamma Intermediate S.a r.l.	.LUX	N/A	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cinebuild 2 EAO	.BGR	N/A	Leto Investment AD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Windsor Holdings GP, LLC	.DE	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Co-Invest (Debt AIV), L.P.	.DE	N/A	AI OF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Everest Co-Invest GP, LLC	.DE	N/A	Apollo Infrastructure Opportunities	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATR Asia Credit VCC	.SGP	N/A	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Sunrise Manager LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Sunrise LLC	.DE	N/A	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A ECP Academia HoldCo S.a r.l.	.LUX	N/A	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior PE Ultimate GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							Apollo Excelisior PE Advisors, L.P.	.DE	NIA	Apollo Excelisior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Everest Holdings GP, LLC	.DE	NIA	AP 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 EQ Holdings SCSp	.LUX	NIA	ALTRA GP S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-1980506				AP IVD Holdings, L.P.	.DE	NIA	AP IVD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-1980604				AP IVD Holdings GP, LLC	.DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-2342657				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	.....
			92-1598907				ANPP II (FIS Intermediate DC RWI), LLC	.DE	NIA	ANPP II (Intermediate Holdings 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	.....
			92-2982169				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	.....
							Cinebulid EAD	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES)	.BGR	NIA	CineLand EOOD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							(JPN SUB) GK	.JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK HANAR 1 LP	.DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Auxo Holdings Advisors, L.P.	.DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Auxo Holdings Advisors GP, LLC	.DE	NIA	Apollo to Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Arlynis 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 Emerald 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	.....
							Apollo ESG Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas Securitized Products Advisors, L.P.	.DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAA ESG Management GP, LLC	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AX Manager, LLC	.DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-2949291				AX I Depositor, LLC	.DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AX DG San Antonio LeaseCo, LLC	.DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo RE Exchange, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-7 (RRH - IAFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-7 (RRH - AELMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-7 (RRH - 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 - IAGEDMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							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 (AFX), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-181229				Apollo Infrastructure Opportunities III Feeder (DE-1), 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 III Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-169397				Apollo HSF I Co-Invest, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Funding 2, L.P.	.DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Funding 1, L.P.	.DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized FundingCo GP, LLC	.DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized BKR 2, L.P.	.DE	NIA	Atlas Securitized FundingCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized BKR 1, L.P.	.DE	NIA	Atlas Securitized FundingCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 4-Z, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 4-Y, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 9-Z, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 9-Y, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 2-Z, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 2-Y, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 1-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 1-Y, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas SP Partners, L.P.	.DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Management Holdings, L.P.	.DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products, L.P.	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Holdings, L.P.	.DE	NIA	Atlas Securitized Products Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Advisors GP, LLC	.DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Athora (EGV) Holdings, L.P.	.CVM	NIA	AS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT IH 1 GP, LLC	.DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT GP, LLC	.DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT UK LIMITED	.GBR	NIA	PK ALIFT GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap Holdings (Cayman) IV, L.P.	.CVM	NIA	Apollo Midcap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP IRRHS, LLC	.DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			93-187261				AI OF II Galway Co-Invest L.P.	.DE	NIA	AI OF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AI OF II Galway Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AI OF II Galway (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI (Lux) SCSp	.LUX	NIA	Apollo Accord (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products UK Holdings Sub, L.P.	.DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	.CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	.CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors VI, L.P.	.CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP VI, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	.CYM	NIA	Walkers Nonlees Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	.DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Structured Securities Sub-Aggregator II, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator I, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1705848				Covis Manco II SCSp	.DE	NIA	Covis GP S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate II Limited	.LUX	NIA	UL Intermediate I Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate I Limited	.GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Bidco Limited	.GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas GP Australia Services II Pty Ltd	.AUS	NIA	Atlas Securitized Products, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	.DE	NIA	AP X Arsenal Holdings GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact UL Holdings SCSp	.LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC				Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1603236				AI OF III IOOV, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602301				AI OF III IOOV (TE 892), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602034				AI OF III IOOV (Overseas), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS GermanTown SPV LLC	.DE	NIA	Apollo Debt Solutions BDC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADOF GermanTown SPV LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Onada SPV LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							POCH X-E, LLC	.DE	NIA	Apollo Overseas Partners (Lux) X, SGP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							POCH X-D, LLC	.DE	NIA	Apollo Overseas Partners (DE 882) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							POCH X-C, LLC	.DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							POCH X-B, LLC	.DE	NIA	Apollo Overseas Partners (DE) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							POCH X-A, LLC	.DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		92-3963385					Apollo Accord+ Fund Intermediate B Lender, L.P.	.DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1735977					Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1735975					Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	.CYM	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC5), L.P.	.CYM	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC4), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC3), L.P.	.CYM	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC2), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC1), L.P.	.CYM	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		93-1734889					AIOF II (892) AIV II, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		93-1734751					AIOF II (892) AIV I, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		93-1625114					Apollo Aligned Alternatives Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Management, L.P.	.DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		93-1634712					Apollo Delphi Fund, L.P.	.DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Advisors, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord VI Aggregator C, L.P.	.DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord VI Aggregator B, L.P.	.CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord VI Aggregator A, L.P.	.CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Offshore Fund VI, L.P.	.CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		93-1912886					Apollo Accord Fund VI, L.P.	.DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	.DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Manager, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACTC Participation, LLC	.DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Investments 4, L.P.	.DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		93-1510214					AP X Arsenal Holdings, L.P.	.DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Arsenal Holdings GP, LLC	.DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		92-3975962					Apollo Investment Fund (ESC) X, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Finance Intermediate A (FC), LLC	.CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	.CYM	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	.CYM	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	.CYM	N/A	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ABF Advisors GP, LLC	.CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	N/A	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Company LLC – Series II	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3444643				Apollo Infrastructure Company LLC – Series I	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Company LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3226823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	.DE	N/A	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1655840				Apollo Origination Advisors II GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3633774				AP X Bright Holdings, L.P.	.DE	N/A	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Bright Holdings GP, LLC	.DE	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Renew GP, LLC	.DE	N/A	Apollo Management X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Capital Overseas I, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Account (M) US, L.P.	.CYM	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Infra Equity Holdings, LLC	.DE	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Perscus Aviation, LP	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Perscus Asset Holdings US, LLC	.DE	N/A	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Finance Overseas Fund, L.P.	.DE	N/A	Perscus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3800643				Apollo Asset-Backed Finance Management, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Finance Management GP, LLC	.DE	N/A	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Finance Intermediate B (DC), LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3796283				Apollo Asset-Backed Finance Fund, L.P.	.DE	N/A	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3800483				MMUV SPV II LLC	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MMUV SPV II LP	.CYM	N/A	MMUV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MMUV SPV LLC	.CYM	N/A	MMUV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MMUV SPV LP	.CYM	N/A	MMUV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Belistar Credit LLC	.KOR	N/A	MMUV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACS W GP, LLC	.DE	N/A	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Renew GP, LLC	.DE	N/A	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cardinal Coinvest Fund, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3301206				AP Tulip Holdings, L.P.	.DE	N/A	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value II Credit Holdings II, L.P.	.DE	N/A	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tulip Holdings GP, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Holdings II (Cayman) LLC	.CYM	N/A	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas SP Opportunity Fund I, L.P.	.DE	N/A	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas SP Mortgage GP, LLC	.DE	N/A	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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?	*
			98-1726569				Apollo Cardinal Coinvest (DC) LLC	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3252012				Apollo Cardinal Coinvest (FC) L.P.	.CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cardinal Coinvest Aggregator, L.P.	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1726046				Apollo Cardinal Advisors, L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cardinal Coinvest Fund (Offshore), L.P.	.CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1726376				Apollo Cardinal Coinvest Fund (TE), L.P.	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3232649				Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions								
							Management, L.P.			Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	.DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANP III Arsenal Holdings, L.P	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANP III Arsenal Holdings, L.P.	.DE	NIA	Apollo ANP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1725911				Poseidon Co-Invest SCSp	.LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANP III Arsenal Holdings, L.P	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
4734		43460					Apollo Accord (Lux) GP, S.a.r.l.	.LUX	NIA	Apollo Accord Advisors V, L.P.	Owner ship	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Capital Advisors, L.P.								
							ACTC Advisors GP, LLC	.CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a.r.l.	.CYM	NIA	APH Holdings (OC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Acorn Limited	.LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APJ Asset Protection Jersey Limited	.BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen (UK) Holdings Limited	.JEY	IA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen (US) Holdings Limited	.GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen American Insurance Company	.GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			75-2344200				Aspen Australia Service Company Pty Limited	.TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen Bermuda Limited	.AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			AA-3194168				Aspen Capital Advisors Inc.	.BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0793138				Aspen Capital Management Limited	.DE	NIA	Aspen US Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen Cat Fund Limited	.BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen European Holdings Limited	.GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen Insurance Holdings Limited	.BMU	NIA	Highlands Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
4734							Aspen Insurance U.S. Services Inc.			Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0085193				Aspen Insurance UK Limited	.DE	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			AA-1120337				Aspen Insurance UK Services Limited	.GBR	NIA	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	
			73-1689025				Aspen Re Amer cat, Inc.	.DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen Risk Management Limited	.GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aspen Singapore Pte. Limited	.SGP	NIA	Aspen Managing Agency Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		10717	06-1463851				Aspen Specialty Insurance Company	.MD	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			03-0528326				Aspen Specialty Insurance Management, Inc.	.IA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	

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			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.	.PRI	NIA	Aspen Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			27-1036605				Digital Risk Resources, LLC	.VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1448477				Highlands Bermuda Holdco, Ltd.	.BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61.880	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1448477				Highlands Bermuda Holdco, Ltd.	.BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37.820	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Peregrine Reinsurance Ltd	.BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Sliverton Re Ltd.	.BMU	NIA	Aspen Insurance Holdings 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	...
			87-3583692				A-A Mortgage Investor, LLC	.DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	.CVM	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							A-A Onshore Fund, LLC	.DE	NIA	Athene USA Corporation	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	N0	...
							A-A Onshore Fund, LLC	.DE	NIA	Athene Life Re Ltd.	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AA Pencil Offshore Holdings, L.P.	.CVM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AADE RML, LLC	.DE	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AAIA RML, LLC	.IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AARE Structured Holdings LLC	.DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			20-4755561				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	...
4734	Apollo Global Mgmt Grp	61492	44-0188050				ARPH (Headquarters Building), LLC	.IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Annuity & Life Assurance Company		RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Annuity & Life Assurance Company of New York	.NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity and Life Company	.IA	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity Re II Ltd.	.BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Annuity Re Ltd.	.BMU	LDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1408540				Athene Asset L.P.	.BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Assignment Corporation	.DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			43-1494264				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 Ltd.	.BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Co-Invest Reinsurance Affiliate 1B Ltd.	.BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1502187				Athene Co-Invest Reinsurance Affiliate Holding Ltd.	.BMU	IA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Co-Invest Reinsurance Affiliate International Ltd.	.BMU	NIA	Athene Co-Invest Reinsurance Affiliate 1A 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 Ltd.	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				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.	.IA	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Life Insurance Company of New York	.NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Re International Ltd.	.BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Athene Life Re Ltd.	.BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-0628973				Athene London Assignment Corporation	.GBR	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			04-3584290				Athene Noctua, LLC	.DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			83-2059254				Athene North Employment Service Corporation	.CAN	NIA	Athene Holding Ltd.	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)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.4734	Apollo Global Mgmt Grp	 14179	85-1692954				Athene Re Services, LLC	.NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3727380				Athene Re USA IV, Inc.	.VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Risk Aggregator, LLC	.DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Securities, LLC	.IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			42-1458424				Athene USA Corporation	.IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Belgium S.A./N.V.	.BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Bermuda Services Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Deutschland GmbH	.DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Deutschland Holding GmbH & Co. KG	.DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Deutschland Holding GmbH & Co. KG	.DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Deutschland Service GmbH	.DEU	NIA	Athora Deutschland GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Deutschland Verwaltungs GmbH	.DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Europe Holding (Bermuda) Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Europe Holding Limited	.IRL	NIA	Athora Europe Holding (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Europe Investments DAC	.IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora HD Investors, L.P.	.CYM	NIA	Athora Lux Invest S.C.Sp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Holding Ltd.	.BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora IP Holding Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Ireland plc	.IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Ireland Services Limited	.IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lebensversicherung AG	.DEU	IA	Athora Deutschland GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Life Re Ltd.	.BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest Management S.a.r.l.	.LUX	NIA	Athora Deutschland GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Ireland plc	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Europe Investments DAC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Lebensversicherung AG	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora MEP Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Netherlands Holding Limited	.IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Pensjonkasse AG	.DEU	IA	Athora Deutschland GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate (Lux) S.C.Sp	.LUX	NIA	Athora Lebensversicherung AG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate (Lux) S.C.Sp	.LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate (Lux) Services S.a.r.l.	.LUX	NIA	Athora Real Estate (Lux) S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate S.a.r.l.	.LUX	NIA	Athora Real Estate (Lux) Services S.a.r.l.	Ownership	94.400	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Services Belgium S.A./N.V.	.BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora UK Services Ltd.	.GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora US Invest (AH), LLC	.DE	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-0936153				Central life Annuities Service, Inc.	.AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	.....
							Groupe GVA-BC Assurances S.A	.BEL	NIA	General i Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Mezz Borrower II, LLC	.DE	NIA	NN AGP Opportun ities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp II Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner V, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner VI, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner II, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner III, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			86-1389441				WN AGP Opportunities Fund, L.P.	.DE	NIA	WN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WN AGP Opportunities Fund II, L.P.	.DE	NIA	WN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							WN AGP Opportunities Fund III, L.P.	.DE	NIA	WN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							WN AGP Opportunities GP, LLC	.DE	NIA	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	NIA	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	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	.BMU	IA	Athene Co-Invest Reinsurance Affiliate	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	.....
4734	Apollo Global Mgmt Grp	15306					Athene Japan Employee Services K.K.	.JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Offshore I, LLC	.CYM	NIA	Athene USA Corporation	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Offshore I, LLC	.CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Onshore, LLC	.DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Onshore, LLC	.DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdco Offshore II, LLC	.CYM	NIA	Athene USA Corporation	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							141 W. Jackson Owner LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACR Sandirian Berhad	.MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACR Refakafal 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	NIA	Oxll Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgmt Grp	24899					AGF Insurance Limited	.GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-733907				AHUSCO Statutory Trust I	.DE	NIA	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2106587				AHUSCO Statutory Trust II	.DE	NIA	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2106741				AHUSCO Statutory Trust III	.DE	NIA	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0397878				Allea Group Holdings (Bermuda) Ltd	.BMU	NIA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4036256				Allea Holdings US Company	.DE	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			06-1022332				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	NIA	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 Aera Zurich Reinsurance Trust	.DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Alpha Ltd	.BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Alpha US Holding Company	.DE	NIA	Catalina Alpha Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina U.S. Insurance Services LLC	.DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Corporate Capital Limited (UK)	.GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Echo Limited	.GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Foxtrot Holdings Limited	.GBR	NIA	Catalina General Insurance 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	NIA	Apollo Rose II (A) L.P.	Ownership	28.810	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.230	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings (Bermuda) Ltd.	.BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Catalina Holdings UK Limited	.GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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4734	Apollo Global Mgmt Grp	23671					Catalina Insurance Ireland dac	IRL	IA	Catalina FoxTrot Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina London Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	41 880	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Insurance Ireland dac	Ownership	16 330	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	15 970	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	4 670	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24 140	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Investments Ltd	BMU	NIA	AGF Insurance Limited	Ownership	7 740	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Aera Zurich Statutory Trust	Ownership	54 640	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	8 810	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Services Asia Pacific PTE Ltd	SGP	NIA	Catalina Insurance Ireland dac	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Services UK Limited	GBR	NIA	Catalina Alpha Ltd	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Worthing Insurance Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
			38-3947772				FIN LLC	GBR	IA	Catalina Holdings UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
			84-0841923				Hone Construction Management, Inc	DE	NIA	Allea Group Holdings (Bermuda) Ltd	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Lightning Top-Up Trust	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
			95-2486300				National American Insurance Company of California	CA	IA	Catalina General Insurance Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
			84-1026538				National Home Insurance Company (A Risk Retention Group)	CO	IA	Allea Holdings US Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Catalina (Germany II) S.r.l.	LUX	NIA	Hone Construction Management, Inc	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							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	NO	.....
							Oxenwood Catalina III Limited	BMU	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98 500	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Catalina III Limited	BMU	NIA	OxII Partners LP	Ownership	1 500	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Catalina Nass S.a.r.l.	LUX	NIA	OxII Catalina European Holdco S.a.r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Capital Management Limited	GBR	NIA	Oxenwood Real Estate LLP	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Catalina (Logistics XVII) Limited	GBR	NIA	OxII Catalina UK Limited	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Catalina Logistics XXV Limited	GBR	NIA	OxII Catalina UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Catalina Logistics XXVI Limited	GBR	NIA	OxII Catalina UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Catalina Logistics XXVII Limited	GBR	NIA	OxII Catalina UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Catalina UK Limited	GBR	NIA	Catalina Oxenwood Investments Ltd	Ownership	98 500	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Catalina UK Limited	GBR	NIA	OxII Partners LP	Ownership	1 500	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							OxII Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
4734	Apollo Global Mgmt Grp	11671	88-0510283				PrBuilders Specialty Insurance Company, RRG	DC	OTH	Residential Loss Control Holdings LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	NO	5
							Propoco (Newcastle) Limited	GBR	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Propoco (Newport) Limited	GBR	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Propoco (Newcastle) Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	18 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Propoco (Swansa) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	44 100	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Propoco (Swansa) Limited	GGY	NIA	Catalina Insurance Ireland dac	Ownership	55 900	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Propoco (Telford) Limited	GBR	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
							Propoco (Yeovil) Limited	GBR	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
4734	Apollo Global Mgmt Grp	20613	38-3683986			Prpco (Greenock) Limited	Prpco (Greenock) Limited	.GB	N/A	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-1603988			QLT Buffalo LLC	QLT Buffalo LLC	.VA	N/A	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			04-1027270			Residential Loss Control Holdings LLC	Residential Loss Control Holdings LLC	.DE	N/A	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-5239054			SPARTA Insurance Company	SPARTA Insurance Company	.CT	N/A	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3981749			DSB Parent L.P	DSB Parent L.P	.DE	N/A	DSB Parent Gr, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-5363304			DSB Holdings, Inc.	DSB Holdings, Inc.	.DE	N/A	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0933981			DSB Acquisition LLC	DSB Acquisition LLC	.MI	N/A	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			68-0513045			Acquisition Bell Hospital, LLC	Acquisition Bell Hospital, LLC	.MT	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			68-0513045			Advanced Imaging at Community Medical Center, LLC	Advanced Imaging at Community Medical Center, LLC	.MT	N/A	RQP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0950290			Advanced Imaging at Community Medical Center, LLC	Advanced Imaging at Community Medical Center, LLC	.MT	N/A	Radiology Investment Group, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-5061651			AdvantagePoint Health Alliance - Bluegrass, LLC	AdvantagePoint Health Alliance - Bluegrass, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4845692			AdvantagePoint Health Alliance - Great Lakes, LLC	AdvantagePoint Health Alliance - Great Lakes, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1877002			AdvantagePoint Health Alliance - Hot Springs, LLC	AdvantagePoint Health Alliance - Hot Springs, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0512128			Highlands, LLC	AdvantagePoint Health Alliance - Laurel Highlands, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2014303			AdvantagePoint Health Alliance - Paris, LLC	AdvantagePoint Health Alliance - Paris, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2024882			AdvantagePoint Health Alliance - Mesilla Valley, LLC	AdvantagePoint Health Alliance - Mesilla Valley, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-4076135			AdvantagePoint Health Alliance - Northwest, LLC	AdvantagePoint Health Alliance - Northwest, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1792513			AdvantagePoint Health Alliance - Tennessee Valley, LLC	AdvantagePoint Health Alliance - Tennessee Valley, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4896262			AdvantagePoint Health Alliance - Western North Carolina, LLC	AdvantagePoint Health Alliance - Western North Carolina, LLC	.DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2112390			AdvantagePoint Health Alliance, LLC	AdvantagePoint Health Alliance, LLC	.DE	N/A	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1766639			America Management Companies, LLC	America Management Companies, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763656			AMG-Crockett, LLC	AMG-Crockett, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763652			AMG-Hillside, LLC	AMG-Hillside, LLC	.DE	N/A	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1766648			AMG-Southern Tennessee, LLC	AMG-Southern Tennessee, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763642			AMG-Trinity, LLC	AMG-Trinity, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-2844780			Anderson Rehabilitation Institute, LLC	Anderson Rehabilitation Institute, LLC	.IL	N/A	Anderson Southwestern Illinois Health Facilities d/b/a Anderson Hospital	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-2844780			Anderson Rehabilitation Institute, LLC	Anderson Rehabilitation Institute, LLC	.IL	N/A	LPNT IBF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-3902776			Antelope Valley Specialty Hospital, LLC	Antelope Valley Specialty Hospital, LLC	.CA	N/A	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-3902776			Antelope Valley Healthcare Services, LLC	Antelope Valley Healthcare Services, LLC	.CA	N/A	Antelope Valley Healthcare District	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1762445			Arkansas Healthcare Services, LLC	Arkansas Healthcare Services, LLC	.DE	N/A	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1762532			Ashley Valley Medical Center, LLC	Ashley Valley Medical Center, LLC	.DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1762570			Ashley Valley Physician Practice, LLC	Ashley Valley Physician Practice, LLC	.DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1867833			Athens Physicians Practice, LLC	Athens Physicians Practice, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1866028			Athens Regional Medical Center, LLC	Athens Regional Medical Center, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-5195555			Athens Surgery Center Partner, LLC	Athens Surgery Center Partner, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0812776			Athens Surgery Center, LLC	Athens Surgery Center, LLC	.DE	N/A	Physician Investors	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0812776			Athens Surgery Center, LLC	Athens Surgery Center, LLC	.DE	N/A	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0812776			Athens Surgery Center, LLC	Athens Surgery Center, LLC	.DE	N/A	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0812776			Athens Surgery Center, LLC	Athens Surgery Center, LLC	.DE	N/A	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0812776			Athens Surgery Center, LLC	Athens Surgery Center, LLC	.DE	N/A	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	(Name of Entity/Person) Directly Controlled by	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?	*
			81-4711074				Atlantic Rehabilitation Institute, LLC	..NJ	..NIA	AHS Hospital Corp.	Ownership	55,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			81-4711074				Atlantic Rehabilitation Institute, LLC	..NJ	..NIA	LPNT Development 65, LLC	Ownership	45,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			34-4795636				Avon RH, LLC	..DE	..NIA	CRH of Avon, LLC	Ownership	55,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			34-4795636				Avon RH, LLC	..DE	..NIA	University Hospitals Health System, Inc.	Ownership	45,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	..FL	..NIA	Baptist IPF 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	CRH of Memphis, LLC	Ownership	45,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	..DE	..NIA	Baptist Memorial Health Services, Inc.	Ownership	55,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			45-0924455				Beachwood RH, LLC	..DE	..NIA	CRH of Cleveland, LLC	Ownership	55,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			45-0924455				Beachwood RH, LLC	..DE	..NIA	University Hospitals Cleveland Medical Center	Ownership	45,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			38-3979820				Beckett Springs, LLC	..DE	..NIA	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			35-2497618				Beckett Springs Physician Group, LLC	..DE	..NIA	Beckett Springs, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			46-4457457				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	.....
			46-3370714				Billings-RQP Healthcare Holdings, LLC	..DE	..NIA	RQP-Montana, LLC	Ownership	95,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			46-3370714				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 Physician Practice, LLC	..DE	..NIA	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			26-3471636				Brentwood Meadows, LLC	..DE	..NIA	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			61-1732638				Brentwood Meadows Physician Group, LLC	..DE	..NIA	Brentwood Meadows, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			93-0800900				Brin 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								
			61-1903441				Capella DISCO, LLC	..KY	..NIA	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			35-2555839				Capella Healthcare, LLC	..DE	..NIA	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			47-4782406				Capella Health Holdings, LLC	..DE	..NIA	Lima Holdco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			20-2767829				Capella Healthcare, LLC	..DE	..NIA	Capella Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			20-8308250				Capella Holdings of Oklahoma, LLC	..DE	..NIA	Muskogee Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			20-2768815				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				Carrollton Springs Physician Group, LLC	..DE	..NIA	Carrollton Springs, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			62-1762357				Castlevue Hospital, LLC	..DE	..NIA	Castlevue Medical, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			62-1769739				Castlevue Medical, LLC	..DE	..NIA	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			62-1762573				Castlevue Physician Practice, LLC	..DE	..NIA	Castlevue Medical, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			81-4041828				CRH Operations Company, LLC	..TX	..NIA	Cornerstone Behavioral Health, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			81-3642058				CRH 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-UW Medicine Healthcare Holdings, LLC	Ownership	83,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			30-1086414				CCMC Holdco, LLC	..DE	..NIA	University of Washington	Ownership	17,000	AGM; M. Rowan; J. Harris; L. Black	..NO	.....
			06-1646451				Centerra 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			45-5484391				Clark Regional Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	N/A	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8484894				Clinch Professional Physician Services, LLC	DE	N/A	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			54-1059553				Clinch Valley Medical Center, Inc.	VA	N/A	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	N/A	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	N/A	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0376229				Clinch Valley Urology, LLC	VA	N/A	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4088312				CMCH Holdings, LLC	DE	N/A	ROCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	N/A	ROCH Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	N/A	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	N/A	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	N/A	LPNT IPF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	N/A	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	N/A	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3414249				Hospital, LLC	DE	N/A	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1779016				Community Medical, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3341700				Community-Based Services, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4795061				Copper Springs Hospital, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	N/A	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1859236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	N/A	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	N/A	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	N/A	CRH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1764392				Cornerstone Behavioral Health Tucson, LLC	TX	N/A	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	N/A	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1752262				Cottonwood Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	N/A	Cottonwood Spr ings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-4445306				CRH of Arlington, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2071854				CRH of Avon, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4346984				CRH of Bentonville, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1236997				CRH of Cincinnati, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-0923566				CRH of Cleveland, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8182311				CRH of Dallas, LLC	MO	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0862820				CRH of Fort Worth, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3338192				CRH of Indianapolis, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0670878				CRH of Lancaster, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-3267166				CRH of Langhorne, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1253139				CRH of Longview, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3214780				CRH of Madison, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0911604				CRH of Memphis, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
			27-5346177				QRH of Oklahoma City, LLC	. DE	N/A	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-1156523				QRH of Sprngfield, LLC	. DE	N/A	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8734982				QRH of St. Louis, LLC	. MO	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 Waukesha, LLC	. MO	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 Healthcare 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	.....
			20-2999605				Danville Diagnostic Imaging Center, LLC	. DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2999870				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	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2026539				Danville Regional Medical Center, LLC	. DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1777176				Denver Springs, LLC	. DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1693112				Denver Springs Physician Group, LLC	. DE	N/A	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2556697				Dignity Health Arroyo Grande IPF, LLC	. DE	N/A	LPNT IPF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2556697				Dignity Health Arroyo Grande IPF, 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	80.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-3724879				East Valley, L.L.C.	. DE	N/A	Dignity Health	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3839116				DLP Cardiac Partners, LLC	. DE	N/A	DLP Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0796160				DLP Cardiology Associates, LLC	. DE	N/A	DLP Frye Regional Medical Center, 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 Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0691912				DLP Central Carolina Medical Center, LLC	. DE	N/A	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0512118				DLP Central Carolina Medical Group, LLC	. DE	N/A	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1798362				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 Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0880000				DLP Central NC JV, LLC	. DE	N/A	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4786844				DLP Conenaugh Holding Company, LLC	. DE	N/A	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4786844				DLP Conenaugh Holding Company, LLC	. DE	N/A	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1758925				DLP Conenaugh JV, LLC	. DE	N/A	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1739000				DLP Conenaugh Memorial Medical Center, LLC	. DE	N/A	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4787404				DLP Conenaugh Meyersdale Medical Center, LLC	. DE	N/A	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0442133				DLP Conenaugh Miners Medical Center, LLC	. DE	N/A	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0442710				DLP Conenaugh Physician Practices, LLC	. DE	N/A	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4497668				DLP Frye Medical Group, LLC	. DE	N/A	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2547114				DLP Frye Regional Medical Center, LLC	. DE	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	.....
			81-0842578				DLP Gregg County Hospital, LLC	. DE	N/A	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3513631				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	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			37-1775240				DLP Harris JV, LLC	.DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3932775				DLP Harris Regional Hospital, LLC	.DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0930918				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	.....
			84-402753				DLP Lima Partner, LLC	.DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2743520				DLP Maria Parham Medical Center, LLC	.DE	NIA	DLP 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	.....
			45-3275682				DLP Maria Parham Physician Practices, LLC	.DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0918718				DLP Marquette General Hospital, LLC	.WI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0929209				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	.....
			90-0970470				DLP Marquette JV, LLC	.DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0935058				DLP Marquette Physician Practices, Inc.	.DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3555578				DLP Marsha H Medical Center, LLC	.DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0918118				DLP Partner Central Carolina, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-1854798				DLP Partner Coneaugh, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0796024				DLP Partner Frye, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0969753				DLP Partner Marquette, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-5007044				DLP Partner Medleest, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3027649				DLP Partner Twin County, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-4996175				DLP Partner Wilson Rutherford, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2709085				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	.....
			30-0911771				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 Swain 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	TOPH, 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 Wilmed Nursing Care and Rehabilitation Center, LLC	.DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-1034226				DLP Wilson Holding Company, LLC	.DE	NIA	DLP 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	Springs One Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0928870				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	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1598139				Eastern Iowa Rehabilitation Hospital, LLC	.IA	NIA	LPNT Development 7, L.L.C.	Ownership	.49.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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...	...	...	83-1568139 ..	...	...	...	Eastern Iowa Rehabilitation Hospital, LLC ..	.. IA	NIA.....	Meroy Hospital, Iowa City, d/b/a Meroy Hospital-Iowa City	Ownership.....	51,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	61-1661796 ..	...	...	...	ECM Health Group, LLC	.. DE	NIA.....	Florence Physicians, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	81-1568925 ..	...	...	...	ECM TYCO, LLC	.. DE	NIA.....	Florence Physicians, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	61-1460778 ..	...	...	...	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 ..	...	...	...	EHC0, 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 IRF 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.....	EHC0, 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.....	EHC0, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	37-1479933 ..	...	...	...	Essent Healthcare - Paris, Inc.	.. DE	NIA.....	EHC0, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	20-3052275 ..	...	...	...	Essent Healthcare - Pennsylvania, Inc.	.. DE	NIA.....	EHC0, 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.....	...
...	...	...	04-3568182 ..	...	...	...	Essent Healthcare of Massachusetts, Inc.	.. MA	NIA.....	ECHO, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	67-1773559 ..	...	...	...	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.....	...
...	...	...	62-1840539 ..	...	...	...	Essent Realty, Inc.	.. TN	NIA.....	EHC0, 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.....	Meroy 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 ..	...	...	...	Flining Medical Center, LLC	.. DE	NIA.....	LifePoint of Kentucky, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	38-3653700 ..	...	...	...	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.....	RCP-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.	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.....	...
...	...	...	87-3989260 ..	...	...	...	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.....	...
...	...	...	87-3907176 ..	...	...	...	Forward Health Ventures L.P.	.. DE	NIA.....	DSSB 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	.. IA	NIA.....	Franciscan Health System	Ownership.....	51,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	81-3725123 ..	...	...	...	Franciscan Specialty Care, LLC	.. IA	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.....	...
...	...	...	62-1759291 ..	...	...	...	Georgetown Community 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			62-1763818			Georgetown Rehabilitation, LLC	Georgetown Rehabilitation, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			75-2950776			Guardian Health Service, L.L.C.	Guardian Health Service, L.L.C.	DE	N/A	Caideal Memorial Hospital	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			75-2950776			Guardian Health Service, L.L.C.	Guardian Health Service, L.L.C.	NC	N/A	DLP Central NC JV, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-5220956			Havasu Regional Medical Center, LLC	Havasu Regional Medical Center, LLC	DE	N/A	Individual physician investors	Ownership	6,080	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-5220956			Havasu Regional Medical Center, LLC	Havasu Regional Medical Center, LLC	DE	N/A	PHC-Lake Havasu, Inc.	Ownership	93,920	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1766919			HOK Logan Memorial, LLC	HOK Logan Memorial, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1765720			HDP Andalusia, LLC	HDP Andalusia, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1765716			HDP Georgetown, LLC	HDP Georgetown, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2870872			HealthHub, LLC	HealthHub, LLC	DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						High Desert Surgery Center, L.L.C.	High Desert Surgery Center, L.L.C.	WA	N/A	ROCH Trios Health, LLC	Ownership	28,420	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						High Desert Surgery Center, L.L.C.	High Desert Surgery Center, L.L.C.	WA	N/A	Individual physician investors	Ownership	71,580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1746887			Highland Springs, LLC	Highland Springs, LLC	DE	N/A	Springstone Health Ocoo, LLC	Ownership	90,580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1746887			Highland Springs, LLC	Highland Springs, LLC	DE	N/A	University Hospitals Holdings, Inc.	Ownership	9,420	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-5317373			Highland Springs Physician Group, LLC	Highland Springs Physician Group, LLC	DE	N/A	Highland Springs, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4825003			Highland Springs Property, LLC	Highland Springs Property, LLC	DE	N/A	Springstone Health Ocoo, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1762382			Hillside Hospital, LLC	Hillside Hospital, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-2165845			Historic LifePoint Hospitals, LLC	Historic LifePoint Hospitals, LLC	DE	N/A	Legacy LifePoint Health, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4237964			Hone Health Partner, LLC	Hone Health Partner, LLC	DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4822982			Hot Springs Imaging Center, LLC	Hot Springs Imaging Center, LLC	DE	N/A	MPMC Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Hot Springs National Park Hospital Holdings, LLC	Hot Springs National Park Hospital Holdings, LLC	DE	N/A	MPMC Holdings, LLC	Ownership	97,360	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1768635			Hot Springs National Park Hospital Holdings, LLC	Hot Springs National Park Hospital Holdings, LLC	DE	N/A	MPMC Holdings, LLC	Ownership	2,640	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1768635			HMC, LLC	HMC, LLC	DE	N/A	Physicians Investors	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			75-3143244			HSC Credentialing Support Services, LLC	HSC Credentialing Support Services, LLC	DE	N/A	PHC-Lake Havasu, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3175615			HSC Manager, LLC	HSC Manager, LLC	DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-1974414			HSCSP, LLC	HSCSP, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1779575			Irvine Rehabilitation Hospital	Irvine Rehabilitation Hospital	CA	N/A	LPNT IPF Development 58, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
						Irvine Rehabilitation Hospital	Irvine Rehabilitation Hospital	CA	N/A	The Regents of the University of California on behalf of UCI Health	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2820909			Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	N/A	LPNT IPF Development 64, LLC	Ownership	40,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2820909			Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	N/A	Jefferson Hospital Association, Inc. d/b/a Jefferson Regional Medical Center	Ownership	60,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			74-2949927			Kansas Healthcare Management Company, Inc.	Kansas Healthcare Management Company, Inc.	KS	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			74-2949929			Kansas Healthcare Management Services, LLC	Kansas Healthcare Management Services, LLC	KS	N/A	LifePoint Holdings 2, LLC	Ownership	99,990	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			74-2949929			Kansas Healthcare Management Services, LLC	Kansas Healthcare Management Services, LLC	KS	N/A	Kansas Healthcare Management Company, Inc.	Ownership	0,010	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1772321			Kentucky Hospital, LLC	Kentucky Hospital, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-177269			Kentucky Medserv, LLC	Kentucky Medserv, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763638			Kentucky MSO, LLC	Kentucky MSO, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1752492			Kentucky Physician Services, Inc.	Kentucky Physician Services, Inc.	KS	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-4106222			Kershaw Clinics, LLC	Kershaw Clinics, LLC	SC	N/A	Kershaw Health Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0871830			Kershaw Health Holdings, LLC	Kershaw Health Holdings, LLC	SC	N/A	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-4121273			Kershaw Hospital, LLC	Kershaw Hospital, LLC	SC	N/A	Kershaw Health Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1204750			KershawHealth Ambulatory Surgery Center, LLC	KershawHealth Ambulatory Surgery Center, LLC	DE	N/A	Kershaw Health Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1223819			KershawHealth Cancer Center, LLC	KershawHealth Cancer Center, LLC	DE	N/A	Kershaw Health Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-5165618			LifePoint Behavioral Health Hospital Services, LLC	LifePoint Behavioral Health Hospital Services, LLC	DE	N/A	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)	Control If Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			84-5176434				Li feopoint Behavioral Hea lth Services, LLC	. DE	NIA	Li feopoint Behavioral Hea lth, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-5146030				Li feopoint Behavioral Hea lth, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-0535260				LPNT BH Acquisition 1, LLC	. DE	NIA	Li feopoint Behavioral Hea lth Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-0520285				LPNT BH Acquisition 2, LLC	. DE	NIA	Li feopoint Behavioral Hea lth Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2655351				LPNT BH Acquisition 3, LLC	. DE	NIA	Li feopoint Behavioral Hea lth Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2822200				LPNT Development 12, L.L.C.	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2822219				LPNT Development 13, L.L.C.	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2822097				LPNT Development 7, L.L.C.	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1264993				LPNT Hea lthcare Services, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1536262				LPNT Real Estate 50, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3621144				LPNT Rehab Development 2, LLC	. DE	NIA	Li feopoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3621168				LPNT Rehab Development 3, LLC	. DE	NIA	Li feopoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3621198				LPNT Rehab Development 4, LLC	. DE	NIA	Li feopoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3621228				LPNT Rehab Development 5, LLC	. DE	NIA	Li feopoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4204216				LPNT Rehabilitation, LLC	. DE	NIA	Li feopoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			41-2185466				LPNT Rehab Group of 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	LPNT Rehab, LLC	Ownership	1 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			11-3746563				LPNT Rehab Group of Arlington, LP	. TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			11-3746563				LPNT Rehab Group of Arlington, LP	. TX	NIA	LPNT Rehab, LLC	Ownership	1 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			77-0473927				Li feopoint Rehabilitation of California, LLC	. DE	NIA	Li feopoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			75-2742089				Li feopoint Rehabilitation of Texas, LLC	. TX	NIA	Li feopoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			33-0359338				Li feopoint Rehabilitation Services, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4027097				LPNT Rehab Texas Holdco, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1239343				LPNT Systems, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-3075569				LPNT BH Development 1, LLC	. DE	NIA	Li feopoint Behavioral Hea lth Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-3925603				LPNT BH Development 2, LLC	. DE	NIA	Li feopoint Behavioral Hea lth 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 feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-0905418				LPNT Development 63, L.L.C.	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2162868				LPNT Development 64, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2162889				LPNT Development 65, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3605450				LPNT Development 69, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0710314				LPNT IRF Development 14, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2162815				LPNT IRF Development 21, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2162837				LPNT IRF Development 22, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2162857				LPNT IRF Development 23, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2165510				LPNT IRF Development 26, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2166781				LPNT IRF Development 42, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2166808				LPNT IRF Development 43, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2166835				LPNT IRF Development 44, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2166872				LPNT IRF Development 45, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3605470				LPNT IRF Development 50, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3620952				LPNT IRF Development 51, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-4406502				LPNT IRF Development 92, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-5007421				LPNT IRF Development 93, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2475781				LPNT IRF Development 94, LLC	. DE	NIA	Li feopoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			82-2503013				LPNT IRF Development 55, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-3429763				LPNT IRF Development 56, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4140389				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	.....
			20-8016687				Lake Cumberland and Physician Practices, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-1751920				Lake Cumberland Regional Physician Hospital Organization, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-2183772				Lake Cumberland and Surgery Center, LP	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1864099				Lake Cumberland and Surgery Center, LP	.DE	NIA	Somerset Surgery Partner, LLC	Ownership	55,250	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1864099				Lake Cumberland and Surgery Center, LP	.DE	NIA	Limited Partners/Investors	Ownership	44,750	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4747613				Lamar County Clinical Services, Inc.	.TX	NIA	Essent Healthcare/Paris, Inc.	Ownership	.....	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8092253				Lancaster Rehabilitation Hospital, LLP	.DE	NIA	CPH 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	.....
			90-0713439				Las Cruces Endoscopy, LLC	.DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4736578				Las Cruces Physician Practices, LLC	.DE	NIA	Province Healthcare Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4807861				LCMC MHI, LLC	.DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4807946				LCMC PET, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-1538254				Legacy LifePoint Health, LLC	.DE	NIA	LifePoint Health, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1776111				LHSC, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3140257				Li fePoint Acquisition Corp.	.DE	NIA	Legacy LifePoint Health, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763641				Li fePoint Billing Services, LLC	.DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3318499				Li fepoint Behavioral Health Physician Services, LLC	.DE	NIA	Li fepoint Behavioral Health, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1779581				Partnership	.DE	NIA	Li fePoint CSP, LLC	Ownership	99,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1779581				Li fePoint Corporate Services, General Partnership	.DE	NIA	Li fePoint CSP, LLC	Ownership	1,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1779574				Li fePoint CSLP, LLC	.DE	NIA	Li fePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0500485				Li fePoint Health, Inc.	.DE	NIA	DSB Acquisition, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1776733				Li fePoint Holdings 2, LLC	.DE	NIA	Li fePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-2167869				Li fePoint Hospitals Holdings, LLC	.DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4461313				Li fePoint Knight Contract Services, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1720394				Li fePoint Medical Group ? Hillside Inc.	.TN	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2139911				Li fePoint MTC, LLC	.DE	NIA	LifePoint Hospitals 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			62-176730				LifePoint of Kentucky, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-182844				LifePoint of Lake Cumberland, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-239318				LifePoint PS0, LLC	DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1761942				LifePoint RC, Inc.	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	N/A	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	N/A	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2015532				LifePoint Rehab, LLC	DE	N/A	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3237663				LifePoint VA Holdings, Inc.	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3140383				LifePoint IV Holdings, Inc.	DE	N/A	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3140329				LifePoint WV Holdings, Inc.	DE	N/A	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4042246				Lima HoldCo Parent, LLC	DE	N/A	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4028144				Lima HoldCo, LLC	DE	N/A	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1772319				Logan Medical, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1432797				Loman Endoscopy Center, LLC	WI	N/A	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4206739				Los Alamos Physician Practices, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2575779				Lourdes Holdings, LLC	DE	N/A	ROCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4850536				Lourdes Hospital, LLC	DE	N/A	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4526265				Lourdes Physician Services, LLC	DE	N/A	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0776826				LP BH Development 5, LLC	DE	N/A	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	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3663472				LPNT Autumn Holdco, LLC	DE	N/A	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0847510				LPNT BH Development 3, LLC	DE	N/A	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	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3771549				LPNT Buckeye Proco, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1096327				LPNT IRF Development 61, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1984358				LPNT IRF Development 70, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4122886				LPNT IRF Development 71, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1536602				LPNT IRF Development 74, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3263602				Madison Rehabilitation Hospital, LLC	WI	N/A	QPH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3263602				Madison Rehabilitation Hospital, LLC	WI	N/A	Meriter Hospital, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3263602				Madison Rehabilitation Hospital, LLC	WI	N/A	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	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1834635				McCurrian Memorial Hospital, LLC	DE	N/A	RO-P-McCurrian Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	N/A	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762581				Meadowview Physician Practice, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	N/A	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1766337				Meadowview Rights, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	N/A	Florence-OC, 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	N/A	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4282042				Memorial Prompt Care, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2141074				Mercury Health Behavioral Hospital, LLC	OH	N/A	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	N/A	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	N/A	LPNT Youngtown IFF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	N/A	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4579024				Mercy Rehabilitation Hospital – St. Louis, L.L.C.	MO	N/A	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4579024				Mercy Rehabilitation Hospital – St. Louis, L.L.C.	MO	N/A	Mercy Hospitals East Communities d/b/a	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	N/A	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	N/A	Mercy Health Springfield Communities	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	N/A	LPNT IFF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	N/A	Mercy Hospital Fort Smith, LLC	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	N/A	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	N/A	Catholic Health Initiatives	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	N/A	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	N/A	Mercy Health Center, Inc.	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0867032				Mesa Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0654973				Mesa Springs Physician Group, LLC	DE	N/A	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5000978				MHS-CHC I, L.P.	TX	N/A	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5000978				MHS-CHC I, L.P.	TX	N/A	Methodist Health System	Ownership	88.250	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5000978				MHS-CHC I, L.P.	TX	N/A	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921888				MHS-CHC, LLC	TX	N/A	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921888				MHS-CHC, LLC	TX	N/A	Methodist Health System	Ownership	75.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0542065				Montana Heart Anglo Lab, LLC	MT	N/A	RCHP Billings-Missoula, LLC	Ownership	92.900	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0542065				Montana Heart Anglo Lab, LLC	MT	N/A	St. Luke Community Hospital	Ownership	7.100	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4086158				Muskogee Holdings, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	N/A	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8493666				Muskogee Physician Group, LLC	DE	N/A	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	N/A	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1883258				My Care Alabama, Inc.	AL	N/A	Healthcare Business Solutions, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1883258				My Care Alabama, Inc.	AL	N/A	North Alabama RCO Holding Company, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3269355				NAMC Anesthesia Services, LLC	DE	N/A	RCHP – Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2546387				Nason Medical Center, LLC	DE	N/A	Lima HoldeCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2553258				Nason Physician Practices, LLC	DE	N/A	Lima HoldeCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4446655				National Park Cardiology Services, LLC	DE	N/A	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0881332				National Park Endoscopy Center, LLC	DE	N/A	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4035448				National Park Family Care, LLC	DE	N/A	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0884133				National Park GI Services, LLC	DE	N/A	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762465				National Park Real Property, LLC	DE	N/A	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	N/A	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	N/A	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	N/A	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	N/A	LPNT IFF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	N/A	LPNT IFF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	N/A	Northeast Georgia Health System, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	N/A	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	VA	N/A	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	VA	N/A	Providence Health & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0870496				Norton Partner, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4088237				NPHC Holdings, LLC	DE	N/A	Capital Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4595508				NPHC, LLC	DE	N/A	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3961618				NMMC-Winfield Hospitalist Physicians, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			43-1978895				NMMC-Winfield Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2517261				Oakwood Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	N/A	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0834967				Ontagon Community Health Center, Inc.	MI	N/A	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1769632				Oregon Healthcare, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-1881827				Orthopedics of Southwest Virginia, LLC	VA	N/A	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4744501				Ottumwa ER, LLC	DE	N/A	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2898506				Ottumwa Health Group, LLC	DE	N/A	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2898475				Ottumwa Physicians, LLC	DE	N/A	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Palomar Behavioral Health Institute, LLC	DE	N/A	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Palomar Health Rehabilitation Institute, LLC	DE	N/A	Palomar Health	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3948066				Palomar Health Rehabilitation Institute, LLC	DE	N/A	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3948066				PeaceHealth RiverBend, LLC	DE	N/A	Palomar Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PeaceHealth RiverBend, LLC	OR	N/A	LPNT IPF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PEPS Legacy, LLC	OR	N/A	PeaceHealth	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4092837				PH Copper Country Apothecaries, LLC	SC	N/A	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3947115				PH Aviation, Inc.	DE	N/A	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			01-0553855				PHC-Elko, Inc.	TN	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1740235				PHC-Fort Mohave, Inc.	WV	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0063628				PHC-Fort Morgan, Inc.	AZ	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0113173				PHC-Lake Havasu, Inc.	CO	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1735358				PHC-Lakewood, Inc.	AZ	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1864994				PHC-Las Cruces, Inc.	LA	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0085482				PHC-Los Alamos, Inc.	MI	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			03-0390794				PHC-Minden G.P., Inc.	MI	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1789341				PHC-Minden, LLC	LA	N/A	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1789340				PHC-Morgan City, L.P.	LA	N/A	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1865278				PHC-Morgan City, L.P.	LA	N/A	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1865278				PHC-Morgan Lake, Inc.	LA	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1870304				PHC-Selma, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-5437722				PHC-Tennessee, Inc.	TN	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1780282				Piedmont Partner, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2592255												

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			62-1762582				Pinnacle Physician Practice, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1757927				Pinnacle Regional Hospital, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
							PNCIN LLC	VA	N/A	ROCH Washington Holdings, LLC	Ownership	8,330	AGM; M. Rowan; J. Harris; L. Black	No	
							PNCIN LLC	N/A	N/A	Multicare Health System	Ownership	41,670	AGM; M. Rowan; J. Harris; L. Black	No	
							PNCIN LLC	VA	N/A	Seattle Children's Hospital	Ownership	8,330	AGM; M. Rowan; J. Harris; L. Black	No	
							PNCIN LLC	VA	N/A	University of Washington	Ownership	41,670	AGM; M. Rowan; J. Harris; L. Black	No	
			66-0650377				Point of Life Indemnity, LTD.	CA	N/A	ROCH	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1762586				Poltras Practice, LLC	DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			81-2140008				Portage Calumet MGB, LLC	DE	N/A	Portage Hospital, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			30-0788439				Portage Holding Company, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	80,000	AGM; M. Rowan; J. Harris; L. Black	No	
			30-0788439				Portage Holding Company, LLC	DE	N/A	Portage Health Foundation	Ownership	20,000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-0998484				Portage Hospital, LLC	MI	N/A	Portage Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-1001138				Portage JV, LLC	DE	N/A	Portage Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			32-0414331				Portage Partner, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			80-0937375				Portage Physician Practices, Inc.	MI	N/A	Portage Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1694530				Principal-Needles, Inc.	TX	N/A	Province Healthcare Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			27-1648429				PRMC ER Group, Inc.	TX	N/A	Essent Healthcare ? Paris, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			20-8536345				PRMC Healthcare Group, Inc.	TX	N/A	Essent Healthcare ? Paris, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			81-2631109				Professional Billing Services, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			38-4003422				Providence Group Practices II, LLC	DE	N/A	Providence Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			32-0480532				Providence Group Practices, LLC	DE	N/A	Providence Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			47-5620772				Providence Holding Company, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-2546435				Providence Hospital, LLC	DE	N/A	Providence Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-2739765				Providence Imaging Center, LLC	DE	N/A	Providence Hospital, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			73-1611904				Providence MRI Associates, L.L.C.	OK	N/A	Capella Holdings of Oklahoma, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-2547513				Providence Physician Practices, LLC	DE	N/A	Providence Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			81-5162854				Providence Professional Services, LLC	DE	N/A	Providence Hospital, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			73-1530765				Providence Radiologic Services, L.C.	OK	N/A	Capella Holdings of Oklahoma, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1710772				Province Healthcare Company, LLC	DE	N/A	Legacy LifePoint Health, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1762590				R. Kendall Brown Practice, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			30-0842738				Rainier Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-5003790				Rainier Springs Physician Group, LLC	DE	N/A	Rainier Springs, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-261260				Raleigh General Hospital, LLC	IV	N/A	LifePoint IV Holdings, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-2619072				RCH PMS, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-2612837				ROCH Trios Health Holdings, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-3862056				ROCH Trios Health, LLC	DE	N/A	ROCH-UM Medicine Healthcare Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-3973418				ROCH Trios Physicians, LLC	DE	N/A	ROCH Trios Health, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			36-4908989				ROCH Washington Holdings, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			61-1888677				ROCH-Northwest, LLC	DE	N/A	ROCH Washington Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-3973418				ROCH-UM Medicine Healthcare Holdings, LLC	DE	N/A	ROCH-Northwest, LLC	Ownership	96,000	AGM; M. Rowan; J. Harris; L. Black	No	
			61-1744940				ROCH-UM Medicine Healthcare Holdings, LLC	DE	N/A	University of Washington	Ownership	4,000	AGM; M. Rowan; J. Harris; L. Black	No	
			61-1744940				ROCH Billings-Missoula, LLC	DE	N/A	Billings-ROCH Healthcare Holdings, LLC	Ownership	87,970	AGM; M. Rowan; J. Harris; L. Black	No	
			36-4885762				ROCH Billings-Missoula, LLC	DE	N/A	Billings Clinic	Ownership	12,030	AGM; M. Rowan; J. Harris; L. Black	No	
			30-0703298				ROCH DISCO, LLC	DE	N/A	Regional Care Hospital Partners, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			36-4712385				ROCH Management Company, Inc.	DE	N/A	ROCH, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			37-1789615				ROCH-Clinical Trials, LLC	DE	N/A	LifePoint Health, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			27-2451336				ROCH-Florence, LLC	DE	N/A	Regional Care Hospital Partners, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			61-1900376				ROCH-McCurrian Memorial Holdings, LLC	DE	N/A	Regional Care Hospital Partners, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
			90-0937832				RCP-Montana, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0920245				RCP-Ottumwa Holdings, Inc.	DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2200283				RCP-Ottumwa, LLC	DE	NIA	RCP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2534603				RCP-Sierra Vista Development, LLC	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3903795				RCP-Sierra Vista Holding, Inc.	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RCP-Sierra Vista Medical Office Complex, LLC								
			46-2547212					DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2557986				RCP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2564299				RCP-Sierra Vista Properties, LLC	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2534144				RCP-Sierra Vista Residents, LLC	DE	NIA	RCP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0942222				RCP-Sierra Vista, Inc.	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rehabilitation Hospital of Louisville East, LLC								
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IPF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3490777				Rehabilitation Hospital of Wisconsin, LLC	KY	NIA	University of Louisville	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	Waukesha Memorial Hospital, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			61-1764853				RHN Clark Memorial Physician Practices, LLC	DE	NIA	RHN Clark Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			37-1705734				RHN Scott Physician Practices, LLC	DE	NIA	RHN Scott Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IPF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0958379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospital's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rockdale Clinically Integrated Medical Care Organization, LLC								
			45-4282120				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3202930				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1963956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sacramento Sierra Rehabilitation Hospital, LLC								
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	The Regents of the University of California on behalf of UC Davis Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2632651				Saint Mary's Primary Care Network, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	St. Thomas Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			37-1873655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Saline County Medical Center	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Physician Investors	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sierra Vista Regional Health Center Medical Group, L.L.C.			RCP-Sierra Vista Physicians Holding, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Siltechmik Practice, LLC	AZ	NIA	LifePoint Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				South Florida Health Rehabilitation Hospital, LLC	DE	NIA	LPNT	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IPF Development 63, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Southern Tennessee EMS, LLC	FL	NIA	SPH Rehabilitation Holdings, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				Southern Tennessee EMS, LLC	FL	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Spokane Springs, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spring View Hospital, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Spr inghill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	79,080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Development Services, Inc.	Ownership	20,920	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SHMC Healthcare Group, LLC	DE	NIA	Essent Healthcare – Pennsylvania, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Summer Regional Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CPH of Langhorne, LLC	Ownership	41,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	St. Mary Medical Center	Ownership	59,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4086270				St. Mary's Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary's Physician Services, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0603817				St. Mary's Specialty, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stell Holdings Inc.	DE	NIA	Stell Parent L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stell Management, LLC	DE	NIA	Stell Holdings, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stell Operating, LLC	DE	NIA	Stell Management, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stell Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Summer Ambulatory Surgery Center, LLC	DE	NIA	Summer Partner, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Summer Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Summer Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Summer Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2616766				Summer Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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 IFF Development 50, LLC	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-468254				Techs Regional Physician Practices, LLC	DE	NIA	Province Heal thcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PHMC, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1746838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CPH of Arlington, LLC	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1746838				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	.....
			37-1746838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Texas Health Resources	Ownership	30 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0862322				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CPH of Fort Worth, LLC	Ownership	70 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0862322				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	.....
			80-0635692				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	.....
			80-0635692				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	.....
			82-3939985				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	.....
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	SDL Health Partners, LLC	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 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 Northeast Indiana, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-4061273				Trousdale Medical Center, LLC	IN	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2618976				Trousdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3853454				Two Rivers Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4796940				U.P. Imaging Management Services, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2272410				Upper Peninsula Health Plan, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	4734	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5 370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	4734	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58 970	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	4734	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	NIA	Portage JV, LLC	Ownership	10 500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5 370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58 970	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10 500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4227573				Vaitley View Physician Practices, LLC	DE	NIA	Province Heal thcare 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 IFF 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	.....
			87-1630456				West Virginia Management Services Organization, Inc.	NC	NIA	Wakelmed	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1630580				Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			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	Springstone Health Opco, 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	
			82-500381				Woodland Springs Physician Group, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2468795				Willy the County Community Hospital, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3230510				Willy the 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; Others	N0	7
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; Others	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; Others	N0	7
		16308	82-5039393				Venerable Holdings, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	N0	7
			82-4345930				Venerable Holdings, Inc.	DE	N/A	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	N0	7
4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	N0	7
			82-4579560				VIAAC Services Company	DE	N/A	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	N0	7

Asterisk	Explanation
1	Mr. Rowan and vehicles he has formed hold approximately 6.14% of the AGM Shares (as of June 30, 2023).
2	Mr. Harris and vehicles he has formed hold approximately 6.13% of the AGM Shares (as of June 30, 2023).
3	Mr. Black personally holds approximately 8.95% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 5.8% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black (as of June 30, 2023). Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
4	AGM directly owns all of the common stock of each of AMI 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
	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. (AMG), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AMG and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AMG 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).

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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.	YES

Explanation:

1.

The Company has no trustee surplus.
2.

The Company has no Medicare Part D business.
3.

The Reasonableness and Consistency of Assumptions Certification will be filed.
5.

The Company is not required to file this form.
6.

The Company is not required to file this form.
7.

The Company is not required to file this form.
8.

The Company is not filing a Life PBR Statement of Exemption

Bar Code:

1.

Trusteed Surplus Statement [Document Identifier 490]
2.

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

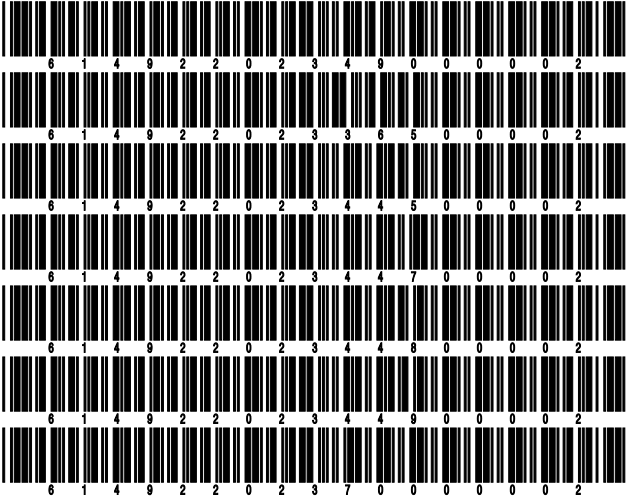
Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5.

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]
8.

Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unclaimed funds	22,308,682	26,844,758
2505. Miscellaneous liability	623,111	
2597. Summary of remaining write-ins for Line 25 from overflow page	22,931,794	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	3,121,870	148,504	2,760,057
2705. Miscellaneous expenses	165,618	101,451	231,740
2706. Transfer to IMR - assumed	(5,436)	789,423	871,536
2707. Fines and penalties		107	
2797. Summary of remaining write-ins for Line 27 from overflow page	3,282,052	1,039,485	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	50,567,921	965,827,854
2.2 Additional investment made after acquisition	77,339,915	129,257,981
3. Capitalized deferred interest and other	12,503,346	24,448,536
4. Accrual of discount	7,628,986	20,123,063
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(7,100,407)	(7,322,915)
7. Deduct amounts received on disposals	210,955,598	1,170,173,317
8. Deduct amortization of premium and mortgage interest points and commitment fees	2,012,698	7,577,448
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	45,042,164	(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)	4,650,209,496	4,677,195,868
12. Total valuation allowance	(44,618,971)	(41,140,620)
13. Subtotal (Line 11 plus Line 12)	4,605,590,526	4,636,055,247
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	4,605,590,526	4,636,055,247

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,002,480,977	2,020,614,033
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	55,421,324	1,112,769,153
2.2 Additional investment made after acquisition	36,293,884	334,993,942
3. Capitalized deferred interest and other		
4. Accrual of discount	272,093	606,070
5. Unrealized valuation increase (decrease)	35,047,939	(246,011,848)
6. Total gain (loss) on disposals	(10,335)	391,972,283
7. Deduct amounts received on disposals	304,274,752	2,594,693,443
8. Deduct amortization of premium and depreciation	125,279	1,809,535
9. Total foreign exchange change in book/adjusted carrying value	248,225	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)	825,354,076	1,002,480,977
12. Deduct total nonadmitted amounts	341,188	1,386,423
13. Statement value at end of current period (Line 11 minus Line 12)	825,012,888	1,001,094,554

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	26,352,696,321	24,400,996,585
2. Cost of bonds and stocks acquired	1,183,952,664	7,392,675,692
3. Accrual of discount	27,869,139	61,635,555
4. Unrealized valuation increase (decrease)	(624,075,190)	(678,754,161)
5. Total gain (loss) on disposals	(118,922,450)	7,235,661
6. Deduct consideration for bonds and stocks disposed of	1,736,586,658	4,597,222,204
7. Deduct amortization of premium	33,935,111	70,410,035
8. Total foreign exchange change in book/adjusted carrying value	37,249,804	(109,304,593)
9. Deduct current year's other than temporary impairment recognized	31,561,988	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)	25,056,332,320	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)	25,056,293,798	26,352,657,799

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	12,402,908,266	3,580,023,430	3,966,311,773	92,395,856	12,402,908,266	12,109,015,779		11,927,616,301
2. NAIC 2 (a)	10,547,680,946	216,354,746	740,300,886	(78,962,092)	10,547,680,946	9,944,772,714		10,733,801,330
3. NAIC 3 (a)	1,113,691,504		37,250,086	(11,316,979)	1,113,691,504	1,065,124,439		1,145,204,472
4. NAIC 4 (a)	294,608,926		12,223,900	4,057,643	294,608,926	286,442,669		295,615,112
5. NAIC 5 (a)	50,633,816	4,773,739	5,524,183	71,527	50,633,816	49,954,899		59,412,720
6. NAIC 6 (a)	26,489,071	6,106	4,121,384	1,213,566	26,489,071	23,587,359		13,086,139
7. Total Bonds	24,436,012,528	3,801,158,021	4,765,732,212	7,459,521	24,436,012,528	23,478,897,858		24,174,736,073
PREFERRED STOCK								
8. NAIC 1	7,266,550			(210,821)	7,266,550	7,055,729		7,635,625
9. NAIC 2	116,275,963			5,067,732	116,275,963	121,343,695		138,344,923
10. NAIC 3	128,022,819			(7,424,094)	128,022,819	120,598,725		137,552,552
11. NAIC 4								
12. NAIC 5	8,568,240			(8,568,240)	8,568,240			
13. NAIC 6	1,182,296		38,000,000	38,125,019	1,182,296	1,307,315		
14. Total Preferred Stock	261,315,869		38,000,000	26,989,596	261,315,869	250,305,465		283,533,101
15. Total Bonds and Preferred Stock	24,697,328,397	3,801,158,021	4,803,732,212	34,449,117	24,697,328,397	23,729,203,323		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 \$ 567,973,504 ; NAIC 2 \$ 77,184,465 ; NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$ 866,250

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	94,061,590	xxx	94,977,146	1,404,352	207,951

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	171,734,855	74,636,789
2. Cost of short-term investments acquired	48,866,202	598,031,628
3. Accrual of discount	807,832	190,834
4. Unrealized valuation increase (decrease)	(396,916)	
5. Total gain (loss) on disposals	4,988	(37,332)
6. Deduct consideration received on disposals	126,134,784	491,018,136
7. Deduct amortization of premium	39,931	322,008
8. Total foreign exchange change in book/adjusted carrying value	(780,656)	
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)	94,061,590	171,734,855
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	94,061,590	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	28,083,500
3.	Unrealized Valuation increase/(decrease)	102,403,310
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(52,422,872)
6.	Considerations received/(paid) on terminations	(19,878,461)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(60,183,717)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	118,560,092
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	118,560,092

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)	1,240,613
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	2,796,535
3.14	Section 1, Column 18, prior year	1,554,4521,242,0831,242,083
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	2,796,535
3.24	Section 1, Column 19, prior year plus	1,554,452
3.25	SSAP No. 108 adjustments	1,242,0831,242,083
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)	2,796,535
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	2,796,535

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

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

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.....	118,560,092
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	2,796,535
3.	Total (Line 1 plus Line 2)	121,356,627
4.	Part D, Section 1, Column 6	235,897,180
5.	Part D, Section 1, Column 7	(114,540,553)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	174,927,889
8.	Part B, Section 1, Column 13	2,796,535
9.	Total (Line 7 plus Line 8)	177,724,424
10.	Part D, Section 1, Column 9	311,036,362
11.	Part D, Section 1, Column 10	(133,311,938)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	55,279,755
14.	Part B, Section 1, Column 20	1,566,647
15.	Part D, Section 1, Column 12	56,846,401
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	3,943,668,240	31,779,362
3. Accrual of discount	685,230	19,023
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	255	
6. Deduct consideration received on disposals	3,417,128,791	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)	551,962,629	24,737,904
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	551,962,629	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
1953		LONDON		OR		06/28/2022	2.300			9,224,901
100103331		Ans terdam		N.D.		04/28/2023	4.440	190,611		188,741
100103332		Ans terdam		N.D.		04/28/2023	5.800	68,311		67,973
100103333		Ans terdam		N.D.		04/28/2023	4.880	11,889		11,751
100103334		Ans terdam		N.D.		04/28/2023	6.150	22,036		21,863
100103335		Ans terdam		N.D.		04/28/2023	4.880	60,819		60,232
100103336		Ans terdam		N.D.		04/28/2023	5.005	41,688		41,458
100103337		Ans terdam		N.D.		04/28/2023	6.100	19,392		19,143
100103338		Ans terdam		N.D.		04/28/2023	6.200	22,477		22,306
100103339		Ans terdam		N.D.		04/28/2023	5.850	661,077		657,515
100103340		Ans terdam		N.D.		04/28/2023	5.310	26,443		26,170
100103341		Ans terdam		N.D.		04/28/2023	6.200	8,374		8,348
100103342		Ans terdam		N.D.		04/28/2023	6.200	3,966		3,954
100103343		Ans terdam		N.D.		04/28/2023	6.600	49,669		49,167
100103344		Ans terdam		N.D.		04/28/2023	5.480	36,139		35,766
100103345		Ans terdam		N.D.		04/28/2023	5.900	60,489		60,143
100103346		Ans terdam		N.D.		04/28/2023	6.050	25,341		25,258
100103347		Ans terdam		N.D.		04/28/2023	5.360	34,045		33,696
100103348		Ans terdam		N.D.		04/28/2023	5.370	6,611		6,528
100103349		Ans terdam		N.D.		04/28/2023	5.370	21,485		21,265
100103350		Ans terdam		N.D.		04/28/2023	6.100	49,801		49,552
100103351		Ans terdam		N.D.		04/28/2023	6.200	123,621		122,395
100103352		Ans terdam		N.D.		04/28/2023	5.545	14,323		14,183
100103353		Ans terdam		N.D.		04/28/2023	6.300	13,993		13,870
100103354		Ans terdam		N.D.		04/28/2023	6.350	41,688		41,337
100103355		Ans terdam		N.D.		04/28/2023	6.350	6,611		6,559
100103356		Ans terdam		N.D.		04/28/2023	5.950	37,020		36,808
100103357		Ans terdam		N.D.		04/28/2023	5.950	40,105		39,876
100103358		Ans terdam		N.D.		04/28/2023	5.950	37,792		37,575
100103359		Ans terdam		N.D.		04/28/2023	5.745	35,533		35,188
100103360		Ans terdam		N.D.		04/28/2023	5.745	3,250		3,205
100103361		Ans terdam		N.D.		04/28/2023	6.450	46,110		45,749
100103362		Ans terdam		N.D.		04/28/2023	6.450	1,432		1,414
100103363		Ans terdam		N.D.		04/28/2023	5.640	73,269		72,505
100103364		Ans terdam		N.D.		04/28/2023	6.015	19,392		19,202
100103365		Ans terdam		N.D.		04/28/2023	6.015	6,611		6,528
100103366		Ans terdam		N.D.		04/28/2023	6.030	61,701		61,105
100108509		Ans terdam		N.D.		05/25/2023	6.250	13,669		13,909
100108510		Ans terdam		N.D.		05/25/2023	6.320	22,514		22,913
100108511		Ans terdam		N.D.		05/25/2023	4.900	44,921		45,714
100108512		Ans terdam		N.D.		05/25/2023	5.500	134,441		136,656
100108513		Ans terdam		N.D.		05/25/2023	6.450	120,075		122,778
100108514		Ans terdam		N.D.		05/25/2023	6.350	39,775		40,556
100108515		Ans terdam		N.D.		05/25/2023	5.850	154,597		157,307
100108516		Ans terdam		N.D.		05/25/2023	5.460	47,440		48,281
100108517		Ans terdam		N.D.		05/25/2023	5.460	3,163		3,204
100108518		Ans terdam		N.D.		05/25/2023	6.200	85,788		87,317
100108519		Ans terdam		N.D.		05/25/2023	6.200	85,788		87,317
100108520		Ans terdam		N.D.		05/25/2023	6.250	76,261		76,590
100108521		Ans terdam		N.D.		05/25/2023	5.850	171,965		174,980
100108522		Ans terdam		N.D.		05/25/2023	5.260	119,217		121,330
100108523		Ans terdam		N.D.		05/25/2023	5.460	22,085		22,477
100108524		Ans terdam		N.D.		05/25/2023	6.050	22,514		22,920
100108525		Ans terdam		N.D.		05/25/2023	5.740	75,905		77,255
100108526		Ans terdam		N.D.		05/25/2023	5.670	22,514		22,911

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		City		State	Loan Type		Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100108527	Ans terdam			N.D.			05/25/2023	5.445	26,802		27,275
100108528	Ans terdam			N.D.			05/25/2023	5.740	26,802		27,276
100108529	Ans terdam			N.D.			05/25/2023	6.350	45,028		45,886
100108530	Ans terdam			N.D.			05/25/2023	6.350	3,002		3,101
100108531	Ans terdam			N.D.			05/25/2023	6.350	31,359		31,909
100108532	Ans terdam			N.D.			05/25/2023	6.350	2,091		2,117
100108533	Ans terdam			N.D.			05/25/2023	6.100	48,780		49,631
100108534	Ans terdam			N.D.			05/25/2023	6.300	31,359		31,975
100108535	Ans terdam			N.D.			05/25/2023	6.200	81,051		82,816
100108536	Ans terdam			N.D.			05/25/2023	6.150	43,206		43,966
100108537	Ans terdam			N.D.			05/25/2023	6.500	40,204		40,908
100108538	Ans terdam			N.D.			05/25/2023	6.200	452,179		460,191
100108539	Ans terdam			N.D.			05/25/2023	6.200	420,843		428,097
100108540	Ans terdam			N.D.			05/25/2023	6.200	514,205		523,317
100108541	Ans terdam			N.D.			05/25/2023	6.200	419,506		426,940
100108542	Ans terdam			N.D.			05/25/2023	6.200	218,879		222,757
100108543	Ans terdam			N.D.			05/25/2023	6.200	501,758		510,649
100108544	Ans terdam			N.D.			05/25/2023	6.200	436,376		444,110
100108545	Ans terdam			N.D.			05/25/2023	6.200	209,863		213,582
100108546	Ans terdam			N.D.			05/25/2023	6.200	38,810		39,498
100108547	Ans terdam			N.D.			05/25/2023	6.100	60,827		61,701
100108548	Ans terdam			N.D.			05/25/2023	6.100	61,538		62,629
100108549	Ans terdam			N.D.			05/25/2023	7.350	69,686		70,921
100108550	Ans terdam			N.D.			05/25/2023	6.300	59,501		60,556
100108551	Ans terdam			N.D.			05/25/2023	6.300	3,967		4,037
10010776	Ans terdam			N.D.			06/28/2023	6.300	2,933		2,932
10010779	Ans terdam			N.D.			06/28/2023	6.100	39,512		39,501
10010780	Ans terdam			N.D.			06/28/2023	6.150	32,742		32,733
10010781	Ans terdam			N.D.			06/28/2023	5.100	252,769		252,688
10010782	Ans terdam			N.D.			06/28/2023	5.300	2,401		2,400
10010783	Ans terdam			N.D.			06/28/2023	6.220	152,797		152,753
10010784	Ans terdam			N.D.			06/28/2023	6.300	32,742		32,733
10010785	Ans terdam			N.D.			06/28/2023	5.460	21,828		21,822
10010786	Ans terdam			N.D.			06/28/2023	5.090	101,915		101,887
10010787	Ans terdam			N.D.			06/28/2023	6.400	1,091		1,091
10010788	Ans terdam			N.D.			06/28/2023	6.150	38,199		38,180
10010789	Ans terdam			N.D.			06/28/2023	6.150	21,828		21,818
10010790	Ans terdam			N.D.			06/28/2023	6.400	32,742		32,733
10010791	Ans terdam			N.D.			06/28/2023	6.450	2,827		2,826
10010792	Ans terdam			N.D.			06/28/2023	6.220	122,456		122,421
10010793	Ans terdam			N.D.			06/28/2023	4.660	28,377		28,368
10010794	Ans terdam			N.D.			06/28/2023	6.260	170,259		170,211
10010795	Ans terdam			N.D.			06/28/2023	6.200	30,559		30,551
10010796	Ans terdam			N.D.			06/28/2023	6.300	44,202		44,192
10010797	Ans terdam			N.D.			06/28/2023	5.300	101,501		101,472
10010798	Ans terdam			N.D.			06/28/2023	6.500	246,658		246,598
10010799	Ans terdam			N.D.			06/28/2023	6.100	98,881		98,853
10010800	Ans terdam			N.D.			06/28/2023	6.300	1,637		1,637
10010801	Ans terdam			N.D.			06/28/2023	6.250	21,828		21,822
10010802	Ans terdam			N.D.			06/28/2023	6.200	21,548		21,542
10010803	Ans terdam			N.D.			06/28/2023	5.630	26,949		26,841
10010804	Ans terdam			N.D.			06/28/2023	6.100	94,237		94,271
10010805	Ans terdam			N.D.			06/28/2023	6.450	42,401		42,389
10010806	Ans terdam			N.D.			06/28/2023	6.100	40,709		40,698
10010807	Ans terdam			N.D.			06/28/2023	6.300	98,226		98,199

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

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100110808	Amsterdam			N.D.		06/28/2023	5.360	57,452		57,435	
100110809	Amsterdam			N.D.		06/28/2023	6.200	73,322		73,322	
0399999. Mortgages in good standing - Residential mortgages-all other											
2300301	LOS ANGELES			CA		05/26/2021	7.973		1,723,264	18,450,426	
7200363	LONG ISLAND CITY			NY		05/27/2021	8.534		1,460,324	290,797,870	
7200381	FLORIENTURA			ESP		10/21/2020	6.348		1,844,715	256,034,480	
7200384	LOS ANGELES			CA		05/28/2021	7.729		604,328	2,612,776,500	
7200416	LOS ANGELES			CA		06/01/2021	8.014		213,937	33,539,469	
7200417	LOS ANGELES			CA		06/01/2021	8.010		17,727	7,818,780	
7200420	PARIS			FRA		05/26/2021	7.312		8,044,243	8,044,243	
7200425	WATERTOWN			MA		06/01/2021	9.744		306,167	86,782,596	
7200430	SAN FRANCISCO			CA		04/01/2021	9.300		129,385	12,961,538	
7200431	MIAMI			FL		06/01/2021	9.088		93,523	36,363,637	
7200434	NEW YORK			NY		06/01/2021	8.614		1,589,052	127,547,170	
7200450	LONDON			GBR		07/09/2021	4.800		4,036,369	168,463,600	
7200456	MIAMI			FL		06/21/2021	8.488		371,780	22,375,174	
7200462	DUBLIN			IRL		07/12/2021	7.328		1,614,616	85,169,957	
7200467	BRISTOL			GBR		09/16/2021	8.427		1,795,367	84,526,693	
7200568	LONDON			GBR		07/19/2022	4.500		895,419	41,984,112	
7200578	KELSO			GBR		08/19/2022	8.427		1,322,632	22,424,024	
IBIZA				ESP		08/24/2022	8.026		1,323,643	42,207,103	
7200589	MANCHESTER			PA		03/03/2023	9.150		795,584	41,426,753	
7200591	SOUTH SAN FRANCISCO			CA		11/18/2022	9.366		2,421,557	151,963,640	
7200597	GAINESVILLE			VA		05/25/2023	9.189	5,535,283	56,483,721	56,483,721	
7200599	MONROE TOWNSHIP			NJ		12/21/2022	8.501		304,262	296,014,550	
7200607	NEW YORK			NY		01/27/2023	9.975		2,408,607	35,508,197	
7200617	STATEN ISLAND			NY		09/05/2023	9.400	6,930,000		16,694,521	
0599999. Mortgages in good standing - Commercial mortgages-all other											
7200583	NEW YORK			NY		09/02/2022	10.632	12,465,283	23,785,197	4,486,270,681	
7200594	NEW YORK			NY		11/08/2022	10.161		4,719,038	277,500,000	
7200619	STATEN ISLAND			NY		05/05/2023	9.400	(15,000)	1,613,929	172,201,380	
0699999. Mortgages in good standing - Mezzanine Loans											
0899999. Total Mortgages in good standing											
1699999. Total - Restructured Mortgages											
2499999. Total - Mortgages with overdue interest over 90 days											
3299999. Total - Mortgages in the process of foreclosure											
3399999 - Totals											
										4,971,832,487	

SCHEDULE B - PART 3

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

Loan Number	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1186	TAUNTON	MA		12/31/2013	.06/20/2023	113,047							104,519			
287701	SAN FRANCISCO	CA		05/26/2021	.06/15/2023	3,456,965							1,320,374			

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
											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
7200194.....	NEW YORK	NY		04/28/2021	.06/27/2023	10,000,000								10,000,000	9,098,901			(901,099)
7200210.....	CORONADO	CA		05/27/2021	.06/14/2023	10,000,000								10,000,000	10,000,000			
10000156.....	STERLING	VA		09/21/2016	.04/05/2023	271,357		20,077				20,077		291,133	291,133			
100000428.....	PORTSMOUTH	VA		09/21/2016	.04/05/2023	68,007		28,798						95,345	95,345			
100010668.....	CASSELBERRY	FL		12/23/2016	.04/05/2023	140,416		(5,721)				(5,721)		134,695	134,695			
100010727.....	KISSIMEE	FL		12/23/2016	.04/05/2023	204,301		23,077				23,077		224,345	224,345			
100010729.....	KISSIMEE	FL		12/23/2016	.04/05/2023	194,347		20,390				20,390		212,049	212,049			
100010732.....	KISSIMEE	FL		01/27/2017	.04/05/2023	162,707		20,336				20,336		180,728	180,728			
100010733.....	KISSIMEE	FL		12/23/2016	.04/05/2023	162,588		20,457				20,457		180,730	180,730			
100010735.....	KISSIMEE	FL		12/23/2016	.04/05/2023	162,455		18,918				18,918		179,142	179,142			
100010736.....	KISSIMEE	FL		12/23/2016	.04/05/2023	162,465		18,908				18,908		179,142	179,142			
100010693.....	POINCIPE BEACH	FL		12/23/2016	.05/05/2023	175,245		12,466				12,466		186,688	186,688			
100011724.....	HI-LEAH	FL		03/08/2017	.04/13/2023	109,548		19,609				19,609		128,629	128,629			
100012082.....	LOUISBURG	NC		03/08/2017	.04/13/2023	114,216		9,896				9,896		124,112	124,112			
100012538.....	ROYAL OAK	MI		04/28/2017	.04/13/2023	43,528		3,882				3,882		46,228	46,228			
100013364.....	YOUNGTOWN	AZ		05/25/2017	.06/05/2023	258,500		84,443				84,443		342,944	342,944			
100013540.....	OCALA	FL		05/25/2017	.05/05/2023	151,294		21,104				21,104		171,771	171,771			
100014023.....	WINTER HAVEN	FL		05/25/2017	.06/05/2023	270,797		35,431				35,431		306,228	306,228			
100014313.....	MANASSAS	VA		09/27/2017	.05/13/2023	278,210		9,812				9,812		285,409	285,409			
100014729.....	NORTH HOLLYWOOD	CA		09/27/2017	.05/13/2023	39,210		202				202		37,604	37,604			
100024507.....	SAN DIEGO	CA		09/20/2018	.04/05/2023	287,731		(1,538)				(1,538)		285,359	285,359			
100025164.....	BLOOMINGTON	CA		09/20/2018	.06/05/2023	277,723		14,357				14,357		290,542	290,542			
100026345.....	MONTEREY PARK	CA		09/20/2018	.04/05/2023	268,972		1,251				1,251		269,069	269,069			
100027983.....	RENO	NV		10/26/2018	.04/05/2023	47,976		18,310				18,310		66,124	66,124			
100029805.....	BENNINGTON	NE		12/20/2018	.06/05/2023	90,968		1,232				1,232		90,842	90,842			
100030196.....	BELLEVILLE	MI		12/20/2018	.04/05/2023	49,312		168				168		48,881	48,881			
100031696.....	BONITA	CA		03/29/2019	.06/05/2023	343,487		16,483				16,483		359,174	359,174			
100031736.....	POCONO	CA		09/29/2019	.04/05/2023	216,776		5,118				5,118		221,501	221,501			
100031767.....	MODESTO	CA		03/29/2019	.05/05/2023	131,091		1,843				1,843		130,928	130,928			
100031780.....	ORLANDO BEACH	FL		03/29/2019	.06/05/2023	140,916		13,911				13,911		153,974	153,974			
100031807.....	LOXAHATCHEE	FL		09/29/2019	.05/05/2023	249,924		26,019				26,019		274,814	274,814			
100031833.....	LAKEWOOD	CA		03/29/2019	.05/05/2023	230,257		23,682				23,682		248,265	248,265			
100031959.....	NAPLES	FL		03/29/2019	.06/05/2023	170,608		42,098				42,098		211,751	211,751			
100032107.....	LAS VEGAS	NV		09/29/2019	.06/05/2023	75,886		847				847		75,454	75,454			
100032209.....	DUBLIN	IRL		06/21/2019	.05/23/2023	77,421		(2,970)				(2,970)		69,388	69,388	(2,663)		(2,663)
100032271.....	LEITRIM	IRL		06/21/2019	.06/23/2023	136,219		(3,494)				(3,494)		130,760	130,760	(5,017)		(5,017)
100032824.....	LOUTH	IRL		06/21/2019	.05/23/2023	162,746		8,290				8,290		174,014	174,014	(6,677)		(6,677)
100032755.....	DUBLIN	IRL		06/21/2019	.05/23/2023	34,881		527				527		21	21	(1)		(1)
100033631.....	GALWAY	IRL		06/21/2019	.06/23/2023	240,341		13,710				13,710		260,212	260,212	(9,965)		(9,965)
100033650.....	CORK	IRL		06/21/2019	.06/23/2023	44,946		1,150				1,150		46,286	46,286	(1,776)		(1,776)
100033563.....	MEATH	IRL		06/21/2019	.05/23/2023	221,042		(9,142)				(9,142)		200,272	200,272	(7,685)		(7,685)
100034011.....	WICKLOW	IRL		06/21/2019	.06/23/2023	87,541		3,580				3,580		89,376	89,376	(3,429)		(3,429)
100034012.....	WICKLOW	IRL		06/21/2019	.04/23/2023	49,358		(64)				(64)		14,425	14,425	(553)		(553)
100034256.....	DUBLIN	IRL		06/21/2019	.05/23/2023	240,049		(3,184)				(3,184)		235,188	235,188	(9,024)		(9,024)
100034563.....	DUBLIN	IRL		06/21/2019	.06/23/2023	605,142		51,540				51,540		709,753	709,753	(27,234)		(27,234)
100034590.....	KILDARE	IRL		06/21/2019	.04/23/2023	550,197		24,210				24,210		224,027	224,027	(8,596)		(8,596)
100034599.....	DUBLIN	IRL		06/21/2019	.05/23/2023	484,090		(13,947)				(13,947)		449,323	449,323	(17,241)		(17,241)
100034687.....	DUBLIN	IRL		06/21/2019	.06/23/2023	1,216		7				7		633	633	(24)		(24)
100034688.....	MEATH	IRL		06/21/2019	.04/23/2023	6,101		37				37		1,096	1,096	(42)		(42)
100034689.....	DUBLIN	IRL		06/21/2019	.06/23/2023	986		5				5		642	642	(25)		(25)

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
10003475	LIMERICK	IL		.06/21/2019	.05/23/2023	37,822		(860)					36,619	36,619	(1,405)		(1,405)
10004578	CEDAR HILL	TX		.11/25/2020	.04/07/2023	138,914		(17,499)			(17,499)		121,246	121,246			
10004688	CLARKSVILLE	PA		.11/25/2020	.04/07/2023	2,001		(34)			(34)		805	805			
10004671	BRIDGEPORT	CT		.11/25/2020	.04/07/2023	3,264		(6)			(6)		1,188	1,188			
10004670	KEYPORT	NJ		.11/20/2020	.06/07/2023	2,119		(10)			(10)		1,377	1,377			
100046713	PERRYSBURG	OH		.11/20/2020	.05/07/2023	2,245		(3)			(3)		1,393	1,393			
100046728	SUGAR LAND	TX		.11/20/2020	.06/07/2023	35,915		(8,821)			(8,821)		27,094	27,094			
100046768	KEYPORT	NJ		.11/20/2020	.06/07/2023	23,296		(531)			(531)		20,040	20,040			
100046799	GAINESVILLE	TX		.11/20/2020	.05/07/2023	1,707		(11)			(11)		1,104	1,104			
100046823	COLUMBUS	GA		.11/20/2020	.04/07/2023	243							243	243			
100046865	AUSTIN	TX		.11/20/2020	.04/07/2023	95,012		(15,201)			(15,201)		79,564	79,564			
100046877	FORT WORTH	TX		.11/20/2020	.04/07/2023	2,491		(15)			(15)		1,822	1,822			
100046894	LINEN	TN		.11/20/2020	.05/07/2023	27,654		(1,449)			(1,449)		24,826	24,826			
100047072	STEAMBOOD	IL		.11/20/2020	.05/07/2023	27,996		(1,820)			(1,820)		25,296	25,296			
100047716	ALLEN	TX		.11/20/2020	.04/07/2023	91,279		(2,365)			(2,365)		88,448	88,448			
100047198	MIAMI	FL		.11/20/2020	.05/07/2023	83,354		(641)			(641)		80,533	80,533			
100047383	XENIA	OH		.11/20/2020	.05/07/2023	6,739		(23)			(23)		3,730	3,730			
100047502	PACIFICA	CA		.11/20/2020	.04/07/2023	3,665		(1)			(1)		1,089	1,089			
100047841	YPSILANTI	MI		.11/20/2020	.04/07/2023	3,257		(61)			(61)		2,405	2,405			
100047879	HYATTSVILLE	MD		.11/20/2020	.04/07/2023	64,262		(6,848)			(6,848)		56,592	56,592			
100047903	SACRAMENTO	CA		.11/20/2020	.05/07/2023	1,939		1			1		596	596			
100047964	MIAMI	FL		.11/20/2020	.06/07/2023	29,204		(967)			(967)		16,913	16,913			
100048048	NIXA	MO		.11/20/2020	.06/07/2023	45,463		(2,053)			(2,053)		41,656	41,656			
100048520	TUCSON	AZ		.11/20/2020	.04/07/2023	165,623		128			128		163,270	163,270			
100048712	DOIMERS GROVE	IL		.11/20/2020	.04/07/2023	129,642		(2,786)			(2,786)		121,885	121,885			
100048728	PHOENIX	AZ		.11/20/2020	.05/07/2023	71,551		(5,347)			(5,347)		65,229	65,229			
100048766	SANER	TX		.11/20/2020	.04/07/2023	264,027		(10,374)			(10,374)		253,653	253,653			
100048955	PATTERSON	CA		.11/20/2020	.05/07/2023	306,640		(3,681)			(3,681)		301,395	301,395			
100049004	CHARLESTON	SC		.11/20/2020	.06/07/2023	5,427		(6)			(6)		2,660	2,660			
100050078	PHOENIX	AZ		.11/20/2020	.04/07/2023	6,162		(98)			(98)		3,771	3,771		(2)	(2)
100050080	SHELBY	MI		.11/20/2020	.05/07/2023	2,206		(42)			(42)		983	983			
100050268	FEEDLEY	CA		.11/20/2020	.04/07/2023	116,603		(7,194)			(7,194)		109,409	109,409			
100050273	GAITHERSBURG	MD		.11/20/2020	.06/07/2023	303,886		(13,897)			(13,897)		288,256	288,256			
100053415	EMPIRIA	VA		.03/23/2021	.06/07/2023	2,638		(10)			(10)		1,468	1,468			
100053446	SANTA ANA	CA		.03/23/2021	.06/07/2023	223,040		(13,411)			(13,411)		206,990	206,990			
100053522	LIBERAL	KS		.03/23/2021	.06/07/2023	6,930		92			92		5,969	5,969		(390)	(390)
10005382	MARSHALLTOWN	IA		.03/23/2021	.04/07/2023	2,424							901	901			
100053900	LAKE WORTH	FL		.03/23/2021	.06/07/2023	163,535		(4,712)			(4,712)		157,656	157,656			
100053916	ALBANY	NY		.03/23/2021	.06/07/2023	26,511		11,717			11,717		36,812	36,812			
100054003	CINCINNATI	OH		.03/23/2021	.04/07/2023	56,483		(4,142)			(4,142)		52,030	52,030			
100054045	PENNSVILLE	NJ		.03/23/2021	.05/07/2023	2,554		(6)			(6)		1,159	1,159			
100054171	BROXV	NY		.03/23/2021	.05/07/2023	65,259		(1,817)			(1,817)		60,589	60,589			
100054227	BOCA RATON	FL		.03/23/2021	.04/07/2023	108,180		(2,818)			(2,818)		105,089	105,089			
100054672	UPPER DARY	PA		.03/23/2021	.04/07/2023	70,825		27,345			27,345		97,998	97,998			
100055063	SALISBURY	MD		.03/23/2021	.06/07/2023	17,608		16			16		8,601	8,601			
100055096	RIVERSIDE	CT		.03/23/2021	.05/07/2023	518,395		(3,663)			(3,663)		490,285	490,285			
100055183	COLUMBIA	TN		.03/23/2021	.05/07/2023	53,829		(5,315)			(5,315)		48,004	48,004			
100055348	DAVIE	FL		.03/23/2021	.06/07/2023	228,035		(8,976)			(8,976)		217,658	217,658		9	9
100055366	DALLAS	NC		.03/23/2021	.06/07/2023	4,514		(12)			(12)		2,090	2,090			
100055459	BROOKLYN	NY		.03/23/2021	.04/07/2023	150,999		(3,524)			(3,524)		142,810	142,810			
100055476	LA MIRADA	CA		.03/23/2021	.06/07/2023	3,891		(26)			(26)		2,126	2,126			

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number		2	3	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
100055481		EL PASO	TX		03/23/2021	.06/07/2023	3,596		1					2,661				
100055485		HUNTSVILLE	AL		03/23/2021	.06/07/2023	.44,456		(4,044)			(4,044)		.40,292				
100055945		CANOGA PARK	CA		03/23/2021	.05/07/2023	238,715					(2,147)		236,568				
100055981		RIDGEFIELD	NJ		03/23/2021	.05/07/2023	77,544		(11,855)			(11,855)		65,689				
100055767		FLINT	TX		03/23/2021	.05/07/2023	169,092		(1,513)			(1,513)		165,319				
100057946		ELIZABETH	NJ		06/30/2021	.05/17/2023	199,639		(4,264)			(4,264)		192,256				
100065787		POINCIPE BEACH	FL		07/28/2021	.05/17/2023	294,781		(9,484)			(9,484)		283,963				
100067607		TOCCOA	GA		09/23/2021	.06/17/2023	.47,740		(2,900)			(2,900)		42,869				
100067941		ODESSA	TX		09/23/2021	.05/17/2023	102,059		(6,234)			(6,234)		95,412				
100067991		INDIANAPOLIS	IN		09/23/2021	.04/17/2023	139,183		(6,205)			(6,205)		132,370				
100068102		APPLE VALLEY	CA		06/25/2021	.06/17/2023	261,213		(4,647)			(4,647)		255,345				
100068198		WEST PARK	FL		08/25/2021	.04/17/2023	220,785		(8,430)			(8,430)		211,363				
100071474		HOLMES BEACH	FL		10/26/2021	.06/09/2023	1,173,936		(58,796)			(58,796)		1,115,101				
100071847		MIAMI BEACH	FL		10/14/2021	.06/17/2023	423,041		(18,369)			(18,369)		403,048				
100071849		LEXINGTON	KY		10/14/2021	.05/17/2023	230,409		(9,567)			(9,567)		219,922				
100073551		SAN JOSE	CA		11/19/2021	.04/09/2023	565,389		(3,532)			(3,532)		559,833				
100074986		LEI VSTAD	NLD		11/16/2021	.05/22/2023	2,693						2,429		(93)		(93)	
100076080		CENTRAL FALLS	RI		01/07/2022	.05/17/2023	240,104		(4,423)			(4,423)		234,575				
100076334		LAKEWOOD	CO		01/07/2022	.04/17/2023	541,100		(3,149)			(3,149)		535,317				
100081602		SEMINOLE	FL		03/24/2022	.04/09/2023	355,587		(7,587)			(7,587)		348,000				
100081616		YUCAIPA	CA		03/24/2022	.05/09/2023	829,201		(13,436)			(13,436)		812,911				
100081850		CHINO HILLS	CA		04/12/2022	.04/09/2023	748,543		(38,543)			(38,543)		710,000				
100084392		MIAMI	FL		06/12/2022	.05/09/2023	153,897		(4,886)			(4,886)		149,155				
100088516		Ams'ler dan	NLD		10/27/2022	.06/20/2023	2,114							1,472		(56)		(56)
100088528		Ams'ler dan	NLD		10/27/2022	.06/20/2023	2,460							2,468		(95)		(95)
100089012		ATLANTA	GA		11/04/2022	.06/09/2023	496,693		(16,693)			(16,693)		480,000				
100089721		Ams'ler dan	NLD		11/29/2022	.06/20/2023	32,109							32,733		(1,256)		(1,256)
0199999: Mortgages closed by repayment																		
1000002		DUBLIN	CA		08/30/2010		43,618,954		245,315			245,315		41,131,785	40,230,686	(102,878)	(901,482)	(1,004,360)
1000007		NORCO	CA		08/30/2011		5,074,008							60,772				
1000015		MCALLEN	TX		10/30/2003		3,661,124							84,560				
1000016		MCALLEN	TX		03/01/2016		146,037							18,337				
1000021		SAN ANTONIO	TX		06/05/2006		519,921							3,182				
1000024		HOUSTON	TX		12/27/2006		306,228							131,888				
1000036		HOUSTON	TX		11/05/2012		1,896,824							102,955				
1000037		HOUSTON	TX		11/05/2012		544,314							134,723				
1000202		GRAND JUNCTION	CO		10/04/2007		444,497							110,228				
1000710		BAYTOWN	TX		10/08/2018		1,951,748							28,015				
11186		TAUNTON	MA		12/31/2013		27,855,616							519,240				
19336		VARIOUS	FL		05/17/2019		113,047							3,440				
2287701		SAN FRANCISCO	CA		05/26/2021		32,524,213							483,280				
2321501		LONDON	GBR		05/26/2021		3,456,965							2,136,191				
7000037		ANNEHIM	CA		10/30/2018		110,566,160							18,990,607		(1,118,263)		(1,118,263)
7100010		YONKERS	NY		11/19/2019		4,532,418							24,513				
7100012		VARIOUS	MO		06/05/2020		10,000,000							56,921				
7200153		BRUNSWICK	GA		06/07/2017		3,393,994							1,720,395				
7200208		SUNNYVALE	CA		05/26/2021		13,582,551							1,607,334				
7200266		SEATTLE	WA		06/17/2021		5,980,546							14,730				
7200304		NEW YORK	NY		05/27/2021		15,000,000							4,890,347				
7200348		NASHVILLE	TN		05/27/2021		5,701,376							1,875,968				
7200439		STOCKHOLM	SWE		03/30/2021		4,447,042							46,748		(11,426)		(11,426)
							21,888,188							64,206				

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	7200450	LONDON	GB	07/09/2021		34,401,503							346,319	332,951	(7,324)	(7,324)
	7200462	VARIOUS	DE	06/28/2021		51,359,812							1,927,617	1,765,245		(149,096)
	7200510	BOSTON	MA	03/14/2022		117,480,500							561,044	561,044		
	7200594	NEW YORK	NY	11/08/2022		45,850,310							24,479,034	24,479,034		
	7250102	NEW YORK	NY	06/01/2021		11,015,698							54,802	54,802		
	7250108	MELVILLE	NY	06/01/2021		4,974,982							86,531	86,531		
	10000169	REEDLEY	CA	09/21/2016		127,474		706			706		614	614		
	10000165	MCHEERY	IL	09/27/2016		117,459		2,845			2,845		1,998	1,998		
	10000181	COATESVILLE	PA	09/27/2016		147,657		441			441		1,448	1,448		
	10000194	SYLMAR	CA	09/27/2016		534,043		1,116			1,116		2,262	2,262		
	10000195	LORTON	VA	09/27/2016		542,575		1,020			1,020		2,886	2,886		
	10000205	FORTUNA	CA	09/27/2016		261,513		655			655		840	840		
	10000206	CHICAGO	IL	09/27/2016		116,398		515			515		408	408		
	10000211	RIALTO	CA	09/27/2016		248,961		644			644		936	936		
	10000212	BIENA PARK	CA	09/27/2016		483,045		1,808			1,808		1,666	1,666		
	10000304	UPLAND	CA	09/27/2016		414,774		502			502		1,308	1,308		
	10000360	POTTSTOWN	PA	09/27/2016		144,234		376			376		855	855		
	10000369	NEIGHBURH	NY	09/27/2016		148,354		726			726		620	620		
	10000381	STERETT	AL	09/27/2016		111,560		485			485		10,632	10,632		
	10000383	NEW CASTLE	DE	09/27/2016		94,634		(207)			(207)		976	976		
	10000387	PHOENIX	AZ	09/27/2016		190,674		2,309			2,309		670	670		
	10000393	ATLANTIC CITY	NJ	09/27/2016		123,845		597			597		(160)	(160)		
	10000411	TULSA	OK	09/27/2016		139,730		1,137			1,137		2,269	2,269		
	10000423	ALBUQUERQUE	NM	09/27/2016		52,817		736			736		1,392	1,392		
	10000431	MONTEBELLO	CA	09/27/2016		328,920		388			388		1,668	1,668		
	10000438	TUSCON	AZ	09/27/2016		56,990		518			518		690	690		
	10000439	ST. VANTIA	OH	09/27/2016		111,664		244			244		313	313		
	10000444	CHICAGO	IL	09/27/2016		104,822		1,128			1,128		539	539		
	10000454	HOPKINS	SC	09/27/2016		67,859		189			189		777	777		
	10000455	CHESAPEAKE	VA	09/27/2016		119,127		333			333		929	929		
	10000456	ENTERPRISE	AL	09/27/2016		88,519		20			20		655	655		
	10000461	BETHLEHEM	PA	09/27/2016		111,544		382			382		584	584		
	10000465	WEST HAVEN	CT	09/27/2016		125,928		1,720			1,720		1,068	1,068		
	10000472	FORT KENT	ME	09/27/2016		136,099		(107)			(107)		237	237		
	10000476	INDIANAPOLIS	IN	09/27/2016		90,796		628			628		634	634		
	10000479	FINLAY	OH	09/27/2016		73,617		482			482		972	972		
	10000482	PERRIS	CA	09/27/2016		194,691		1,620			1,620		622	622		
	10000502	CARSON	CA	09/27/2016		462,310		1,793			1,793		1,503	1,503		
	10000511	WILMINGTON	DE	09/27/2016		99,989		(31)			(31)		343	343		
	10000512	AXIS	AL	09/27/2016		51,894		518			518		164	164		
	10000531	GERMANTOWN	MD	09/27/2016		290,536		6,429			6,429		5,815	5,815		
	10000561	DEER PARK	NY	09/27/2016		206,011		3,204			3,204		4,157	4,157		(7)
	10000580	PORT ST. LUCIE	FL	09/27/2016		143,746		1,132			1,132		2,638	2,638		
	10000597	LONGWOOD	FL	09/27/2016		205,286		292			292		686	686		
	10000605	BELTSVILLE	MD	09/27/2016		267,073		1,078			1,078		971	971		
	10000613	NEW HAVEN	CT	09/27/2016		130,542		472			472		1,117	1,117		
	10000614	SUMNER	WA	09/27/2016		278,408		667			667		1,060	1,060		
	10000615	BROOKLYN	NY	09/27/2016		600,050		1,212			1,212		2,482	2,482		
	10000618	EVANSTON	IL	09/27/2016		168,137		1,832			1,832		479	479		
	10000622	JACKSONVILLE	FL	09/27/2016		380,449		1,360			1,360		1,439	1,439		
	10000626	CAMBY	IN	09/27/2016		141,334		36			36		676	676		

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
10000637	BOYTON BEACH	FL		09/21/2016		190,506		1,511			1,511		1,220	1,220			
10001039	LAKE ARDIEHO	CA		01/27/2017		197,984		882			882		2,708	2,708			
100010645	SUNRISE	FL		12/23/2016		81,567		247			247		1,100	1,100			
100010650	SEVERNA PARK	MD		12/23/2016		382,042		2,139			2,139		4,916	4,916			
100010653	OHICO	CA		12/23/2016		261,754		730			730		3,379	3,379			
100010655	STEVENSVILLE	MD		12/23/2016		914,941		3,650			3,650		10,070	10,070			
100010657	LAHAINA	HI		12/23/2016		262,061		1,250			1,250		1,400	1,400			
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		99,652		92			92		375	375			
100010664	OPHES	NY		12/23/2016		124,773		1,093			1,093		843	843			
100010670	LAS VEGAS	NV		12/23/2016		96,099		59			59		465	465			
100010681	ROYALTUP	IA		12/23/2016		222,874		546			546		1,002	1,002			
100010684	ORANGE BEACH	AL		12/23/2016		427,695		375			375		1,916	1,916			
100010689	LAS VEGAS	NV		12/23/2016		158,641		188			188		702	702			
100010694	DEBRY	CT		12/23/2016		193,055		412			412		482	482			
100010711	LINWOOD	NJ		12/23/2016		1,545,995		8,086			8,086		17,153	17,153			
100010715	CARSON CITY	NV		12/23/2016		91,280		319			319		932	932			
100010740	WAPLES	FL		01/27/2017		212,475		689			689		1,294	1,294			
100010750	UPPER MARLBORO	MD		12/23/2016		90,551		823			823		756	756			
100010762	NORTH LAS VEGAS	NV		12/23/2016		269,452		654			654		1,515	1,515			
100010765	TITUSVILLE	FL		12/23/2016		71,568		468			468		1,136	1,136			
100010772	PRICH X	AZ		12/23/2016		145,210		1,178			1,178		939	939			
100010780	FARMERSVILLE	CA		12/23/2016		111,164		709			709		1,600	1,600			
100010789	MIAMI	FL		01/27/2017		134,565		891			891		1,178	1,178			(1)
100010792	LEHIGH ACRE	FL		12/23/2016		215,619		839			839		1,099	1,099			
100010796	MIAMI	FL		12/23/2016		166,295		913			913		1,298	1,298			
100010806	HONESTEAD	FL		12/23/2016		185,943		928			928		967	967			
100010811	HAGERSTOWN	MD		12/23/2016		147,130		157			157		663	663			
100010825	WALDORF	MD		12/23/2016		191,877		149			149		(457)	(457)			
100010845	LYONS	IL		12/23/2016		135,897		388			388		642	642			
100010851	MEMPHIS	TN		12/23/2016		41,862		602			602		1,012	1,012			
100010852	COLUMBIA	SC		12/23/2016		87,672		315			315		328	328			
100010855	MONTGOMERY	AL		12/23/2016		44,352		345			345		500	500			
100010865	VIRGINIA BEACH	VA		12/23/2016		388,554		1,546			1,546		1,503	1,503			
100010873	ONTARIO	CA		01/27/2017		361,934		236			236		825	825			
100010878	LINWOOD	CA		12/23/2016		383,684		(102)			(102)		1,011	1,011			
100010882	VINELAND	NJ		12/23/2016		84,146		688			688		1,182	1,182			
100010884	VENTURA	CA		12/23/2016		423,897		317			317		1,017	1,017			
100010889	HAYWARD	CA		12/23/2016		522,598		794			794		1,820	1,820			
100010902	WINSTON SALEM	NC		12/23/2016		81,695		400			400		494	494			
100010905	FLETCHER	NC		12/23/2016		458,259		1,311			1,311		1,806	1,806			
100010949	DAYTON	OH		12/23/2016		77,330		95			95		730	730			
100010950	JACKSONVILLE	FL		12/23/2016		41,550		460			460		610	610			
100010954	PENSACOLA	FL		12/23/2016		95,072		143			143		1,020	1,020			
100010955	MEMPHIS	TN		12/23/2016		47,441		57			57		690	690			
100010957	MIAMI	FL		12/23/2016		107,138		13			13		1,113	1,113			(1)
100010958	MIAMI	FL		12/23/2016		105,852		25			25		1,131	1,131			
100010967	TOLEO RIV	NJ		12/23/2016		79,652		3,531			3,531		5,627	5,627			
100010970	LAUSING	MI		12/23/2016		67,089		323			323		308	308			
100010972	BALTIMORE	MD		12/23/2016		85,593		522			522		609	609			
100010975	EASTLAKE	OH		12/23/2016		123,034		159			159		303	303			
100010976	GREINA	FL		12/23/2016		113,910		96			96		372	372			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010378	WILKIE	OH			12/23/2016		124,736		(21)				(21)	712		712		(1)
100010391	OSSEO	MI			12/23/2016		134,925		368			368		586		586		
100010396	LAUDERHILL	FL			01/27/2017		107,921		196			196		333		333		
100011001	TOWHANA	PA			12/23/2016		84,266		355			355		364		364		
100011005	SAINT CLOUD	FL			12/23/2016		157,186		624			624		649		649		
100011006	LINCOLN PARK	MI			12/23/2016		112,315		(192)			(192)		1,298		1,298		
100011010	BERWIN	IL			12/23/2016		142,508		790			790		641		641		
100011011	WEST MIFELIN	PA			12/23/2016		104,459		(64)			(64)		3,271		3,271		
100011015	SILVIA	CA			12/23/2016		129,696		488			488		464		464		
100011022	BALTIMORE	MD			12/23/2016		102,208		204			204		502		502		
100011026	LAS VEGAS	NV			12/23/2016		76,734		712			712		817		817		
100011037	CLEVELAND	OH			12/23/2016		82,326		(408)			(408)		904		904		
100011046	KAHLUI	HI			12/23/2016		672,489		558			558		1,618		1,618		
100011049	POUGHKEEPSIE	NY			01/27/2017		233,606		1,153			1,153		532		532		
100011051	CHESTERFIELD	VA			12/23/2016		201,233		158			158		1,359		1,359		
100011054	EL PASO	TX			01/27/2017		59,257		452			452		2,015		2,015		
100011147	FREDERICKSBURG	VA			12/23/2016		427,430		1,434			1,434		5,488		5,488		(1)
100011190	MEIRHIS	TN			12/23/2016		46,205		369			369		1,101		1,101		
100011199	WESTHAMPTON BEACH	NY			01/27/2017		198,073		1,312			1,312		2,413		2,413		
100011202	MINNEAPOLIS	MN			12/23/2016		207,626		816			816		2,877		2,877		
100011212	CHAMBERSBURG	PA			12/23/2016		75,476		775			775		886		886		
100011225	MONKS CORNER	SC			12/23/2016		90,615		324			324		1,335		1,335		
100011234	RUSKIN	FL			12/23/2016		170,976		774			774		825		825		
100011280	MEIRHIS	TN			12/23/2016		67,616		110			110		156		156		
100011283	ST. CLAIRESVILLE	OH			12/23/2016		67,533		198			198		635		635		
100011289	ALBUQUERQUE	NM			12/23/2016		133,174		294			294		219		219		
100011290	LUDINGTON	MI			12/23/2016		74,151		6			6		99		99		
100011320	DEATSVILLE	AL			12/23/2016		51,124		239			239		1,028		1,028		
100011340	COLUMBUS	OH			01/27/2017		47,086		(347)			(347)		1,777		1,777		
100011384	BALTIMORE	MD			12/23/2016		71,136		(125)			(125)		590		590		
100011403	ALBUQUERQUE	NM			12/23/2016		187,622		1,330			1,330		1,600		1,600		
100011438	CHAMBERSBURG	PA			12/23/2016		85,234		489			489		483		483		
100011465	ESTERO	FL			12/23/2016		147,911		1,169			1,169		2,100		2,100		
100011515	STAFFORD	VA			03/08/2017		266,038		1,986			1,986		1,280		1,280		
100011516	CHESTEROWN	MD			03/08/2017		347,999		1,612			1,612		1,463		1,463		
100011518	TEANECK	NJ			03/08/2017		304,178		2,897			2,897		958		958		
100011524	ELGIN	IL			03/08/2017		133,170		1,004			1,004		752		752		
100011527	NEW PORT RICHEY	FL			03/08/2017		152,706		1,096			1,096		1,607		1,607		
100011530	PROVIDENCE	RI			03/08/2017		133,387		783			783		600		600		
100011531	LAS VEGAS	NV			03/08/2017		124,425		1,233			1,233		1,306		1,306		
100011533	WESLEY CHAPEL	FL			03/08/2017		158,806		615			615		584		584		
100011536	BATON ROUGE	LA			03/08/2017		125,539		859			859		565		565		
100011537	HOPELAWN	NJ			03/08/2017		196,738		1,502			1,502		651		651		
100011539	BALTIMORE	MD			03/08/2017		181,499		1,350			1,350		1,247		1,247		
100011544	SARASOTA	FL			03/08/2017		181,851		1,168			1,168		1,371		1,371		(6)
100011553	PHILADELPHIA	PA			03/08/2017		164,208		744			744		881		881		
100011555	DAYTONA BEACH	FL			03/08/2017		108,062		183			183		532		532		2
100011557	ADDISON	IL			03/08/2017		169,448		1,035			1,035		1,322		1,322		(2)
100011558	RIVERSIDE	CA			03/08/2017		208,771		1,142			1,142		1,035		1,035		
100011560	ALTA MONTE SPRINGS	FL			03/08/2017		256,811		1,137			1,137		1,285		1,285		
100011561	FELTON	DE			03/08/2017		113,035		1,000			1,000		547		547		

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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	
100011562	CHARLOTTE		NC		03/08/2017		127,198		437			437		625	625				
100011563	NORTH LITTLE ROCK		AR		03/08/2017		37,513		598			598		881	881				
100011565	BAY SHORE		NY		03/08/2017		306,384		1,551			1,551		1,141	1,141				
100011567	LAUDERHILL		FL		03/08/2017		96,537		1,038			1,038		664	664				
100011569	TAMPA		FL		03/08/2017		239,235		2,059			2,059		857	857				
100011570	MIAMI		FL		03/08/2017		138,214		1,449			1,449		533	533				
100011572	BALTIMORE		MD		03/08/2017		144,662		628			628		914	914				
100011583	WINNETSKILL		NY		03/08/2017		163,683		565			565		1,369	1,369			(1)	(1)
100011587	MEMPHIS		TN		03/08/2017		61,948		259			259		467	467				
100011588	ANNAPOLIS		MD		03/08/2017		152,755		748			748		934	934			(9)	(9)
100011590	ERWIN		TN		03/08/2017		46,635		658			658		468	468				
100011591	GERMANTOWN		MD		03/08/2017		263,877		1,080			1,080		1,715	1,715				
100011597	BEL AIR		MD		03/08/2017		211,181		1,050			1,050		1,193	1,193			(5)	(5)
100011598	MORENO VALLEY		CA		03/08/2017		241,638		99			99		1,243	1,243				
100011599	SPRING HILL		FL		03/08/2017		54,684		315			315		228	228				
100011602	LUSBY		MD		03/08/2017		178,193		1,294			1,294		2,364	2,364				
100011608	LEWIS		DE		03/08/2017		267,337		779			779		1,060	1,060				
100011612	BELLWOOD		IL		03/08/2017		70,728		674			674		558	558				
100011613	ANSANIA		CT		03/08/2017		109,964		2,035			2,035		1,679	1,679			(3)	(3)
100011614	TAMARAC		FL		03/08/2017		144,884		770			770		457	457				
100011616	HAIRTON		VA		03/08/2017		117,140		702			702		637	637			(7)	(7)
100011622	PATERSON		NJ		03/08/2017		157,279		537			537		661	661				
100011626	FAIR LAWN		NJ		03/08/2017		249,041		2,236			2,236		2,086	2,086				
100011627	WESTON		FL		03/08/2017		129,033		1,489			1,489		1,542	1,542			(5)	(5)
100011649	FAVETTEVILLE		AR		03/08/2017		124,056		2,016			2,016		5,461	5,461				
100011650	CANYON LAKE		CA		03/08/2017		413,125		1,326			1,326		2,900	2,900				
100011653	NORTH BERGEN		NJ		03/08/2017		338,940		668			668		1,129	1,129				
100011654	BELLEVILLE		NJ		03/08/2017		217,555		948			948		1,027	1,027				
100011657	ANNAPOLIS		MD		03/08/2017		221,371		831			831		963	963				
100011659	RIVERHEAD		NY		03/08/2017		277,065		2,401			2,401		1,929	1,929			(2)	(2)
100011662	MIAMI SPRING		OH		03/08/2017		177,310		406			406		1,086	1,086			(4)	(4)
100011665	WESLEY CHAPEL		FL		03/08/2017		176,116		976			976		1,169	1,169				
100011666	WAINESBORO		PA		03/08/2017		227,783		695			695		844	844				
100011667	AMITYVILLE		NY		03/08/2017		274,360		2,237			2,237		2,205	2,205				
100011672	TULARE		CA		03/08/2017		101,230		353			353		1,060	1,060			2	2
100011673	LITTLE FALLS		MI		03/08/2017		91,106		579			579		574	574				
100011680	KISSIMEE		FL		03/08/2017		148,552		857			857		2,158	2,158				
100011700	GLENDALE		AZ		03/08/2017		80,009		726			726		1,767	1,767				
100011701	AGORA HILLS		CA		03/08/2017		222,604		1,107			1,107		4,578	4,578				
100011702	LAKELAND		FL		03/08/2017		192,078		589			589		580	580				
100011726	MONTAUK		NY		03/08/2017		465,700		2,320			2,320		2,473	2,473				
100011727	GLENDALE		AZ		03/08/2017		123,138		473			473		619	619				
100011729	FALLS CHURCH		VA		03/08/2017		241,983		2,086			2,086						3	3
100011736	EXCELSIOR SPRINGS		MO		03/08/2017		94,463		409			409		441	441				
100011747	KOWA		ID		03/08/2017		70,489		828			828		810	810				
100011753	BLOOMINGTON		CA		03/08/2017		188,262		840			840		701	701				
100011765	PHILADELPHIA		PA		03/08/2017		67,181		636			636		411	411			(1)	(1)
100011774	BETHLEHEM		PA		03/08/2017		92,631		1,452			1,452		1,815	1,815			(1)	(1)
100011777	SALICUS		MA		03/08/2017		283,657		2,726			2,726		2,986	2,986				
100011783	PLAINFIELD		IL		03/08/2017		141,212		785			785		620	620				
100011786	FORT WASHINGTON		MD		03/08/2017		306,007		190			190		1,416	1,416				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011795	LOGAN	OH		03/08/2017		43,574		419			419		438	438			
100011798	BALTIMORE	MD		03/08/2017		152,245		342			342		554	554			
100011804	CENTRAL ISLIP	NY		03/08/2017		264,463		866			866		1,764	1,764			
100011810	VIRGINIA BEACH	VA		03/08/2017		121,924		754			754		1,931	1,931			(8)
100011813	NAPERVILLE	IL		03/08/2017		296,725		734			734		1,121	1,121			
100011825	SHAWNEE	OH		03/08/2017		71,837		390			390		1,345	1,345			
100011837	CHICAGO	IL		03/08/2017		122,458		530			530		1,111	1,111			
100011840	FORT LAUDERDALE	FL		03/08/2017		95,034		577			577		887	887			
100011849	ROBERT PARK	CA		03/08/2017		406,617		510			510		2,808	2,808			
100011851	LOVINGHAM	FL		03/08/2017		426,907		634			634		2,979	2,979			
100011862	AMELIA	OH		03/08/2017		123,118		294			294		486	486		1	
100011869	CHANTILLY	VA		03/08/2017		501,656		3,438			3,438		2,166	2,166			
100011867	WESTON	FL		03/08/2017		200,543		283			283		809	809			
100011870	MARIETTA	LA		03/08/2017		67,729		136			136		210	210			
100011876	LAURELBERG	PA		03/08/2017		318,305		1,134			1,134		1,560	1,560			
100011882	CHARLOTTE	NC		03/08/2017		74,145		545			545		1,291	1,291			(1)
100011885	NASHVILLE	MI		03/08/2017		75,847		755			755		1,160	1,160			(1)
100011888	LOS ANGELES	CA		03/08/2017		343,172		658			658		1,684	1,684			
100011904	ALBUQUERQUE	NM		03/08/2017		120,182		251			251		466	466			
100011906	PLANT CITY	FL		03/08/2017		171,069		260			260		673	673			
100011914	JACKSONVILLE	FL		03/08/2017		102,013		315			315		494	494			
100011923	TORRANCE	CA		03/08/2017		406,457		1,019			1,019		1,599	1,599			
100011932	MOUNT AIRY	NC		03/08/2017		55,253		550			550		810	810		1	(1)
100011935	SIMI VALLEY	CA		03/08/2017		323,300		1,501			1,501		2,974	2,974			(1)
100011938	DAMASCUS	MD		03/08/2017		127,414		131			131		1,884	1,884		1	
100011941	DELTONA	FL		03/08/2017		111,401		453			453		523	523			
100011944	MIAMI	FL		03/08/2017		155,398		546			546		486	486			
100011974	SANTA ROSA	CA		03/08/2017		331,122		1,143			1,143		1,476	1,476			
100011980	BOYNTON BEACH	FL		03/08/2017		149,646		214			214		395	395			
100011983	KERSHAW	SC		03/08/2017		56,619		307			307		726	726			
100011986	RAINEUR	NC		03/08/2017		33,801		557			557		439	439			
100011992	KANSAS CITY	MO		03/08/2017		68,160		387			387		1,141	1,141			(1)
100011998	BELMONT	OH		03/08/2017		103,778		307			307		432	432			
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		808,656		5,849			5,849		8,590	8,590			
100012022	MIAMI	FL		03/08/2017		80,664		484			484		1,172	1,172			
100012031	NORTH BOROUGH	MA		03/08/2017		273,075		1,111			1,111		4,113	4,113			(3)
100012034	PERIS	CA		03/08/2017		133,617		354			354		896	896			
100012040	WEST NEW YORK	NJ		03/08/2017		240,281		947			947		1,467	1,467			
100012046	NORTH MIAMI	FL		03/08/2017		114,494		172			172		378	378		12	
100012052	TERREBONE	OR		03/08/2017		110,536		268			268		547	547			
100012055	VIOLA	IL		03/08/2017		22,699		311			311		791	791			
100012058	SALT LAKE CITY	UT		03/08/2017		40,280		18			18		924	924			
100012064	BROOKLYN	NY		03/08/2017		411,605		1,283			1,283		1,749	1,749			
100012070	HOUSTON	TX		03/08/2017		33,242		98			98		772	772			
100012073	HOUSTON	TX		03/08/2017		50,234		57			57		489	489			
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		200,653		79			79		1,385	1,385			
100012096	RICHLAND	VA		03/08/2017		68,653		9			9		1,030	1,030			
100012099	STATEN ISLAND	NY		03/08/2017		432,680		2,381			2,381		3,369	3,369			
100012105	DENVER	CO		03/08/2017		98,714		811			811		2,885	2,885			
100012108	BATTLE CREEK	MI		03/08/2017		28,629		241			241		677	677			
100012114	NAMPA	ID		03/08/2017		73,063		54			54		220	220			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012117	PHILADELPHIA	PA		03/08/2017		45,233		121			121		163		163		
100012120	ORLANDO	FL		03/08/2017		251,724		686			686		1,089				
100012126	SPRING HILL	FL		03/08/2017		80,531		170			170		710				
100012129	PALM BAY	FL		03/08/2017		75,045		67			67		494				
100012132	WILMINGTON	DE		03/08/2017		21,150		333			333		1,235				
100012135	SAN PEDRO	CA		03/08/2017		147,186		3			3		693				
100012144	GOODLETTSVILLE	TN		03/08/2017		106,579		38			38		695				
100012150	EAST BOSTON	MA		03/08/2017		300,201		515			515		1,227				
100012156	MIAMI BEACH	FL		03/08/2017		414,250		1,346			1,346		1,407				(12)
100012163	SAN JOSE	CA		03/08/2017		267,897		154			154		2,407				
100012165	EVANSON	IA		03/08/2017		113,611		360			360		829				(6)
100012171	OCEANSIDE	NY		03/08/2017		165,250		1,190			1,190		547				
100012177	FAIRFAX	VA		03/08/2017		146,995		85			85		2,581				
100012189	ORLANDO	FL		03/08/2017		123,784		320			320		873				
100012207	GOSHEN	IN		03/08/2017		179,947		169			169		3,885				(10)
100012210	PHILADELPHIA	PA		03/08/2017		25,279		346			346		896				(1)
100012217	SCOTT'S VALLEY	CA		03/08/2017		32,071		414			414		1,740				(1)
100012218	WILMINGTON	DE		04/28/2017		197,531		617			617		703				
100012220	HAINES CITY	FL		04/28/2017		93,454		611			611		490				
100012225	BRISTOW	VA		04/28/2017		276,068		1,370			1,370		3,224				
100012226	CORAL SPRINGS	FL		04/28/2017		310,894		3,171			3,171		4,618				
100012229	ABINGDON	MD		04/28/2017		189,574		557			557		614				6
100012232	FORDS	NY		04/28/2017		206,159		2,052			2,052		1,720				
100012238	KISSIMEE	FL		04/28/2017		177,029		733			733		1,067				
100012240	HAMILTON	OH		04/28/2017		69,779		170			170		217				
100012242	MIAMI	FL		04/28/2017		138,206		418			418		578				
100012244	GREENWOOD	SC		04/28/2017		129,464		1,062			1,062		1,121				
100012245	NEPHI	UT		04/28/2017		97,353		265			265		391				
100012246	TAIAPA	FL		04/28/2017		126,510		337			337		716				(5)
100012251	PHILADELPHIA	PA		04/28/2017		145,526		563			563		1,472				
100012252	DUNELLON	FL		04/28/2017		47,494		359			359		667				
100012254	ROSELLE	NJ		04/28/2017		158,699		763			763		1,459				
100012255	FITCHBURG	MA		04/28/2017		131,788		1,666			1,666		2,298				
100012256	ALLENDAIN	PA		04/28/2017		86,398		100			100		109				
100012257	LOUISVILLE	KY		04/28/2017		152,395		462			462		431				
100012260	PHILADELPHIA	PA		04/28/2017		153,308		594			594		536				
100012262	BALTIMORE	MD		04/28/2017		74,722		86			86		560				
100012263	EASTON	MD		04/28/2017		146,351		203			203		462				
100012264	STILLWELL	OK		04/28/2017		42,947		344			344		496				
100012266	CASCO	ME		04/28/2017		124,246		200			200		627				
100012267	PORT SAINT LOUIE	FL		04/28/2017		163,614		470			470		627				
100012269	WEST PARK	FL		04/28/2017		132,129		542			542		656				
100012270	LAKELAND	FL		04/28/2017		114,044		619			619		302				
100012271	PLANTATION	FL		04/28/2017		211,331		340			340		797				
100012274	WINTER HAVEN	FL		04/28/2017		78,958		74			74		221				
100012280	RIO RANCHO	NM		04/28/2017		87,726		286			286		338				
100012281	VERO BEACH	FL		04/28/2017		89,885		969			969		384				
100012282	WATERBURY	CT		04/28/2017		132,041		1,243			1,243		1,485				
100012283	ROCKWELL	NC		04/28/2017		98,789		168			168		5,399				
100012289	WINSTON-SALEM	NC		04/28/2017		63,169		258			258		815				
100012291	YUBA CITY	CA		04/28/2017		171,567		506			506		776				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10001294	LOVES PARK	IL		04/28/2017		72,947		279			279		649		649		
10001295	WINDSOR	PA		04/28/2017		201,238		1,074			1,074		2,220	2,220			
10001296	CHICAGO	IL		04/28/2017		142,056		302			302		994	994			
10001297	HAMOND	IN		04/28/2017		73,945		732			732		1,053	1,053			
10001299	WESLACO	TX		04/28/2017		104,522		363			363		855	855			
10001300	BRISTOW	VA		04/28/2017		316,018		1,489			1,489		3,722	3,722			
10001305	CHICAGO	IL		04/28/2017		154,837		1,147			1,147		1,728	1,728			(3)
100012945	SKOKIE	IL		04/28/2017		821,796		2,629			2,629		4,474	4,474			
100012502	BROOKLYN	NY		04/28/2017		740,697		3,443			3,443		4,145	4,145			
100012505	ALTA MONTE SPRINGS	FL		04/28/2017		79,982		532			532		1,134	1,134			
100012506	LAKE WORTH	FL		04/28/2017		128,071		883			883		2,072	2,072			
100012507	SAN DIEGO	CA		04/28/2017		193,979		308			308		1,428	1,428			1
100012512	LIVWOOD	IL		04/28/2017		26,034		203			203		380	380			
100012520	SELER	TN		04/28/2017		40,439		(30)			(30)		181	181			
100012521	LOUISVILLE	KY		04/28/2017		61,351		322			322		375	375			
100012524	BROOKLYN	NY		04/28/2017		366,189		1,611			1,611		2,169	2,169			(14)
100012527	HOUSTON	TX		04/28/2017		61,717		434			434		978	978			
100012528	WARREN	MI		04/28/2017		45,814		384			384		751	751			
100012533	NEWARK	NJ		04/28/2017		67,292		(18)			(18)		1,325	1,325			
100012537	MIAMI	FL		04/28/2017		98,796		550			550		542	542			
100012540	DUNELLON	FL		04/28/2017		84,712		(260)			(260)		3,653	3,653			
100012544	BOLIVAR	TN		04/28/2017		24,823		77			77		446	446			
100012553	FERNANDINA BEACH	FL		04/28/2017		142,825		795			795		531	531			
100012556	LOS BANOS	CA		04/28/2017		63,905		346			346		380	380			
100012557	LINCOLNWOOD	IL		04/28/2017		53,107		152			152		1,890	1,890			(1)
100012558	MIAMI	FL		04/28/2017		39,225		224			224		651	651			
100012560	NORTH LAUDERDALE	FL		04/28/2017		37,318		125			125		444	444			
100012561	SAN JOSE	CA		04/28/2017		85,716		234			234		335	335			
100012601	SPRING HILL	FL		05/25/2017		196,844		102			102		497	497			
100012602	LAS VEGAS	NV		05/25/2017		100,511		861			861		1,189	1,189			
100012603	HENDERSON	NV		05/25/2017		223,586		483			483		816	816			
100012608	MASTIC	NY		05/25/2017		276,904		705			705		1,140	1,140			
100012611	UPPER MERLBORO	MD		05/25/2017		226,217		752			752		954	954			
100012613	EVERETT	WA		05/25/2017		237,642		230			230		743	743			
100012615	SHIRLEY	NY		05/25/2017		270,888		656			656		1,131	1,131			
100012623	PEMBROKE PINES	FL		05/25/2017		296,222		428			428		1,574	1,574			
100012625	CLEARWATER	FL		05/25/2017		219,747		442			442		898	898			
100012626	JUPITER	FL		05/25/2017		182,741		371			371		578	578			
100012628	WINTER PARK	FL		05/25/2017		197,245		559			559		829	829			
100012629	FONTANA	CA		05/25/2017		276,072		(128)			(128)		1,311	1,311			
100012631	HAIALEAH	FL		05/25/2017		111,374		100			100		588	588			
100012639	BAKERSFIELD	CA		05/25/2017		125,196		294			294		406	406			
100012642	LONGWOOD	FL		05/25/2017		193,919		598			598		863	863			
100012643	FRESNO	CA		05/25/2017		123,779		101			101		525	525			
100012645	SAN JOSE	CA		05/25/2017		339,518		(90)			(90)		1,091	1,091			
100012647	CHICAGO	IL		05/25/2017		134,273		131			131		874	874			
100012649	MIAMI	FL		05/25/2017		181,086		(60)			(60)		548	548			
100012654	BRIDGEPORT	CT		05/25/2017		136,638		1,377			1,377		1,402	1,402			
100012655	TAVARES	FL		05/25/2017		138,320		335			335		596	596			
100012657	WEST PALM BEACH	FL		05/25/2017		112,529		191			191		386	386			
100012658	LOMPOC	CA		05/25/2017		299,967		400			400		1,011	1,011			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8
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
100012659	TOWNSHIP HILLSIDE		NJ	05/25/2017			181,198		414			414		621	621			
100012660	JACKSONVILLE		FL	05/25/2017			129,942	36				36		388	388			
100012662	SILVER SPRING		MD	05/25/2017			200,475	460				460		901	901			
100012663	DISTRICT HEIGHTS		MD	05/25/2017			98,614	187				187		351	351			
100012664	JACKSONVILLE		FL	05/25/2017			105,543	292				292		538	538			
100012665	LAS VEGAS		NV	05/25/2017			177,288	321				321		629	629			
100012666	PUNTA GORDA		FL	05/25/2017			147,698	210				210		520	520			
100012667	GARDEN CITY		MI	05/25/2017			111,149	94				94		375	375			
100012668	WINTER GARDEN		FL	05/25/2017			64,943	377				377		680	680			
100012670	MORENO VALLEY		CA	05/25/2017			271,153	384				384		826	826			
100012673	SKOKIE		IL	05/25/2017			178,180	592				592		703	703			
100012675	TULSON		AZ	05/25/2017			85,240	241				241		475	475			
100012676	ORLANDO		FL	05/25/2017			117,711	196				196		273	273			
100012678	LA QUINTA		CA	05/25/2017			304,337	356				356		1,094	1,094			
100012680	FENO		NV	05/25/2017			200,289	388				388		697	697			
100012686	LAS VEGAS		NV	05/25/2017			284,359	903				903		1,128	1,128			
100012688	OCALA		FL	05/25/2017			119,656	213				213		481	481			
100012689	CAPE CORAL		FL	05/25/2017			161,145	256				256		732	732			
100012690	LANSING		MI	05/25/2017			77,161	245				245		384	384			
100012692	MARICOPA		AZ	05/25/2017			159,498	363				363		591	591			
100012697	LOS BANOS		CA	05/25/2017			288,984	284				284		1,261	1,261			
100012699	TOWNSHIP OF WINSLOW		NJ	05/25/2017			154,165	2,260				2,260		5,341	5,341			
100012701	HENDERSON		NV	05/25/2017			105,933	256				256		371	371			
100012705	OCEAN CITY		MD	05/25/2017			262,040	449				449		995	995			
100012707	NORTH LAS VEGAS		NV	05/25/2017			164,569	559				559		880	880			
100012709	BIG BEAR CITY		CA	05/25/2017			251,423	610				610		930	930			
100012710	SONORA		CA	05/25/2017			222,459	125				125		713	713			
100012712	MODESTO		CA	05/25/2017			131,841	265				265		461	461			
100012715	WEST PALM BEACH		FL	05/25/2017			157,432	1,772				1,772		1,753	1,753			
100012718	PINE MOUNTAIN CLUB		CA	05/25/2017			238,370	484				484		857	857			
100012723	PEORIA		AZ	05/25/2017			278,578	184				184		983	983			
100012724	PALOS HILLS		IL	05/25/2017			283,042	257				257		1,010	1,010			
100012725	ORLANDO		FL	05/25/2017			187,096	560				560		628	628			
100012726	SAN BERNARDINO		CA	05/25/2017			279,225	471				471		961	961			
100012732	BAKERSFIELD		CA	05/25/2017			157,990	557				557		402	402			
100012735	ARAPA		FL	05/25/2017			126,751	484				484		1,041	1,041			(4)
100012737	SPRING HILL		FL	05/25/2017			134,844	166				166		1,111	1,111			
100012739	FRESNO		CA	05/25/2017			164,978	287				287		578	578			
100012740	PITTSBURG		CA	05/25/2017			230,351	235				235		828	828			
100012741	BAKERSFIELD		CA	05/25/2017			160,380	548				548		793	793			(1)
100012748	LAS VEGAS		NV	05/25/2017			242,192	703				703		886	886			
100012752	MELROSE PARK		IL	05/25/2017			91,785	72				72		405	405			
100012756	FRESNO		CA	05/25/2017			165,305	261				261		594	594			
100012759	YUMA		AZ	05/25/2017			99,782	280				280		365	365			
100012760	GURNEE		IL	05/25/2017			130,447	163				163		427	427			
100012762	BAKERSFIELD		CA	05/25/2017			176,331	345				345		598	598			
100012764	FENYOLDSDURG		OH	05/25/2017			136,877	424				424		708	708			
100012765	NORTH BEACH		MD	05/25/2017			222,288	419				419		937	937			(2)
100012766	MODESTO		CA	05/25/2017			175,995	1,236				1,236		3,996	3,996			
100012769	FRESNO		CA	05/25/2017			82,829	114				114		221	221			(2)
100012771	LAS VEGAS		NV	05/25/2017			88,765	296				296		457	457			(2)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100012763	COMPTON	CA	05/25/2017		233,889	234	234					560			
	100012764	TAMPA	FL	05/25/2017		140,817	297	297			297		486			
	100012801	CITRUS HEIGHTS	CA	05/25/2017		128,609	996	996					486			
	100012807	FRUITLAND PARK	FL	05/25/2017		218,223	839	839					600			
	100012815	LOS ANGELES	CA	05/25/2017		244,971	(38)	(38)					1,037			
	100012817	LOS ANGELES	CA	05/25/2017		273,602	(83)	(83)					892			
	100012829	LANCASTER	CA	05/25/2017		56,450	1,673	1,673					1,012			
	100012832	PERRIS	CA	05/25/2017		27,763		1,194			1,194		1,072			(5)
	100012834	MIAMI	FL	05/25/2017		194,165	158	158					527			(2)
	100012835	CHICAGO	IL	05/25/2017		278,524							1,156			
	100012836	GARNEVILLE	NV	05/25/2017		253,385	555	555					929			
	100012845	FOULERVILLE	MI	05/25/2017		96,029	14	14					400			
	100012847	SUMMIT TOWNSHIP	MI	05/25/2017		102,783	343	343					980			
	100012852	HENDERSON	NV	05/25/2017		222,894	(13)	(13)					452			
	100012862	FILLMORE	CA	05/25/2017		248,248	(144)	(144)					759			
	100012864	LAS VEGAS	NV	05/25/2017		129,756		440					926			
	100012865	FT WALTON BEACH	FL	05/25/2017		154,478	295	295					558			
	100012868	LINWOOD	CA	05/25/2017		163,849	176	176					588			
	100012869	SAINT PETERSBURG	FL	05/25/2017		17,416	587	587					176			
	100012873	LEHIGH ACRES	FL	05/25/2017		43,634	(30)	(30)					542			
	100012875	PUNTA GORDA	FL	05/25/2017		145,135	181	181					400			
	100012879	SUNRISE	FL	05/25/2017		62,558	107	107					222			
	100012885	LAS VEGAS	NV	05/25/2017		255,111	732	732					208			
	100012886	RIVERSIDE	CA	05/25/2017		131,108	225	225					1,051			
	100012887	LAS VEGAS	NV	05/25/2017		157,388	415	415					388			
	100012888	FORT MYERS	FL	05/25/2017		194,828	220	220					484			
	100012889	ROYAL PALM BEACH	FL	05/25/2017		162,012	446	446					689			
	100012909	MESQUITE	TX	05/25/2017		27,680		440					700			
	100012911	MATECA	CA	05/25/2017		15,730	680	680					271			
	100012912	VICTORVILLE	CA	05/25/2017		152,763	162	162					331			
	100012914	JACKSONVILLE	FL	05/25/2017		132,415		1,229			1,229		887			
	100012915	NAPLES	FL	05/25/2017		196,794		390			390		725			
	100012918	POINCIPE BEACH	FL	05/25/2017		199,689		1,002			1,002		1,619			
	100012920	LAND OF LAKES	FL	05/25/2017		325,290		537			537		1,262			
	100012935	ORLANDO	FL	05/25/2017		132,644		494			494		1,612			
	100012938	MORENO VALLEY	CA	05/25/2017		283,095	219	219			219		1,059			
	100012942	PORT ORANGE	FL	05/25/2017		69,014	183	183					297			
	100012943	PALM COAST	FL	05/25/2017		149,908		544			544		1,046			
	100012946	LAKE WORTH	FL	05/25/2017		159,227		24			24		478			
	100012948	LAUDERHILL	FL	05/25/2017		106,465		159			159		588			
	100012950	MORENO VALLEY	CA	05/25/2017		234,675		201			201		794			
	100012951	CLERMONT	FL	05/25/2017		251,611		383			383		573			
	100012956	KAILUA-KONA	HI	05/25/2017		320,171		182			182		975			
	100012960	LAJONT	CA	05/25/2017		135,106		466			466		546			
	100012965	BOJIE	MD	05/25/2017		295,301		723			723		1,102			
	100012971	MIAMI	FL	05/25/2017		83,682		94			94		270			
	100012972	LAS VEGAS	NV	05/25/2017		136,975		255			255		521			
	100012973	MORENO VALLEY	CA	05/25/2017		240,662		490			490		1,038			
	100012974	PERRIS	CA	05/25/2017		208,861		500			509		528			
	100012977	DORCHESTER	MA	05/25/2017		91,479		2,875			2,875		1,842			
	100012978	FONTANA	CA	05/25/2017		49,208		1,136			1,136		414			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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
100012881	QUEEN CREEK		AZ		05/25/2017		248,172		129			129		972	972			
100012882	ORLANDO		FL		05/25/2017		143,739		377			377		544	544			
100012888	HOLLYWOOD		FL		05/25/2017		157,160		412			412		614	614			
100012897	WINTER SPRINGS		FL		05/25/2017		167,772		256			256		601	601			
100013001	FREDDING		CA		05/25/2017		132,707		169			169		539	539			
100013003	LAS VEGAS		NV		05/25/2017		127,767		124			124		374	374			
100013005	MATTESON		IL		05/25/2017		143,702		425			425		620	620			
100013012	MIAMI		FL		05/25/2017		134,177		354			354		698	698			
100013017	FORT WASHINGTON		MD		05/25/2017		215,265		339			339		741	741			
100013024	VOLVO		IL		05/25/2017		216,008		554			554		819	819			
100013027	PHILAN		CA		05/25/2017		195,312		240			240		657	657			
100013030	HANDYER PARK		IL		05/25/2017		106,690		232			232		349	349			
100013036	BAKERSFIELD		CA		05/25/2017		66,095		230			230		360	360			
100013041	COMPTON		CA		05/25/2017		238,469		251			251		679	679			
100013042	HOLLYWOOD		FL		05/25/2017		231,127		581			581		813	813			
100013043	MARGATE		FL		05/25/2017		116,710		126			126		541	541			(2)
100013055	LAS VEGAS		NV		05/25/2017		128,773		308			308		462	462			
100013056	LAND O' LAKES		FL		05/25/2017		395,336		1,101			1,101		1,427	1,427			
100013070	OWIEDO		FL		05/25/2017		277,390		361			361		1,147	1,147			
100013085	SAN DIEGO		CA		05/25/2017		250,333		(277)			(277)		893	893			
100013088	SACRAMENTO		CA		05/25/2017		136,313		(286)			(286)		1,328	1,328			
100013094	LANCASTER AREA		CA		05/25/2017		112,044		116			116		276	276			
100013103	SACRAMENTO		CA		05/25/2017		169,761		149			149		393	393			
100013109	ALLENJOIN		PA		05/25/2017		98,947		252			252		332	332			
100013127	MORENO VALLEY		CA		05/25/2017		207,845		290			290		2,987	2,987			
100013135	FREDERICK		MD		05/25/2017		122,257		187			187		460	460			
100013136	GERMANTOWN		MD		05/25/2017		189,183		303			303		712	712			
100013138	SEMINOLE		FL		05/25/2017		93,636		235			235		393	393			
100013139	BRENTWOOD		NY		05/25/2017		262,510		2,187			2,187		3,722	3,722			
100013140	TAMPA		FL		05/25/2017		178,042		803			803		1,323	1,323			
100013144	OVERTON		NV		05/25/2017		114,011		259			259		419	419			
100013145	FRESNO		CA		05/25/2017		176,218		414			414		634	634			
100013146	LAS VEGAS		NV		05/25/2017		245,206		742			742		619	619			
100013147	MIRAMAR		FL		05/25/2017		175,879		89			89		511	511			
100013151	GREENBELT		MD		05/25/2017		216,874		340			340		762	762			
100013158	FRESNO		CA		05/25/2017		130,592		287			287		530	530			(2)
100013161	STAR		ID		05/25/2017		325,737		322			322		1,039	1,039			
100013164	MEIRHIS		TN		05/25/2017		53,028		276			276		411	411			
100013165	GLENDALE		AZ		05/25/2017		257,323		191			191		882	882			
100013176	BUSHWOOD		MD		05/25/2017		147,658		306			306		645	645			
100013182	OAKLAND PARK		FL		05/25/2017		55,409		539			539		995	995			
100013183	RIVERHEAD		NY		05/25/2017		78,572		1,018			1,018		813	813			
100013193	LAS VEGAS		NV		05/25/2017		109,259		203			203		412	412			
100013198	LAS VEGAS		NV		05/25/2017		133,631		364			364		495	495			
100013199	NORTH BERKEEN		NJ		05/25/2017		258,078		361			361		1,140	1,140			
100013201	MIAMI		FL		05/25/2017		144,271		170			170		662	662			
100013205	LAS VEGAS		NV		05/25/2017		129,794		487			487		779	779			
100013210	TAMARAC		FL		05/25/2017		123,498		229			229		453	453			
100013211	CRESTVIEW		FL		05/25/2017		84,519		469			469		1,154	1,154			
100013212	MIAMI		FL		05/25/2017		138,889		264			264		572	572			
100013216	BAKERSFIELD		CA		05/25/2017		148,321		392			392		395	395			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013219	RIO RICO	AZ		05/25/2017		134,705		230			230		597		597		
100013220	DUNBAR	CA		05/25/2017		140,190		219			219		485		485		
100013222	GRIDLEY	CA		05/25/2017		175,246		295			295		657		657		
100013228	CLEVELAND	OH		05/25/2017		82,251		127			127		531		531		
100013236	LOS ANGELES	CA		05/25/2017		416,069		837			837		1,439		1,439		
100013237	EL CENTRO	CA		05/25/2017		99,990		644			644		549		549		
100013240	SAN BERNARDINO	CA		05/25/2017		238,671		351			351		1,016		1,016		
100013241	LEWISTON	WA		05/25/2017		113,094		258			258		456		456		
100013242	TOLLESON	AZ		05/25/2017		178,056		(38)			(38)		719		719		
100013250	POUGHKEEPSIE	NY		05/25/2017		207,089		387			387		875		875		
100013251	CULPEPER	VA		05/25/2017		118,908		296			296		449		449		
100013254	STOCKTON	CA		05/25/2017		270,498		637			637		1,106		1,106		
100013260	WINDSOR	RI		05/25/2017		150,560		319			319		533		533		
100013264	PEPPERELL	MA		05/25/2017		150,086		61			61		683		683		
100013272	LINWOOD	CA		05/25/2017		226,253		(93)			(93)		605		605		
100013274	SOLEDAD	CA		05/25/2017		296,938		297			297		865		865		
100013278	MIRAMAR	FL		05/25/2017		182,208		445			445		464		464		
100013279	OAKHURST	CA		05/25/2017		205,335		602			602		1,580		1,580		
100013280	LAS VEGAS	NV		05/25/2017		277,623		661			661		1,000		1,000		
100013281	FRESNO	CA		05/25/2017		235,199		689			689		902		902		
100013282	MIRAMAR	FL		05/25/2017		307,199		650			650		1,122		1,122		
100013294	CHICAGO	IL		05/25/2017		179,625		262			262		620		620		
100013297	GREEN VALLEY	AZ		05/25/2017		231,170		584			584		1,083		1,083		
100013302	ORLANDO	FL		05/25/2017		162,514		365			365		728		728		
100013303	HENDERSON	NV		05/25/2017		162,436		447			447		615		615		
100013305	OAKDALE	MI		05/25/2017		196,196		336			336		717		717		
100013308	SAINT CLOUD	FL		05/25/2017		223,627		682			682		908		908		
100013312	FREDERICKSBURG	VA		05/25/2017		324,235		940			940		1,251		1,251		
100013314	MESA	AZ		05/25/2017		137,671		93			93		465		465		
100013317	DELAND	FL		05/25/2017		100,578		222			222		339		339		
100013326	MILFORD	PA		05/25/2017		171,122		299			299		1,014		1,014		(1)
100013327	MIAMI	FL		05/25/2017		112,912		20			20		754		754		
100013329	LAS VEGAS	NV		05/25/2017		70,107		113			113		230		230		
100013331	CLEARWATER	FL		05/25/2017		50,325		101			101		191		191		
100013333	SAINT CLOUD	FL		05/25/2017		241,443		211			211		722		722		
100013334	LAUDERDALE LAKES	FL		05/25/2017		111,214		280			280		603		603		
100013335	GRIDLEY	CA		05/25/2017		168,906		298			298		575		575		
100013344	SUPRISE	AZ		05/25/2017		277,156		656			656		1,201		1,201		
100013348	LANCASTER	CA		05/25/2017		80,031		1,409			1,409		737		737		
100013349	WALKEGAN	IL		05/25/2017		79,877		323			323		346		346		
100013350	ODDEE	FL		05/25/2017		330,151		1,078			1,078		1,545		1,545		(1)
100013355	LAS VEGAS	NV		05/25/2017		207,917		458			458		849		849		
100013357	LEHIGH ACRES	FL		05/25/2017		152,196		784			784		577		577		
100013359	LARGO	FL		05/25/2017		102,008		182			182		340		340		
100013360	BAKERSFIELD	CA		05/25/2017		90,237		227			227		309		309		
100013362	BRENTWOOD	NY		05/25/2017		229,919		459			459		917		917		
100013365	ORLANDO	FL		05/25/2017		115,161		274			274		369		369		
100013366	LAS VEGAS	NV		05/25/2017		134,740		1,039			1,039		2,442		2,442		
100013370	ROUND LAKE	IL		05/25/2017		115,549		546			546		621		621		
100013372	FRESNO	CA		05/25/2017		162,539		1,083			1,083		2,572		2,572		(4)
100013374	HACKENSACK	NJ		05/25/2017		265,700		792			792		1,614		1,614		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013375	RAIMONA	CA		05/25/2017		279,964		388			388		364	954			
100013376	FREDPORT	NY		05/25/2017		271,814		637			637		1,024	1,024			
100013384	LAS VEGAS	NV		05/25/2017		241,886		90			90		880	880			
100013386	ORANGE PARK	FL		05/25/2017		135,421		260			260		468	468			
100013395	CAPE CORAL	FL		05/25/2017		163,863		435			435		673	673			
100013402	BANNING	CA		05/25/2017		212,509		221			221		1,037	1,037			
100013406	WEST SACRAMENTO	CA		05/25/2017		211,562		120			120		657	657			
100013407	HOLLYWOOD	FL		05/25/2017		230,479		554			554		806	806			
100013411	LAKELAND	FL		05/25/2017		361,572		944			944		1,132	1,132			
100013412	FONTANA	CA		05/25/2017		141,569		43			43		509	509			
100013413	STOCKTON	CA		05/25/2017		160,136		143			143		656	656			
100013419	BRIDGEPORT	CT		05/25/2017		218,332		592			592		784	784			
100013422	TAMARAC	FL		05/25/2017		184,817		266			266		639	639			
100013427	ORLANDO BEACH	FL		05/25/2017		209,182		(23)			(23)		216	216			
100013428	MIT DORA	FL		05/25/2017		229,620		199			199		829	829			
100013429	NORTH PORT	FL		05/25/2017		178,947		268			268		597	597			
100013437	PASADENA	MD		05/25/2017		257,496		307			307		1,411	1,411			
100013445	MIAMI	FL		05/25/2017		269,938		1,912			1,912		3,849	3,849			
100013446	ROYAL PALM BEACH	FL		05/25/2017		270,399		924			924		1,351	1,351			(1)
100013449	TRIANGLE	VA		05/25/2017		194,361		473			473		830	830			(1)
100013452	OCALA	FL		05/25/2017		102,557		354			354		634	634			
100013455	FREDERICKSBURG	VA		05/25/2017		189,218		338			338		709	709			
100013461	MIAMI GARDENS	FL		05/25/2017		94,961		917			917		674	674			
100013462	FRONT ROYAL	VA		05/25/2017		158,076		182			182		748	748			
100013464	TEMBLE HILLS	MD		05/25/2017		144,746		165			165		577	577			
100013467	UN	NJ		05/25/2017		283,863		963			963		1,110	1,110			
100013471	BROOKLYN PARK	MI		05/25/2017		165,863		302			302		542	542			
100013475	LAKE ELSINORE	CA		05/25/2017		271,789		520			520		955	955			
100013476	BAKERSFIELD	CA		05/25/2017		120,539		940			940		640	640			
100013477	FRESNO	CA		05/25/2017		212,527		763			763		1,723	1,723			
100013483	PARRISH	FL		05/25/2017		258,884		345			345		322	322			
100013488	ADELANTO	CA		05/25/2017		106,317		443			443		468	468			
100013494	LAS VEGAS	NV		05/25/2017		144,826		325			325		514	514			
100013495	SANTA MARIA	CA		05/25/2017		213,560		508			508		991	991			
100013499	CEJES	CA		05/25/2017		211,662		101			101		721	721			
100013500	LA QUINTA	CA		05/25/2017		187,194		245			245		656	656			
100013503	FORT LAUDERDALE	FL		05/25/2017		202,494		275			275		697	697			
100013505	LAS VEGAS	NV		05/25/2017		258,786		591			591		900	900			
100013506	LAS VEGAS	NV		05/25/2017		184,380		223			223		625	625			
100013507	FRESNO	CA		05/25/2017		114,511		235			235		411	411			
100013509	LAS VEGAS	NV		05/25/2017		223,975		244			244		921	921		(1)	(1)
100013515	HYANIS	MA		05/25/2017		264,138		104			104		1,528	1,528			
100013520	LORTON	VA		05/25/2017		231,747		572			572		1,216	1,216			
100013521	PRINCETON	IN		05/25/2017		135,046		100			100		1,158	1,158			
100013526	LAKE IN THE HILLS	IL		05/25/2017		140,894		376			376		743	743			
100013529	SANDY	OR		05/25/2017		205,871		309			309		1,184	1,184		(2)	(2)
100013545	STOCKTON	CA		05/25/2017		152,484		(79)			(79)		428	428			
100013547	TUCSON	AZ		05/25/2017		76,170		104			104		310	310			
100013550	SAINT LOUIS	MO		05/25/2017		95,987		137			137		421	421			
100013564	COLTON	CA		05/25/2017		220,630		156			156		909	909			
100013573	YUBA CITY	CA		05/25/2017		118,981		116			116		474	474			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013588	SAN DIEGO	CA		05/25/2017		315,689		(64)			(64)		1,025	1,025			
100013596	EDGEHIE	OR		05/25/2017		157,636		145			145		1,163	1,163			
100013601	POIMONA	CA		05/25/2017		252,113	26	26			26		824	824			
100013608	KISSIMEE	FL		05/25/2017		91,195	70	70			70		336	336			
100013614	ROBERT PARK	CA		05/25/2017		140,294		112			112		573	573			
100013620	PARIA	OR		05/25/2017		79,802		111			111		422	422			
100013621	SAN IT AUGUSTINE	FL		05/25/2017		186,985		331			331		784	784			
100013622	VUBA CITY	CA		05/25/2017		154,871		166			166		711	711			
100013628	WASHINGTON	DC		05/25/2017		264,282		343			343		2,037	2,037			
100013632	REDMOND	OR		05/25/2017		300,655		50			50		1,070	1,070			
100013635	BRENTWOOD	MD		05/25/2017		223,754		249			249		889	889			
100013637	APPLE VALLEY	CA		05/25/2017		152,407		99			99		801	801			
100013639	ORLANDO	FL		05/25/2017		177,266		31			31		1,206	1,206			
100013644	DAPHNE	AL		05/25/2017		245,902		382			382		933	933			
100013649	BERKELEY	IL		05/25/2017		136,282		141			141		740	740			
100013650	CHICAGO	IL		05/25/2017		113,883	3				3		411	411			
100013652	BRANDYWINE	MD		05/25/2017		401,994		(51)			(51)		1,887	1,887			
100013653	FRESNO	CA		05/25/2017		159,983		190			190		657	657			
100013655	FT WAYNE	IN		05/25/2017		187,716		417			417		765	765			
100013658	FREDERICKSBURG	VA		05/25/2017		190,402		327			327		840	840			
100013670	ROSELVILLE	IL		05/25/2017		128,170		223			223		507	507			
100013672	SOUTH AWOY	NJ		05/25/2017		207,235		499			499		1,225	1,225			
100013675	PORTVILLE	CA		05/25/2017		201,275		90			90		560	560			
100013676	HOKSETT	NH		05/25/2017		180,973		27			27		605	605			
100013677	APOLLO BEACH	FL		05/25/2017		159,456		215			215		916	916			
100013689	COUNCIL BLUFFS	IA		05/25/2017		280,327		547			547		1,382	1,382			
100013690	NORTH PORT	FL		05/25/2017		166,960		68			68		716	716			
100013691	FREDERICK	MD		05/25/2017		216,362		498			498		566	566			
100013694	PECORIA	AZ		05/25/2017		148,408		109			109		724	724			
100013697	SACRAMENTO	CA		05/25/2017		208,988	(138)				(138)		853	853			
100013700	FORT MYERS	FL		05/25/2017		113,029		22			22		354	354			
100013701	ESCONDIDO	CA		05/25/2017		317,396		272			272		1,254	1,254			
100013706	JACKSONVILLE	FL		05/25/2017		235,916		291			291		1,136	1,136			
100013710	BARTLETT	IL		05/25/2017		194,379		297			297		1,346	1,346			
100013719	BUNKER HILL	WV		05/25/2017		123,454		599			599		1,076	1,076			
100013723	MADERA	CA		05/25/2017		193,407		152			152		763	763			
100013740	EVERETT	WA		05/25/2017		119,581		(22)			(22)		285	285			
100013745	ARVIN	CA		05/25/2017		100,711		(47)			(47)		301	301			
100013748	FRESNO	CA		05/25/2017		147,404	(4)				(4)		420	420			
100013750	EVERETT	WA		05/25/2017		246,793		41			41		863	863			
100013757	SAN PABLO	CA		05/25/2017		199,111		76			76		1,162	1,162			(1)
100013760	HOMESTEAD	FL		05/25/2017		97,166		127			127		423	423			
100013761	INGLEWOOD	CA		05/25/2017		207,100	(86)				(86)		696	696			
100013778	OAKLAND	CA		05/25/2017		249,487		288			288		1,743	1,743			
100013783	WASHINGTON	DC		05/25/2017		168,007		(20)			(20)		567	567			
100013786	ROGERS	AR		05/25/2017		102,246		71			71		288	288			
100013787	KAILUA KONA	HI		05/25/2017		437,276		446			446		1,956	1,956			
100013789	ALABASTER	AL		05/25/2017		187,690		196			196		795	795			
100013792	TEBECOLA	CA		05/25/2017		361,423		1,852			1,852		2,239	2,239			
100013794	HOLLISTER	CA		05/25/2017		401,602		288			288		1,636	1,636			
100013795	OAKLAND	CA		05/25/2017		245,999		119			119		912	912			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013739	TUCSON	AZ		05/25/2017		114,786		21			21		1,229	1,229			
100013814	GOOSE CREEK	SC		05/25/2017		101,379		156			156		477	477			
100013816	LAKE LURE	NC		05/25/2017		47,990	28				28		110	110			
100013819	PERRIS	CA		05/25/2017		140,907		1,655			1,655		1,100	1,100			
100013821	ORLANDO	FL		05/25/2017		155,407	40				40		876	876			
100013824	CALLAHAN	FL		05/25/2017		157,512	54				54		720	720			
100013828	HALEAH	FL		05/25/2017		136,485	(1)				(1)		476	476			
100013830	SALINAS	CA		05/25/2017		241,787		71			71		787	787			
100013833	RICHMOND	VA		05/25/2017		97,379		170			170		507	507			
100013835	SAN BERNARDINO	CA		05/25/2017		200,934		111			111		941	941			
100013838	COLTON	CA		05/25/2017		183,845		97			97		730	730			
100013849	LOS ANGELES	CA		05/25/2017		616,515		637			637		2,718	2,718			
100013850	LADSON	SC		05/25/2017		161,123		173			173		667	667			
100013855	WORCESTER	MA		05/25/2017		155,466	254				254		960	960			(1)
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		249,306	291				291		998	998			
100013857	TUCSON	AZ		05/25/2017		146,904		182			182		625	625			
100013864	HOFFMAN ESTATES	IL		05/25/2017		238,664		274			274		1,145	1,145			
100013865	OWARD	CA		05/25/2017		321,290		328			328		1,352	1,352			
100013872	SAN BERNARDINO	CA		05/25/2017		152,904		14			14		495	495			
100013881	MERCEDES	CA		05/25/2017		91,038		54			54		337	337			
100013888	PALMDALE	CA		05/25/2017		184,660		31			31		666	666			
100013891	CORONA	CA		05/25/2017		363,271		317			317		1,561	1,561			
100013896	LAS VEGAS	NV		05/25/2017		187,027	187				187		1,243	1,243			
100013901	MARYSVILLE	CA		05/25/2017		112,944	67				67		373	373			
100013909	ONTARIO	CA		05/25/2017		253,501	(108)				(108)		1,198	1,198			
100013910	LOS ANGELES	CA		05/25/2017		346,502	259				259		1,408	1,408			
100013911	SACRAMENTO	CA		05/25/2017		183,544		250			250		716	716			
100013912	JAMAICA	NY		05/25/2017		374,976		312			312		1,587	1,587			
100013920	SALINAS	CA		05/25/2017		182,066		661			661		2,237	2,237			(1)
100013921	CAPITOL HEIGHTS	MD		05/25/2017		145,977		227			227		578	578			
100013923	WILLINGTON	NC		05/25/2017		151,678		186			186		397	397			
100013927	PEMBROKE PINES	FL		05/25/2017		49,622	(201)				(201)		2,383	2,383			
100013928	MESA	AZ		05/25/2017		54,199	80				80		245	245			(4)
100013930	FRESNO	CA		05/25/2017		145,040		613			613		3,124	3,124			
100013940	CALDWELL	ID		05/25/2017		135,233		215			215		1,260	1,260			
100013941	PHOENIX	AZ		05/25/2017		75,696	26				26		211	211			
100013951	COPTON	CA		05/25/2017		262,580		160			160		876	876			
100013956	ORLANDO	FL		05/25/2017		194,696		217			217		782	782			
100013972	HOUSTON	TX		05/25/2017		94,473		50			50		461	461			
100013980	VALLEJO	CA		05/25/2017		249,654		117			117		1,240	1,240			
100013989	SANTA ANA	CA		05/25/2017		291,985		205			205		1,146	1,146			
100013991	CREST HILL	IL		05/25/2017		100,513		163			163		849	849			
100013992	BOGOTA	NJ		05/25/2017		248,788		535			535		1,167	1,167			
100013996	LAS VEGAS	NV		05/25/2017		91,477		203			203		830	830			
100013997	TRUSSVILLE	AL		05/25/2017		313,466		475			475		1,240	1,240			
100014004	PLAINFIELD	IL		05/25/2017		150,606		273			273		664	664			(1)
100014013	OREGON CITY	OR		05/25/2017		204,665		26			26		833	833			
100014014	SULTAN	WA		05/25/2017		196,076		57			57		635	635			
100014015	SKOKIE	IL		05/25/2017		138,010		320			320		1,374	1,374			
100014017	HUNTINGTON PARK	CA		05/25/2017		295,236		128			128		1,000	1,000			
100014024	LAND O LAKES	FL		05/25/2017		229,660		253			253		941	941			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-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
100014026	LANDOVER		MD		05/25/2017		239,530		276			276		1,692	1,692			(3)
100014027	GOLD CANYON		AZ		05/25/2017		169,309		147			147		598	598			
100014028	CHELSEA		AL		05/25/2017		287,363		219			219		719	719			
100014031	PERRIS		CA		05/25/2017		212,650	(251)				(251)		743	743			
100014032	OREGON CITY		OR		05/25/2017		295,696		276			276		1,384	1,384			
100014041	BILLINGS		MT		05/25/2017		140,927		297			297		647	647			
100014042	COUNCIL BLUFFS		IA		05/25/2017		99,901		283			283		624	624			
100014044	COLONIAL HEIGHTS		VA		05/25/2017		156,471		184			184		693	693			
100014047	MIDDLETOWN		DE		05/25/2017		153,963		176			176		743	743			
100014050	BRADENTON		FL		05/25/2017		124,885	(109)				(109)		539	539			
100014054	YUMA		AZ		05/25/2017		129,709		135			135		535	535			
100014055	YUMA		AZ		05/25/2017		130,631		68			68		486	486			
100014056	GRAHAM		NC		05/25/2017		122,950	6				6		398	398			
100014065	CORAL SPRINGS		FL		05/25/2017		61,118		97			97		277	277			
100014069	BENSENVILLE		IL		05/25/2017		159,273		39			39		1,142	1,142			
100014072	CLINTON		MD		05/25/2017		190,357	(136)				(136)		910	910			
100014073	SAN JACINTO		CA		05/25/2017		254,365		541			541		1,308	1,308			
100014083	LYNN		MA		05/25/2017		275,607		258			258		1,016	1,016			
100014102	COARSEGOLD		CA		05/25/2017		369,084		224			224		453	453			
100014104	SEBRING		FL		05/25/2017		133,867		209			209		680	680			
100014107	AURORA		IL		05/25/2017		157,651		73			73		560	560			
100014109	LAS VEGAS		NV		05/25/2017		191,492		240			240		236	236			
100014112	FREDERICK		MD		05/25/2017		219,253		977			977		3,126	3,126			
100014116	PHOENIX		AZ		05/25/2017		97,185		(67)			(67)		458	458			
100014118	PEORIA		AZ		05/25/2017		155,294		375			375		842	842			
100014119	HIALEAH		FL		05/25/2017		167,457		632			632		1,284	1,284			
100014121	SOUTHGATE		MI		05/25/2017		121,864		242			242		534	534			
100014122	STREAMWOOD		IL		05/25/2017		163,134		271			271		701	701			
100014125	MIAMI		FL		05/25/2017		223,274		369			369		1,440	1,440			
100014129	GRANDE PARK		FL		05/25/2017		171,084		102			102		782	782			
100014131	WESLEY CAPEL		FL		05/25/2017		187,401		312			312		1,236	1,236			
100014134	BOHIE		MD		05/25/2017		339,072	(36)				(36)		1,212	1,212			
100014141	LOS ANGELES		CA		05/25/2017		345,489	(361)				(361)		960	960			(1)
100014163	VERO BEACH		FL		05/25/2017		96,646		68			68		492	492			
100014168	FRESNO		CA		05/25/2017		240,254		139			139		863	863			
100014178	GREENBACKVILLE		VA		05/25/2017		171,061		101			101		591	591			(6)
100014180	SAN BERNARDINO		CA		05/25/2017		251,071		468			468		2,007	2,007			
100014188	LOS ANGELES		CA		08/30/2017		247,536	(158)				(158)		1,255	1,255			
100014195	LAKE ORION		MI		09/20/2017		226,513	(17)				(17)		1,393	1,393			
100014196	SEAL BEACH		CA		08/30/2017		897,651	(404)				(404)		5,524	5,524			
100014202	JACKSONVILLE		FL		08/30/2017		153,322	(13)				(13)		918	918			
100014207	GARDEN GROVE		CA		08/30/2017		196,326	(116)				(116)		1,089	1,089			
100014210	HACIENDA HEIGHTS		CA		08/30/2017		322,834	(172)				(172)		1,805	1,805			
100014240	TINTON FALLS		NJ		09/21/2017		628,822		5,303			5,303		2,503	2,503			
100014242	WALDORF		MD		09/21/2017		349,474		425			425		1,742	1,742			
100014245	UPPER MERLBORO		MD		09/21/2017		237,311		84			84		473	473			
100014247	TAUNTON		MA		09/21/2017		288,737		1,785			1,785		606	606			
100014249	TUCSON		AZ		09/21/2017		112,912		323			323		1,261	1,261			(1)
100014250	WALDORF		MD		09/21/2017		174,068		328			328		1,398	1,398			
100014252	NEWARK		NJ		09/21/2017		259,670		625			625		1,170	1,170			
100014253	PALM COAST		FL		09/21/2017		121,203		662			662		1,360	1,360			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014259	SOUTH PLAINFIELD	NJ		09/21/2017		263,395		2,046			2,046		951		951		
100014263	FRESNO	CA		09/21/2017		133,037		506			506		381		381		
100014266	NEW ROCHELLE	NY		09/21/2017		414,757		2,475			2,475		2,284		2,284		
100014267	COLLEGE POINT	NY		09/21/2017		515,029		460			460		1,531		1,531		
100014268	FOREST PARK	GA		09/21/2017		45,617		282			282		1,505		1,505		
100014270	EAST QUOGUE	NY		09/21/2017		413,677		2,057			2,057		1,597		1,597		
100014272	CHESTER	PA		09/21/2017		27,704		432			432		257		257		1
100014275	DOINEY	CA		09/21/2017		552,656		550			550		1,486		1,486		
100014276	PALM DESERT	CA		09/21/2017		185,813		972			972		2,513		2,513		2
100014279	MOTTINGHAM	MD		09/21/2017		153,306		296			296		1,929		1,929		
100014286	WEBSTER	NY		09/21/2017		306,332		497			497		1,137		1,137		
100014287	LANCASTER	CA		09/21/2017		255,103		292			292		1,069		1,069		
100014288	COLUMBIA	SC		09/21/2017		35,934		230			230		484		484		2
100014289	HAIMPTON	GA		09/21/2017		110,138		618			618		925		925		
100014297	DETROIT	MI		09/21/2017		82,142		843			843		936		936		9
100014298	DETROIT	MI		09/21/2017		50,284		554			554		538		538		
100014301	CARTERET	NJ		09/21/2017		210,683		2			2		134		134		
100014304	TENEX	NJ		09/21/2017		492,601		1,914			1,914		3,031		3,031		
100014306	LOS BANOS	CA		09/21/2017		312,234		1,152			1,152		1,524		1,524		
100014308	GREENWOOD	SC		09/21/2017		111,783		(47)			(47)		844		844		7
100014314	HUDSON HEIGHTS	NJ		09/21/2017		146,682		119			119		404		404		5
100014315	PECONIC	NY		09/21/2017		1,951,045		10,915			10,915		6,942		6,942		
100014316	PANAMA CITY BEACH	FL		09/21/2017		133,064		84			84		1,366		1,366		
100014317	TACOMA	WA		09/21/2017		255,989		(179)			(179)		852		852		
100014393	OHIO HILLS	CA		09/21/2017		753,125		3,151			3,151		3,781		3,781		
100014436	PORT WASHINGTON	NY		09/21/2017		760,676		2,169			2,169		2,291		2,291		
100014642	CHARLOTTE	NC		09/21/2017		44,707		461			461		690		690		
100014644	RANDOLPH	WA		09/21/2017		124,210		252			252		377		377		
100014645	SAN MARCOS	TX		09/21/2017		256,291		(574)			(574)		2,362		2,362		3
100014646	BRIGHTON	WA		09/21/2017		340,192		78			78		1,343		1,343		3
100014647	SAN FRANCISCO	CA		09/21/2017		529,243		247			247		6,772		6,772		4
100014649	ESCONDIDO	CA		09/21/2017		189,865		186			186		790		790		
100014650	LACEY	WA		09/21/2017		81,493		(206)			(206)		1,059		1,059		3
100014652	ELK RIDGE	ND		09/21/2017		178,557		150			150		2,214		2,214		(2)
100014656	LANKA HARBOR	NJ		09/21/2017		56,610		647			647		612		612		
100014657	GAINESVILLE	VA		09/21/2017		237,910		1,984			1,984		4,437		4,437		
100014661	MYRTLE BEACH	SC		09/21/2017		39,153		137			137		717		717		
100014665	WASHINGTON	NC		09/21/2017		53,311		(38)			(38)		230		230		
100014666	CHICAGO	IL		09/21/2017		43,798		608			608		2,037		2,037		
100014669	CHARLOTTE	NC		09/21/2017		49,522		98			98		323		323		
100014670	OLD BRIDGE	NJ		09/21/2017		15,379		131			131		323		323		(2)
100014674	FALLBROOK	CA		09/21/2017		257,282		351			351		3,174		3,174		
100014676	SAN GABRIEL	CA		09/21/2017		344,108		103			103		3,040		3,040		7
100014680	MACON	GA		09/21/2017		13,648		45			45		405		405		(1)
100014681	LAUREL	DE		09/21/2017		27,678		159			159		297		297		(3)
100014683	WHITE PLAINS	NY		09/21/2017		91,455		(127)			(127)		7,117		7,117		
100014684	CHARLOTTE	NC		09/21/2017		28,813		125			125		1,137		1,137		
100014685	GREER	SC		09/21/2017		525,623		(613)			(613)		4,142		4,142		
100014686	SUNRISE	FL		09/21/2017		33,165		130			130		535		535		
100014693	GAINESVILLE	FL		09/21/2017		24,469		286			286		886		886		
100014694	DAYTON	WA		09/21/2017		61,077		(24)			(24)		3,276		3,276		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014636	SAN JOSE	CA		09/21/2017		88,786		(87)			(87)		5,035	5,035			(1)
100014639	CLINTON	TN		09/27/2017		62,094		(363)			(363)		1,136	1,136			(1)
100014700	MEMPHIS	TN		09/21/2017		17,650		126			126		2,081	2,081			
100014708	TALLAHASSEE	FL		09/21/2017		5,656		(13)			(13)		1,074	1,074			
100014710	BALTIMORE	MD		09/21/2017		13,666		(75)			(75)		1,390	1,390			
100014713	EGG HARBOR TOWNSHIP	NJ		09/21/2017		4,575		60			60		673	673			
100014715	TAUNTON	MA		09/21/2017		16,107		(5)			(5)		96	96			
100014718	DALTON	GA		09/21/2017		12,276		231			231		499	499			
100014719	YUBA CITY	CA		09/21/2017		19,332		7			7		946	946			
100014721	SEBASTIAN	FL		09/21/2017		10,899		18			18		1,247	1,247			
100014722	FLAGSTOWN	NJ		09/27/2017		50,252		132			132		1,457	1,457			(1)
100014725	CALLAHAN	FL		09/27/2017		15,141		135			135		279	279			
100014727	SAN DIEGO	CA		09/21/2017		60,508		106			106		672	672			
100014732	MENLO	IA		09/27/2017		29,332		15			15		310	310			
100014741	ROANOKE	VA		09/27/2017		6,923		40			40		199	199			
100014744	VALDOSTA	GA		09/21/2017		1,646		41			41		2,732	2,732			
100014757	SAN ANTONIO	TX		10/30/2017		192,908		1,173			1,173		4,258	4,258			
100014761	FISHER ISLAND	NY		10/30/2017		21,041		197			197		561	561			
100014765	CAPE CORAL	FL		10/30/2017		44,276		462			462		994	994			
100014768	ST. AUGUSTINE	FL		10/30/2017		19,772		108			108		5,007	5,007			(7)
100014769	OUTLER BAY	FL		10/30/2017		10,133		25			25		842	842			
100014773	PINEHURST	TX		10/30/2017		45,529		(46)			(46)		730	730			
100014779	JACKSONVILLE	FL		10/30/2017		23,761		420			420		530	530			7
100014848	QUEEN CREEK	AZ		11/21/2017		99,601		266			266		679	679			7
100014864	ORLANDO	FL		11/21/2017		91,337		4			4		565	565			1
100014865	AVON PARK	FL		11/21/2017		57,843		911			911		189	189			
100014880	DETROIT	MI		11/21/2017		19,943		307			307		1,832	1,832			
100014895	STILLMAN VALLEY	IL		11/21/2017		221,607		1,434			1,434		533	533			
100014900	ROXFORD	IL		11/21/2017		107,690		613			613		(446)	(446)			542
100014912	CHERITON	VA		11/21/2017		43,738		42			42		1,048	1,048			
100015111	DELANO	CA		12/14/2017		98,301		(80)			(80)		726	726			
100015149	BOHIE	MD		12/14/2017		306,883		(31)			(31)		2,928	2,928			
100015172	SPRINGFIELD	OH		12/14/2017		32,550		599			599		502	502			
100015320	SAINT MARYS	PA		12/14/2017		146,525		541			541		1,021	1,021			
100017066	WINDSORCKET	RI		04/26/2018		177,430		746			746		725	725			
100017068	EVANSVILLE	IN		04/26/2018		44,764		309			309		1,668	1,668			
100017146	JUPITER	FL		04/26/2018		367,638		464			464		1,788	1,788			
100017168	PALM BEACH GARDENS	FL		04/26/2018		301,530		255			255		1,478	1,478			
100017182	GRANDE	CA		04/26/2018		419,308		195			195		2,033	2,033			
100017183	RIVERBANK	CA		04/26/2018		220,375		332			332		729	729			
100017189	GRANSTON	RI		04/26/2018		192,795		284			284		1,833	1,833			
100017191	WASHINGTON	NJ		04/26/2018		276,948		2,344			2,344		753	753			
100017192	SACRAMENTO	CA		04/26/2018		214,564		234			234		188	188			
100017199	ROXFORD	IL		04/26/2018		50,000		218			218		532	532			
100017202	ROANOKE	VA		04/26/2018		184,603		937			937		909	909			
100017206	NEWINGTON	CT		04/26/2018		164,497		636			636		1,076	1,076			
100017213	VIRGINIA BEACH	VA		04/26/2018		219,095		289			289		1,831	1,831			
100017215	HIALEAH	FL		04/26/2018		173,142		517			517		965	965			
100017223	HIALEAH	FL		04/26/2018		291,526		(215)			(215)		606	606			
100017228	PHILADELPHIA	PA		04/26/2018		151,981		147			147		1,357	1,357			(1)
100017248	CLEAR SPRING	MD		04/26/2018		250,676		140			140						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100017263	ANNAPOLIS	MD		04/26/2018		249,300		328			328		7,773		7,773		
100017273	PINEY FLATS	TN		04/26/2018		409,903		(203)			(203)		1,489		1,489		
100017277	MIAMI	FL		04/26/2018		82,914		95			95		1,026		1,026		
100017283	HUNTSVILLE	AL		04/26/2018		125,666		(347)			(347)		407		407		
100017309	WINTER HAVEN	FL		04/26/2018		147,267		127			127		407		407		
100017382	STILMAR	CA		04/26/2018		334,654		10			10		4,133		4,133		
100017393	VIRGINIA BEACH	VA		04/26/2018		140,388		415			415		299		299		
100017397	LA MIRADA	CA		04/26/2018		386,001		288			288		5,203		5,203		
100017398	BALTIMORE	MD		04/26/2018		60,111		427			427		282		282		
100017410	SALK VILLAGE	IL		04/26/2018		42,661		520			520		295		295		
100017421	LANSING	MI		04/26/2018		35,513		(155)			(155)		1,014		1,014		
100017447	ORLANDO	FL		04/26/2018		108,679		(84)			(84)		468		468		
100017491	WINTER HAVEN	FL		04/26/2018		81,686		(50)			(50)		229		229		
100017515	DAYTON	OH		04/26/2018		31,680		657			657		376		376		
100017518	WOODBRIDGE	VA		04/26/2018		244,911		472			472		1,100		1,100		
100017523	COLUMBIA	SC		04/26/2018		194,726		851			851		1,009		1,009		
100017543	WALDORF	MD		04/26/2018		166,427		141			141		623		623		
100017598	MIAMI GARDENS	FL		04/26/2018		351,981		1,252			1,252		2,901		2,901		
100017605	SUNRISE	FL		04/26/2018		218,097		622			622		1,253		1,253		
100017651	MILWAUKEE	WI		04/26/2018		112,183		660			660		1,162		1,162		(1)
100017654	BRADLEY	IL		04/26/2018		52,244		716			716		1,018		1,018		(1)
100017717	BRIDGTON	NJ		04/26/2018		45,975		647			647		477		477		
100017719	PATERSON	NJ		04/26/2018		123,681		727			727		648		648		
100017730	BOYNTON BEACH	FL		04/26/2018		194,615		(92)			(92)		1,755		1,755		
100017742	LOS ANGELES	CA		04/26/2018		260,364		199			199		774		774		
100017743	LANCASTER	CA		04/26/2018		327,652		690			690		1,083		1,083		
100017744	PINELLAS PARK	FL		04/26/2018		61,973		351			351		254		254		
100017786	ELLABELL	GA		04/26/2018		86,302		207			207		604		604		
100024436	HOLLIS	NH		09/20/2018		230,141		369			369		1,465		1,465		
100024437	ROCHELLE	VA		09/20/2018		101,006		196			196		431		431		
100024442	OWINGSO	MI		09/20/2018		56,904		79			79		211		211		
100024454	WEST NEW YORK	NJ		09/20/2018		117,657		786			786		95		95		
100024455	MEMPHIS	TN		09/20/2018		89,972		273			273		410		410		
100024457	MIAMI	FL		09/20/2018		221,904		1,807			1,807		3,355		3,355		
100024459	VISTA	CA		09/20/2018		121,179		(53)			(53)		469		469		
100024463	SLIDELL	LA		09/20/2018		142,779		90			90		812		812		
100024466	DETROIT	MI		09/20/2018		47,673		483			483		286		286		
100024470	DETROIT	MI		09/20/2018		84,546		369			369		344		344		
100024473	MAYS LANDING	NJ		09/20/2018		33,469		419			419		227		227		
100024474	PITTSBURGH	PA		09/20/2018		112,124		352			352		853		853		
100024478	INDIANAPOLIS	IN		09/20/2018		250,127		(307)			(307)		1,107		1,107		
100024485	SANT MICHAEL	IN		09/20/2018		139,615		470			470		615		615		
100024499	NASHVILLE	TN		09/20/2018		237,105		174			174		841		841		
100024501	SCHENECTADY	NY		09/20/2018		44,278		403			403		263		263		
100024503	SAN DIEGO	CA		09/20/2018		154,417		(109)			(109)		447		447		
100024508	ATCO	NJ		09/20/2018		158,422		1,370			1,370		841		841		
100024516	SAWMANISH	IA		09/20/2018		282,631		281			281		1,201		1,201		
100024519	BAKERSFIELD	CA		09/20/2018		132,701		(31)			(31)		543		543		
100024522	WYANDANCH	NY		09/20/2018		185,142		542			542		628		628		
100024540	LINEN	NJ		09/20/2018		225,224		1,539			1,539		1,170		1,170		
100024541	DURIE	CA		09/20/2018		260,968		(93)			(93)		1,181		1,181		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024545	ALBURN	IA		09/20/2018		83,992		50			50		436	436			
100024546	DEARBORN HEIGHTS	MI		09/20/2018		100,831		12			12		436	436			
100024549	BUFFALO	NY		09/20/2018		22,761		319			319		165	165			
100024551	POCONO SUMMIT	PA		09/20/2018		77,637		240			240		407	407			
100024552	CICERO	IL		09/20/2018		110,519		964			964		1,314	1,314			
100024553	SAINT AUGUSTINE	FL		09/20/2018		237,773		662			662		1,171	1,171			
100024554	SOUTHFIELD	MI		09/20/2018		123,661		138			138		412	412			
100024555	HUNTINGTON STATION	NY		09/20/2018		262,146		997			997		2,131	2,131			
100024559	HALEDON	NJ		09/20/2018		192,330		1,155			1,155		2,517	2,517			(2)
100024569	MENLO PARK	CA		09/20/2018		271,066		(158)			(158)		1,065	1,065			
100024575	SAN JOSE	CA		09/20/2018		240,533		280			280		1,769	1,769			
100024576	BAKERSFIELD	CA		09/20/2018		121,989		264			264		792	792			
100024577	WEST CHICAGO	IL		09/20/2018		100,562		526			526		567	567			
100024578	GREENBACRES	FL		09/20/2018		90,998		260			260		340	340			
100024581	RIO RANCHO	NM		09/20/2018		127,912		336			336		662	662			
100024592	BROOKLYN	NY		09/20/2018		264,464							1,217	1,217			
100024595	TONS RIVER	NJ		09/20/2018		181,688		547			547		(249)	(249)			
100024600	BOULE	MD		09/20/2018		216,648		268			268		842	842			
100024608	CORTLANDT MANOR	NY		09/20/2018		298,207		924			924		1,382	1,382			
100024610	SPRING VALLEY	NY		09/20/2018		226,639		181			181		942	942			
100024628	PISCATAWAY	NJ		09/20/2018		245,112		667			667		1,223	1,223			
100024630	ORLANDO	FL		09/20/2018		112,756		37			37		449	449			
100024632	STLMAR	CA		09/20/2018		142,249		175			175		786	786			
100024639	BRONX	NY		09/20/2018		259,922		665			665		1,044	1,044			
100024648	WINTER SPRINGS	FL		09/20/2018		120,213		121			121		400	400			
100024652	HACKENSACK	NJ		09/20/2018		298,941		4,015			4,015		387	387			
100024658	LAS VEGAS	NV		09/20/2018		290,811		100			100		1,062	1,062			
100024662	SACRAMENTO	CA		09/20/2018		235,819		429			429		986	986			
100024663	VALLEY STREAM	NY		09/20/2018		158,417		342			342		482	482			
100024665	SOUTHFIELD	MI		09/20/2018		134,481		147			147		335	335			
100024667	LAPORTE	CO		09/20/2018		234,320		24			24		4,484	4,484			
100024687	HYATTSVILLE	MD		09/20/2018		265,001		328			328		1,396	1,396			
100024693	ORLANDO	FL		09/20/2018		82,480		107			107		275	275			
100024697	CHICAGO	IL		09/20/2018		144,037		154			154		483	483			
100024704	JACKSONVILLE	FL		09/20/2018		228,344		345			345		728	728			
100024706	ALLEN/OWIN	PA		09/20/2018		51,538		373			373		281	281			
100024709	SEATTLE	WA		09/20/2018		305,438		125			125		1,295	1,295			
100024711	INDIO	CA		09/20/2018		298,255		316			316		1,640	1,640			
100024713	TUSCON	AZ		09/20/2018		108,496		46			46		340	340			
100024715	CHICAGO	IL		09/20/2018		192,969		233			233		652	652			
100024717	NORTH LAS VEGAS	NV		09/20/2018		154,158		404			404		1,296	1,296			
100024718	VAN NUYS	CA		09/20/2018		6,385		(24)			(24)		1,447	1,447			
100024723	MIAMI	FL		09/20/2018		115,958		193			193		524	524			
100024730	NORTH BERGEN	NJ		09/20/2018		188,319		326			326		940	940			
100024736	TUSCON	AZ		09/20/2018		97,568		258			258		446	446			
100024740	HIALEAH	FL		09/20/2018		128,649		123			123		671	671			
100024748	INWOOD	WV		09/20/2018		166,126		605			605		1,237	1,237			
100024751	BEACH PARK	IL		09/20/2018		214,064		714			714		1,485	1,485			
100024774	MIAMI	FL		09/20/2018		140,586		294			294		509	509			
100024775	PEPPERKE PINES	FL		09/20/2018		295,446		734			734		1,104	1,104			
100024777	ELK GROVE VILLAGE	IL		09/20/2018		154,892		228			228		703	703			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024780	UPPER WALBORO	MD		09/20/2018		236,979		480					811				
100024783	HAGERSTOWN	MD		09/20/2018		323,397		238			238		1,017				
100024784	MATECA	CA		09/20/2018		186,987		241			241		820				(1)
100024791	LAS VEGAS	NV		09/20/2018		344,734		201			344,734		1,452				
100024795	HALEDON	NJ		09/20/2018		239,290		511			511		932				
100024803	STICKLEVILLE	NJ		09/20/2018		51,414		1,747			1,747		2,213				
100024805	MORRIS	GA		09/20/2018		119,149		415			415		462				
100024809	LAS VEGAS	NV		09/20/2018		132,633		187			187		690				
100024817	PERNIS	CA		09/20/2018		204,122		(3)			(3)		578				
100024821	COLLEGE PARK	MD		09/20/2018		292,031		505			505		1,542				(2)
100024822	ORLANDO	FL		09/20/2018		222,962		738			738		1,005				
100024823	HAVERSTRAH	NY		09/20/2018		243,477		346			346		1,039				
100024824	PALMDALE	CA		09/20/2018		278,727		(136)			(136)		821				
100024827	HEIET	CA		09/20/2018		303,143		427			427		1,087				
100024829	SALT POINT	NY		09/20/2018		244,190		829			829		1,230				
100024831	MEMPHIS	TN		09/20/2018		92,787		288			288		424				
100024838	PATCOGIE	NY		09/20/2018		214,720		382			382		1,244				
100024853	FAIRVIEW PARK	OH		09/20/2018		161,401		125			125		992				
100024862	JAMAICA PLAIN	MA		09/20/2018		371,763		(304)			(304)		1,711				
100024872	DEARBORN HEIGHTS	MI		09/20/2018		106,480		177			177		365				
100024880	WEST PALM BEACH	FL		09/20/2018		138,263		1,003			1,003		3,767				(7)
100024890	CHICAGO	IL		09/20/2018		172,777		369			369		857				
100024893	WOODBRIDGE	VA		09/20/2018		298,210		388			388		1,145				
100024898	HOLT	MI		09/20/2018		79,041		271			271		307				
100024903	BROOKLYN	NY		09/20/2018		17,506		3,399			3,399		1,809				
100024904	OXON HILL	MD		09/20/2018		163,712		323			323		563				
100024906	NAPLES	FL		09/20/2018		220,932		73			73		627				
100024910	HYATTSVILLE	MD		09/20/2018		285,038		13			13		1,229				
100024915	LAS VEGAS	NV		09/20/2018		185,398		263			263		1,402				(1)
100024917	GREELEY	CO		09/20/2018		215,833		(161)			(161)		832				
100024921	ROSEVILLE	MI		09/20/2018		65,456		446			446		287				
100024933	FOUNDLAND	CA		09/20/2018		378,394		130			130		1,322				
100024935	MELROSE PARK	IL		09/20/2018		143,963		1,548			1,548		973				
100024936	KISSIMEE	FL		09/20/2018		180,550		139			139		378				
100024938	NORWALK	CT		09/20/2018		409,700		559			559		1,428				
100024942	COOKE	FL		09/20/2018		139,196		393			393		342				
100024951	WESTLAND	MI		09/20/2018		4,694		248			248		266				
100024959	PATERSON	NJ		09/20/2018		175,706		1,272			1,272		787				
100024961	BROOKLYN	NY		09/20/2018		357,772		644			644		1,680				
100024964	GERMANTOWN	MD		09/20/2018		198,320		24			24		760				
100024974	NORTH MIAMI BEACH	FL		09/20/2018		85,731		570			570		601				(1)
100024976	MINNEAPOLIS	MINN		09/20/2018		150,821		53			53		584				
100024977	NEW CASTLE	DE		09/20/2018		79,433		456			456		296				
100024978	EAST ELMHURST	NY		09/20/2018		277,053		84			84		1,150				
100024979	DES MOINES	IA		09/20/2018		85,466		540			540		428				
100024980	SPENCER	MA		09/20/2018		117,631		348			348		510				
100024986	TUSCON	AZ		09/20/2018		99,005		290			290		388				
100024988	LAS VEGAS	NV		09/20/2018		227,630		1,021			1,021		1,357				
100024990	HALEAH	FL		09/20/2018		176,053		129			129		516				
100024997	GLENDALE	CA		09/20/2018		301,600		(123)			(123)		1,411				
100025002	MEMPHIS	TN		09/20/2018		42,464		394			394		274				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025008	JACKSONVILLE	FL		09/20/2018		121,806			275			275		505	505			
100025014	HAVENHILL	IA		09/20/2018		192,309			585			585		940	940			
100025015	JOLIET	IL		09/20/2018		80,045			253			253		337	337			
100025019	PATCOBLE	NY		09/20/2018		249,958			698			698		1,117	1,117			
100025021	HOLIDAY	FL		09/20/2018		69,795			388			388		313	313			
100025023	SILVER SPRING	MD		09/20/2018		323,516			1,169			1,169		1,783	1,783			
100025025	LANHAM	MD		09/20/2018		281,965			241			241		1,246	1,246			
100025026	NORTH LAS VEGAS	NV		09/20/2018		251,939			67			67		737	737			
100025037	PASSAIC	NJ		09/20/2018		234,376			1,170			1,170		1,183	1,183			
100025041	ORLANDO BEACH	FL		09/20/2018		219,610			153			153		700	700			(1)
100025050	MIAMI BEACH	FL		09/20/2018		340,222			1,300			1,300		2,144	2,144			
100025051	BOLNIBROOK	IL		09/20/2018		81,051			367			367		314	314			
100025052	EATONTOWN	NJ		09/20/2018		180,590			100			100		1,087	1,087			
100025054	HUNTINGTON STATION	NY		09/20/2018		230,256			(74)			(74)		976	976			
100025060	MESICK	MI		09/20/2018		134,549			120			120		493	493			
100025066	LAS VEGAS	NV		09/20/2018		172,742	(13)		(13)			(13)		530	(13)			(1)
100025074	TRACY	CA		09/20/2018		341,976			90			90		2,372	2,372			
100025077	JONESBORO	GA		09/20/2018		59,277			152			152		318	318			
100025078	PROVIDENCE	RI		09/20/2018		159,006			241			241		484	484			
100025080	HELIET	CA		09/20/2018		120,164			800			800		1,260	1,260			
100025083	FREDERICK	MD		09/20/2018		213,280			889			889		1,048	1,048			
100025093	HYATTSVILLE	MD		09/20/2018		286,529			143			143		914	914			
100025105	MIAMI	FL		09/20/2018		144,201			681			681		1,771	1,771			
100025107	RIVERSIDE	CA		09/20/2018		249,434			(87)			(87)		760	760			
100025121	MILWAUKEE	WI		09/20/2018		26,597			293			293		154	154			
100025122	SLIDELL	LA		09/20/2018		113,569			146			146		485	485			
100025127	ORLANDO	FL		09/20/2018		106,426			161			161		353	353			
100025136	MILWAUKEE	WI		09/20/2018		60,671			391			391		279	279			
100025140	HOLLYWOOD	FL		09/20/2018		217,785			579			579		2,124	2,124			
100025150	BRACENTON	FL		09/20/2018		102,793			217			217		603	603			
100025153	COLUMBIA	MO		09/20/2018		131,305			332			332		559	559			
100025154	SANFORD	FL		09/20/2018		127,261			165			165		602	602			
100025162	CAIDEN	SC		09/20/2018		84,596			140			140		358	358			
100025165	NORTH LAUDERDALE	FL		09/20/2018		103,401			252			252		275	275			
100025176	ORLANDO	FL		09/20/2018		227,315			134			134		802	802			
100025184	BAY SHORE	NY		09/20/2018		291,436			760			760		993	993			
100025188	ORANGE	CA		09/20/2018		413,281			(205)			(205)		1,750	1,750			
100025204	BUENA PARK	CA		09/20/2018		261,784			(552)			(552)		2,644	2,644			
100025221	COLLEGE PARK	MD		09/20/2018		206,608			20,912			20,912		103,143	103,143			
100025229	MOBILE	AL		09/20/2018		41,943			370			370		244	244			
100025230	DEARBORN HEIGHTS	MI		09/20/2018		58,801			369			369		311	311			
100025234	GERMANTOWN	MO		09/20/2018		253,616			(164)			(164)		1,040	1,040			
100025237	SAINT CLAIR SHORES	MI		09/20/2018		115,075			333			333		564	564			
100025241	CHICAGO	IL		09/20/2018		135,071			44			44		519	519			
100025242	PHOENIX	AZ		09/20/2018		60,451			423			423		502	502			
100025247	MEMPHIS	TN		09/20/2018		167,673			351			351		678	678			
100025253	LAKELAND	FL		09/20/2018		118,226			121			121		139	139			
100025256	ARPKA	FL		09/20/2018		146,821			297			297		834	834			
100025262	HERCULES	CA		09/20/2018		318,023			10			10		1,749	1,749			
100025269	BAY SHORE	NY		09/20/2018		238,908			228			228		958	958			
100025272	PARLIER	CA		09/20/2018		130,362			327			327		480	480			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025273	DAVENPORT	FL		09/20/2018		144,528		77			77		467	467	467		(5)
100025274	LAS VEGAS	NV		09/20/2018		22,557		984			984		7,092	7,092			(5)
100025278	LAKELAND	FL		09/20/2018		157,394		525			525		877	877			(2)
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		125,161		260			260		486	486			
100025284	HIALEAH	FL		09/20/2018		137,903		438			438		1,222	1,222			(1)
100025303	KANSAS CITY	MO		09/20/2018		110,472		85			85		921	921			
100025305	MESA	AZ		09/20/2018		106,165		105			105		314	314			
100025306	CHESAPEAKE	VA		09/20/2018		139,631		433			433		536	536			
100025310	CARSON CITY	NV		09/20/2018		174,206		58			58		726	726			
100025312	TEANECK	NJ		09/20/2018		272,297		670			670		959	959			
100025318	MEMPHIS	TN		09/20/2018		66,340		370			370		293	293			
100025326	PROSPER	TX		09/20/2018		261,606		264			264		1,466	1,466			
100025327	PATERSON	NJ		09/20/2018		195,073		1,283			1,283		900	900			
100025328	BELLEVILLE	NJ		09/20/2018		207,686		1,024			1,024		1,388	1,388			
100025329	ORLANDO	FL		09/20/2018		181,571		277			277		625	625			
100025331	TOM'S RIVER	NJ		09/20/2018		278,343		1,122			1,122		1,351	1,351			
100025339	PATERSON	NJ		09/20/2018		162,696		980			980		663	663			
100025343	MARLELA SPRINGS	MO		09/20/2018		117,476		805			805		557	557			
100025345	MIAMI	FL		09/20/2018		200,320		150			150		686	686			
100025347	JACKSONVILLE	FL		09/20/2018		122,488		286			286		465	465			
100025350	CHICAGO	IL		09/20/2018		130,668		761			761		528	528			
100025358	RIVERDALE	MD		09/20/2018		163,951		423			423		627	627			
100025366	WEST PALM BEACH	FL		09/20/2018		180,823		205			205		1,409	1,409			
100025372	SANFORD	FL		09/20/2018		159,576		158			158		661	661			
100025379	SALINAS	CA		09/20/2018		471,296		732			732		1,600	1,600			
100025382	CHICAGO	IL		09/20/2018		124,199		1,274			1,274		780	780			
100025383	BIRMINGHAM	AL		09/20/2018		108,972		486			486		593	593			
100025397	HENDERSON	NV		09/20/2018		221,061		69			69		674	674			
100025403	BALTIMORE	MD		09/20/2018		161,889		87			87		1,025	1,025			
100025405	BOXTON	NJ		09/20/2018		249,552		436			436		2,195	2,195			
100025409	GRAFFIOVILLE	FL		09/20/2018		81,920		220			220		323	323			
100025412	JACKSONVILLE	FL		09/20/2018		159,668		197			197		787	787			
100025413	LAUDERDALE LAKES	FL		09/20/2018		134,198		191			191		465	465			
100025414	ANTIOCH	IL		09/20/2018		117,721		772			772		1,444	1,444			
100025429	LOS ANGELES	CA		09/20/2018		181,900	(26)	69			(26)		611	611			(1)
100025433	TULSON	AZ		09/20/2018		112,346		69			69		1,034	1,034			(1)
100025436	FORT WASHINGTON	MD		09/20/2018		251,641		209			209		960	960			
100025439	MIDDLETOWN	DE		09/20/2018		280,406		408			408		1,088	1,088			
100025441	MIAMI	FL		09/20/2018		105,104		322			322		541	541			
100025442	BARTON	FL		09/20/2018		237,126		689			689		929	929			
100025447	WINDSOCKET	RI		09/20/2018		128,370		144			144		451	451			
100025450	HANOVER	MD		09/20/2018		332,745		288			288		1,608	1,608			
100025451	SPRINGFIELD	MA		09/20/2018		72,814		408			408		515	515			
100025453	WINDSBURY	NY		09/20/2018		285,674		82			82		1,080	1,080			
100025459	BRONX	NY		09/20/2018		296,413		206			206		959	959			
100025464	ALLEN TOWN	PA		09/20/2018		80,829		172			172		518	518			
100025466	SAINT LOUIS	MO		09/20/2018		51,770		364			364		108	108			
100025467	SHOREWOOD	IL		09/20/2018		117,779		324			324		672	672			
100025468	WINTER GARDEN	FL		09/20/2018		110,259		474			474		2,258	2,258			
100025469	CHICAGO	IL		09/20/2018		234,752		232			232		770	770			
100025470	KATHLEEN	GA		09/20/2018		318,688		1,358			1,358		1,329	1,329			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025478	MOBILE	AL		09/20/2018		121,446		274			274		479		479		
100025480	YORK	PA		09/20/2018		160,414		166			166		553		553		
100025481	PALATINE	IL		09/20/2018		129,963		355			355		1,975		1,975		
100025483	HEMPSTEAD	NY		09/20/2018		234,772		1,057			1,057		1,198		1,198		
100025497	VICTORVILLE	CA		09/20/2018		242,044		236			236		728		728		
100025499	CALERA	AL		09/20/2018		119,094		320			320		889		889		
100025507	LUTZ	FL		09/20/2018		246,013		586			586		1,012		1,012		
100025519	LAKE IN THE HILLS	IL		09/20/2018		103,241		721			721		678		678		
100025522	OAK PARK	IL		09/20/2018		318,289		275			275		1,403		1,403		
100025528	CARPENTERSVILLE	IL		09/20/2018		216,052		788			788		1,618		1,618		(1)
100025530	BROCKTON	MA		09/20/2018		152,014		211			211		551		551		
100025532	SAINT GEORGE	UT		09/20/2018		169,574		211			211		1,338		1,338		
100025540	EVANSTON	IL		09/20/2018		198,317		693			693		529		529		
100025542	SUFFOLK	VA		09/20/2018		130,374		227			227		672		672		
100025547	PHOENIX	AZ		09/20/2018		115,414		(92)			(92)		639		639		
100025549	EAST PATCHOGUE	NY		09/20/2018		323,472		720			720		1,269		1,269		
100025559	SAN DIEGO	CA		09/20/2018		253,086		(149)			(149)		1,145		1,145		
100025571	POUGHKEEPSIE	NY		09/20/2018		223,325		1,401			1,401		940		940		
100025576	PERTH AMBOY	NJ		09/20/2018		224,003		781			781		1,013		1,013		
100025579	SAN JOSE	CA		09/20/2018		364,171		558			558		2,156		2,156		
100025584	TUCSON	AZ		09/20/2018		106,657		219			219		492		492		
100025586	LOS ANGELES	CA		09/20/2018		300,068		163			163		1,754		1,754		
100025587	PROSPECT	ME		09/20/2018		151,379		663			663		690		690		
100025589	ALLEN	KY		09/20/2018		51,280		92			92		487		487		
100025591	OWINGS MILLS	MD		09/20/2018		157,050		56			56		646		646		
100025593	AIRMONT	NY		09/20/2018		319,320		791			791		1,740		1,740		(1)
100025598	CARLEIL	NY		09/20/2018		207,144		419			419		776		776		
100025600	CORONA	TN		09/20/2018		115,993		158			158		538		538		
100025601	MIAMI BEACH	FL		09/20/2018		152,556		164			164		487		487		
100025609	BEL AIR	MD		09/20/2018		159,954		307			307		631		631		
100025610	NORTH LAUDERDALE	FL		09/20/2018		152,636		393			393		977		977		
100025616	TRENTON	NJ		09/20/2018		38,628		370			370		231		231		
100025636	WALTONA	IL		09/20/2018		133,357		259			259		2,926		2,926		(4)
100025639	HOFFMAN ESTATES	IL		09/20/2018		171,745		280			280		578		578		
100025649	PATCHOGUE	NY		09/20/2018		155,948		410			410		909		909		
100025662	MASTIC	NY		09/20/2018		191,999		770			770		1,521		1,521		
100025667	ELGIN	IL		09/20/2018		122,701		155			155		449		449		
100025670	VILLA RICA	GA		09/20/2018		94,043		243			243		475		475		
100025673	DES PLAINES	IL		09/20/2018		286,870		718			718		990		990		
100025674	PATCHOGUE	NY		09/20/2018		188,934		1,292			1,292		2,248		2,248		
100025675	HAGERSTOWN	MD		09/20/2018		103,413		508			508		427		427		
100025676	DETROIT	MI		09/20/2018		61,265		376			376		267		267		
100025684	BELL GARDENS	CA		09/20/2018		327,307		8			8		1,553		1,553		
100025702	LAS VEGAS	NV		09/20/2018		91,044		9,094			9,094		61,589		61,589		
100025703	COMPTON	CA		09/20/2018		326,995		326			326		1,217		1,217		
100025712	SPRINGFIELD	MA		09/20/2018		98,419		231			231		541		541		
100025719	ORLANDO	FL		09/20/2018		115,176		45			45		617		617		
100025720	NEW HAVEN	CT		09/20/2018		141,566		435			435		846		846		
100025727	BOGOTA	NJ		09/20/2018		381,089		1,234			1,234		1,282		1,282		
100025736	BAY SHORE	NY		09/20/2018		280,696		368			368		1,047		1,047		
100025737	SAN DIEGO	CA		09/20/2018		230,087		319			319		1,206		1,206		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11
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
100025745	AMITYVILLE		NY		09/20/2018		283,764	1,094				1,094		1,600	1,600			
100025748	ARLINGTON		VA		09/20/2018		223,384		23			23		1,794	1,794			
100025751	VALLEY		AL		09/20/2018		94,286		343			343		413	413			
100025756	DOUGLAS		AZ		09/20/2018		120,283		172			172		528	528			
100025760	ROSLINDALE		MA		09/20/2018		363,594		(214)			(214)		1,124	1,124			
100025764	LAS VEGAS		NV		09/20/2018		131,946		244			244		456	456			
100025777	OPA LOCKA		FL		09/20/2018		198,883		688			688		820	820			
100025791	COLLEGE PARK		MD		09/20/2018		185,328		470			470		1,002	1,002			(1)
100025793	BATON ROUGE		LA		09/20/2018		104,233		346			346		503	503			
100025796	INDEPENDENCE		MO		09/20/2018		46,577		167			167		211	211			
100025805	DES MOINES		IA		09/20/2018		69,705		213			213		286	286			
100025810	WAUKESHA		IL		09/20/2018		83,890		164			164		235	235			
100025812	LAS VEGAS		NV		09/20/2018		200,163		95			95		647	647			
100025813	LOS ANGELES		CA		09/20/2018		239,655		200			200		1,447	1,447			
100025815	HIJALEAH		FL		09/20/2018		146,133		235			235		682	682			
100025818	SAN BERNARDINO		CA		09/20/2018		109,386		(87)			(87)		497	497			
100025825	CLEVELAND		OH		09/20/2018		79,213		560			560		413	413			
100025829	CARNESVILLE		GA		09/20/2018		286,106		555			555		1,008	1,008			
100025830	BROCKTON		MA		09/20/2018		317,049		315			315		1,271	1,271			
100025838	PALM COAST		FL		09/20/2018		134,672		110			110		429	429			
100025841	ATLANTA		GA		09/20/2018		71,956		945			945		759	759			
100025853	WAIMANALO		HI		09/20/2018		403,105		(269)			(269)		1,864	1,864			
100025857	BROOKLYN		NY		09/20/2018		467,142		251			251		2,911	2,911			
100025858	ORLAND PARK		IL		09/20/2018		203,000		338			338		784	784			
100025872	SEATTLE		WA		09/20/2018		255,674		(89)			(89)		843	843			
100025878	MOUNTLAKE TERRACE		WA		09/20/2018		318,446		(165)			(165)		945	945			
100025884	PACOMA		CA		09/20/2018		236,621		49			49		1,276	1,276			
100025891	SAN DIEGO		CA		09/20/2018		284,330		502			502		2,163	2,163			
100025898	TAMPA		FL		09/20/2018		123,765		315			315		455	455			
100025902	SAINT CHARLES		IL		09/20/2018		370,006		496			496		1,402	1,402			
100025903	EASTON		PA		09/20/2018		61,076		682			682		353	353			
100025910	NORTH BABYLON		NY		09/20/2018		266,159		558			558		2,523	2,523			
100025913	CLIFTON		NJ		09/20/2018		290,369		193			193		1,182	1,182			
100025919	VISTA		CA		09/20/2018		149,006		145			145		462	462			
100025928	MIAMI		FL		09/20/2018		189,453		1,949			1,949		928	928			
100025929	CLINTON		MD		09/20/2018		208,632		146			146		(441)	(441)			
100025934	ROCKVILLE		MD		09/20/2018		355,071		319			319		1,271	1,271			
100025939	LAKELAND		FL		09/20/2018		103,377		165			165		481	481			
100025940	BROOKLYN		NY		09/20/2018		247,573		255			255		789	789			
100025941	LOS ANGELES		CA		09/20/2018		504,718		306			306		1,939	1,939			
100025954	VERO BEACH		FL		09/20/2018		142,440		323			323		521	521			
100025957	HYATTSVILLE		MD		09/20/2018		265,511		339			339		1,319	1,319			
100025968	GLENVIEW		IL		09/20/2018		265,593		2,174			2,174		1,061	1,061			
100025968	LEVARD		CT		09/20/2018		147,831		341			341		888	888			
100025983	ANNAPOLIS		MD		09/20/2018		193,154		243			243		690	690			
100026001	LOS ANGELES		CA		09/20/2018		209,465		56			56		917	917			
100026008	ALBRIGHTSVILLE		PA		09/20/2018		135,861		735			735		552	552			
100026031	NASHVILLE		TN		09/20/2018		230,369		(43)			(43)		956	956			
100026050	WESTMINSTER		CA		09/20/2018		316,555		61			61		1,747	1,747			
100026051	ATLANTIC CITY		NJ		09/20/2018		186,095		1,254			1,254		810	810			
100026052	PITTSBURG		CA		09/20/2018		181,201		(53)			(53)		556	556			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					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
100026061	SAN JOSE		CA		09/20/2018		373,276		(45)			(45)		1,446	1,446			
100026072	LINEN		NI		09/20/2018		319,955		2,598			2,598		2,044	2,044		(4)	
100026087	KAILUA KONA		HI		09/20/2018		282,659		(68)			(68)		1,296	1,296			
100026089	LOS ANGELES		CA		09/20/2018		225,322		194			194		2,695	2,695			
100026090	LOS ANGELES		CA		09/20/2018		310,232		83			83		2,472	2,472		(1)	
100026091	PHOENIX		AZ		09/20/2018		104,245		720			720		1,288	1,288			
100026093	COLTON		CA		09/20/2018		184,132		(236)			(236)		668	668			
100026098	PATTERSON		NY		09/20/2018		95,940		600			600		591	591			
100026102	MONTEBELLO		CA		09/20/2018		264,872		46			46		1,092	1,092			
100026105	PORT WENTWORTH		GA		09/20/2018		107,762		129			129		462	462			
100026114	EVERETT		WA		09/20/2018		285,936		30			30		1,129	1,129			
100026116	PITTSBURG		CA		09/20/2018		318,822		5			5		1,503	1,503			
100026122	SALINAS		CA		09/20/2018		194,930		133			133		1,139	1,139			
100026125	LONG BEACH		CA		09/20/2018		301,495		(154)			(154)		1,379	1,379		(1)	
100026149	RANCHO CUCAMONGA		CA		09/20/2018		279,979		1,272			1,272		6,187	6,187			
100026155	WINTER HAVEN		FL		09/20/2018		152,529		396			396		661	661			
100026161	ANTIOCH		CA		09/20/2018		263,899		450			450		1,851	1,851			
100026176	BROOKLYN		NY		09/20/2018		421,597		74			74		1,668	1,668			
100026181	MODESTO		CA		09/20/2018		221,946		(219)			(219)		967	967			
100026185	POLLOCK PINES		CA		09/20/2018		234,610		27			27		905	905			
100026187	BELVIDERE		IL		09/20/2018		160,214		395			395		698	698			
100026195	ANTIOCH		CA		09/20/2018		192,466		50			50		863	863			
100026197	NORTH BABYLON		NY		09/20/2018		226,632		1,002			1,002		959	959			
100026203	BELLEVUE		ID		09/20/2018		247,123							795	795			
100026206	NEWARK		NJ		09/20/2018		314,820		302			302		1,255	1,255			
100026210	BALTIMORE		MD		09/20/2018		140,676		365			365		514	514			
100026213	CORAM		NY		09/20/2018		329,984		501			501		1,294	1,294			
100026218	NORWALK		CT		09/20/2018		276,652		632			632		1,080	1,080			
100026221	TALLAHASSEE		FL		09/20/2018		230,915		576			576		6,036	6,036			
100026223	CHESTERTOWN		MD		09/20/2018		257,207		132			132		1,137	1,137			
100026224	PALOS HILLS		IL		09/20/2018		78,400		446			446		424	424			
100026227	COLCHESTER		CT		09/20/2018		279,056		908			908		1,438	1,438			
100026228	HOLIDAY		FL		09/20/2018		79,053		110			110		298	298			
100026231	HILLSIDE		IL		09/20/2018		91,536		999			999		612	612			
100026232	MINNEAPOLIS		IN		09/20/2018		101,896		123			123		309	309			
100026237	MARTON		NY		09/20/2018		47,507		687			687		401	401			
100026239	JACKSON		TN		09/20/2018		124,679		248			248		558	558			
100026241	BURBANK		IL		09/20/2018		90,823		267			267		341	341			
100026246	DESOTO		TX		09/20/2018		181,945		229			229		601	601			
100026253	PINE BUSH		NY		09/20/2018		190,165		701			701		714	714			
100026255	YONKERS		NY		09/20/2018		196,713		1,444			1,444		1,817	1,817			
100026256	INDIANAPOLIS		IN		09/20/2018		49,103		315			315		188	188			
100026264	TUCSON		AZ		09/20/2018		101,274		269			269		363	363			
100026266	HAINES CITY		FL		09/20/2018		49,057		252			252		485	485			
100026269	WALKESHA		WI		09/20/2018		76,765		222			222		324	324			
100026274	HOUSTON		TX		09/20/2018		116,326		235			235		390	390			
100026275	RIO RANCHO		NM		09/20/2018		298,951		949			949		1,267	1,267			
100026277	MOONBOUGH		GA		09/20/2018		118,183		(57)			(57)		578	578			
100026279	STOCKBRIDGE		GA		09/20/2018		86,505		227			227		292	292			
100026281	POINCIPE BEACH		FL		09/20/2018		80,972		158			158		948	948			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026295	SAINT FRANCIS	IL		09/20/2018		118,046		151			151		330	330			
100026297	LADY LAKE	FL		09/20/2018		158,246		92			92		540	540			
100026298	TOWHANA	PA		09/20/2018		37,524		195			195		218	218			
100026299	CHICAGO	IL		09/20/2018		107,395		815			815		745	745			
100026301	KAGEL CANYON	CA		09/20/2018		287,148		417			417		1,141	1,141			
100026304	GREENSBORO	NC		09/20/2018		129,876		420			420		531	531			
100026305	KINGMAN	AZ		09/20/2018		249,935		10			10		981	981			
100026306	PEMBROKE PINES	FL		09/20/2018		287,504		346			346		969	969			
100026313	HOLLYWOOD	FL		09/20/2018		110,330		287			287		665	665			
100026314	NEW CASTLE	DE		09/20/2018		219,324		717			717		1,169	1,169			
100026319	TUCSON	AZ		09/20/2018		95,940		146			146		340	340			
100026323	PHOENIX	AZ		09/20/2018		127,482		255			255		471	471			
100026331	BRICK	NJ		09/20/2018		192,066		743			743		1,254	1,254			
100026332	HOLLYWOOD	FL		09/20/2018		265,430		555			555		915	915			
100026335	LOS ANGELES	CA		09/20/2018		391,967		(327)			(327)		1,598	1,598			
100026340	ISSUE	MO		09/20/2018		310,213		714			714		1,216	1,216			
100026356	FRESNO	CA		09/26/2018		94,293		(1)			(1)		1,112	1,112			
100026360	CHICAGO	IL		09/26/2018		80,512		60			60		1,197	1,197			
100026374	WILMAHIA	FL		09/26/2018		74,531		716			716		259	259			
100026376	LEHIGH ACRES	FL		09/26/2018		19,726		999			999		506	506			
100026377	PERIS	CA		09/26/2018		154,471		148			148		865	865			
100026385	PORTERVILLE	CA		09/26/2018		96,716		4			4		206	206			
100026387	BAKERSFIELD	CA		09/26/2018		107,360		73			73		605	605			
100026394	LAVERN	AZ		09/26/2018		114,365		23			23		593	593			
100026402	GERES	CA		09/26/2018		111,116		38			38		1,194	1,194			
100026415	LOPATCONG TOWNSHIP	NJ		09/26/2018		88,833		1,607			1,607		1,228	1,228			
100026416	WEST PALM BEACH	FL		09/26/2018		190,334		72			72		544	544			
100026427	ATWATER	CA		09/26/2018		146,220		73			73		1,104	1,104			
100026436	APPLE VALLEY	CA		09/26/2018		160,208		96			96		1,022	1,022			
100026447	DEERFIELD BEACH	FL		09/26/2018		170,171		426			426		702	702			
100026455	PLUM BORO	PA		09/26/2018		152,446		482			482		756	756			
100026458	MADERA	CA		09/26/2018		177,287		114			114		1,169	1,169			
100026461	FRESNO	CA		09/26/2018		158,119		874			874		1,009	1,009			
100026491	BRENTWOOD	NY		09/26/2018		192,471		136			136		809	809			
100026500	STAFFORD	VA		09/26/2018		202,847		85			85		1,402	1,402			
100026516	PITTSBURG	CA		09/26/2018		181,077		48			48		1,341	1,341			
100026520	SAN BERNARDINO	CA		09/26/2018		168,241		(56)			(56)		792	792			
100026537	FAIRFIELD	CA		09/26/2018		205,368		90			90		1,198	1,198			
100026542	COCONUT CREEK	FL		09/26/2018		206,074		211			211		1,026	1,026			
100026543	VALLEJO	CA		09/26/2018		252,927		496			496		907	907			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		230,826		466			466		3,368	3,368			
100026567	MORENO VALLEY	CA		09/26/2018		223,038		169			169		547	547			
100026581	WATERFORD	CA		09/26/2018		210,395		181			181		3,310	3,310			
100026594	OVIEDO	FL		09/26/2018		239,575		83			83		223	223			
100026595	FARMINGDALE	NY		09/26/2018		116,701		1,963			1,963		1,238	1,238			
100026587	FONTANA	CA		09/26/2018		224,940		43			43		1,148	1,148			
100026590	MINEN	NY		09/26/2018		220,734		104			104		1,328	1,328			
100026601	SAN PABLO	CA		09/26/2018		247,237		43			43		643	643			
100026614	OAKDALE	CA		09/26/2018		352,682		101			101		1,170	1,170			
100026629	SALINAS	CA		09/26/2018		275,430		38			38		1,535	1,535			
100026633	MERRICK	NY		09/26/2018		142,124		3,828			3,828		3,746	3,746			

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	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100026646	SAN FERNANDO	CA		09/26/2018		295,205		364			364		1,046	1,046				
100026648	LA PIENTE	CA		09/26/2018		272,951		39			39		1,312	1,312				
100026655	SAN DIEGO	CA		09/26/2018		260,532		979			979		1,690	1,690				
100026656	LAS VEGAS	NV		09/26/2018		298,438		147			147		1,976	1,976			(2)	
100026666	SALINAS	CA		09/26/2018		331,124		539			539		991	991				
100026669	ANTIOCH	CA		09/26/2018		277,099		673			673		945	945				
100026691	ANTIOCH	CA		09/26/2018		298,199		64			64		1,508	1,508				
100026717	ONTARIO	CA		09/26/2018		295,772		495			495		1,383	1,383				
100026721	SAN MARCOS	CA		09/26/2018		307,942		498			498		2,050	2,050				
100026725	HAYWARD	VA		09/26/2018		396,470		17			17		1,266	1,266				
100026738	HERALD	CA		09/26/2018		334,639		(77)			(77)		1,312	1,312				
100026741	SPARTA	NJ		09/26/2018		436,287		1,934			1,934		1,683	1,683				
100026742	OAKLAND	CA		09/26/2018		86,018		2,550			2,550		1,261	1,261				
100026755	BELLFLOWER	CA		09/26/2018		340,391		636			636		2,582	2,582				
100026766	HOPKINELL TOWNSHIP	NJ		09/26/2018		383,580		988			988		2,027	2,027				
100026771	SANIBEL	FL		09/26/2018		540,904		510			510		3,327	3,327				
100026781	FOLSOM	CA		09/26/2018		499,989		87			87		1,650	1,650				
100026789	SYOSSET	NY		09/26/2018		337,373		1,681			1,681		2,807	2,807				
100026794	ANAHEIM	CA		09/26/2018		461,180		33			33		1,948	1,948				
100026798	FAIR HAVEN	NJ		09/26/2018		456,533		319			319		2,270	2,270				
100026800	WHITTIER	CA		09/26/2018		480,606		(107)			(107)		1,687	1,687				
100026809	TORRANCE	CA		09/26/2018		648,653		196			196		2,634	2,634				
100026822	AVONMORE	PA		09/26/2018		73,313		101			101		222	222				
100026843	TULARE	CA		09/26/2018		114,165		81			81		552	552				
100026863	SARASOTA	FL		09/26/2018		117,602		1,307			1,307		116,658	116,658				
100026883	NAPLES	FL		09/26/2018		140,080		1,024			1,024		1,363	1,363				
100026885	SACRAMENTO	CA		09/26/2018		91,614		1,274			1,274		1,084	1,084				
100026887	DIXON	CA		09/26/2018		154,934		47			47		3,397	3,397			(4)	
100026892	SELMA	CA		09/26/2018		124,633		789			789		767	767				
100026915	TULLOCK	CA		09/26/2018		284,463		697			697		1,110	1,110				
100026939	SALINAS	CA		09/26/2018		277,501							729	729				
100026943	RIALTO	CA		09/26/2018		253,374		141			141		1,629	1,629				
100026948	STAFFORD	VA		09/26/2018		277,632		483			483		2,279	2,279				
100026952	NORTH KINGSTOWN	RI		09/26/2018		176,140		1,226			1,226		3,027	3,027				
100026953	SALINAS	CA		09/26/2018		282,899		71			71		1,579	1,579				
100026956	LA PIENTE	CA		09/26/2018		233,287		78			78		1,404	1,404				
100026960	RIALTO	CA		09/26/2018		218,435		225			225		2,846	2,846				
100026962	WEST SACRAMENTO	CA		09/26/2018		233,486		65			65		835	835			(2)	
100026975	POMPAHO BEACH	FL		09/26/2018		274,620		258			258		2,478	2,478				
100026978	RIDGEFIELD PARK	NJ		09/26/2018		192,360		622			622		4,003	4,003				
100026985	HICKSVILLE	NY		09/26/2018		260,660		1,088			1,088		2,174	2,174				
100026988	VALLEJO	CA		09/26/2018		255,281		710			710		882	882				
100026992	MIRA LOJA	CA		09/26/2018		241,829		282			282		2,569	2,569				
100026995	SANT CHARLES	IL		09/26/2018		390,365		90			90		1,289	1,289			6	
100026997	ORANGE	CA		09/26/2018		292,653		945			945		1,063	1,063				
100027025	ANACORTES	IA		09/26/2018		237,785		1,685			1,685		1,823	1,823				
100027028	TULSON	AZ		09/26/2018		374,013		86			86		1,404	1,404				
100027034	ANAHEIM	CA		09/26/2018		344,707		1,139			1,139		1,449	1,449				
100027038	LONG BEACH	CA		09/26/2018		342,427		(13)			(13)		653	653				
100027041	NORTH BERGEN	NJ		09/26/2018		351,693		152			152		1,970	1,970				
100027045	ANAHEIM	CA		09/26/2018		332,631												

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding 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
100027053	ANTIOCH	CA		09/26/2018		353,701		92			92		1,732				
100027058	LUTZ	FL		09/26/2018		374,510		338			338		2,219				
100027061	DISCOVERY BAY	CA		09/26/2018		368,001		74			74		1,602				
100027070	SCOTTSDALE	AZ		09/26/2018		507,694		1,115			1,115		3,657				
100027608	CLEVELAND	GA		10/26/2018		265,189		234			234		864				
100027828	CRESCENT CITY	CA		10/26/2018		190,605		155			155		615				
100027852	LACEY	WA		10/26/2018		203,504		146			146		545				
100027887	WILLOWOOD	NI		10/26/2018		294,208		1,072			1,072		1,123				
100027895	PHOENIX	AZ		10/26/2018		83,471		(23)			(23)		280				
100027987	ORLANDO	FL		10/26/2018		74,857		31			31		283				
100028015	EARLEVILLE	MO		10/26/2018		122,066		101			101		531				
100028019	WILBURN	MA		10/26/2018		272,389		204			204		1,140				
100028021	CERES	CA		10/26/2018		113,643		284			284		1,520				
100028045	ELLENWOOD	GA		10/26/2018		75,207		226			226		211				
100028060	DURHAM	NC		10/26/2018		80,375		252			252		434				
100028092	PHILADELPHIA	PA		10/26/2018		135,511		46			46		489				
100028096	WOODSIDE	NY		10/26/2018		311,910		(38)			(38)		1,172				
100028111	OPA LOCKA	FL		10/26/2018		83,169		325			325		1,238				
100028125	GRAVOIS MILLS	MO		10/26/2018		99,078		3			3		3,716				
100028127	MIAMI LAKES	FL		10/26/2018		93,435		(266)			(266)		1,849				
100028139	LINCOLN	NI		10/26/2018		188,123		440			440		1,830				
100028149	CENTRAL ISLIP	NY		10/26/2018		257,991		165			165		1,836				
100028190	CALA VISTA	CA		10/26/2018		198,998		59			59		1,027				
100028329	RIVERTON	UT		10/26/2018		103,803		220			220		1,004				
100028370	NEWPORT	RI		10/26/2018		238,194		(48)			(48)		904				
100028398	ORLANDO	FL		10/26/2018		200,903		530			530		1,347				
100028607	BOISE	ID		10/26/2018		169,184		99			99		678				
100028655	LOS ANGELES	CA		10/26/2018		256,456		1,014			1,014		2,198				
100028659	FRESNO	CA		10/26/2018		108,480		(25)			(25)		481				
100028756	SAN YSIDRO	CA		10/26/2018		170,383		363			363		1,479				(1)
100029014	BEND	OR		10/26/2018		168,485		(146)			(146)		890				
100029061	FERNANDINA BEACH	FL		10/26/2018		258,156		162			162		1,403				
100029224	OAKLAND	CA		10/26/2018		350,410		118			118		1,604				
100029400	VISTA	CA		10/26/2018		287,246		16			16		1,244				
100029412	CHICAGO	IL		10/26/2018		144,241		189			189		512				
100029541	COMPTON	CA		10/26/2018		203,493		343			343		1,276				
100029561	SEASIDE HEIGHTS	NI		10/26/2018		314,646		434			434		1,038				
100029611	NORTH HIGHLANDS	CA		10/26/2018		213,007		260			260		944				
100029618	LOS ANGELES	CA		10/26/2018		204,216		(114)			(114)		882				
100029676	BOISE	ID		10/26/2018		111,749		7			7		525				
100029694	DILLON	CO		10/26/2018		131,773		528			528		900				
100029704	RENO	NI		10/26/2018		101,246		(21)			(21)		373				
100029758	RED FEATHER LAKES	CO		10/26/2018		315,296		28			28		1,412				
100029764	SAN PABLO	CA		10/26/2018		236,119		124			124		965				
100029776	LAKE WORTH	FL		10/26/2018		237,191		373			373		1,201				
100029778	OZONE PARK	NY		10/26/2018		335,937		91			91		1,192				
100029786	LOS ANGELES	CA		10/26/2018		331,690		991			991		2,883				
100029799	SOUTH OZONE PARK	NY		10/26/2018		222,613		325			325		938				
100029833	PORTLAND	OR		10/26/2018		170,267		109			109		916				
100029834	PLAINFIELD	IL		10/26/2018		121,942		134			134		673				
100029854	MIDDLEBORO	MA		12/20/2018		124,385		384			384		1,392				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029659	SPRINGFIELD	IA		12/20/2018		39,143		186				186	529	529			
100029663	ALBUQUERQUE	NM		12/20/2018		29,833		(103)			(103)		734	734			
100029618	PASADENA	TX		12/20/2018		37,837		13			13		1,198	1,198			
100029623	EMERYVILLE	CA		12/20/2018		49,632	2				2		795	795			(1)
100029628	HELOTES	TX		12/20/2018		89,697		(20)			(20)		1,052	1,052			
100029680	HOUSTON	TX		12/20/2018		57,478		86			86		962	962			
100029682	BARRINGTON HILLS	IL		12/20/2018		201,794	(205)				(205)		14,552	14,552			
100029693	BOULE	MD		12/20/2018		215,751		353			353		972	972			
100029684	EL PASO	TX		12/20/2018		55,213		(20)			(20)		601	601			
100029650	GARDENA	CA		12/20/2018		197,904		119			119		3,995	3,995			
100029651	DALLAS	GA		12/20/2018		79,164		21			21		1,220	1,220			
100029653	SEMIPOUR	CT		12/20/2018		108,305		476			476		1,514	1,514			
100029657	HARTFORD	CT		12/20/2018		118,146	259				259		1,438	1,438			
100029671	WOODBRIDGE	VA		12/20/2018		91,776		121			121		1,605	1,605			
100029673	HOUSTON	TX		12/20/2018		65,240		90			90		822	822			(2)
100029674	TULSA	OK		12/20/2018		60,536		80			80		737	737			
100029675	DAMASCUS	MD		12/20/2018		182,974		(49)			(49)		2,191	2,191			
100029684	BONEY LAKE	WA		12/20/2018		79,600	1				1		1,208	1,208			
100029685	ALBUQUERQUE	NM		12/20/2018		74,022		142			142		887	887			
100030006	NOTTINGHAM	MD		12/20/2018		171,631		(39)			(39)		2,086	2,086			
100030013	LITTLE ROCK	AR		12/20/2018		133,883		122			122		1,725	1,725			
100030014	EAST HAMPTON	NY		12/20/2018		277,228		471			471		1,671	1,671			
100030016	GLENN DALE	MD		12/20/2018		148,448	75				75		149	149			
100030024	PINELLAS PARK	FL		12/20/2018		56,612		(75)			(75)		628	628			
100030039	MISSOURI CITY	TX		12/20/2018		61,389	68				68		1,077	1,077			
100030043	DES MOINES	IA		12/20/2018		117,162		62			62		1,287	1,287			
100030047	FORT WORTH	TX		12/20/2018		49,769		(221)			(221)		1,104	1,104			
100030062	GAINESVILLE	GA		12/20/2018		58,746		56			56		276	276			
100030069	ALBUQUERQUE	NM		12/20/2018		89,586	(46)				(46)		1,421	1,421			
100030092	PHOENIX	AZ		12/20/2018		238,278		142			142		1,031	1,031			
100030098	SUNRISE	FL		12/20/2018		171,466		(389)			(389)		1,434	1,434			
100030117	FORT WASHINGTON	MD		12/20/2018		103,255		875			875		1,707	1,707			
100030121	SUMMERVILLE	SC		12/20/2018		48,740		772			772		1,366	1,366			
100030122	REDMOND	OR		12/20/2018		159,801		272			272		718	718			
100030124	SAN FRANCISCO	CA		12/20/2018		489,405		186			186		1,307	1,307			
100030131	DEWEER	NC		12/20/2018		256,882		174			174		1,085	1,085			
100030133	WESTLAND	MI		12/20/2018		19,509		40			40		222	222			
100030139	JACKSONVILLE	FL		12/20/2018		163,267		140			140		2,332	2,332			
100030147	NEIDBURY PARK	CA		12/20/2018		546,892		1,226			1,226		3,844	3,844			
100030149	BRUNSON	FL		12/20/2018		8,715		113			113		2,176	2,176			
100030176	WEST NEW YORK	NJ		12/20/2018		52,570		578			578		688	688			
100030180	OCEANSIDE	CA		12/20/2018		192,689		664			664		3,167	3,167			
100030183	UPPER MERLBORO	MD		12/20/2018		190,752		505			505		914	914			
100030200	DAYTONA BEACH	FL		12/20/2018		109,417		226			226		885	885			
100030228	PARKER	CO		12/20/2018		213,227		3			3		671	671			
100030246	PITTSBURG	CA		12/20/2018		154,531		218			218		1,759	1,759			
100030261	STATESVILLE	NC		12/20/2018		76,086		2			2		177	177			
100030274	MONTGOMERY	AL		12/20/2018		174,790		210			210		789	789			
100030284	BROOKHEAD	WI		12/20/2018		69,084		108			108		293	293			
100030292	GLENDALE	NY		12/20/2018		233,702		59			59		878	878			
100030298	BLUE SPRINGS	MO		12/20/2018		95,458		68			68		1,007	1,007			

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1	2			3	4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	City	State	Loan Type						Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10					
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
100030308	LORTON	VA		12/20/2018		279,345		(115)					3,986		3,986		
100030310	DAGSBORO	DE		12/20/2018		46,859		2,187					2,183		2,183		
100030320	PITTSBURG	CA		12/20/2018		287,981		196					1,311		1,311		
100030348	LAKELAND	FL		12/20/2018		123,227		468					1,856		1,856		
100030354	CYPRESS	CA		12/20/2018		253,016		688					1,906		1,906		
100030356	CERRITOS	CA		12/20/2018		300,173		746					1,124		1,124		
100030360	TULSON	AZ		12/20/2018		139,563		68					(77)		(77)		
100030372	PERTH AMBOY	NJ		12/20/2018		239,407		667					5,666		5,666		
100030376	FREDERICKSBURG	VA		12/20/2018		209,397		600					1,160		1,160		
100030384	BATON ROUGE	LA		12/20/2018		7,646		102					156		156		
100030404	ATLANTA	GA		12/20/2018		120,744		354					872		872		
100030428	MONROE	LA		12/20/2018		24,658		2					323		323		
100030443	NORWALK	CT		12/20/2018		196,081		56					1,680		1,680		
100030452	DELAND	FL		12/20/2018		106,478		804					1,633		1,633		
100030467	SANTA CRUZ	CA		12/20/2018		448,755		(534)					4,292		4,292		
100030474	CUNEO	ND		12/20/2018		94,508		71					1,475		1,475		
100030505	NEWARK	NJ		12/20/2018		153,381		967					669		669		
100030506	HOUSTON	TX		12/20/2018		58,303		69					984		984		
100030508	HOUSTON	TX		12/20/2018		81,722		31					1,173		1,173		
100030514	HORIZON CITY	TX		12/20/2018		79,464		181					838		838		
100030521	ROME	GA		12/20/2018		51,736		(80)					548		548		
100030548	HOUSTON	TX		12/20/2018		66,679		16					973		973		
100030551	HOUSTON	TX		12/20/2018		65,016		8					1,004		1,004		
100030560	AUSTIN	TX		12/20/2018		96,429		(105)					1,077		1,077		
100030568	CHARLOTTE	NC		12/20/2018		105,660		77					475		475		
100030571	HOUSTON	TX		12/20/2018		60,640		72					1,132		1,132		
100030575	GLEN GARDNER	NJ		12/20/2018		118,201		356					837		837		
100030576	HOUSTON	TX		12/20/2018		65,305		87					1,011		1,011		
100030594	COUNTRY CLUB HILLS	IL		12/20/2018		68,887		(68)					820		820		
100030625	SUTTER CREEK	CA		12/20/2018		411,535		14					2,616		2,616		
100030629	MIAMI	FL		04/09/2019		221,585		539					836		836		
100030630	VALHOO	FL		04/09/2019		154,287		1,478					272		272		
100030632	FLUSHING	NY		04/09/2019		580,656		12,672					2,892		2,892		
100030633	FRANKLIN	WI		04/09/2019		236,205		1,072					394		394		
100030634	KISSIMEE	FL		04/09/2019		186,970		995					844		844		
100030636	NORTH MIAMI	FL		04/09/2019		103,501		352					293		293		
100030637	BAKERSFIELD	CA		04/09/2019		230,755		3,040					1,121		1,121		
100030638	LOS ANGELES	CA		04/09/2019		410,408		3,363					644		644		
100030639	BOWTOWN BEACH	FL		04/09/2019		133,381		1,364					573		573		
100030640	ANTIOCH	CA		04/09/2019		388,660		19					345		345		
100030641	JAMAILA	NY		04/09/2019		385,591		3,814					700		700		
100030642	CHESTER	VA		04/09/2019		198,651		1,903					985		985		
100030643	IRVINE	CA		04/09/2019		1,651,031		29,254					7,915		7,915		
100030644	WESLEY CHAPEL	FL		04/09/2019		282,206		962					972		972		
100030646	LAS VEGAS	NV		04/09/2019		223,988		2,380					1,052		1,052		
100030647	BRENTWOOD	CA		04/09/2019		415,557		793					1,826		1,826		
100030648	CARON	CA		04/09/2019		397,889		1,103					1,932		1,932		
100030651	BROOK	NY		04/09/2019		319,756		1,621					1,460		1,460		
100030652	WEST HEIMSTEAD	NY		04/09/2019		236,069		1,959					1,039		1,039		
100030653	TRINITY	NC		04/09/2019		212,501		385					762		762		
100030680	DUBLURY	MA		04/09/2019		290,243		837					1,001		1,001		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding 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
100030881	RANCHO CUCAMONGA	CA		04/09/2019		224,486		441			441		1,167	1,167			
100030882	EAST BOSTON	MA		04/09/2019		154,739		1,539			1,539		758	758			
100030884	CHARLOTTE	NC		04/09/2019		194,856		678			678		456	456			
100030887	LOS ANGELES	CA		04/09/2019		249,889		297			297		1,219	1,219		9	
100030889	SPRINGFIELD	NY		04/09/2019		257,680		657			657		942	942			
100030890	GARDEN CITY	NY		04/09/2019		348,983		2,972			2,972		1,723	1,723			
100030891	PLEASANT HILL	CA		04/09/2019		302,657		1,480			1,480		2,017	2,017		3	
100030893	ORLANDO	FL		04/09/2019		200,604		(365)			(365)		884	884			
100030894	CRESCENT CITY	CA		04/09/2019		126,060		353			353		2,165	2,165		(1)	
100030897	RIVERVIEW	FL		04/09/2019		157,698		449			449		1,179	1,179		4	
100030899	SEATTLE	WA		04/09/2019		192,452		172			172		974	974			
100030901	TAHOE VISTA	CA		04/09/2019		257,741		979			979		5,536	5,536		(10)	
100030902	WHITTIER	CA		04/09/2019		199,206		461			461		989	989			
100030903	OTZNE PARK	NY		04/09/2019		419,163		3,028			3,028		1,525	1,525		7	
100030905	WHITTIER	CA		04/09/2019		312,985		623			623		6,442	6,442			
100030906	CARSON	CA		04/09/2019		199,782		387			387		1,327	1,327			
100030907	SANTA CLARA	CA		04/09/2019		333,093		1,015			1,015		2,431	2,431		(2)	
100030908	SALINAS	CA		04/09/2019		319,754		(175)			(175)		1,366	1,366			
100030909	MEO	WA		04/09/2019		266,471		217			217		760	760			
100030911	FORT LAUDERDALE	FL		04/09/2019		136,403		1,063			1,063		2,025	2,025			
100030912	FORT COLLINS	CO		04/09/2019		121,630		373			373		1,667	1,667		(2)	
100030913	SAN JOSE	CA		04/09/2019		294,901		1,207			1,207		4,808	4,808			
100030914	STILMAR	CA		04/09/2019		161,809		436			436		1,403	1,403			
100030916	LOS ANGELES	CA		04/09/2019		170,428		479			479		603	603		(6)	
100030917	HAVERHILL	MA		04/09/2019		102,988		910			910		1,475	1,475			
100030918	BROXV	NY		04/09/2019		171,233		526			526		1,145	1,145			
100030922	LOS ANGELES	CA		04/09/2019		140,088		768			768		1,683	1,683		11	
100030923	OAKLAND	CA		04/09/2019		179,017		649			649		2,455	2,455			
100030924	LA PUENTE	CA		04/09/2019		159,683		348			348		752	752			
100030926	NEW YORK	NY		04/09/2019		364,446		1,963			1,963		1,038	1,038			
100030927	OAKLAND	CA		04/09/2019		207,716		390			390		1,119	1,119			
100030931	GLEN ARI	MD		04/09/2019		150,865		489			489		674	674			
100030933	SAN MARCOS	CA		04/09/2019		99,448		684			684		4,345	4,345			
100030934	BROOKLYN	NY		04/09/2019		198,548		357			357		757	757			
100030935	LOS ANGELES	CA		04/09/2019		163,707		507			507		866	866			
100030938	LOS ANGELES	CA		04/09/2019		399,488		(43)			(43)		1,019	1,019			
100030940	LOS ANGELES	CA		04/09/2019		375,912		2,678			2,678		1,467	1,467			
100030941	PORTLAND	OR		04/09/2019		148,683		94			94		963	963			
100030942	WASHINGTON	DC		04/09/2019		143,724		87			87		872	872			
100030944	HERNANDO	FL		04/09/2019		289,676		832			832		3,441	3,441		23	
100030945	MIAMI	FL		03/29/2019		157,997		(146)			(146)		560	560			
100030949	MIRA LOMA	CA		03/29/2019		331,888		853			853		1,588	1,588			
100030950	LOS ANGELES	CA		03/29/2019		227,592		294			294		2,506	2,506			
100030951	JACKSONVILLE	FL		03/29/2019		163,781		570			570		540	540			
100030952	PALM COAST	FL		03/29/2019		103,820		293			293		471	471			
100030954	DELRAY BEACH	FL		03/29/2019		188,144		688			688		1,192	1,192			
100030956	TULARE	CA		03/29/2019		144,864		253			253		628	628			
100030958	ARROWNA	CA		03/29/2019		117,661		925			925		1,679	1,679			
100030960	NAPLES	FL		03/29/2019		206,596		(117)			(117)		505	505			
100030961	SAN BERNARDINO	CA		03/29/2019		227,947		993			993		1,088	1,088			
100030962	LODI	CA		03/29/2019		349,019		337			337		1,725	1,725			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030967	ORLANDO	FL		03/29/2019		130,009		173			173		389	389			
100030968	FRESNO	CA		03/29/2019		145,246		331			331		653	653			
100030970	TRACY	CA		03/29/2019		253,986		365			365		3,457	3,457			
100030972	CHESAPEAKE	VA		03/29/2019		185,223		468			468		831	831			
100030973	PORT HENRIE	CA		03/29/2019		289,651		320			320		2,323	2,323			
100030974	OUTLER BAY	FL		03/29/2019		245,181		1,003			1,003		1,467	1,467			
100030976	MATTESON	IL		03/29/2019		172,355		166			166		615	615			(2)
100030977	SMITHOWN	NY		03/29/2019		417,861		(18)			(18)		6,505	6,505			
100030978	FRESNO	CA		03/29/2019		157,202		171			171		876	876			
100030979	DISTRICT HEIGHTS	MO		03/29/2019		176,518		556			556		701	701			
100030981	SALIDA	CA		03/29/2019		184,813		117			117		1,734	1,734			
100030983	SAINT CHARLES	IL		03/29/2019		234,488		443			443		1,383	1,383			
100030986	BUELLTON	CA		03/29/2019		451,027		810			810		2,033	2,033			
100030988	MORENO VALLEY	CA		03/29/2019		312,067		457			457		1,432	1,432			
100030989	LENOX	CA		03/29/2019		353,901		615			615		3,966	3,966			
100030990	OCEANSIDE	CA		03/29/2019		394,315		718			718		6,590	6,590			
100030992	CLINTON	MO		03/29/2019		224,304		904			904		1,281	1,281			
100030993	HAMILTON TWP	NJ		03/29/2019		124,085		725			725		1,241	1,241			
100030994	DELANO	CA		03/29/2019		154,530							447	447			
100030996	BRICK TOWNSHIP	NJ		03/29/2019		294,950		989			989		1,842	1,842			
100030997	LAUDERDALE LAKES	FL		03/29/2019		71,504		247			247		1,406	1,406			
100030998	FARMINGTON	CT		03/29/2019		365,053		1,315			1,315		2,749	2,749			
100030999	MARGATE	FL		03/29/2019		156,553		604			604		660	660			
100031011	DUBLIN	CA		03/29/2019		333,813		1,199			1,199		1,523	1,523			
100031013	MORENO VALLEY	CA		03/29/2019		236,038		56			56		795	795			
100031014	RICHMOND	CA		03/29/2019		261,464		136			136		1,102	1,102			
100031016	STATEN ISLAND	NY		03/29/2019		276,785		1,181			1,181		1,215	1,215			
100031017	CATHEDRAL CITY	CA		03/29/2019		177,196		518			518		5,713	5,713			
100031018	POCONO	CA		03/29/2019		249,047		(117)			(117)		890	890			
100031019	SOMERSET	NJ		03/29/2019		130,536		555			555		2,143	2,143			
100031020	VISTA	CA		03/29/2019		403,664		180			180		1,068	1,068			
100031022	OAK PARK	IL		03/29/2019		49,677		311			311		327	327			
100031023	MIRAMAR	FL		03/29/2019		280,598		542			542		1,278	1,278			
100031024	LOMPOC	CA		03/29/2019		235,729		(64)			(64)		896	896			
100031026	DANA POINT	CA		03/29/2019		325,381		280			280		2,590	2,590			
100031027	PHOENIX	AZ		03/29/2019		63,962		700			700		1,003	1,003			
100031028	BAKERSFIELD	CA		03/29/2019		69,608		123			123		1,312	1,312			
100031030	HIGHLAND	CA		03/29/2019		282,149		833			833		1,289	1,289			
100031034	MIRAMAR	FL		03/29/2019		169,811		253			253		1,028	1,028			
100031036	ROSEVILLE	CA		03/29/2019		174,150		533			533		849	849			
100031038	TULLOCK	CA		03/29/2019		186,215							459	459			
100031040	STREAMWOOD	IL		03/29/2019		110,611		265			265		1,819	1,819			
100031041	MIAMI	FL		03/29/2019		170,968		1,007			1,007		2,864	2,864			
100031042	SALIDA	CA		03/29/2019		165,639		401			401		788	788			
100031044	WOODLAND HILLS	CA		03/29/2019		405,157		384			384		3,459	3,459			
100031045	VALLEY CENTER	CA		03/29/2019		310,951		498			498		5,824	5,824			
100031047	CHICO	CA		03/29/2019		106,652		(69)			(69)		606	606			
100031048	PETALUMA	CA		03/29/2019		434,789		934			934		2,970	2,970			
100031049	NAPA	CA		03/29/2019		320,273		438			438		3,832	3,832			
100031050	RIVERSIDE	CA		03/29/2019		229,539		382			382		907	907			
100031053	CONCORD	NY		03/29/2019		187,300		225			225		3,284	3,284			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding 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	
100031554	SANFORD	FL		03/29/2019		80,969		376			376		1,143	1,143				
100031556	WEST HAVERTHAW	NY		03/29/2019		127,487		11			11		2,336	2,336				
100031557	PEMBROKE PINES	FL		03/29/2019		248,943		166			166		1,028	1,028				
100031558	FREDING	CA		03/29/2019		270,231		85			85		1,086	1,086				
100031560	PALMDALE	CA		03/29/2019		150,508		425			425		766	766				
100031561	LAS VEGAS	NY		03/29/2019		85,672		103			103		3,408	3,408				
100031562	VACAVILLE	CA		03/29/2019		412,960		741			741		1,900	1,900			(2)	
100031563	SAN DIEGO	CA		03/29/2019		294,380		646			646		1,357	1,357				
100031564	KISSLIMEE	FL		03/29/2019		86,031		252			252		469	469				
100031566	FALLBROOK	CA		03/29/2019		193,799		668			668		1,161	1,161				
100031567	SACRAMENTO	CA		03/29/2019		156,387		(2)			(2)		535	535				
100031568	ANAHEIM	CA		03/29/2019		288,427		177			177		1,481	1,481				
100031571	SALINAS	CA		03/29/2019		293,853		(114)			(114)		1,065	1,065				
100031572	MODESTO	CA		03/29/2019		126,872		99			99		678	678				
100031574	DUNEDIN	FL		03/29/2019		68,723		1,085			1,085		873	873				
100031575	PLEASANT HILL	CA		03/29/2019		322,189		209			209		1,044	1,044				
100031576	YUBA CITY	CA		03/29/2019		120,076		625			625		689	689				
100031578	AMT DCH	CA		03/29/2019		274,385		607			607		1,282	1,282				
100031579	MORRIS PARK	CA		03/29/2019		200,985		110			110		1,399	1,399				
100031583	LAVEN	AZ		03/29/2019		204,186		886			886		1,060	1,060				
100031584	SAN JOSE	CA		03/29/2019		393,390		361			361		2,801	2,801				
100031586	IRVINE	CA		03/29/2019		384,972		1,106			1,106		2,198	2,198				
100031588	HIALEAH	FL		03/29/2019		91,380		350			350		510	510				
100031587	SAN JOSE	CA		03/29/2019		511,538		1,565			1,565		2,322	2,322				
100031588	ROCKLIN	CA		03/29/2019		438,082		616			616		2,638	2,638				
100031590	MARTINA	CA		03/29/2019		418,996		209			209		2,195	2,195				
100031594	ALI SO VIEJO	CA		03/29/2019		550,468		365			365		6,668	6,668				
100031595	SACRAMENTO	CA		03/29/2019		128,963		481			481		1,245	1,245				
100031596	BLYTHE	CA		03/29/2019		59,543		91			91		1,120	1,120				
100031597	PARTISH	FL		03/29/2019		159,022		504			504		785	785				
100031598	PALMDALE	CA		03/29/2019		174,217		413			413		830	830				
100031599	BENSON	NC		03/29/2019		216,252		4,771			4,771		60,762	60,762				
100031603	HAITHORNE	CA		03/29/2019		226,322		395			395		1,031	1,031				
100031604	VAN NUYS	CA		03/29/2019		325,378		243			243		875	875				
100031605	POINONA	CA		03/29/2019		275,996		305			305		1,597	1,597				
100031606	LAKE FOREST	CA		03/29/2019		363,297		292			292		2,074	2,074				
100031607	WEST ORANGE	NJ		03/29/2019		167,983		388			388		1,176	1,176				
100031608	MORENO VALLEY	CA		03/29/2019		147,877		526			526		1,039	1,039			(1)	
100031610	FERRIS	CA		03/29/2019		220,107		440			440		1,031	1,031				
100031611	RANCHO CORDOVA	CA		03/29/2019		132,958		145			145		2,127	2,127				
100031612	FED BLUFF	CA		03/29/2019		157,122		280			280		1,400	1,400				
100031614	MANTECA	CA		03/29/2019		274,424		(42)			(42)		1,205	1,205			(3)	
100031616	AMITYVILLE	NY		03/29/2019		168,327		388			388		3,809	3,809				
100031618	ORLANDO	FL		03/29/2019		175,331		664			664		3,387	3,387				
100031619	COCONUT CREEK	FL		03/29/2019		41,095		138			138		863	863				
100031620	DELTONA	FL		03/29/2019		98,182		126			126		525	525				
100031621	LONG BEACH	CA		03/29/2019		240,431		436			436		1,083	1,083				
100031624	CHICAGO	IL		03/29/2019		121,335		182			182		381	381				
100031625	NORTH LAUDERDALE	FL		03/29/2019		95,464		96			96		1,100	1,100				
100031627	NORWALK	CA		03/29/2019		220,033		480			480		1,047	1,047				
100031628	VAN NUYS	CA		03/29/2019		225,990		508			508		1,310	1,310				

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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
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
100031629	OAKLAND		CA		03/29/2019		321,410		332			332		1,580	1,580			
100031630	WOODLAND HILLS		CA		03/29/2019		386,078		175			175		1,990	1,990			
100031632	WOODHAVEN		NY		03/29/2019		257,833		322			322		6,455	6,455			(2)
100031633	MIAMI		FL		03/29/2019		191,526		147			147		2,409	2,409			
100031634	SAINT CLOUD		FL		03/29/2019		103,767		225			225		1,450	1,450			
100031635	BRENTWOOD		CA		03/29/2019		229,261		98			98		1,162	1,162			
100031637	MORRO		CA		03/29/2019		331,380		474			474		1,245	1,245			
100031638	STOCKTON		CA		03/29/2019		184,164		333			333		1,706	1,706			
100031640	LAS VEGAS		NV		03/29/2019		76,212		269			269		1,809	1,809			(1)
100031642	PITTSBURG		CA		03/29/2019		212,480		269			269		770	770			
100031643	FRESNO		CA		03/29/2019		120,355		4			4		298	298			
100031644	SAN JOSE		CA		03/29/2019		381,080		231			231		2,729	2,729			
100031646	ADELANTO		CA		03/29/2019		143,380		1,334			1,334		5,646	5,646			
100031647	LINWOOD		CA		03/29/2019		174,033		325			325		802	802			
100031650	MIAMI		FL		03/29/2019		166,645		414			414		693	693			
100031652	RICHMOND		CA		03/29/2019		265,882		593			593		1,242	1,242			
100031654	NORTH PORT		FL		03/29/2019		210,317		146			146		973	973			
100031655	OLIVER CITY		CA		03/29/2019		458,417		1,327			1,327		2,108	2,108			
100031656	RANCHO CUCAMONGA		CA		03/29/2019		343,986		643			643		2,231	2,231			
100031658	CALLA VISTA		CA		03/29/2019		245,230		653			653		1,175	1,175			
100031660	MELBOURNE		FL		03/29/2019		164,600		109			109		489	489			
100031661	LOMPOC		CA		03/29/2019		184,946		522			522		823	823			
100031662	HELIET		CA		03/29/2019		100,768		323			323		748	748			
100031663	FAIRFIELD		CA		03/29/2019		293,384		95			95		1,466	1,466			
100031666	CANYON LAKE		CA		03/29/2019		288,104		177			177		1,462	1,462			
100031668	HOLLISTER		CA		03/29/2019		390,947		(127)			(127)		1,673	1,673			
100031669	GRANDE		CA		03/29/2019		259,381		1,127			1,127		2,151	2,151			
100031670	OXNARD		CA		03/29/2019		195,156		273			273		1,085	1,085			
100031671	PALM COAST		FL		03/29/2019		197,640		363			363		821	821			
100031672	TAMPA		FL		03/29/2019		63,120		145			145		859	859			
100031673	PALMDALE		CA		03/29/2019		139,898		623			623		5,577	5,577			
100031676	VALLEY STREAM		NY		03/29/2019		316,627		(165)			(165)		559	559			
100031677	RIALTO		CA		03/29/2019		165,923		675			675		2,233	2,233			
100031678	PALM BAY		FL		03/29/2019		105,620		212			212		1,635	1,635			
100031682	EL CENTRO		CA		03/29/2019		117,121		4			4		295	295			
100031683	PHOENIX		AZ		03/29/2019		72,910		254			254		342	342			
100031684	AMERICAN CANYON		CA		03/29/2019		358,360		576			576		1,558	1,558			
100031686	PORT ST LUCIE		FL		03/29/2019		107,027		89			89		557	557			
100031688	SANTA ROSA		CA		03/29/2019		510,381		1,014			1,014		2,390	2,390			
100031689	BAKERSFIELD		CA		03/29/2019		62,656		450			450		361	361			
100031692	FRESNO		CA		03/29/2019		106,172		247			247		492	492			
100031693	OCALA		FL		03/29/2019		68,530		388			388		1,470	1,470			
100031695	FORT LAUDERDALE		FL		03/29/2019		123,006		92			92		1,368	1,368			
100031698	VALLEJO		CA		03/29/2019		138,915		25			25		636	636			
100031699	VALLEJO		CA		03/29/2019		254,759		155			155		1,607	1,607			
100031700	NORTH PORT		FL		03/29/2019		143,528		220			220		2,401	2,401			(1)
100031701	CARE CANIBERAL		FL		03/29/2019		73,586		(93)			(93)		319	319			
100031702	KATY		TX		03/29/2019		92,357		1,805			1,805		502	502			
100031703	RIVERSIDE		CA		03/29/2019		221,242		391			391		991	991			
100031705	SACRAMENTO		CA		03/29/2019		118,439		615			615		1,175	1,175			
100031706	LAKE ELSINORE		CA		03/29/2019		83,873		276			276		12,045	12,045			

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031708	CONCORD	CA		03/29/2019		545,960		172					2,168	2,168			
100031710	SUN VALLEY	CA		03/29/2019		276,900		873					2,041	2,041			
100031711	CITRUS HEIGHTS	CA		03/29/2019		151,946		76					765	765			
100031715	GLENDALE	AZ		03/29/2019		277,303		147					1,341	1,341			
100031718	SAN FRANCISCO	CA		03/29/2019		413,210		1,317					1,910	1,910			
100031719	PORT SAINT LUCIE	FL		03/29/2019		106,157		216					1,520	1,520			
100031720	NORWALK	CA		03/29/2019		270,792		(197)					1,300	1,300			
100031721	UNION CITY	CA		03/29/2019		459,078		1,085					2,201	2,201			
100031722	CYPRESS	CA		03/29/2019		354,489		1,463					1,673	1,673			
100031724	TINLEY PARK	IL		03/29/2019		78,219		681					469	469			
100031725	CENTENNIAL	CO		03/29/2019		569,799		740					2,430	2,430			
100031728	SACRAMENTO	CA		03/29/2019		215,452		650					1,703	1,703			
100031729	MODESTO	CA		03/29/2019		165,168		224					589	589			
100031731	BALDWIN PARK	CA		03/29/2019		189,303		386					941	941			
100031735	ESCONDIDO	CA		03/29/2019		184,936		310					825	825			
100031738	ROSELAND	NY		03/29/2019		226,955		1,519					1,797	1,797			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		141,295		112					763	763			
100031742	SAN PEDRO	CA		03/29/2019		326,454		920					1,988	1,988			
100031744	BAKERSFIELD	CA		03/29/2019		97,959		127					448	448			
100031747	THOUSAND OAKS	CA		03/29/2019		421,580		386					2,124	2,124			
100031748	GILBERT	AZ		03/29/2019		187,647		114					911	911			
100031749	MESA	AZ		03/29/2019		113,295		304					547	547			
100031750	VALLEJO	CA		03/29/2019		170,784		(108)					453	453			
100031751	VACAVILLE	CA		03/29/2019		109,380		1,704					956	956			
100031752	MESA	AZ		03/29/2019		94,021		91					676	676			
100031753	CLEMONT	FL		03/29/2019		357,006		123					1,173	1,173			
100031754	COLTON	CA		03/29/2019		166,794		108					912	912			
100031757	BANNING	CA		03/29/2019		139,880		77					881	881			
100031758	ONTARIO	CA		03/29/2019		218,636		694					1,301	1,301			
100031759	RENO	NV		03/29/2019		234,647		319					1,796	1,796			
100031760	MC PEARLAND	CA		03/29/2019		71,137		208					336	336			
100031762	POIMONA	CA		03/29/2019		201,823		145					1,067	1,067			
100031763	MESA	AZ		03/29/2019		111,470		16					404	404			
100031764	RIVERSIDE	CA		03/29/2019		176,793		714					1,557	1,557			
100031765	HIGHLAND	CA		03/29/2019		301,760		1,086					1,402	1,402			
100031766	NORTHRIIDGE	CA		03/29/2019		376,523		287					2,723	2,723			
100031768	SACRAMENTO	CA		03/29/2019		201,182		42					1,165	1,165			
100031769	ESCONDIDO	CA		03/29/2019		285,516		734					1,726	1,726			
100031770	PHOENIX	AZ		03/29/2019		104,480		128					393	393			
100031771	SEBASTIAN	FL		03/29/2019		80,365		317					409	409			
100031774	GROVILLE	CA		03/29/2019		111,096		103					441	441			
100031775	MIAMI	FL		03/29/2019		153,023		224					924	924			
100031776	FRESNO	CA		03/29/2019		96,267		241					387	387			
100031777	SAN FRANCISCO	CA		03/29/2019		418,357		944					2,597	2,597			
100031778	POIMONA	CA		03/29/2019		221,994		428					1,067	1,067			
100031779	WEST COVINA	CA		03/29/2019		285,698		438					1,314	1,314			
100031782	SANTA ANA	CA		03/29/2019		338,628		1,236					1,534	1,534			
100031783	HIGHLAND	CA		03/29/2019		211,190		214					2,715	2,715		(1)	(1)
100031784	LOS ANGELES	CA		03/29/2019		229,035		534					1,090	1,090			
100031785	PLANT CITY	FL		03/29/2019		132,157		652					8,239	8,239			
100031786	CLONIS	CA		03/29/2019		112,376		77					761	761			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-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
100031787	MIAMI		FL		03/29/2019		55,703	1,464	1,464			1,464		718	718			
100031789	SAN DIEGO		CA		03/29/2019		243,035		53			53		1,371	1,371			
100031792	STOCKTON		CA		03/29/2019		135,769		244			244		1,667	1,667			
100031793	CHICAGO		IL		03/29/2019		269,253		62			62		1,124	1,124			
100031794	CARSON		CA		03/29/2019		147,242		403			403		660	660			
100031795	ENCINITAS		CA		03/29/2019		523,785		1,734			1,734		2,457	2,457			
100031797	SAN RAMON		CA		03/29/2019		356,317		436			436		1,609	1,609			
100031798	SAN FRANCISCO		CA		03/29/2019		382,825		917			917		1,874	1,874			
100031799	PROVIDENCE		RI		03/29/2019		133,388		309			309		789	789			1
100031800	ORLANDO		FL		03/29/2019		200,070		359			359		900	900			
100031802	PEMBROKE PINES		FL		03/29/2019		189,494		273			273		4,193	4,193			
100031803	PORT ST LUCIE		FL		03/29/2019		54,551		167			167		256	256			
100031805	LAS VEGAS		NV		03/29/2019		460,461		114			114		2,274	2,274			
100031808	LONITA		CA		03/29/2019		411,921		339			339		1,523	1,523			
100031809	LONG BEACH		CA		03/29/2019		320,280		383			383		5,388	5,388			
100031811	MODESTO		CA		03/29/2019		133,050		971			971		499	499			
100031812	FULLERTON		CA		03/29/2019		294,202		474			474		1,303	1,303			
100031813	TAMPA		FL		03/29/2019		70,948		625			625		1,418	1,418			
100031814	PORT ST LUCIE		FL		03/29/2019		129,401		267			267		591	591			
100031815	SANTA ANA		CA		03/29/2019		260,188		585			585		1,229	1,229			
100031816	FONTANA		CA		03/29/2019		160,172		(924)			(924)		419	419			
100031817	NORWALK		CA		03/29/2019		233,938		230			230		3,126	3,126			
100031818	BALDWIN PARK		CA		03/29/2019		172,634		208			208		1,382	1,382			
100031819	OAKLEY		CA		03/29/2019		213,465		503			503		1,013	1,013			
100031820	MISSION VIEJO		CA		03/29/2019		197,692		319			319		885	885			
100031821	HAYWARD		CA		03/29/2019		310,634		769			769		2,465	2,465			
100031824	MONTREY		CA		03/29/2019		410,384		55			55		1,966	1,966			
100031825	BAKERSFIELD		CA		03/29/2019		124,295		619			619		882	882			
100031826	ONTARIO		CA		03/29/2019		207,601		126			126		1,071	1,071			
100031827	RIVERSIDE		CA		03/29/2019		148,319		266			266		920	920			
100031828	RIVERSIDE		CA		03/29/2019		147,880		129			129		998	998			
100031829	CONCORD		CA		03/29/2019		267,423		646			646		1,279	1,279			
100031831	POMONA		CA		03/29/2019		166,865		137			137		2,212	2,212			
100031832	SAN YSIDRO		CA		03/29/2019		230,564		107			107		764	764			
100031835	COLTON		CA		03/29/2019		153,294		391			391		731	731			
100031836	SANTA PALLA		CA		03/29/2019		172,570		585			585		1,212	1,212			(1)
100031838	FORT LAUDERDALE		FL		03/29/2019		157,763		114			114		1,204	1,204			
100031839	STOCKTON		CA		03/29/2019		187,325		41			41		957	957			
100031840	LOS BANOS		CA		03/29/2019		190,648		451			451		1,162	1,162			
100031841	SOUTH BOND BROOK		NJ		03/29/2019		96,915		312			312		1,371	1,371			
100031842	VALLEY CENTER		CA		03/29/2019		266,407		132			132		738	738			
100031843	SAN LEANDRO		CA		03/29/2019		362,319		233			233		5,020	5,020			
100031844	JUPITER		FL		03/29/2019		81,821		101			101		586	586			
100031846	MONTEBELLO		CA		03/29/2019		387,946		(16)			(16)		1,803	1,803			
100031849	CYPRESS		CA		03/29/2019		276,191		112			112		(4,299)	(4,299)			
100031850	HOLLYWOOD		FL		03/29/2019		129,426		174			174		1,273	1,273			
100031852	AMERICAN CANYON		CA		03/29/2019		356,829		219			219		1,231	1,231			
100031853	OLIVER CITY		CA		03/29/2019		250,266		122			122		947	947			
100031856	RIALTO		CA		03/29/2019		201,080		541			541		959	959			
100031858	MIDWAY CITY		CA		03/29/2019		293,535		(7)			(7)		(833)	(833)			
100031859	OAKLAND		CA		03/29/2019		291,513		597			597		1,168	1,168			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
	100031862	COMPTON	CA	03/29/2019		306,209		1,222							
	100031863	ROILAND HEIGHTS	CA	03/29/2019		215,743		127							
	100031864	MODESTO	CA	03/29/2019		146,323		13							
	100031865	ESCONDIDO	CA	03/29/2019		231,626		168							
	100031866	COLTON	CA	03/29/2019		138,096		369							
	100031867	LEVI TITWIN	NY	03/29/2019		209,180		517							
	100031870	HARBOR CITY	CA	03/29/2019		359,995		90							
	100031872	SACRAMENTO	CA	03/29/2019		116,809		137							
	100031874	LODI	CA	03/29/2019		171,969		469							
	100031876	FORT MYERS	FL	03/29/2019		256,935		169							
	100031877	FONTANA	CA	03/29/2019		236,745		199							
	100031880	TOLLESON	AZ	03/29/2019		91,454		126							
	100031882	LOS ANGELES	CA	03/29/2019		383,951		83							
	100031884	RIVERSIDE	CA	03/29/2019		174,102		462							
	100031885	PENO	NY	03/29/2019		946,698		818							
	100031888	OWAYD	CA	03/29/2019		262,554		402							
	100031889	MIAMI LINES	FL	03/29/2019		205,005		(46)							
	100031890	CYPRESS	CA	03/29/2019		260,981		273							
	100031891	GREENAPRES	FL	03/29/2019		139,180		370							
	100031892	VACAVILLE	CA	03/29/2019		189,620		318							
	100031893	CHICAGO CITY	IL	03/29/2019		259,136		382							
	100031894	WEST SACRAMENTO	CA	03/29/2019		192,399		516							
	100031896	OCEANSIDE	CA	03/29/2019		170,757		246							
	100031897	LONG BEACH	CA	03/29/2019		234,431		88							
	100031898	LOS ANGELES	CA	03/29/2019		302,294		(75)							
	100031899	ANTIOCH	CA	03/29/2019		278,485		274							
	100031900	RANCHO SANTA MARGARI	CA	03/29/2019		260,257		152							
	100031901	RIVERSIDE	CA	03/29/2019		155,538		129							
	100031903	RIVERSIDE	CA	03/29/2019		187,821		300							
	100031905	LIVERMORE	CA	03/29/2019		270,103		628							
	100031907	SANTA ROSA	CA	03/29/2019		264,115		(45)							
	100031908	CLOVERDALE	CA	03/29/2019		266,396		(138)							
	100031909	DIXON	CA	03/29/2019		163,483		101							
	100031911	RANCHO CUCAMONGA	CA	03/29/2019		180,976		347							
	100031912	SAN JOSE	CA	03/29/2019		495,296		677							
	100031914	SUN VALLEY	CA	03/29/2019		322,863		311							
	100031917	THOUSAND OAKS	CA	03/29/2019		250,785		466							
	100031921	CHICAGO	IL	03/29/2019		114,143		903							
	100031922	GLENDALE	AZ	03/29/2019		106,423		199							
	100031923	SALINAS	CA	03/29/2019		209,881		364							
	100031924	BENICIA	CA	03/29/2019		220,169		108							
	100031925	PORT ST LUCIE	FL	03/29/2019		163,638		349							
	100031927	LYNBOOK	NY	03/29/2019		319,650		83							
	100031928	PARMOUNT	CA	03/29/2019		215,760		467							
	100031930	SAN RAMON	CA	03/29/2019		500,420		551							
	100031932	PALM BAY	FL	03/29/2019		82,732		363							
	100031935	MIRAMAR	FL	03/29/2019		123,483		944							
	100031938	EAST ORANGE	NJ	03/29/2019		113,546		492							
	100031939	CATHEDRAL CITY	CA	03/29/2019		98,438		73							
	100031940	SOUTH RICHMOND HILL	NY	03/29/2019		265,254		466							
	100031941	ESCONDIDO	CA	03/29/2019		181,562		88							

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031942	PEMBROKE PINES	FL		03/29/2019		96,486		390			390		450	450			
100031943	ALISO VIEJO	CA		03/29/2019		276,087		553			553		1,283	1,283			
100031945	MODESTO	CA		03/29/2019		170,312		85			85		1,041	1,041			
100031946	CARSON	CA		03/29/2019		299,848		140			140		1,639	1,639			
100031948	WEST COVINA	CA		03/29/2019		292,370		473			473		1,306	1,306			
100031950	SAN JOSE	CA		03/29/2019		421,618		283			283		2,210	2,210			
100031951	SAN DIEGO	CA		03/29/2019		209,744		123			123		852	852			
100031952	SOUTH OZONE PARK	NY		03/29/2019		226,399		109			109		1,328	1,328			
100031954	WINTON	CA		03/29/2019		118,086		59			59		680	680			
100031956	SAN DIEGO	CA		03/29/2019		269,791		348			348		1,145	1,145			
100031958	BELLFLOWER	CA		03/29/2019		227,156		513			513		1,399	1,399			
100031963	EL CAJON	CA		03/29/2019		363,672		221			221		3,127	3,127			
100031964	GRANDDA HILLS	CA		03/29/2019		231,467		224			224		1,066	1,066			
100031965	CHULA VISTA	CA		03/29/2019		283,872		257			257		1,629	1,629			
100031967	FAIRFIELD	CA		03/29/2019		150,920		277			277		2,088	2,088			
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		250,761		221			221		1,015	1,015			
100031970	SAN DIEGO	CA		03/29/2019		259,697		112			112		1,444	1,444			
100031971	NEVADA CITY	CA		03/29/2019		128,759		158			158		973	973			
100031972	MIRAMAR	FL		03/29/2019		171,161		386			386		3,011	3,011			
100031974	SAN BERNARDINO	CA		03/29/2019		140,871		266			266		1,905	1,905			
100031975	CATHEDRAL CITY	CA		03/29/2019		108,966		177			177		985	985			
100031976	RIALTO	CA		03/29/2019		160,327		385			385		1,375	1,375			
100031977	FALLBROOK	CA		03/29/2019		295,911		516			516		1,945	1,945			
100031978	BEAUMONT	CA		03/29/2019		119,914		306			306		575	575			
100031981	YOLO	CA		03/29/2019		255,269		486			486		1,519	1,519			
100031983	WEST PALM BEACH	FL		03/29/2019		43,483		197			197		322	322			
100031984	CICERO	IL		03/29/2019		70,530		64			64		927	927			
100031986	OAKLEY	CA		03/29/2019		164,219		146			146		865	865			
100031987	BAKERSFIELD	CA		03/29/2019		101,195		206			206		468	468			
100031988	LA PLENTE	CA		03/29/2019		181,040		573			573		968	968			
100031990	WATSONVILLE	CA		03/29/2019		248,779		375			375		1,069	1,069			
100031991	CAPE CORAL	FL		03/29/2019		121,737		56			56		637	637			
100031993	ARTESIA	CA		03/29/2019		249,135		492			492		1,135	1,135			
100031995	CHULA VISTA	CA		03/29/2019		137,353		271			271		633	633			
100031997	LAS VEGAS	NV		03/29/2019		58,505		62			62		1,193	1,193			
100031998	NIPOMO	CA		03/29/2019		400,832		464			464		2,354	2,354			
100032000	LA PLENTE	CA		03/29/2019		202,512		666			666		1,112	1,112			
100032001	VISTA	CA		03/29/2019		145,921		123			123		2,045	2,045			
100032002	ALBURN	CA		03/29/2019		236,234		151			151		2,392	2,392			
100032004	SAN DIEGO	CA		03/29/2019		180,526		300			300		661	661			
100032006	SAN JOSE	CA		03/29/2019		414,450		(290)			(290)		1,296	1,296			
100032007	SAN JOSE	CA		03/29/2019		451,260		723			723		1,953	1,953			
100032008	RIVERVIEW	FL		03/29/2019		58,865		238			238		1,032	1,032			
100032011	TAMPA	FL		03/29/2019		61,667		56			56		536	536			
100032013	PORT SAINT LUCIE	FL		03/29/2019		76,325		210			210		810	810			
100032016	HIGHLAND	CA		03/29/2019		148,384		231			231		1,097	1,097			
100032018	MIAMI	FL		03/29/2019		67,968		202			202		1,558	1,558			
100032019	WASHINGTON	DC		03/29/2019		196,579		118			118		866	866			
100032022	FAIRFIELD	CA		03/29/2019		123,235		400			400		593	593			
100032024	FENO	NV		03/29/2019		88,636		824			824		394	394			
100032025	WEST COVINA	CA		03/29/2019		226,946		129			129		2,840	2,840			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18		
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- 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	
100032027	ST. PETERSBURG		FL		03/29/2019		92,632		84			84		1,542		1,542			
100032031	COCOA		FL		03/29/2019		100,356		119			119		1,577		1,577			
100032033	SPARKS		NV		03/29/2019		104,302		838			838		457		457			
100032034	NAPLES		FL		03/29/2019		307,369		834			834		1,474		1,474			
100032035	COLTON		CA		03/29/2019		132,086		101			101		581		581			
100032036	PENNGROVE		CA		03/29/2019		344,908		226			226		2,150		2,150			
100032038	DAILY CITY		CA		03/29/2019		401,073		1,548			1,548		2,643		2,643		(1)	
100032039	ARVADA		CO		03/29/2019		166,831		95			95		966		966			
100032040	DEERFIELD BEACH		FL		03/29/2019		63,064		126			126		277		277			
100032041	SACRAMENTO		CA		03/29/2019		84,651		83			83		1,183		1,183			
100032042	FRESNO		CA		03/29/2019		49,620		179			179		362		362			
100032043	MADERA		CA		03/29/2019		65,801		215			215		289		289			
100032044	SUNRISE		FL		03/29/2019		99,921		154			154		1,756		1,756			
100032045	OAKLAND		CA		03/29/2019		470,982		208			208		3,200		3,200			
100032046	LAKELAND		CO		03/29/2019		143,494		388			388		770		770			
100032047	FONTANA		CA		03/29/2019		249,654		144			144		961		961			
100032048	INGLEWOOD		CA		03/29/2019		203,045		404			404		990		990			
100032050	SANTA ANA		CA		03/29/2019		195,462		156			156		1,125		1,125			
100032052	SAN FRANCISCO		CA		03/29/2019		373,879		718			718		2,203		2,203			
100032054	LAS VEGAS		NV		03/29/2019		84,066		210			210		1,104		1,104			
100032055	INGLEWOOD		CA		03/29/2019		208,740		(112)			(112)		704		704			
100032056	HAYWARD		CA		03/29/2019		272,767		406			406		1,462		1,462			
100032057	LOS BANOS		CA		03/29/2019		218,352		395			395		1,059		1,059			
100032058	OAKLAND		CA		03/29/2019		237,570		116			116		1,346		1,346			
100032059	HAYWARD		CA		03/29/2019		385,630		261			261		1,468		1,468			
100032060	SAN DIEGO		CA		03/29/2019		126,329		106			106		1,667		1,667			
100032061	HAYWARD		CA		03/29/2019		219,462		309			309		1,556		1,556			
100032062	BOYNTON BEACH		FL		03/29/2019		71,527		682			682		335		335			
100032063	MORGAN HILL		CA		03/29/2019		346,162		523			523		2,300		2,300			
100032064	SANTA MARIA		CA		03/29/2019		129,570		189			189		597		597			
100032065	SAN JOSE		CA		03/29/2019		346,640		408			408		1,573		1,573			
100032068	LOS ANGELES		CA		03/29/2019		140,801		982			982		1,528		1,528			
100032069	LA PUENTE		CA		03/29/2019		202,960		99			99		1,163		1,163			
100032071	LOS ANGELES		CA		03/29/2019		193,062		366			366		1,918		1,918			
100032074	ROSELVILLE		CA		03/29/2019		209,857		181			181		2,689		2,689			
100032076	MESA		AZ		03/29/2019		83,901		44			44		400		400			
100032077	SAN BRUNO		CA		03/29/2019		336,884		714			714		883		883			
100032078	UNION CITY		CA		03/29/2019		255,947		292			292		1,875		1,875			
100032079	WHITTIER		CA		03/29/2019		183,226		149			149		2,561		2,561			
100032082	SALINAS		CA		03/29/2019		274,833		280			280		1,705		1,705			
100032083	HAYWARD		CA		03/29/2019		347,525		427			427		1,931		1,931			
100032084	SAN JOSE		CA		03/29/2019		259,882		(84)			(84)		1,086		1,086			
100032085	PHOENIX		AZ		03/29/2019		58,605		76			76		1,025		1,025			
100032086	FREMONT		CA		03/29/2019		282,058		1,757			1,757		1,513		1,513			
100032087	DUARTE		CA		03/29/2019		203,080		181			181		1,554		1,554			
100032088	OCEANSIDE		CA		03/29/2019		112,061		158			158		586		586			
100032089	NAPLES		FL		03/29/2019		67,719		87			87		683		683			
100032091	GLENDALE HEIGHTS		IL		03/29/2019		66,038		611			611		1,202		1,202			
100032093	IRVING		TX		03/29/2019		124,224		488			488		757		757			
100032094	SAN JOSE		CA		03/29/2019		307,952		228			228		4,702		4,702			
100032095	SALINAS		CA		03/29/2019		122,570		548			548		671		671			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032096	CHICAGO	IL		03/29/2019		57,377		69			69		1,260	1,260			
100032098	OAKLA	FL		03/29/2019		39,481		519			519		534	534			
100032100	OAKLAND	CA		03/29/2019		221,076		308			308		711	711			(2)
100032101	MESA	AZ		03/29/2019		156,988		828			828		715	715			
100032102	MERCED	CA		03/29/2019		69,487		154			154		413	413			
100032103	LOS ANGELES	CA		03/29/2019		165,353		132			132		885	885			
100032104	EL MIRAGE	AZ		03/29/2019		22,326		95			95		1,453	1,453			
100032105	STOCKTON	CA		03/29/2019		79,017		72			72		988	988			
100032106	LOS ANGELES	CA		03/29/2019		189,355		890			890		1,485	1,485			
100032108	GILROY	CA		03/29/2019		353,377		593			593		6,394	6,394			
100032109	HAYWARD	CA		03/29/2019		187,017		126			126		1,813	1,813			
100032111	SEASIDE	CA		03/29/2019		196,785		156			156		1,027	1,027			
100032113	SAN JOSE	CA		03/29/2019		371,113		245			245		1,059	1,059			
100032114	PACIFICA	CA		03/29/2019		359,171		(129)			(129)		950	950			
100032116	ANTIOCH	CA		03/29/2019		208,810		268			268		2,814	2,814			
100032117	RENO	NV		03/29/2019		143,211		59			59		885	885			
100032118	RIVERSIDE	CA		03/29/2019		102,565		40			40		519	519			
100032120	ANTIOCH	CA		03/29/2019		148,505		253			253		1,945	1,945			
100032121	FREMONT	CA		03/29/2019		273,062		257			257		2,528	2,528			
100032122	OXNARD	CA		03/29/2019		154,017		212			212		2,717	2,717			
100032123	STOCKTON	CA		03/29/2019		126,344		397			397		1,322	1,322			
100032126	SONOMA	CA		03/29/2019		180,983		66			66		285	285			
100032127	SACRAMENTO	CA		03/29/2019		72,540		76			76		794	794			
100032129	ANTIOCH	CA		03/29/2019		119,424		227			227		701	701			
100032130	OXNARD	CA		03/29/2019		161,484		219			219		1,380	1,380			
100032131	TRACY	CA		03/29/2019		237,244		246			246		1,428	1,428			
100032133	HOLLYWOOD	FL		03/29/2019		62,310		161			161		847	847			
100032134	CORONA	CA		03/29/2019		121,405		154			154		551	551			
100032135	INGLEWOOD	CA		03/29/2019		230,233		2,095			2,095		3,784	3,784			
100032136	PITTSBURG	CA		03/29/2019		114,524		379			379		750	750			
100032137	OPA LOCKA	FL		03/29/2019		44,571		89			89		444	444			
100032138	LOS ANGELES	CA		03/29/2019		112,778		284			284		506	506			
100032139	AURORA	CO		03/29/2019		86,344		(3)			(3)		394	394			
100032140	SAN JOSE	CA		03/29/2019		314,983		628			628		1,460	1,460			
100032141	DENVER	CO		03/29/2019		97,934		35			35		732	732			
100032144	SALINAS	CA		03/29/2019		156,377		222			222		1,073	1,073			
100032145	LOS ANGELES	CA		03/29/2019		125,084		315			315		1,178	1,178			
100032146	LA PUENTE	CA		03/29/2019		167,608		132			132		982	982			
100032147	HOLLISTER	CA		03/29/2019		159,404		349			349		837	837			
100032148	OAKLAND	CA		03/29/2019		218,674		626			626		377	377			
100032149	STOCKTON	CA		03/29/2019		104,277		65			65		385	385			
100032152	SAN JOSE	CA		03/29/2019		294,617		251			251		2,851	2,851			
100032154	PHOENIX	AZ		03/29/2019		58,916							395	395			
100032158	NORTH MIAMI BEACH	FL		03/29/2019		76,949		42			42		365	365			
100032159	MANTECA	CA		03/29/2019		114,445		142			142		1,725	1,725			
100032160	LOS ANGELES	CA		03/29/2019		180,310		95			95		1,088	1,088			
100032161	PORT SAINT LUCIE	FL		03/29/2019		45,149		361			361		904	904			
100032162	ANAHEIM	CA		03/29/2019		137,978		737			737		853	853			
100032165	STOCKTON	CA		03/29/2019		73,391		1,108			1,108		369	369			
100032166	STOCKTON	CA		03/29/2019		77,078		76			76		1,372	1,372			
100032167	LOS ANGELES	CA		03/29/2019		293,603		(294)			(294)		992	992			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		Book Value/Recorded 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
100032168	CHICAGO	IL		03/29/2019		72,062		252				252	3,084	3,084			
100032169	PHOENIX	AZ		03/29/2019		61,999		53				53	507	507			
100032170	CHINO	CA		03/29/2019		86,222		408				408	465	465			
100032171	SACRAMENTO	CA		03/29/2019		25,817		489				489	244	244			
100032173	SALINAS	CA		03/29/2019		135,071		73				73	773	773			
100032177	CORAL SPRINGS	FL		03/29/2019		54,918		113				113	315	315			
100032179	KISSIMEE	FL		03/29/2019		40,394		174				174	388	388			
100032180	EAST PALO ALTO	CA		03/29/2019		270,377		114				114	1,589	1,589			
100032181	LAKE WORTH	FL		03/29/2019		38,993		(53)				(53)	153	153			
100032182	HOMESTEAD	FL		03/29/2019		39,964		135				135	421	421			
100032183	LOS ANGELES	CA		03/29/2019		196,204		244				244	1,100	1,100			
100032184	OAKLAND	CA		03/29/2019		86,854		391				391	451	451			
100032187	PHOENIX	AZ		03/29/2019		32,236		(77)				(77)	580	580			
100032188	MODESTO	CA		03/29/2019		17,727		582				582	397	397			
100032189	OAKLAND	CA		03/29/2019		111,739		97				97	429	429			
100032190	SAN BERNARDINO	CA		03/29/2019		31,330		91				91	738	738			
100032194	SAN MATEO	CA		03/29/2019		41,430		250				250	946	946			40
100032260	DUBLIN	IL		06/21/2019		122,832		337				337	(1,035)	(1,035)	40		(108)
100032266	CLARE	IL		06/21/2019		47,918		(252)				(252)	1,209	1,209	(46)		(46)
100032288	DUBLIN	IL		06/21/2019		170,689		(513)				(513)	38	38	(1)		(1)
100032311	DUBLIN	IL		06/21/2019		199,393		513				513	(157)	(157)	6		6
100032312	DUBLIN	IL		06/21/2019		87,182		(124)				(124)	250,306	250,306	(9,605)		(9,605)
100032341	MOWHAN	IL		06/21/2019		693,732		1,311				1,311	3,209	3,209	(123)		(123)
100032372	OFFALY	IL		06/21/2019		55,621		(380)				(380)	3,209	3,209	(12)		12
100032376	WEEFORD	IL		06/21/2019		158,212		183				183	5,720	5,720	(219)		(219)
100032402	DONEGAL	IL		06/21/2019		86,367		552				552	5,165	5,165	(198)		(198)
100032408	KILDARE	IL		06/21/2019		401,025		(1,600)				(1,600)	6,081	6,081	(233)		(233)
100032425	DUBLIN	IL		06/21/2019		146,528		75				75	1,822	1,822	(70)		(70)
100032440	DUBLIN	IL		06/21/2019		302,459		52				52	3,691	3,691	(142)		(142)
100032448	LIMERICK	IL		06/21/2019		177,892		(275)				(275)	3,692	3,692	(142)		(142)
100032451	DUBLIN	IL		06/21/2019		472,990		446				446	2,967	2,967	(114)		(114)
100032464	DUBLIN	IL		06/21/2019		474,686		598				598	(3,928)	(3,928)	151		151
100032468	WESTMEATH	IL		06/21/2019		334,059		(105)				(105)	2,448	2,448	(94)		(94)
100032478	DUBLIN	IL		06/21/2019		428,367		(405)				(405)	2,651	2,651	(102)		(102)
100032480	LIMERICK	IL		06/21/2019		220,698		440				440	1,344	1,344	(52)		(52)
100032498	KILDARE	IL		06/21/2019		490,303		682				682	(6,307)	(6,307)	242		242
100032499	OFFALY	IL		06/21/2019		157,701		355				355	(5,502)	(5,502)	211		211
100032513	CAVAN	IL		06/21/2019		516,422		(431)				(431)	3,029	3,029	(116)		(116)
100032531	DUBLIN	IL		06/21/2019		9,780		9				9	(126)	(126)	5		5
100032541	SLIGO	IL		06/21/2019		204,775		(244)				(244)	491	491	(19)		(19)
100032542	SLIGO	IL		06/21/2019		29,135		76				76	3,718	3,718	(143)		(143)
100032566	MEATH	IL		06/21/2019		22,158		708				708	(2,149)	(2,149)	82		82
100032619	MEATH	IL		06/21/2019		171,852		111				111	(1,669)	(1,669)	64		64
100032620	MEATH	IL		06/21/2019		198,783		307				307	2,364	2,364	(91)		(91)
100032648	GALWAY	IL		06/21/2019		121,645		(540)				(540)	3,159	3,159	(121)		(121)
100032661	DUBLIN	IL		06/21/2019		379,064		1,880				1,880	3,687	3,687	(141)		(141)
100032727	DUBLIN	IL		06/21/2019		106,413		(313)				(313)	1,658	1,658	(64)		(64)
100032778	CLARE	IL		06/21/2019		92,142							(21)	(21)	1		1
100032798	DUBLIN	IL		06/21/2019		263,990		(666)				(666)	771	771	(30)		(30)
100032800	DUBLIN	IL		06/21/2019		24,472		(57)				(57)	391	391	(15)		(15)
100032905	DUBLIN	IL		06/21/2019		33,261		(140)				(140)					

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032814	DUBLIN	IRL		06/21/2019		126,336		441					1,987	1,987	(76)		(76)
100032815	DUBLIN	IRL		06/21/2019		37,552		77					557	557	(21)		(21)
100032816	DUBLIN	IRL		06/21/2019		51,867		(65)					609	609	(23)		(23)
100032819	LOUTH	IRL		06/21/2019		105,677		458					1,525	1,525	(59)		(59)
100032824	MEATH	IRL		06/21/2019		74,655		579					7,325	7,325	(281)		(281)
100032825	CORK	IRL		06/21/2019		23,555		117					1,935	1,935	(74)		(74)
100032835	LAOIS	IRL		06/21/2019		267,847		1,249					6,864	6,864	(263)		(263)
100032857	DUBLIN	IRL		06/21/2019		213,397		(139)					964	964	(37)		(37)
100032858	CORK	IRL		06/21/2019		37,612		138					436	436	(17)		(17)
100032898	DUBLIN	IRL		06/21/2019		203,385		279					1,148	1,148	(44)		(44)
100032917	CORK	IRL		06/21/2019		277,031		(5,478)					215,357	215,357	(8,263)		(8,263)
100032919	DUBLIN	IRL		06/21/2019		184,911		326					1,499	1,499	(58)		(58)
100032932	KILDARE	IRL		06/21/2019		82,955		2,272					987	987	(38)		(38)
100032937	CLARE	IRL		06/21/2019		139,636		448					2,277	2,277	(87)		(87)
100032957	DUBLIN	IRL		06/21/2019		133,443		(416)					5,034	5,034	(193)		(193)
100032958	DUBLIN	IRL		06/21/2019		198,206		214					1,083	1,083	(42)		(42)
100032965	WICKLOW	IRL		06/21/2019		944,903		(688)					(13,232)	(688)	508		508
100032968	DUBLIN	IRL		06/21/2019		329,523		722					3,183	3,183	(122)		(122)
100032982	SLIGO	IRL		06/21/2019		268,513		2,130					16,997	16,997	(652)		(652)
100032983	SLIGO	IRL		06/21/2019		67,336		(3)					2,693	2,693	(103)		(103)
100033000	MEATH	IRL		06/21/2019		152,792		(738)					7,071	7,071	(271)		(271)
100033003	CAVAN	IRL		06/21/2019		144,279		(356)					2,450	2,450	(94)		(94)
100033023	DUBLIN	IRL		06/21/2019		237,226		(437)					3,026	3,026	(116)		(116)
100033024	DUBLIN	IRL		06/21/2019		146,911		(282)					1,868	1,868	(72)		(72)
100033034	GALWAY	IRL		06/21/2019		155,219		(116)					115	115	(4)		(4)
100033048	CORK	IRL		06/21/2019		504,232		914					5,596	5,596	(215)		(215)
100033049	CORK	IRL		06/21/2019		235,629		(269)					(2,369)	(2,369)	91		91
100033087	GALWAY	IRL		06/21/2019		2,140,233		12,045					66,838	66,838	(2,565)		(2,565)
100033091	DUBLIN	IRL		06/21/2019		304,058		408					(2,525)	(2,525)	97		97
100033114	OFFALY	IRL		06/21/2019		140,057		508					1,910	1,910	(73)		(73)
100033130	DUBLIN	IRL		06/21/2019		186,315		918					4,888	4,888	(188)		(188)
100033135	DUBLIN	IRL		06/21/2019		24,062		(170)					15,951	15,951	(612)		(612)
100033138	WICKLOW	IRL		06/21/2019		82,283		(12)					1,169	1,169	(45)		(45)
100033139	WICKLOW	IRL		06/21/2019		51,679		(8)					734	734	(28)		(28)
100033161	DUBLIN	IRL		06/21/2019		45,216							1,879	1,879	(72)		(72)
100033162	DUBLIN	IRL		06/21/2019		51,844							2,154	2,154	(83)		(83)
100033163	GALWAY	IRL		06/21/2019		69,932							2,906	2,906	(111)		(111)
100033187	DUBLIN	IRL		06/21/2019		99,365		(242)					2,119	2,119	(81)		(81)
100033188	DUBLIN	IRL		06/21/2019		339,333		(286)					(4,129)	(4,129)	158		158
100033190	CORK	IRL		06/21/2019		77,669		(131)					2,736	2,736	(105)		(105)
100033192	TIPPERARY	IRL		06/21/2019		43,235		134					3,085	3,085	(118)		(118)
100033196	DUBLIN	IRL		06/21/2019		73,084		238					1,680	1,680	(64)		(64)
100033198	CORK	IRL		06/21/2019		40,187		108					918	918	(35)		(35)
100033227	MAYO	IRL		06/21/2019		212,485		(576)					7,889	7,889	(303)		(303)
100033228	DUBLIN	IRL		06/21/2019		39,145		(52)					1,341	1,341	(51)		(51)
100033229	MAYO	IRL		06/21/2019		374,518		(2,531)					3,584	3,584	(138)		(138)
100033250	CORK	IRL		06/21/2019		89,758		30					919	919	(35)		(35)
100033277	DUBLIN	IRL		06/21/2019		147,504		1,042					5,923	5,923	(227)		(227)
100033289	ROSCOMMON	IRL		06/21/2019		98,720		(447)					2,492	2,492	(96)		(96)
100033300	GALWAY	IRL		06/21/2019		246,622		(55)					(30)	(30)	1		1
100033306	WESTMEATH	IRL		06/21/2019		395,456		(392)					1,349	1,349	(52)		(52)

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					Loan Type	8	9	10	11						12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100033307	TIPPERARY		IRL		06/21/2019		..37,040	..	..(27)	..	..	..(27)	..	..27	..	..27	..(1)	..	..(1)
100033308	LIMERICK		IRL		06/21/2019		..47,386	..	..(34)	..	..	..(34)	..	..28	..	..28	..(1)	..	..(1)
100033325	DUBLIN		IRL		06/21/2019		798,739	..	..25,671	..	..	25,671	..	398,798	308,798	..(11,849)	..	..(11,849)	
100033335	DUBLIN		IRL		06/21/2019		..16,664	..	..32	..	..	..32	..	..153	..153	..(6)	..	..(6)	
100033349	GALWAY		IRL		06/21/2019		205,435	..	..(648)	..	..	..(648)	..	4,443	4,443	..(170)	..	..(170)	
100033360	LIMERICK		IRL		06/21/2019		204,985	..	..988	..	..	988	..	5,902	5,902	..(226)	..	..(226)	
100033361	DUBLIN		IRL		06/21/2019		..31,688	..	..(70)	..	..	..(70)	..	787	787	..(30)	..	..(30)	
100033368	LIMERICK		IRL		06/21/2019		56,766	..	..234	..	..	234	..	4,722	4,722	..(181)	..	..(181)	
100033369	GALWAY		IRL		06/21/2019		..54,605	..	..17	..	..	..17	..	..(362)	..	..14	..	..14	
100033411	MEATH		IRL		06/21/2019		230,692	..	..1,884	..	..	..1,884	..	5,816	5,816	..(223)	..	..(223)	
100033414	MEATH		IRL		06/21/2019		284,218	..	..272	..	..	272	..	..(1,776)	..(1,776)	..68	..	..68	
100033445	DUBLIN		IRL		06/21/2019		188,095	..	..325	..	..	..325	..	6,562	6,562	..(252)	..	..(252)	
100033450	LIMERICK		IRL		06/21/2019		167,751	..	..446	..	..	446	..	2,168	2,168	..(83)	..	..(83)	
100033460	GALWAY		IRL		06/21/2019		211,103	..	..416	..	..	416	..	1,866	1,866	..(72)	..	..(72)	
100033469	WATFORD		IRL		06/21/2019		351,104	..	..(11,964)	..	..	..(11,964)	..	341,261	341,261	..(13,095)	..	..(13,095)	
100033494	KILDARE		IRL		06/21/2019		157,771	..	..66	..	..	..66	..	3,552	3,552	..(136)	..	..(136)	
100033496	OFFALY		IRL		06/21/2019		155,962	..	..(94)	..	..	..(94)	..	..(1,917)	..(1,917)	..74	..	..74	
100033498	LAOIS		IRL		06/21/2019		537,143	..	..(187)	..	..	..(187)	..	..(79)	..(79)	..3	..	..3	
100033519	DUBLIN		IRL		06/21/2019		124,295	..	..264	..	..	264	..	1,711	1,711	..(66)	..	..(66)	
100033530	LOUTH		IRL		06/21/2019		131,787	..	..640	..	..	..640	..	3,175	3,175	..(122)	..	..(122)	
100033547	LONDOND		IRL		06/21/2019		133,587	..	..285	..	..	285	..	3,052	3,052	..(117)	..	..(117)	
100033552	WESTMEATH		IRL		06/21/2019		350,857	..	..2,330	..	..	2,330	..	17,928	17,928	..(688)	..	..(688)	
100033561	KILDARE		IRL		06/21/2019		253,083	..	..225	..	..	..225	..	..(685)	..(685)	..26	..	..26	
100033564	SLIGO		IRL		06/21/2019		333,363	..	..(3)	..	..	..(3)	..	..(1,838)	..(1,838)	..71	..	..71	
100033590	KILDARE		IRL		06/21/2019		249,978	..	..(6,030)	..	..	..(6,030)	..	..(1,174)	..(1,174)	..45	..	..45	
100033600	DUBLIN		IRL		06/21/2019		99,852	..	..(54)	..	..	..(54)	..	..(5,200)	..(5,200)	..200	..	..200	
100033601	DUBLIN		IRL		06/21/2019		9,176	..	..(25)	..	..	..(25)	..	1,311	1,311	..(50)	..	..(50)	
100033602	MAYO		IRL		06/21/2019		101,831	..	..6	..	..	..6	..	..(3,208)	..(3,208)	..123	..	..123	
100033710	DUBLIN		IRL		06/21/2019		49,246	..	..231	..	..	231	..	1,744	1,744	..(67)	..	..(67)	
100033724	KILDARE		IRL		06/21/2019		107,558	..	..189	..	..	189	..	..(6,225)	..(6,225)	..239	..	..239	
100033733	LEITRIM		IRL		06/21/2019		311,450	..	..(110)	..	..	..(110)	..	..(4,034)	..(4,034)	..155	..	..155	
100033739	MONGHAN		IRL		06/21/2019		580,593	..	..(1,153)	..	..	..(1,153)	..	..(8,502)	..(8,502)	..326	..	..326	
100033743	DUBLIN		IRL		06/21/2019		210,324	..	..724	..	..	724	..	1,396	1,396	..(54)	..	..(54)	
100033745	GALWAY		IRL		06/21/2019		136,711	..	..406	..	..	406	..	1,852	1,852	..(71)	..	..(71)	
100033753	DONEGAL		IRL		06/21/2019		149,145	..	..(365)	..	..	..(365)	..	1,185	1,185	..(45)	..	..(45)	
100033754	DUBLIN		IRL		06/21/2019		..37,853	..	..(61)	..	..	..(61)	..	..305	..305	..(12)	..	..(12)	
100033764	DUBLIN		IRL		06/21/2019		231,448	..	..763	..	..	763	..	3,075	3,075	..(118)	..	..(118)	
100033765	DUBLIN		IRL		06/21/2019		221,985	..	..(578)	..	..	..(578)	..	2,324	2,324	..(89)	..	..(89)	
100033766	DUBLIN		IRL		06/21/2019		..54,584	..	..(114)	..	..	..(114)	..	..577	..577	..(22)	..	..(22)	
100033807	KILDARE		IRL		06/21/2019		208,424	..	..269	..	..	269	..	..(2,494)	..(2,494)	..96	..	..96	
100033808	MONGHAN		IRL		06/21/2019		761,486	..	..1,025	..	..	1,025	..	..(3,957)	..(3,957)	..152	..	..152	
100033821	CORK		IRL		06/21/2019		326,209	..	..(1,132)	..	..	..(1,132)	..	3,291	3,291	..(126)	..	..(126)	
100033826	DUBLIN		IRL		06/21/2019		619,675	..	..3,714	..	..	3,714	..	18,187	18,187	..(688)	..	..(688)	
100033833	DONEGAL		IRL		06/21/2019		209,745	..	..186	..	..	186	..	1,917	1,917	..(74)	..	..(74)	
10003836	DUBLIN		IRL		06/21/2019		60,665	..	..172	..	..	172	..	806	806	..(31)	..	..(31)	
100033856	DUBLIN		IRL		06/21/2019		128,890	..	..172	..	..	172	..	1,854	1,854	..(71)	..	..(71)	
100033857	DUBLIN		IRL		06/21/2019		13,171	..	..75	..	..	75	..	634	634	..(24)	..	..(24)	
100033890	CORK		IRL		06/21/2019		..78,319	..	..545	..	..	..545	..	6,194	6,194	..(238)	..	..(238)	
100033902	DUBLIN		IRL		06/21/2019		228,633	..	..(600)	..	..	..(600)	..	4,603	4,603	..(177)	..	..(177)	
100033907	GALWAY		IRL		06/21/2019		123,074	..	..(249)	..	..	..(249)	..	1,788	1,788	..(88)	..	..(88)	
100033908	DUBLIN		IRL		06/21/2019		264,296	..	..14	..	..	..14	..	..(1,718)	..(1,718)	..66	..	..66	

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12	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
100033916	CORP	IR		06/21/2019		158,082		76				706	7,168	7,168	(275)		(275)
100033931	DUBLIN	IR		06/21/2019		159,284		470				470	4,329	4,329	(166)		(166)
100033934	DUBLIN	IR		06/21/2019		74,187		237				237	1,995	1,995	(77)		(77)
100033941	DUBLIN	IR		06/21/2019		624,394		1,130				1,130	(1,784)		(1,784)		(1,784)
100033967	DUBLIN	IR		06/21/2019		600,569		(1,057)				(1,057)	277		(11)		(11)
100033991	DUBLIN	IR		06/21/2019		449,033		1,996				1,996	(1,238)		48		48
100033995	GALWAY	IR		06/21/2019		215,767		1,110				1,110	5,457		(209)		(209)
100034015	WICKLOW	IR		06/21/2019		300,065		(227)				(227)	2,741		(105)		(105)
100034019	DUBLIN	IR		06/21/2019		29,286		265				265	(386)		15		15
100034044	LOUTH	IR		06/21/2019		235,772		460				460	1,167		(45)		(45)
100034057	DUBLIN	IR		06/21/2019		276,201		597				597	1,185		(45)		(45)
100034059	CORP	IR		06/21/2019		248,670		2,493				2,493	21,000		(806)		(806)
100034063	CORP	IR		06/21/2019		291,774		923				923	6,503		(250)		(250)
100034124	OFFALY	IR		06/21/2019		206,424		(409)				(409)	1,178		(45)		(45)
100034129	KERRY	IR		06/21/2019		109,540		418				418	2,112		(81)		(81)
100034134	ROSCOMMON	IR		06/21/2019		130,338		(603)				(603)	7,430		(285)		(285)
100034159	LEITRIM	IR		06/21/2019		120,285		29				29	444		(17)		(17)
100034177	DUBLIN	IR		06/21/2019		226,130		(931)				(931)	5,323		(204)		(204)
100034187	DUBLIN	IR		06/21/2019		97,604		821				821	7,669		(294)		(294)
100034188	LOUTH	IR		06/21/2019		74,426		913				913	5,558		(213)		(213)
100034190	CORP	IR		06/21/2019		220,680		(517)				(517)	2,197		(84)		(84)
100034220	OFFALY	IR		06/21/2019		163,671		(546)				(546)	3,522		(135)		(135)
100034254	LIMERICK	IR		06/21/2019		185,085		786				786	5,332		(205)		(205)
100034266	WEXFORD	IR		06/21/2019		264,700		59				59	(3,493)		134		134
100034301	GALWAY	IR		06/21/2019		174,376		954				954	13,974		(536)		(536)
100034304	WEXFORD	IR		06/21/2019		170,829		79				79	(2,154)		83		83
100034329	CORP	IR		06/21/2019		229,163		1,329				1,329	10,732		(412)		(412)
100034342	GALWAY	IR		06/21/2019		277,054		1,173				1,173	3,716		(143)		(143)
100034346	LIMERICK	IR		06/21/2019		544,003		2,215				2,215	7,706		(296)		(296)
100034352	DUBLIN	IR		06/21/2019		276,742		(639)				(639)	1,456		(56)		(56)
100034371	DUBLIN	IR		06/21/2019		605,746		732				732	7,046		(270)		(270)
100034381	DUBLIN	IR		06/21/2019		330,500		(872)				(872)	3,216		(123)		(123)
100034429	DUBLIN	IR		06/21/2019		260,871		(351)				(351)	(3,404)		131		131
100034433	DUBLIN	IR		06/21/2019		408,382		(133)				(133)	2,474		(95)		(95)
100034443	SLIGO	IR		06/21/2019		228,621		589				589	379		(15)		(15)
100034452	MEATH	IR		06/21/2019		178,091							1,594		(61)		(61)
100034464	CORP	IR		06/21/2019		43,754		485				485	(124)		5		5
100034506	KILDARE	IR		06/21/2019		224,413		(193)				(193)	1,765		(88)		(88)
100034554	LIMERICK	IR		06/21/2019		18,688		(41)				(41)	191		(7)		(7)
100034561	DUBLIN	IR		06/21/2019		181,216		516				516	734		(28)		(28)
100034571	DUBLIN	IR		06/21/2019		408,209		(15,372)				(15,372)	2,086		(80)		(80)
100034578	LOUTH	IR		06/21/2019		407,418		1,333				1,333	5,551		(213)		(213)
100034584	SLIGO	IR		06/21/2019		146,437		764				764	3,307		(127)		(127)
100034589	CORP	IR		06/21/2019		197,373		1,302				1,302	6,684		(256)		(256)
100034591	KILDARE	IR		06/21/2019		168,216		804				804	17,337		(665)		(665)
100034613	CORP	IR		06/21/2019		197,414		554				554	2,572		(99)		(99)
100034615	DUBLIN	IR		06/21/2019		258,800		1,237				1,237	5,929		(227)		(227)
100034619	DUBLIN	IR		06/21/2019		1,106,588		84,131				84,131	(10,669)		409		409
100034624	KILDARE	IR		06/21/2019		119,310		253				253	414		(16)		(16)
100034627	GALWAY	IR		06/21/2019		182,259		33,021				33,021	(18)		5		5
100034635	DUBLIN	IR		06/21/2019		382,291		20,124				20,124	280,698		(10,771)		(10,771)

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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
100034638	KILDARE	IRL		06/21/2019		145,217		(178)					(1,783)	(1,783)	88		88
100034673	DUBLIN	IRL		06/21/2019		623,536		1,650			1,650		(8,652)	(8,652)	332		332
100034690	DUBLIN	IRL		06/21/2019		2,833		16			16		309	309	(12)		(12)
100034691	DUBLIN	IRL		06/21/2019		3,669		19			19		536	536	(21)		(21)
100034698	MEATH	IRL		06/21/2019		159,233		(298)			(298)		1,436	1,436	(55)		(55)
100034699	DUBLIN	IRL		06/21/2019		73,686		(136)			(136)		664	664	(25)		(25)
100034708	CORK	IRL		06/21/2019		283,573		637			637		4,478	4,478	(172)		(172)
100034709	DUBLIN	IRL		06/21/2019		81,363		116			116		1,241	1,241	(48)		(48)
100034716	GALWAY	IRL		06/21/2019		172,387		1,047			1,047		4,702	4,702	(180)		(180)
100034727	WICKLOW	IRL		06/21/2019		156,011		(195)			(195)		3,049	3,049	(117)		(117)
100034728	MEATH	IRL		06/21/2019		12,471		(9)			(9)		247	247	(9)		(9)
100034745	KILDARE	IRL		06/21/2019		321,778		(765)			(765)		(6,472)	(6,472)	248		248
100034760	LIMERICK	IRL		06/21/2019		58,956		1,775			1,775		60,928	60,928	(2,338)		(2,338)
100034774	CORK	IRL		06/21/2019		174,650		(325)			(325)		5,287	5,287	(203)		(203)
100034800	SLIGO	IRL		06/21/2019		42,628		(158)			(158)		1,499	1,499	(58)		(58)
100034801	SLIGO	IRL		06/21/2019		11,632		(41)			(41)		410	410	(16)		(16)
100034881	DUBLIN	IRL		06/21/2019		303,672		22			22		(1,628)	(1,628)	62		62
100034891	LIMERICK	IRL		06/21/2019		170,620		(480)			(480)		6,026	6,026	(231)		(231)
100034934	DUBLIN	IRL		06/21/2019		49,912		(191)			(191)		2,841	2,841	(109)		(109)
100034940	DUBLIN	IRL		06/21/2019		173,327		1,192			1,192		5,553	5,553	(213)		(213)
100034942	WEXFORD	IRL		06/21/2019		224,026		107			107		5,901	5,901	(226)		(226)
100038440	DUBLIN	IRL		09/27/2019		387,956		6,426			6,426		6,759	6,759	(269)		(269)
100038442	MEATH	IRL		09/27/2019		193,483		2,197			2,197		2,140	2,140	(82)		(82)
100038446	KILDARE	IRL		09/27/2019		219,908		5,260			5,260		1,360	1,360	(52)		(52)
100038452	DUBLIN	IRL		09/27/2019		603,592		(4,275)			(4,275)		(11,931)	(11,931)	488		488
100038466	DUBLIN	IRL		09/27/2019		185,280		4,355			4,355		(2,738)	(2,738)	105		105
100038467	DUBLIN	IRL		09/27/2019		176,158		166			166		(1,829)	(1,829)	70		70
100038471	DUBLIN	IRL		09/27/2019		377,711		2,619			2,619		(32)	(32)	1		1
100038476	DUBLIN	IRL		09/27/2019		188,586		2,969			2,969		3,141	3,141	(121)		(121)
100038478	MEATH	IRL		09/27/2019		27,726		1,778			1,778		3,670	3,670	(141)		(141)
100038480	CORK	IRL		09/27/2019		545,236		16,507			16,507		(55)	(55)	2		2
100038484	DUBLIN	IRL		09/27/2019		203,957		2,464			2,464		(1,779)	(1,779)	88		88
100038488	KILDARE	IRL		09/27/2019		57,268		1,821			1,821		2,230	2,230	(86)		(86)
100038495	DUBLIN	IRL		09/27/2019		256,512		6,063			6,063		(22)	(22)	1		1
100038496	DUBLIN	IRL		09/27/2019		215,471		4,812			4,812		798	798	(29)		(29)
100038504	KILDARE	IRL		09/27/2019		98,029		(620)			(620)		(1,330)	(1,330)	51		51
100038507	DUBLIN	IRL		09/27/2019		165,535		(881)			(881)		(2,364)	(2,364)	91		91
100038508	KILDARE	IRL		09/27/2019		320,387		2,895			2,895		(25)	(25)	1		1
100038514	DUBLIN	IRL		09/27/2019		88,423		747			747		(478)	(478)	18		18
100038516	DUBLIN	IRL		09/27/2019		366,083		2,492			2,492		(3,906)	(3,906)	150		150
100038520	MEATH	IRL		09/27/2019		231,895		2,328			2,328		2,129	2,129	(82)		(82)
100038533	WICKLOW	IRL		09/27/2019		135,302		729			729		621	621	(24)		(24)
100038544	DUBLIN	IRL		09/27/2019		1,218,170		(3,481)			(3,481)		(15,075)	(15,075)	578		578
100038547	DUBLIN	IRL		09/27/2019		763,172		(2,447)			(2,447)		(9,616)	(9,616)	369		369
100038551	CORK	IRL		09/27/2019		878,845		10,612			10,612		680	680	(26)		(26)
100038554	DUBLIN	IRL		09/27/2019		199,795		2,171			2,171		2,118	2,118	(81)		(81)
100038564	MEATH	IRL		09/27/2019		138,382		4,321			4,321		5,778	5,778	(222)		(222)
100038571	GALWAY	IRL		09/27/2019		334,012		6,685			6,685		(22)	(22)	1		1
100038573	DUBLIN	IRL		09/27/2019		25,526		2,339			2,339		2,946	2,946	(113)		(113)
100038581	MEATH	IRL		09/27/2019		127,635		3,108			3,108		2,136	2,136	(82)		(82)
100038586	TIPPERARY	IRL		09/27/2019		96,696		1,596			1,596		1,701	1,701	(65)		(65)

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003858	MEATH	IRL		09/21/2019		425,950		8,236			8,236		(2,131)	(2,131)	82		82
10003859	DUBLIN	IRL		09/27/2019		159,554		3,919			3,919		7,856	7,856	(301)		(301)
100038597	DUBLIN	IRL		09/27/2019		1,294,656		23,448			23,448		(4,602)	(4,602)	177		177
100038619	DUBLIN	IRL		09/21/2019		182,913		2,880			2,880		2,909	2,909	(112)		(112)
100038622	DUBLIN	IRL		09/27/2019		36,137		400			400		(3)	(3)			
100038623	DUBLIN	IRL		09/27/2019		150,247		3,525			3,525		3,883	3,883	(149)		(149)
100038624	DUBLIN	IRL		09/21/2019		148,532		1,755			1,755		(11)	(11)			
100038625	DUBLIN	IRL		09/27/2019		172,117		2,724			2,724		2,883	2,883	(111)		(111)
100038626	DUBLIN	IRL		09/27/2019		160,691		3,057			3,057		3,238	3,238	(124)		(124)
100038627	DUBLIN	IRL		09/21/2019		177,734		2,637			2,637		2,640	2,640	(101)		(101)
100038629	DUBLIN	IRL		09/27/2019		95,806		1,813			1,813		1,851	1,851	(71)		(71)
100038630	DUBLIN	IRL		09/27/2019		194,863		5,258			5,258		485	485	(19)		(19)
100038632	DUBLIN	IRL		09/21/2019		144,323		1,239			1,239		(1,841)	(1,841)	71		71
100038666	DUBLIN	IRL		09/27/2019		1,050,384		8,352			8,352		(45)	(45)	2		2
100038667	KILDARE	IRL		09/27/2019		183,321		6,360			6,360		(13)	(13)	1		1
100038668	KILDARE	IRL		09/21/2019		85,529		2,583			2,583		(8)	(8)			
100038669	KILDARE	IRL		09/21/2019		94,519		2,435			2,435		(3)	(3)			
100038673	CLARE	IRL		09/27/2019		66,255		814			814		798	798	(31)		(31)
100038681	DUBLIN	IRL		09/27/2019		1,382,670							4,365	4,365	(167)		(167)
100038682	DUBLIN	IRL		09/21/2019		231,846							732	732	(28)		(28)
100038692	DUBLIN	IRL		09/27/2019		289,145		4,880			4,880		(1,689)	(1,689)	65		65
100038693	KILKENNY	IRL		09/27/2019		129,772		1,661			1,661		426	426	(16)		(16)
100038694	KILKENNY	IRL		09/27/2019		5,255		(9)			(9)		(186)	(186)	7		7
100038696	WESTMEATH	IRL		09/27/2019		78,478		2,374			2,374		2,906	2,906	(111)		(111)
100038708	CLARE	IRL		09/27/2019		38,832		1,553			1,553		2,105	2,105	(81)		(81)
100038709	CLARE	IRL		09/21/2019		38,572		1,544			1,544		2,088	2,088	(80)		(80)
100038710	WESTMEATH	IRL		09/27/2019		136,488		1,449			1,449		1,437	1,437	(55)		(55)
100038712	CLARE	IRL		09/27/2019		38,987		1,560			1,560		2,110	2,110	(81)		(81)
100038724	DUBLIN	IRL		09/21/2019		432,638		8,523			8,523		(26)	(26)	1		1
100038729	DUBLIN	IRL		09/27/2019		937,389		8,452			8,452		(71)	(71)	3		3
100038731	DUBLIN	IRL		09/27/2019		58,246		913			913		959	959	(37)		(37)
100038735	CAVAN	IRL		09/27/2019		22,458		(127)			(127)		(280)	(280)	11		11
100038736	CAVAN	IRL		09/27/2019		13,325		(75)			(75)		(166)	(166)	6		6
100038737	DUBLIN	IRL		09/27/2019		167,621		5,384			5,384		2,636	2,636	(101)		(101)
100038739	GALWAY	IRL		09/27/2019		167,981		935			935		(205)	(205)	8		8
100038740	MEATH	IRL		09/21/2019		153,285		1,778			1,778		1,718	1,718	(66)		(66)
100038744	MEATH	IRL		09/27/2019		147,222		2,282			2,282		2,305	2,305	(88)		(88)
100038745	MEATH	IRL		09/27/2019		334,559		16,144			16,144		(386)	(386)	15		15
100038747	MEATH	IRL		09/27/2019		331,466		9,958			9,958		(28)	(28)	1		1
100038749	DUBLIN	IRL		09/27/2019		326,986		9,350			9,350		(29)	(29)	1		1
100038751	DUBLIN	IRL		09/27/2019		327,060		9,352			9,352		(16)	(16)	1		1
100038753	KILDARE	IRL		09/27/2019		570,565							(29)	(29)	1		1
100038755	DUBLIN	IRL		09/27/2019		326,983		9,350			9,350		(29)	(29)	1		1
100038756	KILDARE	IRL		09/27/2019		105,096							(3)	(3)			
100038757	KILDARE	IRL		09/27/2019		138,494							(4)	(4)			
100038777	MEATH	IRL		09/27/2019		138,882		3,003			3,003		3,272	3,272	(126)		(126)
100038779	CARLOW	IRL		09/27/2019		129,191		1,225			1,225		1,206	1,206	(46)		(46)
100038785	LAOIS	IRL		09/27/2019		127,634		3,386			3,386		(13)	(13)	1		1
100038786	DUBLIN	IRL		09/27/2019		228,949		6,594			6,594		510	510	(20)		(20)
100038788	DUBLIN	IRL		09/27/2019		412,266		10,884			10,884		934	934	(36)		(36)
100038789	DUBLIN	IRL		09/27/2019		416,643		11,058			11,058		941	941	(36)		(36)

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038795	DUBLIN	IRL		09/27/2019		175,288		3,416			3,416		5,297	5,297	(203)		(203)
100038797	DUBLIN	IRL		09/27/2019		251,576		3,077			3,077		1,257	1,257	(48)		(48)
100038803	CLARE	IRL		09/27/2019		76,348		2,098			2,098		2,373	2,373	(91)		(91)
100038810	CLARE	IRL		09/27/2019		37,993		1,252			1,252		1,450	1,450	(56)		(56)
100038815	WICKLOW	IRL		09/27/2019		260,191		(1,274)			(1,274)		(3,440)	(3,440)	32		32
100038818	WICKLOW	IRL		09/27/2019		212,914		(1,043)			(1,043)		(2,815)	(2,815)	108		108
100038820	WICKLOW	IRL		09/27/2019		216,169		(300)			(300)		(2,849)	(2,849)	109		109
100038821	DUBLIN	IRL		09/27/2019		150,862		(739)			(739)		(1,995)	(1,995)	77		77
100038823	DUBLIN	IRL		09/27/2019		183,404		(698)			(698)		(2,425)	(2,425)	93		93
100038824	DUBLIN	IRL		09/27/2019		183,035		1,004			1,004		(2,420)	(2,420)	93		93
100038830	DUBLIN	IRL		09/27/2019		218,807		464			464		(2,853)	(2,853)	109		109
100038833	WICKLOW	IRL		09/27/2019		336,961		1,680			1,680		(4,463)	(4,463)	171		171
100038835	DUBLIN	IRL		09/27/2019		199,877		416			416		(2,642)	(2,642)	101		101
100038836	DUBLIN	IRL		09/27/2019		355,358		7,632			7,632		795	795	(31)		(31)
100038838	DUBLIN	IRL		09/27/2019		336,885		3,669			3,669		803	803	(31)		(31)
100038887	WICKLOW	IRL		09/27/2019		267,535		6,586			6,586		(3,324)	(3,324)	128		128
100038892	DUBLIN	IRL		09/27/2019		347,940		5,243			5,243		5,261	5,261	(202)		(202)
100038893	DUBLIN	IRL		09/27/2019		849,902		5,155			5,155		(5,291)	(5,291)	203		203
100038899	DUBLIN	IRL		09/27/2019		254,639		2,031			2,031		(2,982)	(2,982)	114		114
100038904	DUBLIN	IRL		09/27/2019		252,021		(1,269)			(1,269)		(3,272)	(3,272)	126		126
100038905	MEATH	IRL		09/27/2019		227,395		2,132			2,132		(1,830)	(1,830)	70		70
100038907	DUBLIN	IRL		09/27/2019		171,909		2,049			2,049		2,006	2,006	(77)		(77)
100038908	GALWAY	IRL		09/27/2019		184,551		4,079			4,079		(13)	(13)	1		1
100038910	DUBLIN	IRL		09/27/2019		181,213		2,183			2,183		2,210	2,210	(85)		(85)
100038916	OFFALY	IRL		09/27/2019		26,530		1,094			1,094		1,500	1,500	(58)		(58)
100038924	KILKENNY	IRL		09/27/2019		216,118		1,735			1,735		(16)	(16)	1		1
100038935	DUBLIN	IRL		09/27/2019		217,720		4,968			4,968		4,955	4,955	(190)		(190)
100038937	WEXFORD	IRL		09/27/2019		128,398		1,547			1,547		1,505	1,505	(58)		(58)
100038956	DUBLIN	IRL		09/27/2019		223,307		5,776			5,776		(10)	(10)			
100038961	KILDARE	IRL		09/27/2019		447,002		6,800			6,800		(33)	(33)	1		1
100038963	KILDARE	IRL		09/27/2019		73,567		3,003			3,003		4,603	4,603	(177)		(177)
100038966	DUBLIN	IRL		09/27/2019		514,285		9,466			9,466		(793)	(793)	30		30
100038971	WEXFORD	IRL		09/27/2019		50,803		1,726			1,726		1,704	1,704	(65)		(65)
100038976	DUBLIN	IRL		09/27/2019		200,160		2,662			2,662		2,774	2,774	(106)		(106)
100038987	MEATH	IRL		09/27/2019		360,883		2,566			2,566		(1,321)	(1,321)	51		51
100038989	MEATH	IRL		09/27/2019		162,950		1,278			1,278		1,245	1,245	(48)		(48)
100038998	KILDARE	IRL		09/27/2019		147,505		2,136			2,136		1,951	1,951	(75)		(75)
100039000	DUBLIN	IRL		09/27/2019		117,799		2,629			2,629		2,906	2,906	(112)		(112)
100039006	DUBLIN	IRL		09/27/2019		51,454		713			713		886	886	(34)		(34)
100039007	DUBLIN	IRL		09/27/2019		136,112		1,521			1,521		1,540	1,540	(59)		(59)
100039008	DUBLIN	IRL		09/27/2019		340,639		4,786			4,786		5,981	5,981	(200)		(200)
100039013	KILKENNY	IRL		09/27/2019		143,006		2,024			2,024		2,011	2,011	(77)		(77)
100039014	DUBLIN	IRL		09/27/2019		373,065		4,084			4,084		2,678	2,678	(103)		(103)
100039015	DUBLIN	IRL		09/27/2019		599,217		1,745			1,745		(6,650)	(6,650)	255		255
100039016	DUBLIN	IRL		09/27/2019		118,970		996			996		(1,314)	(1,314)	50		50
100039023	DUBLIN	IRL		09/27/2019		26,650		5,521			5,521		(175)	(175)	7		7
100039024	DUBLIN	IRL		09/27/2019		22,446		591			591		(2)	(2)			
100039025	DUBLIN	IRL		09/27/2019		40,513		8,314			8,314		(259)	(259)	10		10
100039026	DUBLIN	IRL		09/27/2019		207,303		5,443			5,443		(17)	(17)	1		1
100039041	KILDARE	IRL		09/27/2019		105,765		2,336			2,336		389	389	(15)		(15)
100039043	DUBLIN	IRL		09/27/2019		100,744		2,480			2,480		2,732	2,732	(105)		(105)

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
100039359	DUBLIN	IR		09/21/2019		147,492		1,722			1,722		2,952	2,952	(113)		(113)
100039361	DUBLIN	IR		09/27/2019		132,935		2,338			2,338		2,459	2,459	(94)		(94)
100039065	WICKLOW	IR		09/21/2019		4,082		85			85		94	94	(4)		(4)
100039066	WICKLOW	IR		09/21/2019		234,230		5,294			5,294		5,946	5,946	(228)		(228)
100039077	DUBLIN	IR		09/21/2019		28,988		1,989			1,989		3,132	3,132	(120)		(120)
100039085	CARLOW	IR		09/27/2019		31,630		1,230			1,230		1,544	1,544	(59)		(59)
100039094	CLARE	IR		09/21/2019		11,314		731			731		1,407	1,407	(54)		(54)
100039109	CORK	IR		09/27/2019		137,464		1,750			1,750		1,657	1,657	(64)		(64)
100039112	DUBLIN	IR		09/27/2019		93,053		3,915			3,915		5,356	5,356	(206)		(206)
100039113	WEXFORD	IR		09/21/2019		12,565		613			613		801	801	(31)		(31)
100039116	DUBLIN	IR		09/27/2019		71,048		2,808			2,808		3,735	3,735	(143)		(143)
100039119	WESTMEATH	IR		09/27/2019		20,284		1,011			1,011		1,465	1,465	(56)		(56)
100039123	DUBLIN	IR		09/21/2019		136		1			1		(6)	(6)			
100039129	DONEGAL	IR		09/27/2019		130,159		3,100			3,100		3,511	3,511	(135)		(135)
100039150	DUBLIN	IR		09/27/2019		375,665		6,097			6,097		6,700	6,700	(257)		(257)
100039157	DUBLIN	IR		09/21/2019		374,960		8,576			8,576		9,578	9,578	(368)		(368)
100039162	DUBLIN	IR		09/21/2019		964,054		15,366			15,366		6,515	6,515	(250)		(250)
100039169	WICKLOW	IR		09/27/2019		91,497		2,467			2,467		2,904	2,904	(111)		(111)
100039173	DUBLIN	IR		09/21/2019		551,732		13,492			13,492		15,671	15,671	(601)		(601)
100039177	DUBLIN	IR		09/27/2019		65,449		2,281			2,281		2,936	2,936	(113)		(113)
100039180	DUBLIN	IR		09/27/2019		131,975		3,429			3,429		3,914	3,914	(150)		(150)
100039183	CORK	IR		09/21/2019		117,234		4,731			4,731		6,356	6,356	(244)		(244)
100039186	LIMERICK	IR		09/27/2019		137,824		3,459			3,459		3,658	3,658	(140)		(140)
100039193	DUBLIN	IR		09/21/2019		14,632		603			603		769	769	(29)		(29)
100039195	DUBLIN	IR		09/27/2019		76,013		2,824			2,824		3,507	3,507	(135)		(135)
100039197	DUBLIN	IR		09/21/2019		147,965		4,992			4,992		6,198	6,198	(238)		(238)
100039198	DUBLIN	IR		09/21/2019		226,249		9,217			9,217		12,506	12,506	(480)		(480)
100039200	DUBLIN	IR		09/27/2019		87,630		2,066			2,066		2,354	2,354	(90)		(90)
100039209	DUBLIN	IR		09/21/2019		64,116		2,277			2,277		2,581	2,581	(99)		(99)
100039214	WESTMEATH	IR		09/27/2019		61,314		3,422			3,422		5,774	5,774	(222)		(222)
100039225	DUBLIN	IR		09/27/2019		19,245		573			573		648	648	(25)		(25)
100039326	DUBLIN	IR		09/21/2019		75,526		1,892			1,892		2,179	2,179	(84)		(84)
100039228	CORK	IR		09/21/2019		49,052		(121)			(121)		291	291	(11)		(11)
100039233	WICKLOW	IR		09/27/2019		18,342		953			953		1,425	1,425	(55)		(55)
100039236	LONDOND	IR		09/21/2019		32,886		2,202			2,202		4,445	4,445	(171)		(171)
100039240	DUBLIN	IR		09/21/2019		18,281		1,317			1,317		3,417	3,417	(131)		(131)
100039244	CLARE	IR		09/27/2019		67,661		(616)			(616)		(1,070)	(1,070)	41		41
100039251	DUBLIN	IR		09/27/2019		44,489		1,863			1,863		2,544	2,544	(98)		(98)
100039273	CORK	IR		09/21/2019		29,894		1,032			1,032		1,289	1,289	(49)		(49)
100039277	GALWAY	IR		09/27/2019		27,514		350			350		338	338	(13)		(13)
100039280	DUBLIN	IR		09/27/2019		287,662		4,819			4,819		2,606	2,606	(100)		(100)
100039281	DUBLIN	IR		09/21/2019		645,252		13,530			13,530		1,109	1,109	(43)		(43)
100039282	DUBLIN	IR		09/21/2019		318,929		5,311			5,311		2,961	2,961	(114)		(114)
100039296	DUBLIN	IR		09/27/2019		572,205		7,448			7,448		7,920	7,920	(304)		(304)
100039298	DUBLIN	IR		09/21/2019		45,057		2,819			2,819		5,912	5,912	(227)		(227)
100039299	CLARE	IR		09/27/2019		4,491		257			257		1,547	1,547	(59)		(59)
100039316	DUBLIN	IR		09/27/2019		20,894		1,006			1,006		(244)	(244)	9		9
100039320	DUBLIN	IR		09/21/2019		15,639		261			261		1,888	1,888	(72)		(72)
100039323	DUBLIN	IR		09/27/2019		87,963		6,321			6,321		2,617	2,617	(100)		(100)
100039324	DUBLIN	IR		09/27/2019		250,749		6,321			6,321		6,977	6,977	(288)		(288)
100042941	EAGLE MOUNTAIN	UT		05/28/2020		144,530		(391)			(391)		4,811	4,811			

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
10004296	MORENO VALLEY		CA		05/28/2020		195,011		457			457		1,980	1,980			(1)
10004291	FRONT ROYAL		VA		05/28/2020		77,083		171			171		2,129	2,129			
10004294	AUSTIN		TX		05/28/2020		76,443		170			170		2,128	2,128			
10004295	ZOLFO SPRINGS		FL		05/28/2020		167,388		(158)			(158)		774	774			
10004297	STREAMWOOD		IL		05/28/2020		41,097		393			393		2,148	2,148			
10004291	HILLSBORO		OR		05/28/2020		27,250		226			226		949	949			
10004300	ARROYO GRANDE		CA		05/28/2020		144,647		48			48		1,307	1,307			(12)
10004303	HICKSVILLE		NY		05/28/2020		279,832		143			143		2,089	2,089			(4)
10004306	GALLIWAY		OH		05/28/2020		34,574		(109)			(109)		2,905	2,905			(4)
10004306	VAHETON		ND		05/28/2020		21,009		211			211		917	917			
10004305	DOVER TOWNSHIP		NJ		05/28/2020		163,940		252			252		576	576			
10004379	ROCKLIN		CA		05/28/2020		21,491		188			188		2,276	2,276		1	1
10004308	BRENTWOOD		CA		05/28/2020		477,168		30			30		1,626	1,626			
100043125	ENGLEWOOD		CO		05/28/2020		149,430		(82)			(82)		1,285	1,285			
100043126	RIALTO		CA		05/28/2020		95,831		109			109		4,955	4,955			
100043131	ALAMOGA		CO		05/28/2020		28,382		(40)			(40)		1,171	1,171			(3)
100043176	TEBICOLA		CA		05/28/2020		276,100		(77)			(77)		2,103	2,103			
100043206	BROOKLYN		NY		06/13/2020		129,665		(463)			(463)		1,411	1,411			
100043223	TARZANA		CA		06/13/2020		858,679		(522)			(522)		3,065	3,065			
100043226	SILVA		NC		06/13/2020		118,533		(315)			(315)		5,815	5,815			
100043227	DREXEL		NC		06/13/2020		47,214		(94)			(94)		533	533			
100043253	QUEENS VILLAGE		NY		06/13/2020		135,030		1,903			1,903		381	381			
100043259	CRESHIRE		CT		06/13/2020		31,900		(105)			(105)		4,271	4,271			
100043262	FORT LAUDERDALE		FL		06/13/2020		77,700		(357)			(357)		1,427	1,427			
100043268	FAIRFAX		VA		06/13/2020		79,621		(207)			(207)		1,771	1,771			
100043270	PALMIRA		NE		06/13/2020		114,300		(141)			(141)		66	66			
100043282	DISTRICT HEIGHTS		MO		06/13/2020		250,182		(191)			(191)		1,408	1,408			
100043293	MARENGO		OH		06/13/2020		63,962		(70)			(70)		110	110			
100043299	NORTH WALES		PA		06/13/2020		236,939		(291)			(291)		948	948			
100043301	SOUTH GRANGE		NJ		06/13/2020		220,191		(256)			(256)		592	592			
100043333	RESTON		VA		06/13/2020		74,848		(219)			(219)		590	590			
100043349	MANCHESTER		NH		06/13/2020		59,124		37			37		1,413	1,413			
10004364	LOS ANGELES		CA		06/13/2020		59,154		(755)			(755)		2,960	2,960			
10004368	PHILADELPHIA		PA		06/13/2020		106,700		(408)			(408)		1,103	1,103			
10004372	PROVIDENCE		RI		06/13/2020		144,531		508			508		1,852	1,852			
10004373	MEIRHIS		TN		06/13/2020		51,624		(89)			(89)		1,034	1,034			
10004374	HAINES CITY		FL		06/13/2020		145,397		352			352		2,012	2,012			
10004379	WALNUT		CA		06/13/2020		535,091		1,162			1,162		2,036	2,036			
10004384	RANDALLSTOWN		MD		06/13/2020		232,571		548			548		796	796			
10004387	SUMNERVILLE		SC		06/13/2020		225,384		229			229		760	760			
10004395	FAIRVIEW HEIGHTS		IL		06/13/2020		70,894		426			426		694	694			
10004306	WAPERVILLE		IL		06/13/2020		44,424		(176)			(176)		4,060	4,060			
10004308	MILWAUKEE		WI		06/13/2020		106,320		137			137		378	378			
100043411	ROCK SPRINGS		WY		06/13/2020		219,424		(315)			(315)		1,020	1,020			
100043415	CAMDEN		NJ		06/13/2020		31,940		226			226		154	154			
100043446	NEW IBERIA		LA		06/13/2020		67,993		35			35		79	79			
100043449	BROOKLYN		NY		06/13/2020		667,774		14,970			14,970		2,924	2,924			
10004350	PATTERSON		NY		06/13/2020		95,184		(104)			(104)		270	270			(1)
10004352	PEMBROKE PINES		FL		06/13/2020		168,995		155			155		449	449			
10004362	CLIMPIA		IA		06/13/2020		57,464		(218)			(218)		1,077	1,077			
10004363	GALLWAY		NY		06/13/2020		277,281		5,812			5,812		1,356	1,356			

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
100043473	PUTNAM VALLEY	NY		06/13/2020		275,529		4,040			4,040		1,143	1,143			
100043477	SAINT CHARLES	IL		06/13/2020		139,837		.75			.75		405	405			
100043480	TALLAHASSEE	FL		06/13/2020		242,746		4,459			4,459		394	394			
100043481	TAMPA	FL		06/13/2020		205,125		206			206		1,437	1,437			
100043505	PEARLAND	TX		06/13/2020		56,659		(349)			(349)		1,167	1,167			(3)
100043506	GILBERT	AZ		06/13/2020		59,712		(378)			(378)		2,548	2,548			(5)
100043510	EAST BRUNSWICK	NJ		06/13/2020		71,993		(17)			(17)		176	176			
100043514	CLAREMONT	CA		06/13/2020		169,413		(417)			(417)		3,340	3,340			1
100043523	TORRANCE	CA		06/13/2020		85,448		(408)			(408)		4,001	4,001			
100043530	PITTSBURGH	PA		06/13/2020		51,477		(173)			(173)		470	470			
100043533	CHINO	CA		06/13/2020		143,431		(106)			(106)		1,706	1,706			
100043537	LAS VEGAS	NY		06/13/2020		203,775		56			56		639	639			
100043538	WEST VALLEY CITY	UT		06/13/2020		81,676		(204)			(204)		1,101	1,101			1
100043543	CHESHIRE	CT		06/13/2020		72,919		(110)			(110)		1,073	1,073			
100043544	NORTH BERGEN	NJ		06/13/2020		95,787		(116)			(116)		214	214			
100043552	RAVENNA	OH		06/13/2020		206,160		(96)			(96)		670	670			
100043560	WEST PALM BEACH	FL		06/13/2020		58,901		(82)			(82)		173	173			
100043564	MIAMI	FL		06/13/2020		71,114		(387)			(387)		1,228	1,228			
100043565	PALMDALE	CA		06/13/2020		98,630		(112)			(112)		198	198			
100043583	LOS ANGELES	CA		06/13/2020		233,721		(338)			(338)		723	723			
100043604	STATEN ISLAND	NY		06/13/2020		142,857		(168)			(168)		282	282			
100043621	MASTIC BEACH	NY		06/13/2020		18,655		(64)			(64)		3,915	3,915			
100043627	PHILADELPHIA	PA		06/13/2020		78,613		(256)			(256)		1,181	1,181			
100043633	WILLOM	MI		06/13/2020		219,890		(346)			(346)		1,943	1,943		6	6
100043646	LANSING	MI		06/13/2020		49,073		(29)			(29)		486	486			(1)
100043671	SAN BERNARDINO	CA		06/13/2020		68,919		(92)			(92)		198	198			
100043690	BROOKLYN	NY		06/13/2020		61,952		(1,042)			(1,042)		9,361	9,361			
100043705	ROANOKE	IL		06/13/2020		65,630		117			117		220	220			
100043711	HESPERIA	CA		06/13/2020		107,371		4			4		191	191			
100043716	LAKE GROVE	NY		06/13/2020		396,007		4,963			4,963		1,037	1,037			
100043720	ATLANTA	GA		06/13/2020		64,022		1,132			1,132		380	380			
100043726	LEVITOWN	NY		06/13/2020		412,914		765			765		774	774			
100043728	SARASOTA	FL		06/13/2020		172,970		(182)			(182)		304	304			
100043730	CLIFTON PARK	NY		06/13/2020		219,883		396			396		554	554			
100043734	MIAMI	FL		06/13/2020		71,028		(107)			(107)		159	159			
100043752	GARDNERVILLE	NY		06/13/2020		299,661		(244)			(244)		1,117	1,117			
100043755	SUWANEE	GA		06/13/2020		204,330		248			248		588	588			
100043760	BRAZIL	IN		06/13/2020		48,300		19			19		905	905			
100043774	RICHMOND	CA		06/13/2020		67,073		(169)			(169)		1,299	1,299			
100043778	TURLOCK	CA		06/13/2020		104,611		671			671		189	189			
100043779	VALLEJO	CA		06/13/2020		104,328		(349)			(349)		965	965			
100043785	PITTSBURGH	PA		06/13/2020		27,689		519			519		13,085	13,085			
100043791	FREEDPORT	NY		06/13/2020		329,316		274			274		1,094	1,094			
100043801	VALLEY STREAM	NY		06/13/2020		378,855		1,725			1,725		2,393	2,393			
100043804	HAMLEN	CT		06/13/2020		204,061		392			392		517	517			
100043807	CHICAGO	IL		06/13/2020		64,556		117			117		190	190			
100043816	HAYWARD	CA		06/13/2020		88,797		(5)			(5)		971	971			
100043824	CRADELL	NJ		06/13/2020		218,433		(1,227)			(1,227)		3,432	3,432			
100043829	EL PASO	TX		06/19/2020		9,924		(75)			(75)		1,132	1,132			
100043844	MENLO PARK	CA		06/19/2020		383,707		733			733		3,965	3,965			
100043849	STATEN ISLAND	NY		06/19/2020		361,466		87			87		2,070	2,070			

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

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
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
100043851	E PALO ALTO	CA		06/19/2020		305,436		(236)					1,367	1,367			
100043852	NORCO	CA		06/19/2020		63,796		289			289		2,361	2,361			
100043853	RICHMOND	CA		06/19/2020		133,437		(312)			(312)		1,949	1,949			
100043874	MISSION	TX		06/19/2020		18,510		32			32		67	67			
100043876	GALESBURG	IL		06/19/2020		38,161		413			413		115	115			
100043878	WOODRIDGE	IL		06/19/2020		150,501		386			386		147	147			
100043890	WESTON	FL		06/19/2020		493,971		14			14		1,367	1,367			
100043891	ST. LOUIS	MO		06/19/2020		69,464		101			101		5,655	5,655			
100043892	PALM HARBOR	FL		06/19/2020		263,149		172			172		587	587			
100043895	MESA	AZ		06/19/2020		85,519		(229)			(229)		1,292	1,292			
100043900	DALY CITY	CA		06/19/2020		424,607		244			244		1,783	1,783			
100043903	GARDENA	CA		06/19/2020		191,560		(866)			(866)		2,369	2,369			
100043904	MARION STATION	MO		06/19/2020		69,551		(376)			(376)		1,185	1,185			
100043913	BIRMINGHAM	AL		06/19/2020		63,609		(232)			(232)		594	594			
100043914	WYOMING	IL		06/19/2020		90,638		(37)			(37)		142	142			
100043916	ELLENWOOD	GA		06/19/2020		80,908		(309)			(309)		603	603			
100043921	TEBLE CITY	CA		06/19/2020		35,983		(144)			(144)		778	778			(3)
100043930	BRICK TOWNSHIP	NJ		06/19/2020		83,529							300	300			
100043932	SAN DIEGO	CA		06/19/2020		145,041		(282)			(282)		610	610			
100043934	BETHLEHEM	PA		06/19/2020		154,277		(229)			(229)		1,817	1,817			
100043941	DYKE	VA		06/19/2020		85,918		(311)			(311)		1,067	1,067			
100043942	PLANTATION	FL		06/19/2020		43,763		(157)			(157)		408	408			
100043955	BROXV	NY		06/19/2020		126,177		(1,260)			(1,260)		1,060	1,060			
100043956	NEWMAN	CA		06/19/2020		145,660		(251)			(251)		533	533			
100043962	HASTINGS	NE		06/19/2020		17,894		214			214		1,600	1,600			
100043963	COLUMBUS	OH		06/19/2020		55,223		(212)			(212)		763	763			(1)
100043967	SAN RAFAEL	CA		06/19/2020		410,148		(489)			(489)		1,495	1,495			
100043968	INDIANAPOLIS	IN		06/19/2020		25,885							557	557			
100043975	ELLWOOD CITY	PA		06/19/2020		135,786		138			138		1,447	1,447			
100043983	OWAHA	NE		06/19/2020		20,628		324			324		1,576	1,576			
100043986	IMPERIAL BEACH	CA		06/19/2020		134,393		(637)			(637)		18,256	18,256			
100043988	RANCHO CUCHIMONGA	CA		06/19/2020		218,796		(361)			(361)		3,330	3,330			
100044004	LOS ANGELES	CA		06/19/2020		221,402		(239)			(239)		819	819			
100044018	COMPTON	CA		06/19/2020		236,673		(10,766)			(10,766)		224,523	224,523			
100044026	SEVERN	MD		06/19/2020		127,155		(230)			(230)		2,059	2,059			(2)
100044028	SHILLINGTON	PA		06/19/2020		46,163		(71)			(71)		192	192			
100044032	ONTARIO	CA		06/19/2020		51,751		(128)			(128)		650	650			
100044038	DANVILLE	CA		06/19/2020		184,323		313			313		3,977	3,977			
100044041	OSPREY	FL		06/19/2020		430,620		578			578		2,158	2,158			
100044047	ROBERTS	WI		06/19/2020		272,602		921			921		1,402	1,402			(1)
100044050	HOLMA	LA		06/19/2020		111,135		207			207		465	465			
100044091	CLARK TOWNSHIP	NJ		06/19/2020		222,253		28			28		779	779			
100044100	GREENVILLE	GA		06/19/2020		40,969		(20)			(20)		118	118			
100044101	BEAVER DAM	WI		06/19/2020		37,984		84			84		654	654			
100044104	LAS VEGAS	NV		06/19/2020		45,590		23			23		364	364			
100044109	LOS ANGELES	CA		06/19/2020		119,303		(78)			(78)		1,487	1,487			
100044132	INDIO	CA		06/19/2020		92,953		(7)			(7)		811	811			
100044135	LOS ANGELES	CA		06/19/2020		268,621		(78)			(78)		2,365	2,365			
100044157	GREENVILLE	SC		06/19/2020		31,332		20			20		307	307			
100044159	CHATTANOOGA	TN		06/19/2020		12,480		41			41		308	308			
100044169	VICTORVILLE	CA		06/19/2020		90,988		(7)			(7)		667	667			

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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
100044181	UKIAH	CA		06/19/2020		145,857		106			106		275		275		
100044209	PLAINFIELD	NJ		06/19/2020		315,403		(207)			(207)		906		906		
100044210	STERLING HEIGHTS	MI		06/19/2020		19,073		71			71		5,121		5,121		
100044219	CHICAGO	IL		06/19/2020		172,580		416			416		1,021		1,021		
100044220	SAN FRANCISCO	CA		06/19/2020		222,126		265			265		883		883		
100044230	BOCA RATON	FL		06/19/2020		53,272		206			206		1,190		1,190		
100044235	CALEXICO	CA		06/19/2020		75,439		(32)			(32)		204		204		
100044245	MADERA	CA		06/19/2020		248,628		470			470		1,112		1,112		
100044248	LITHONIA	GA		06/19/2020		39,271		8			8		728		728		
100044265	ROANOKE	VA		06/19/2020		137,685		1,461			1,461		404		404		
100044268	RICHMOND	VA		06/19/2020		197,518		2,822			2,822		807		807		
100044273	CORAL SPRINGS	FL		06/19/2020		308,981		534			534		1,913		1,913		
100044282	MIRAMAR	FL		06/19/2020		46,117		555			555		249		249		
100044292	VENICE	FL		06/19/2020		171,312		(175)			(175)		636		636		
100044295	SAINT LOUIS	MO		06/19/2020		196,320		(203)			(203)		687		687		
100044297	EAST WINDSOR	NJ		06/19/2020		33,215		48			48		200		200		
100044353	ST LOUIS	MO		11/19/2020		3,269		76			76		630		630		
100044354	FAVETTEVILLE	AR		11/19/2020		13,954		12			12		695		695		
100044356	GATES	NC		11/19/2020		67,989		(281)			(281)		1,022		1,022		
100044359	CLINTON	AR		11/19/2020		24,508		(44)			(44)		346		346		
100044367	BOSTON	MA		11/19/2020		264,026		908			908		4,202		4,202		
100044370	LONGMONT	CO		11/19/2020		134,751		10			10		2,424		2,424		
100044377	FLINT	MI		11/19/2020		4,207		(59)			(59)		401		401		
100044379	LAKE WORTH	FL		11/19/2020		70,958		(151)			(151)		1,009		1,009		
100044385	SAN DIEGO	CA		11/19/2020		428,262		(112)			(112)		994		994		
100044400	KINSTON	PA		11/19/2020		132,736		1,423			1,423		427		427		
100044401	VALPARAISO	FL		11/19/2020		254,028		(117)			(117)		516		516		
100044402	GREENWOOD	DE		11/19/2020		45,620		20			20		88		88		
100044407	CHICAGO	IL		11/19/2020		215,641		2,327			2,327		986		986		
100044408	OZONE PARK	NY		11/19/2020		611,388		6,673			6,673		1,927		1,927		
100044409	BALTIMORE	MD		11/19/2020		106,106		(228)			(228)		429		429		
100044415	NORTH CHARLESTON	SC		11/19/2020		45,203		125			125		688		688	1	1
100044418	OAKLAND	CA		11/19/2020		160,094		(206)			(206)		949		949		
100044426	NEWTOWN	CT		11/19/2020		94,035		(11)			(11)		1,386		1,386	(3)	(3)
100044433	VALPARAISO	FL		11/19/2020		249,623		(121)			(121)		715		715	2	2
100044448	CARSON	WA		11/19/2020		67,773		(125)			(125)		726		726		
100044454	MIAMI	FL		11/19/2020		84,145		(112)			(112)		1,513		1,513	(1)	(1)
100044461	ATLANTA	GA		11/19/2020		23,227		(26)			(26)		205		205		
100044464	CHICAGO	IL		11/19/2020		29,229		216			216		414		414		
100044467	MIAMI	FL		11/19/2020		137,150		293			293		677		677		
100044469	LIVERMORE	CA		11/19/2020		157,303		(27)			(27)		991		991		
100044472	BRIDGEPORT	CT		11/19/2020		116,243		(58)			(58)		446		446	5	5
100044481	NEWARK	CA		11/19/2020		248,286		109			109		2,729		2,729		
100044483	BAYVINE	NJ		11/19/2020		89,212		390			390		410		410		
100044484	WILLIAMSBURG	CA		11/19/2020		30,877		(63)			(63)		3,050		3,050		
100044490	SAN JOSE	CA		11/19/2020		222,084		(152)			(152)		684		684		
100044496	MOBILE	AL		11/19/2020		7,996		(3)			(3)		328		328		
100044503	UNION CITY	CA		11/19/2020		147,984		206			206		1,862		1,862		
100044508	SAN DIEGO	CA		11/19/2020		90,675		52			52		407		407		
100044511	MONTEBELLO	CA		11/19/2020		1,645		12			12		171		171		
100044515	LOS ANGELES	CA		11/19/2020		338,648		(295)			(295)		1,416		1,416	(3)	(3)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004820	SAN DIEGO	CA		11/19/2020		8,162	(16)				(16)		683		683		
10004827	TRAPE	PA		11/19/2020		64,910	(95)	(95)			(95)		4,330		4,330		
10004833	CHICAGO	IL		11/19/2020		3,259	128	128			128		603		603		
10004834	COLORADO SPRINGS	CO		11/19/2020		23,871	(77)				(77)		1,021		1,021		
10004843	OREM	UT		11/19/2020		217,932	(446)	(446)			(446)		4,016		4,016		
10004844	LAS VEGAS	NV		11/19/2020		44,170	353	353			353		1,162		1,162		(11)
10004845	AURORA	CO		11/19/2020		30,192	80	80			80		531		531		(6)
10004858	TAMARAC	FL		11/19/2020		77,090	(4)	(4)			(4)		786		786		
10004862	LEWISTON	ME		11/19/2020		12,355	54	54			54		101		101		
10004876	HOUSTON	TX		11/19/2020		26,372	36	36			36		535		535		
10004882	HOUSTON	TX		11/19/2020		19,662	6	6			6		95		95		
10004883	FOREST GROVE	OR		11/19/2020		63,014	(105)	(105)			(105)		654		654		(23)
10004890	LOS ANGELES	CA		11/19/2020		170,110	(231)	(231)			(231)		1,674		1,674		
10004891	MIDDLE ISLAND	NY		11/19/2020		69,764	(604)	(604)			(604)		2,359		2,359		
10004896	NEW YORK	NY		11/19/2020		3,472,601	(4,047)	(4,047)			(4,047)		13,135		13,135		
10004804	HAYWARD	CA		11/19/2020		182,348	(138)	(138)			(138)		984		984		(2)
10004823	SAN DIEGO	CA		11/19/2020		280,623	(239)	(239)			(239)		1,216		1,216		
10004828	TUJUNGA	CA		11/19/2020		104,766	(51)	(51)			(51)		310		310		
10004839	NAPERVILLE	IL		11/19/2020		290,248	493	493			493		5,959		5,959		
10004841	VAN NUYS	CA		11/19/2020		326,746	(439)	(439)			(439)		1,410		1,410		(6)
10004848	MONTCLAIR	CA		11/19/2020		131,137	206	206			206		2,018		2,018		
10004849	BOTHELL	WA		11/19/2020		136,318	94	94			94		2,095		2,095		3,651
10004853	FREMONT	CA		11/19/2020		389,325	417	417			417		6,932		6,932		
10004860	MILPITAS	CA		11/19/2020		251,226	558	558			558		4,898		4,898		
10004862	SPRINGVILLE	UT		11/19/2020		77,226	92	92			92		1,354		1,354		
10004875	SCHUMBERG	IL		11/19/2020		149,721	454	454			454		427		427		
10004884	MAPLE SHADE	NJ		11/19/2020		177,144	(186)	(186)			(186)		313		313		
10004885	GLOUCESTER TWP	NJ		11/19/2020		128,028	1,827	1,827			1,827		491		491		
10004886	WOODCLIFF LAKE	NJ		11/19/2020		578,673	(30)	(30)			(30)		315		315		
10004898	LOS ANGELES	CA		11/19/2020		268,540	(265)	(265)			(265)		385		385		
10004701	FRANKLIN	MA		11/19/2020		698,776	(562)	(562)			(562)		1,612		1,612		
10004706	SCOTCH PLAINS	NJ		11/19/2020		454,534	(366)	(366)			(366)		998		998		
10004712	PLAINFIELD	IL		11/19/2020		144,508	49	49			49		360		360		
10004716	WEST PARK	FL		11/19/2020		114,579	617	617			617		901		901		
10004719	ELYRIA	OH		11/19/2020		197,929	(204)	(204)			(204)		344		344		
10004733	BROOKLYN	NY		11/19/2020		227,288	(157)	(157)			(157)		580		580		
10004752	PHILADELPHIA	PA		11/19/2020		34,248	59	59			59		582		582		
10004765	BROOKSVILLE	FL		11/19/2020		222,007	(451)	(451)			(451)		574		574		
10004768	KAPLEI	HI		11/19/2020		33,889	(194)	(194)			(194)		568		568		(46,035)
10004782	APPEKA	FL		11/19/2020		163,713	(4,247)	(4,247)			(4,247)		580		580		
10004783	MIAMI	FL		11/19/2020		399,581	(507)	(507)			(507)		823		823		
10004794	FAIRFIELD	OH		11/19/2020		179,483	(169)	(169)			(169)		358		358		
10004810	MIAMI	FL		11/19/2020		167,590	737	737			737		1,112		1,112		
10004816	MIAMI	FL		11/19/2020		94,677	46	46			46		328		328		
10004820	PHOENIX	AZ		11/19/2020		23,870	(229)	(229)			(229)		1,083		1,083		
10004822	BAKERSFIELD	CA		11/19/2020		336,363	(262)	(262)			(262)		504		504		
10004827	BROOKLYN	NY		11/19/2020		220,728	(166)	(166)			(166)		809		809		
10004830	LEESBURG	TX		11/19/2020		64,231	(312)	(312)			(312)		802		802		(1)
10004838	FAVETTEVILLE	GA		11/19/2020		75,290	483	483			483		1,717		1,717		
10004842	NEWMAN	GA		11/19/2020		54,946	247	247			247		401		401		
10004851	SEBRING	FL		11/19/2020		80,544	(171)	(171)			(171)		725		725		

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
10004461	AMITE	LA		11/19/2020		56,364		(193)					395				
10004463	CASSELBERRY	FL		11/19/2020		72,035		292			292		553				
10004462	SAVANNAH	GA		11/19/2020		88,369		310			310		323				
10004496	EFFORT	PA		11/19/2020		98,938		175			175		423				
10004491	LEHIGH ACRES	FL		11/19/2020		49,157		(203)			(203)		793				
10004496	STATEN ISLAND	NY		11/19/2020		323,978		(115)			(115)		5,264				
10004497	SAN LORENZO	CA		11/19/2020		238,150		(348)			(348)		3,276				
10004426	KATY	TX		11/19/2020		82,703		385			385		616				
10004495	FORT WORTH	TX		11/19/2020		125,512		412			412		949				
10004494	PORTER	TX		11/19/2020		50,321		(117)			(117)		908				
10004464	HONOLULU	HI		11/19/2020		166,024		1,059			1,059		957				
10004469	GROSSE POINTE	MI		11/19/2020		85,379		15			15		1,451				
10004464	FORT LAUDERDALE	FL		11/19/2020		59,152		(53)			(53)		1,286				(1)
10004466	MARIETTA	GA		11/19/2020		78,790		(313)			(313)		1,508				(5)
10004486	BEAVER	PA		11/19/2020		44,377		40			40		263				(11)
10004487	LUDINGTON	MI		11/19/2020		299,976		(327)			(327)		4,144				
10004508	MACOMB	MI		11/19/2020		54,126							116				
100045015	CROWLEY	TX		11/19/2020		79,678		339			339		945				
100045017	WASHINGTON	DC		11/19/2020		60,385		73			73		1,251				
100045019	MERIDIAN	ID		11/19/2020		117,206		(147)			(147)		1,072				
100045050	SWYRNA	DE		11/19/2020		65,154		395			395		1,333				
100045055	POINCIPE BEACH	FL		11/19/2020		142,512		573			573		410				
100045063	VALDOSTA	GA		11/19/2020		53,140		(16)			(16)		1,342				
100045065	EDGEWOOD	MI		11/19/2020		47,893		32			32		1,122				
100045069	AURORA	CO		11/19/2020		105,295		(142)			(142)		2,139				
100045076	SAINT CLOUD	FL		11/19/2020		64,239		322			322		1,252				
100045082	KELSO	WA		11/19/2020		149,841		6			6		1,009				
100045098	PEERIS	CA		11/19/2020		110,854		42			42		1,927				(5)
100045111	LAUDERHILL	FL		11/19/2020		52,064		271			271		1,481				
100045112	BURLINGTON	WA		11/19/2020		140,068		624			624		1,170				
100045116	EL PASO	TX		11/19/2020		45,337		47			47		308				
100045123	RICHMOND	VA		11/25/2020		85,940		12			12		1,031				
100045126	GAINESVILLE	FL		11/25/2020		184,919		(204)			(204)		1,143				
100045132	BLOOMFIELD	NJ		11/25/2020		41,718		(48)			(48)		561				
100045137	EMERYVILLE	CA		11/25/2020		1,662		92			92		188				(9)
100045138	HENDERSON	NY		11/25/2020		222,242		(315)			(315)		1,852				
100045161	POWALLUP	WA		11/25/2020		268,043		(66)			(66)		(26)				26
100045173	WINTER HAVEN	FL		11/25/2020		109,176		(24)			(24)		144				2
100045181	TORRILLO	TX		11/25/2020		8,560		76			76		846				
100045205	CRYSTAL LAKE	IL		11/25/2020		7,229		87			87		385				
100045206	ORLANDO	FL		11/25/2020		147,523		(111)			(111)		507				2
100045208	ELVA BEACH	HI		11/25/2020		85,838		(177)			(177)		334				1
100045230	SAGINAW	MI		11/25/2020		51,387		(189)			(189)		210				(1)
100045236	SKILLMAN	NJ		11/25/2020		200,702		(316)			(316)		1,342				(12)
100045237	ILION	NY		11/25/2020		30,541		406			406		283				
100045245	ORLANDO	FL		11/25/2020		104,845		14			14		272				
100045249	WEST CHESTER	PA		11/25/2020		274,027		(243)			(243)		805				
100045264	FOREST HILL	MO		11/25/2020		106,239		(234)			(234)		1,266				(4)
100045265	PARKER	AZ		11/25/2020		200,635		(274)			(274)		570				1,815
100045275	SAN BRUNO	CA		11/25/2020		357,800		269			269		4,746				(6)
100045283	ROCKLEDGE	GA		11/25/2020		17,456		1			1		925				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045284	ELK CITY	OK		11/25/2020		84,910		259			259		1,054	1,054			
100045289	CAIEN	SC		11/25/2020		68,890		1,578			1,578		143	143			
100045292	BALTIMORE	MD		11/25/2020		25,152		(3)			(3)		121	121			
100045296	GRANT	AL		11/25/2020		72,638	49				49		193	193			
100045300	WEST HILLS	CA		11/25/2020		434,630		(682)			(682)		1,023	1,023			
100045302	CLIFTON	NJ		11/25/2020		229,176		85			85		596	596			
100045303	NAPLES	FL		11/25/2020		302,167		(284)			(284)		766	766		4	4
100045307	GREENTOWN	PA		11/25/2020		60,232		(236)			(236)		818	818			
100045308	SUMMITVILLE	NY		11/25/2020		127,959		(677)			(677)		1,812	1,812			
100045316	CHICAGO	IL		11/25/2020		84,035		(72)			(72)		250	250			
100045319	VIRGINIA BEACH	VA		11/25/2020		260,881		(168)			(168)		804	804			
100045324	BURLINGTON	NC		11/25/2020		94,676		(548)			(548)		1,097	1,097			
100045330	TOLEDO	OH		11/25/2020		17,099		113			113		66	66		(24)	(24)
100045336	FRIANT	CA		11/25/2020		242,071		(248)			(248)		574	574			
100045338	SALVO	NC		11/25/2020		190,741		(844)			(844)		1,954	1,954		1	1
100045339	ANTELOPE	CA		11/25/2020		225,230		(142)			(142)		429	429		4	4
100045350	MINNEAPOLIS	MINN		11/25/2020		189,492		(4,827)			(4,827)		51,602	51,602		6	6
100045356	MINNEAPOLIS	MINN		11/25/2020		122,283		(57)			(57)		371	371			
100045360	KELLYTON	AL		11/25/2020		25,611		623			623		528	528		(12)	(12)
100045365	ST LOUIS	MO		11/25/2020		36,919		97			97		630	630			
100045383	MILLEDGEVILLE	GA		11/25/2020		118,961		384			384		4,081	4,081		6	6
100045391	EASTON	PA		11/25/2020		51,556		(56)			(56)		3,800	3,800			
100045392	PIKESVILLE	MD		11/25/2020		14,093		21			21		1,879	1,879			
100045402	WILLISTON	SC		11/25/2020		39,932		192			192		748	748			
100045404	HUNTINGTON BEACH	CA		11/25/2020		571,160		(604)			(604)		5,790	5,790			
100045412	AUSTIN	TX		11/25/2020		19,458		24			24		1,351	1,351			
100045421	GERBETOWN	SC		11/25/2020		76,021		207			207		418	418			
100045424	MURRIETA	CA		11/25/2020		279,995		(320)			(320)		1,197	1,197			
100045430	YORK	PA		11/25/2020		73,561		(2)			(2)		560	560			
100045438	OCALA	FL		11/25/2020		190,494		(186)			(186)		619	619		(2)	(2)
100045452	DANIELSON	CT		11/25/2020		169,641		21			21		3	3		(3)	(3)
100045456	WEST HARTFORD	CT		11/25/2020		179,143		138			138		1,312	1,312		(1)	(1)
100045461	SACRAMENTO	CA		11/25/2020		137,201		(226)			(226)		220	220		(1)	(1)
100045464	WINDER LAKE	IL		11/25/2020		140,796		196			196		362	362			
100045466	CINCINNATI	OH		11/25/2020		113,276		(61)			(61)		1,613	1,613			
100045483	AMHERST	MA		11/25/2020		356,613		223			223		2,950	2,950			
100045493	EAST ORANGE	NJ		11/25/2020		229,465		(1,413)			(1,413)		198	198		2	2
100045497	BAY CITY	MI		11/25/2020		189,428		133			133		400	400			
100045498	BAY CITY	MI		11/25/2020		46,814		304			304		551	551		(3)	(3)
100045504	BALTIMORE	MD		11/25/2020		16,123		29			29		684	684			
100045506	SAN ANTONIO	TX		11/25/2020		4,172		24			24		1,133	1,133			
100045512	SUNLAND	CA		11/25/2020		298,538		138			138		1,312	1,312		(2)	(2)
100045517	STOCKTON	CA		11/25/2020		126,343		(321)			(321)		462	462			
100045521	HAIRPORT	VA		11/25/2020		142,813		3,117			3,117		80	80			
100045522	CAREYS POINT	NJ		11/25/2020		42,811		(180)			(180)		518	518			
100045536	EASTON	PA		11/25/2020		107,143		(14)			(14)		616	616			
100045541	WYROSS	GA		11/25/2020		17,639		(194)			(194)		1,683	1,683			
100045559	PHILADELPHIA	PA		11/25/2020		219,297		(1,239)			(1,239)		1,226	1,226		(3)	(3)
100045563	STOCKTON	CA		11/25/2020		103,344		(168)			(168)		211	211		(1)	(1)
100045566	STUTTGART	AR		11/25/2020		34,295		(195)			(195)		873	873			
100045568	PITTSFIELD	MA		11/25/2020		34,673		(61)			(61)						

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
10004572	MILFORD	CT			11/25/2020		134,957		707					171	171			(1)
10004582	PITTSFORD	NY			11/25/2020		269,301		(205)					853	853			
10004587	EASLEY	SC			11/25/2020		39,491		(122)					664	664			
10004593	LINTHICUM HEIGHTS	MD			11/25/2020		284,677	186						1,083	1,083			
10004595	PHOENIA	HI			11/25/2020		84,486		(118)					114	114			
10004512	CHATHAM	AK			11/25/2020		312,001	37						1,331	1,331			(3)
10004516	FRIERSON	LA			11/25/2020		49,016	28						184	184			3
10004517	QUAKERTOWN	PA			11/25/2020		150,149		(244)					646	646			
10004519	POUGHKEEPSIE	NY			11/25/2020		162,773	228						1,014	1,014			
10004531	RIVERDALE	GA			11/25/2020		81,502		(106)					128	128			(1)
10004537	MIDDLE ISLAND	NY			11/25/2020		45,385		(34)					139	139			
10004548	WEST PALM BEACH	FL			11/25/2020		193,557		(114)					676	676			
10004549	BIRMINGHAM	AL			11/25/2020		39,489		(54)					88	88			1
10004559	BALTIMORE	MD			11/25/2020		41,831		136					1,183	1,183			
10004561	FORT WAYNE	IN			11/25/2020		89,138	147						60	60			
10004568	EVERGREEN	CO			11/25/2020		143,944		(154)					1,251	1,251			(2)
10004571	PICO RIVERA	CA			11/25/2020		245,529	345						1,816	1,816			
10004576	WILLINGTON	DE			11/25/2020		198,628		(500)					1,558	1,558			
10004583	HAMILTON	OH			11/25/2020		65,560	74						152	152			
10004586	BEACH HAVEN	IN			11/25/2020		135,626		(253)					321	321			(6)
100045703	MIAMI	FL			11/25/2020		32,493		(48)					177	177			
100045720	DETROIT	MI			11/25/2020		52,118		(74)					1,003	1,003			
100045729	COLUMBIA	SC			11/25/2020		130,676		(50)					489	489			
100045732	PLEASANTVILLE	NY			11/25/2020		104,702	432						7,494	7,494			
100045733	PLAINFIELD	IL			11/25/2020		188,798	708						259	259			
100045742	INDIANAPOLIS	IN			11/25/2020		100,651		(576)					641	641			
100045746	SALEM	MA			11/25/2020		55,234		(67)					2,131	2,131			
100045750	ORANGE	CA			11/25/2020		118,303		(625)					5,062	5,062			
100045751	HAZELWOOD	MO			11/25/2020		88,151	5						286	286			
100045756	BROOKLYN	NY			11/25/2020		137,662	52						1,954	1,954			
100045762	PHILADELPHIA	PA			11/25/2020		44,566		12					127	127			
100045766	DETROIT	MI			11/25/2020		15,898							146	146			
100045775	LIVERMORE	CA			11/25/2020		467,057	238						2,055	2,055			
100045779	SYLACAUGA	AL			11/25/2020		82,803	316						302	302			
100045788	SHERIDAN	CA			11/25/2020		301,833		(513)					730	730			(5)
100045792	MOUNT PLEASANT	SC			11/25/2020		76,973		(112)					302	302			
100045797	ATLANTA	GA			11/25/2020		366,401	74						1,519	1,519			
100045801	ELKTON	MD			11/25/2020		160,855		(79)					613	613			
100045808	BENTON HARBOR	MI			11/25/2020		34,756		(251)					741	741			(34)
100045818	BALTIMORE	MD			11/25/2020		34,496	67						120	120			
100045822	ST. LOUIS	MO			11/25/2020		10,814	28						729	729			
100045830	ROLLING MEADOWS	IL			11/25/2020		62,799	387						860	860			
100045832	MAHIAH	HI			11/25/2020		167,100		(37)					654	654			
100045835	WOODLAND	CA			11/25/2020		282,018		(342)					623	623			
100045838	WARRENTON	WA			11/25/2020		134,754		(243)					382	382			
100045841	DALLAS	TX			11/25/2020		377,678		(542)					919	919			
100045846	ARON	OH			11/25/2020		42,731	23						223	223			
100045850	KEAY	KY			11/25/2020		93,430		(363)					83	83			
100045857	HOUGHTON LAKE	MI			11/25/2020		53,441							878	878			(32)
100045859	BLUFF FIELD	WV			11/25/2020		13,413	10						986	986			(3)
100045865	LAKELAND	FL			11/25/2020		141,301		(2)					481	481			(3)

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045869	REDWOOD CITY	CA		11/25/2020		407,571		(456)				(456)	1,171	1,171		(3)	(3)
100045872	PALATINE	IL		11/25/2020		181,908		241				241	5,475	5,475			
100045874	FRESH MEADOWS	NY		11/25/2020		165,644		(494)				(494)	3,002	3,002		(9)	(9)
100045880	WILMINGTON	DE		11/25/2020		42,018		(91)				(91)	1,644	1,644			
100045882	HOLMDEL	NJ		11/25/2020		125,824		(616)				(616)	1,863	1,863			
100045885	TEBICOLA	CA		11/25/2020		650,310		608				608	10,545	10,545			
100045888	MORGANTHAU	OH		11/25/2020		80,602		(86)				(86)	275	275			
100045893	DANVILLE	VA		11/25/2020		12,884		(355)				(355)	1,814	1,814		(11)	(11)
100045896	CHICAGO	IL		11/25/2020		89,144		(185)				(185)	442	442			
100045904	CERRITOS	CA		11/25/2020		508,557		1,797				1,797	2,877	2,877			
100045913	WESTMINSTER	MO		11/25/2020		298,591		111				111	879	879			
100045915	ORLANDO	FL		11/25/2020		184,889		(181)				(181)	1,385	1,385		3	3
100045936	MINN	FL		11/25/2020		188,117		(487)				(487)	276	276		10	10
100045937	FENTON	MO		11/25/2020		172,581		21				21	273	273			
100045942	HILLSBORO	OR		11/25/2020		72,288		(431)				(431)	881	881			
100045947	SHAKOPEE	WI		11/25/2020		221,982		(258)				(258)	549	549			
100045948	PHILADELPHIA	PA		11/25/2020		134,742		(945)				(945)	684	684		1	1
100045973	WINDRUFF	SC		11/25/2020		52,996		(828)				(828)	717	717			
100045987	BROOKHAVEN	PA		11/25/2020		115,776		(1,170)				(1,170)	1,712	1,712			
100045990	KANSAS CITY	MO		11/25/2020		53,881		(155)				(155)	(112)	(112)		284	284
100045994	ROCKY MOUNT	VA		11/25/2020		60,082		(48)				(48)	91	91			
100045998	BRISTOL	CT		11/25/2020		106,007		549				549	1,275	1,275			
100045999	ARABAS PASS	TX		11/25/2020		17,814		(87)				(87)	80	80			
100046000	CLAREMONT	NC		11/25/2020		77,005		(111)				(111)	318	318			
100046001	SANFORD	FL		11/25/2020		169,922		516				516	918	918			
100046025	PHILADELPHIA	PA		11/25/2020		87,805		(17)				(17)	630	630			
100046026	CHICAGO HEIGHTS	IL		11/25/2020		62,273		143				143	257	257			
100046044	ANDALUSIA	AL		11/25/2020		32,650		(115)				(115)	709	709			
100046057	TOPOCK	AZ		11/25/2020		45,166		(60)				(60)	187	187			
100046072	SHARPSVILLE	IN		11/25/2020		62,431		72				72	212	212			
100046074	CLINTON	MO		11/25/2020		198,246		413				413	1,087	1,087			
100046077	CHICAGO	IL		11/25/2020		154,771		(811)				(811)	1,227	1,227		14	14
100046079	HOLLISTER	NC		11/25/2020		2,995		3				3	(14)	(14)			
100046081	STELBENVILLE	OH		11/25/2020		40,113		239				239	192	192			
100046082	CRYSTAL	WI		11/25/2020		264,086		408				408	430	430			
100046095	SAN DIEGO	CA		11/25/2020		182,686		19				19	1,269	1,269			
100046096	MAPLE VALLEY	WA		11/25/2020		79,034		(242)				(242)	1,734	1,734		(2)	(2)
100046098	ROUND ROCK	TX		11/25/2020		108,678		(57)				(57)	388	388		(2)	(2)
100046100	SILVERWOOD	MI		11/25/2020		104,980							3	3		(3)	(3)
100046101	WASHINGTON CROSSING	PA		11/25/2020		356,802		(305)				(305)	1,834	1,834			
100046105	SAN DIEGO	CA		11/25/2020		135,371		(486)				(486)	2,176	2,176			
100046106	TOPEKA	KS		11/25/2020		27,487		215				215	126	126		1	1
100046108	ANNISVILLE	VA		11/25/2020		349,800		(144)				(144)	1,075	1,075			
100046133	PORTLAND	OR		11/25/2020		220,695		(242)				(242)	1,616	1,616			
100046138	LOUISVILLE	KY		11/25/2020		44,387		(35)				(35)	197	197			
100046142	CAROL STREAM	IL		11/25/2020		139,354		(169)				(169)	2,150	2,150			
100046145	CLEVELAND	OH		11/25/2020		131,732		(66)				(66)	1,007	1,007			
100046147	HUNTINGTON STATION	NY		11/25/2020		248,005		(789)				(789)	722	722			
100046153	OAKLAND PARK	FL		11/25/2020		177,011		(142)				(142)	709	709		479	479
100046158	STREET	MD		11/25/2020		235,163		(414)				(414)	448	448			
100046169	SILVERA	GA		11/25/2020		65,811		(314)				(314)	(1)	(1)		1	1

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100046174	LARKSVILLE	PA		11/25/2020		49,361		316			316		272	272				
100046179	RANDLEMAN	NC		11/25/2020		37,806		(78)			(78)		283	283				
100046184	WILLINGBORO	NJ		11/25/2020		146,487		785			785		408	408				
100046190	GREENVILLE	RI		11/25/2020		241,024		(241)			(241)		734	734				
100046194	HELDERSIN	WV		11/25/2020		190,684		(269)			(269)		932	932		5		
100046200	CHENOA	IL		11/25/2020		118,901							(2)	(2)				
100046205	TINLEY PARK	IL		11/25/2020		277,678		2,033			2,033		(16,754)	(16,754)		2		
100046208	OMAHA	NE		11/25/2020		23,191		(53)			(53)		145	145				
100046219	SENECA	PA		11/25/2020		178,488		(66)			(66)		223	223		(5)		
100046221	INGLEWOOD	CA		11/25/2020		217,328		9			9		988	988				
100046225	NEW BOSTON	OH		11/25/2020		28,545		239			239		284	284				
100046236	SAINT LOUIS	MO		11/25/2020		42,284		(24)			(24)		909	909		(3)		
100046254	GEORGETOWN	KY		11/25/2020		50,687		(118)			(118)		158	158				
100046270	EL PASO	TX		11/25/2020		85,822		(155)			(155)		198	198				
100046283	LOS ANGELES	CA		11/25/2020		311,671		(303)			(303)		2,736	2,736				
100046288	RUTHER GLEN	VA		11/25/2020		205,191		(277)			(277)		2,243	2,243			3	
100046298	REDMOND	OR		11/25/2020		175,732		(144)			(144)		706	706				
100046303	SALT LAKE CITY	UT		11/25/2020		113,650		(100)			(100)		1,079	1,079				
100046304	PORT SAINT LUCIE	FL		11/25/2020		252,233		234			234		810	810				
100046312	BROOKLYN	NY		11/25/2020		149,579		(227)			(227)		318	318				
100046313	INDIAN ORCHARD	MA		11/25/2020		106,076		118			118		812	812				
100046318	SELMA	VA		11/25/2020		110,753		(170)			(170)		130	130				
100046334	PHILADELPHIA	PA		11/25/2020		9,572		24			24		836	836				
100046337	VENTURA	CA		11/25/2020		221,708		(551)			(551)		1,253	1,253		(19)		
100046340	ALBANY	PA		11/25/2020		94,874		(49)			(49)		40	40				
100046343	ROANOKE	VA		11/25/2020		42,766		248			248		680	680				
100046346	HAGERSTOWN	MD		11/25/2020		256,752		(524)			(524)		2,815	2,815				
100046359	BLOOMING PRAIRIE	IL		11/25/2020		78,985		(158)			(158)		182	182				
100046361	HARRISVILLE	NY		11/25/2020		85,628		47			47		249	249		1		
100046362	GREENVILLE	NC		11/25/2020		129,520		66			66		520	520				
100046363	SAINT LOUIS	MO		11/25/2020		37,834		90			90		1,124	1,124				
100046365	PINNACLE	NC		11/25/2020		123,296		(211)			(211)		488	488				
100046367	BEDFORD	KY		11/25/2020		77,121		166			166		235	235		4,880		
100046369	MAHONEN	WV		11/25/2020		61,174		(6)			(6)		459	459				
100046377	SHARON HILL	PA		11/25/2020		131,877		(215)			(215)		209	209				
100046382	MINERVA	OH		11/25/2020		51,469		(87)			(87)		73	73				
100046408	GROVETOWN	GA		11/25/2020		122,624		(266)			(266)		607	607				
100046412	CHICAGO	IL		11/25/2020		96,608		748			748		548	548				
100046425	ANNE H	CA		11/25/2020		168,148		11			11		2,691	2,691				
100046440	HOSCHTON	GA		11/25/2020		313,700		(165)			(165)		2,741	2,741				
100046453	WOODWARD	OK		11/25/2020		67,992		(141)			(141)		157	157		(1)		
100046468	NATCHITOCHEES	LA		11/25/2020		39,558		(29)			(29)		167	167				
100046477	PALATKA	FL		11/25/2020		39,781		(37)			(37)		150	150		(1)		
100046479	DANBURY	CT		11/25/2020		176,785		916			916		1,504	1,504				
100046491	MARION	IN		11/25/2020		31,004		216			216		253	253				
100046497	DORCHESTER	MA		11/25/2020		169,882		(244)			(244)		2,019	2,019				
100046507	CHESTERFIELD	VA		11/25/2020		459,429		(969)			(969)		464	464				
100046509	TALEQUAH	OK		11/25/2020		27,673		(289)			(289)		1,410	1,410				
100046515	FORT WORTH	TX		11/25/2020		77,273		(422)			(422)		599	599				
100046523	LIMA	OH		11/25/2020		61,478							120	120				
100046524	SAN JOSE	CA		11/25/2020		341,821		(200)			(200)		2,927	2,927		(3)		

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
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
100046327	DEERFIELD BEACH	FL		11/25/2020		192,429		2,049			2,049		680	680			4
100046332	HAMILTON	OH		11/25/2020		48,365		(87)			(87)		198	198			
100046333	HOUSTON	TX		11/25/2020		202,283		(805)			(805)	2,227	2,227	2,227			
100046335	WILMINGTON	DE		11/25/2020		150,771		(48)			(48)		486	486			(1)
100046337	NEUBURG	NY		11/25/2020		332,534		(467)			(467)		589	589			
100046338	JEFFERSONVILLE	IN		11/25/2020		50,528		(78)			(78)		167	167			
100046340	ROCHELLE	IL		11/25/2020		105,080		122			122		792	792			(18)
100046349	HOUSTON	TX		11/25/2020		112,303		(187)			(187)		383	383			2
100046372	EL CAJON	CA		11/25/2020		101,904		(375)			(375)		565	565			
100046373	PHILA	PA		11/25/2020		11,852		(196)			(196)		461	461			
100046377	PHILADELPHIA	PA		11/25/2020		76,393		91			91		709	709			
100046381	ARLINGTON	TX		11/25/2020		8,198		(9)			(9)		805	805			
100046385	BLOOMFIELD	CT		11/25/2020		144,637		1,202			1,202		491	491			
100046386	GLOUCESTER CITY	NJ		11/25/2020		122,611		817			817		386	386			(1)
100046388	CHERRYVILLE	MO		11/25/2020		40,717		(39)			(39)		118	118			
100046394	STATEN ISLAND	NY		11/25/2020		271,244		(631)			(631)		3,033	3,033			(2)
100046398	LONG BEACH	NY		11/25/2020		104,949		(894)			(894)		3,162	3,162			3
100046405	BETHLEHEM	PA		11/25/2020		320,145		(36)			(36)		1,174	1,174			(3)
100046421	MINNEAPOLIS	MN		11/25/2020		122,986		(96)			(96)		233	233			1
100046423	HARDEVILLE	SC		11/25/2020		289,377		(47)			(47)		1,641	1,641			
100046430	GAITHERSBURG	MD		11/25/2020		334,701		(111)			(111)		1,051	1,051			
100046437	SAINT LOUIS	MO		11/25/2020		51,028		290			290		756	756			(5)
100046438	MARFA	TX		11/25/2020		13,157		(117)			(117)		1,132	1,132			
100046442	ROSEVILLE	MI		11/25/2020		126,739		(1,011)			(1,011)		1,321	1,321			
100046456	BAYSHORE	NY		11/25/2020		298,887		(4,111)			(4,111)		656	656			
100046660	WORCESTER	MA		11/25/2020		80,504		(112)			(112)		856	856			
100046667	QUAKERTOWN	PA		11/25/2020		144,844		1,445			1,445		918	918			
100046668	NORTH MIAMI	FL		11/25/2020		125,046		(81)			(81)		862	862			
100046674	CHADDON	OH		11/25/2020		109,841		(554)			(554)		1,161	1,161			
100046679	DALLAS	TX		11/25/2020		6,561		(87)			(87)		747	747			
100046685	WENNAH	NJ		11/25/2020		131,853		86			86		499	499			
100046686	HELVICO	VA		11/25/2020		181,919		104			104		739	739			(11)
100046703	TAMPA	FL		11/20/2020		3,798		(30)			(30)		1,044	1,044			
100046714	BRONX	NY		11/20/2020		15,236		(224)			(224)		2,726	2,726			
100046717	CALDEN	OH		11/20/2020		8,276		(116)			(116)		1,136	1,136			
100046720	PLANO	TX		11/20/2020		8,649		(81)			(81)		1,980	1,980			
100046721	CANTON	TX		11/20/2020		7,257		(70)			(70)		927	927			
100046722	SAN JOSE	CA		11/20/2020		12,041		(145)			(145)		1,904	1,904			
100046723	REEDLEY	CA		11/20/2020		5,077		(29)			(29)		1,422	1,422			
100046724	METARIE	LA		11/20/2020		20,588		(329)			(329)		144	144			(1)
100046731	AMITYVILLE	NY		11/20/2020		24,423		(386)			(386)		762	762			
100046732	LANHAM	MD		11/20/2020		11,640		(47)			(47)		2,455	2,455			
100046733	MANSFIELD	TX		11/20/2020		75,616		(1,014)			(1,014)		2,621	2,621			(15)
100046740	COLLEGEVILLE	PA		11/20/2020		97,551		(95)			(95)		467	467			
100046746	FLOHAM PARK	NJ		11/20/2020		67,016		(255)			(255)		777	777			
100046749	DULUTH	GA		11/20/2020		38,456		(271)			(271)		130	130			
100046750	SAN JOSE	CA		11/20/2020		99,802		(481)			(481)		381	381			
100046752	CARLTON	WA		11/20/2020		111,732		(989)			(989)		1,957	1,957			(1)
100046753	NEW CITY	NY		11/20/2020		34,924		(136)			(136)		19	19			
100046754	MONTGOMERY	PA		11/20/2020		34,008		(68)			(68)		343	343			
100046757	INDIANAPOLIS	IN		11/20/2020		61,600		(266)			(266)		125	125			

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
100046759	GRENA	LA		11/20/2020		26,404		(329)			(329)		742		742		
100046761	WAREFIELD	VA		11/20/2020		35,764		(385)			(385)		137		137		
100046762	BAKERSFIELD	CA		11/20/2020		113,103		(319)			(319)		237		237		
100046763	COMPTON	CA		11/20/2020		40,195		(519)			(519)		1,139		1,139		(2)
100046764	MONROUSE	CO		11/20/2020		18,286		(14)			(14)		66		66		
100046765	BRIDGTON	NJ		11/20/2020		2,012		(10)			(10)		335		335		
100046770	NORTH HILLS	CA		11/20/2020		29,107		(125)			(125)		1,613		1,613		
100046772	APEX	NC		11/20/2020		8,992		(86)			(86)		2,687		2,687		
100046773	WILMINGTON	DE		11/20/2020		6,282		(34)			(34)		2,718		2,718		
100046778	JOHNSTON	RI		11/20/2020		70,957		(359)			(359)		99		99		
100046779	NORTH PORT	FL		11/20/2020		28,446		(129)			(129)		230		230		
100046781	WEBSTER	NY		11/20/2020		7,317		(64)			(64)		1,346		1,346		
100046782	BROWNS MILLS	NJ		11/20/2020		64,669		(333)			(333)		97		97		
100046783	CHESAPEAKE	VA		11/20/2020		37,006		(171)			(171)		52		52		
100046784	BUFFALO	NY		11/20/2020		3,073		26			26		843		843		
100046788	LOS ANGELES	CA		11/20/2020		1,265		3			3		1		1		(1)
100046789	WEST PALM BEACH	FL		11/20/2020		7,466		(85)			(85)		1,549		1,549		
100046791	SYRACUSE	NY		11/20/2020		3,884							824		824		
100046793	LAGUNA NIGUEL	CA		11/20/2020		14,207		23			23		2,804		2,804		
100046794	WALCANDA	IL		11/20/2020		11,218		(127)			(127)		2,011		2,011		
100046795	SPARKS	NV		11/20/2020		28,116		(233)			(233)		284		284		
100046796	DALLAS	TX		11/20/2020		3,049		(42)			(42)		831		831		
100046797	MOBILE	AL		11/20/2020		16,167		(192)			(192)		2,705		2,705		
100046798	CLAYTON	NJ		11/20/2020		5,303		(25)			(25)		855		855		
100048000	LEVITTOWN	NY		11/20/2020		93,515		(450)			(450)		301		301		
100048002	HOUSTON	TX		11/20/2020		4,289		(61)			(61)		880		880		
100048003	AMESBURY	MA		11/20/2020		92,646		(973)			(973)		891		891		(1)
100048004	LEXINGTON	KY		11/20/2020		10,165		(6)			(6)		1,515		1,515		
100048005	PISCATAWAY	NJ		11/20/2020		11,023		(154)			(154)		2,292		2,292		
10004811	OKLAHOMA CITY	OK		11/20/2020		3,994		(34)			(34)		620		620		
10004812	MOORE	LA		11/20/2020		16,466		(77)			(77)		397		397		
10004813	EL PASO	TX		11/20/2020		11,757		(179)			(179)		1,733		1,733		
10004815	MARIETTA	GA		11/20/2020		116,200		(1,242)			(1,242)		1,284		1,284		
10004816	CONCORD	CA		11/20/2020		3,332		6			6		402		402		
10004818	UTICA	OH		11/20/2020		4,794		(86)			(86)		697		697		
10004819	OAKLYN	NJ		11/20/2020		69,036		(296)			(296)		97		97		
10004821	DAYTON	OH		11/20/2020		15,078		(326)			(326)		1,788		1,788		
10004824	BROOKLYN	NY		11/20/2020		38,803		(767)			(767)		3,923		3,923		
10004825	WHEELERY	IA		11/20/2020		21,312		(76)			(76)		892		892		
10004826	CHICAGO	IL		11/20/2020		8,321		(154)			(154)		2,183		2,183		1
10004827	TULSON	AZ		11/20/2020		5,660		34			34		666		666		
10004828	HILTON HEAD ISLAND	SC		11/20/2020		104,091		(439)			(439)		237		237		
10004829	KINGSTON	GA		11/20/2020		7,735		(139)			(139)		1,003		1,003		
10004831	COLUMBUS	OH		11/20/2020		5,712		(86)			(86)		1,659		1,659		
10004832	GARLAND	TX		11/20/2020		4,890		(13)			(13)		1,693		1,693		
10004833	SWARTZ CREEK	HI		11/20/2020		32,135		(483)			(483)		1,367		1,367		
10004834	NEWTON	NC		11/20/2020		7,947		(82)			(82)		771		771		
10004837	PULASKI	NY		11/20/2020		74,958		(917)			(917)		1,312		1,312		
10004840	YONKERS	NY		11/20/2020		189,847		(911)			(911)		371		371		(1)
10004841	FEDWOOD CITY	CA		11/20/2020		63,128		(736)			(736)		865		865		
10004842	SHOW LOW	AZ		11/20/2020		10,961		(126)			(126)		1,177		1,177		

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004684	ORLANDO	FL		11/20/2020		17,574		(245)			(245)		1,437	1,437			
10004687	EL PASO	TX		11/20/2020		24,415		(366)			(366)		639	639			
10004690	SANDY	UT		11/20/2020		29,377		(414)			(414)		2,196	2,196			
10004681	PLANTATION	FL		11/20/2020		56,170		(455)			(455)		559	559			
10004682	ALBUQUERQUE	NM		11/20/2020		19,656		(199)			(199)		2,154	2,154			
10004684	LEXINGTON	SC		11/20/2020		13,953		(122)			(122)		3,712	3,712			
10004685	BAKERSVILLE	NC		11/20/2020		7,216		(25)			(25)		1,012	1,012			
10004686	ELLETTSVILLE	IN		11/20/2020		18,128		(398)			(398)		2,882	2,882			
10004687	GRAND ISLAND	NY		11/20/2020		73,024		(1,094)			(1,094)		2,368	2,368			
10004680	MOUNT UPTON	NY		11/20/2020		25,003		(506)			(506)		1,213	1,213			
10004681	DECATUR	GA		11/20/2020		16,321		(225)			(225)		1,163	1,163			(1)
10004683	MORTON GROVE	IL		11/20/2020		17,511		(254)			(254)		2,159	2,159			(1)
10004684	HOUSTON	TX		11/20/2020		3,087		(34)			(34)		1,203	1,203			(4)
10004686	BIRMINGHAM	AL		11/20/2020		20,483		(393)			(393)		1,084	1,084			
10004688	MILFORD	PA		11/20/2020		2,342		(27)			(27)		860	860			
10004689	CEDARTOWN	GA		11/20/2020		35,280		(60)			(60)		66	66			
10004670	SHEPHERD	LA		11/20/2020		25,127		(398)			(398)		888	888			
10004673	HOUSTON	TX		11/20/2020		127,804		(328)			(328)		219	219			
10004676	EAST WINDSOR	NJ		11/20/2020		134,689		(311)			(311)		148	148			
10004678	INCLINE VILLAGE	NV		11/20/2020		40,180		(398)			(398)		1,337	1,337			
10004679	ELKHART	IN		11/20/2020		6,879		(109)			(109)		1,125	1,125			
10004680	LODUST GROVE	GA		11/20/2020		21,235		(337)			(337)		1,200	1,200			
10004681	HARRISONVILLE	MO		11/20/2020		25,181		(350)			(350)		1,371	1,371			
10004682	COLUMBUS	OH		11/20/2020		54,076		(546)			(546)		468	468			
10004684	NEW CASTLE	DE		11/20/2020		45,845		(496)			(496)		2,333	2,333			1
10004685	INDIANAPOLIS	IN		11/20/2020		53,921		(316)			(316)		149	149			
10004686	NASHVILLE	TN		11/20/2020		101,196		(1,099)			(1,099)		5,166	5,166			
10004687	HOUSTON	TX		11/20/2020		24,074		(414)			(414)		847	847			
10004688	CORPUS COLIS	PA		11/20/2020		41,092		20			20		1,964	1,964			
10004689	YORK	PA		11/20/2020		31,128		(149)			(149)		1,417	1,417			
10004691	PALM BAY	FL		11/20/2020		38,137		(96)			(96)		564	564			
10004692	INDIANAPOLIS	IN		11/20/2020		10,279		(187)			(187)		464	464			
10004693	KANSAS CITY	KS		11/20/2020		2,223		(28)			(28)		703	703			
10004695	PHOENIX	AZ		11/20/2020		63,845		(532)			(532)		2,698	2,698			
10004696	DECATUR	GA		11/20/2020		15,977		(283)			(283)		1,899	1,899			
10004692	TAMPA	FL		11/20/2020		66,301		(766)			(766)		911	911			1
10004694	MISSOURI CITY	TX		11/20/2020		11,334		(97)			(97)		699	699			(3)
10004697	WINSTON SALEM	NC		11/20/2020		45,716		(616)			(616)		1,948	1,948			
10004699	ROCKY MOUNT	NC		11/20/2020		6,332		(97)			(97)		1,689	1,689			
10004610	HOUSTON	TX		11/20/2020		19,179		(263)			(263)		1,071	1,071			
10004611	REDFORD	MI		11/20/2020		27,396		(307)			(307)		1,245	1,245			
10004612	BRACENTON	FL		11/20/2020		31,011		(504)			(504)		562	562			
10004613	TAMPA	FL		11/20/2020		48,069		(662)			(662)		2,828	2,828			
10004616	ALBUQUERQUE	NM		11/20/2020		28,149		(337)			(337)		1,204	1,204			
10004618	SAN DIEGO	CA		11/20/2020		19,602		49			49		2,205	2,205			
10004619	PAYSON	AZ		11/20/2020		42,887		(232)			(232)		117	117			
10004620	NEWMAN	GA		11/20/2020		30,045		(246)			(246)		1,281	1,281			
10004623	LEWISTOWN	NY		11/20/2020		132,853		(446)			(446)		277	277			
10004624	CRANBURY TWP	PA		11/20/2020		73,948		(527)			(527)		2,659	2,659			1
10004626	BOCA RATON	FL		11/20/2020		22,461		(241)			(241)		849	849			(1)
10004628	REDELEY	CA		11/20/2020		33,096		(353)			(353)		809	809			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	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
10004631	ALBUQUERQUE	NM		11/20/2020		24,434		(147)					1,464	1,464			(3)
10004632	BROOKLYN	NY		11/20/2020		132,147		(286)					570	570			
10004633	PATERSON	NJ		11/20/2020		108,387		(392)					133	133			
10004634	EMPHATA	PA		11/20/2020		12,944		(101)					116	116			
10004635	LUPER	MI		11/20/2020		31,703		(486)					1,115	1,115			
10004636	FRUITLAND	ID		11/20/2020		55,741		(288)					290	290			
10004637	GRAND RAPIDS	MI		11/20/2020		71,193		(270)					121	121			
10004638	CHARLOTTE	NC		11/20/2020		63,293		(780)					3,890	3,890		(8)	(8)
10004639	PALO ALTO	CA		11/20/2020		68,465		(227)					88	88			
10004640	MIAMI	FL		11/20/2020		25,319		(514)					4,487	4,487		(8)	(8)
10004643	NEW PARK	PA		11/20/2020		76,941		(384)					315	315		(1)	(1)
10004644	CLEARWATER	FL		11/20/2020		27,313		(212)					991	991			
10004647	DEER PARK	NY		11/20/2020		92,509		(247)					156	156			
10004648	OAK PARK	MI		11/20/2020		57,003		(255)					223	223			
10004649	DETROIT	MI		11/20/2020		26,804		9					1,132	1,132			
10004650	ROCHESTER	NY		11/20/2020		63,216		(449)					832	832			
10004651	EL PASO	TX		11/20/2020		25,740		(255)					855	855			
10004652	NASHVILLE	TN		11/20/2020		48,428		(243)					128	128			
10004653	WEST MILFORD	NJ		11/20/2020		55,873		(649)					2,122	2,122			
10004654	SAN GABRIEL	CA		11/20/2020		19,898		(138)					1,887	1,887		(1)	(1)
10004661	EDEEN	NY		11/20/2020		49,857		(228)					70	70			
10004665	OPA LOCKA	FL		11/20/2020		53,503		(242)					120	120			
10004670	ROANN	IN		11/20/2020		9,535		(381)					754	754			
10004673	BROOKLYN	NY		11/20/2020		183,283		(1,889)					2,725	2,725			
10004675	TUCKAHOE	NY		11/20/2020		111,281		(278)					255	255			
10004676	SANIT PALL	MIN		11/20/2020		56,787		(248)					93	93			
10004677	MILNER	GA		11/20/2020		53,320		(738)					1,165	1,165			
10004680	SEAL BEACH	CA		11/20/2020		3,353		3					1,342	1,342			
10004681	AVENEL	NJ		11/20/2020		68,335		(527)					246	246			
10004682	PARMIAN	OH		11/20/2020		66,984		(942)					1,727	1,727		(1)	(1)
10004684	BONITFUL	UT		11/20/2020		131,997		(305)					2,025	2,025			
10004685	SAN ANTONIO	TX		11/20/2020		35,396		(425)					946	946			
10004687	BETHELEM	GA		11/20/2020		72,030		(1,129)					4,009	4,009		(2)	(2)
10004688	NEWPORT NEWS	VA		11/20/2020		83,614		(365)					104	104		(1)	(1)
10004691	CHICAGO	IL		11/20/2020		34,184		26					1,063	1,063		1	1
10004693	YUMA	AZ		11/20/2020		19,413		(308)					889	889			
10004694	SAN FRANCISCO	CA		11/20/2020		63,078		15					2,500	2,500		(22)	(22)
10004695	MARIETTA	GA		11/20/2020		57,390		(597)					857	857			
10004699	WICHITA FALLS	TX		11/20/2020		17,333		(255)					940	940			
100047001	OLIVER CITY	CA		11/20/2020		72,031		(651)					1,564	1,564			(36)
100047003	FELTON	CA		11/20/2020		50,201		(2)					1,251	1,251			
100047006	HOUSTON	TX		11/20/2020		11,677		(117)					1,001	1,001			
100047010	JACKSONVILLE	FL		11/20/2020		30,441		(361)					981	981			
100047012	DERBY	KS		11/20/2020		27,645		(433)					1,689	1,689		(12)	(12)
100047013	NAPLES	FL		11/20/2020		57,841		(67)					1,778	1,778		(38)	(38)
100047014	LODI	CA		11/20/2020		80,254		(330)					169	169			
100047020	YUMA	AZ		11/20/2020		63,505		(215)					76	76		(1)	(1)
100047022	LAWRENCEVILLE	GA		11/20/2020		67,143		(247)					1,535	1,535		1	1
100047024	PLAINFIELD	IL		11/20/2020		73,225		(651)					1,809	1,809			
100047025	WAYNE	MI		11/20/2020		57,574		(512)					1,337	1,337			
100047030	PHOENIX	AZ		11/20/2020		56,420		(551)					817	817		1	1

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047031	LIBERTVILLE	IL		11/20/2020		51,381		(429)			(429)		2,219	2,219			
100047034	FRANKLIN	MI		11/20/2020		180,832		(448)			(448)		683	683			
100047038	CLEAR LAKE	IN		11/20/2020		116,709		(475)			(475)		332	332			
100047046	OAKLAND	CA		11/20/2020		123,733		(329)			(329)		252	252			3
100047048	EDINBURGH	IN		11/20/2020		40,855		(452)			(452)		890	890			
100047049	RICHMOND	MI		11/20/2020		116,891		(846)			(846)		2,381	2,381			
100047051	LAGUNA WOODS	CA		11/20/2020		20,490		(83)			(83)		1,014	1,014			
100047053	FORT WORTH	TX		11/20/2020		47,419		(406)			(406)		1,304	1,304			
100047054	PITTSBURGH	PA		11/20/2020		26,986		(372)			(372)		650	650			
100047055	GRAND RAPIDS	MI		11/20/2020		14,460		(279)			(279)		1,014	1,014			(1)
100047058	GREENVILLE	SC		11/20/2020		20,027		(208)			(208)		338	338			
100047059	NORTH ANDOVER	MA		11/20/2020		48,267		(558)			(558)		920	920			
100047061	KNOXVILLE	TN		11/20/2020		83,580		(245)			(245)		167	167			
100047062	HOUSTON	TX		11/20/2020		22,462		(540)			(540)		1,709	1,709			
100047063	CENTER CITY	IN		11/20/2020		59,683		(169)			(169)		85	85			
100047066	CELINA	OH		11/20/2020		16,594		(67)			(67)		1,124	1,124			
100047068	BARTLETT	IL		11/20/2020		96,439		(56)			(56)		2,417	2,417			
100047071	SPOKANE	WA		11/20/2020		52,729		(461)			(461)		1,053	1,053			
100047074	MADISON	TN		11/20/2020		39,388		(127)			(127)		67	67			
100047075	STATEN ISLAND	NY		11/20/2020		60,495		(589)			(589)		1,160	1,160			
100047079	PARTLOW	VA		11/20/2020		113,978		(543)			(543)		346	346			
100047086	AZTEC	NM		11/20/2020		103,163		(447)			(447)		143	143			
100047090	FULTON	NY		11/20/2020		37,583		(422)			(422)		741	741			
100047095	CITRUS HEIGHTS	CA		11/20/2020		11,189		57			57		1,835	1,835		(6)	
100047105	CHICAGO	IL		11/20/2020		97,650		470			470		590	590			
100047106	CHATHAM	VA		11/20/2020		11,186		(169)			(169)		637	637			(1)
100047110	MARION	IN		11/20/2020		24,199		(278)			(278)		406	406			
100047111	QUINCY FALLS	OH		11/20/2020		19,487		(252)			(252)		334	334			
100047115	EATON RAPIDS	MI		11/20/2020		70,922		(635)			(635)		1,327	1,327			
100047116	CONVERS	GA		11/20/2020		45,728		(688)			(688)		2,205	2,205			(2)
100047120	SOUTH BEND	IN		11/20/2020		17,300		(94)			(94)		90	90			
100047125	HIALEAH	FL		11/20/2020		103,275		(201)			(201)		381	381			6
100047127	BRONX	NY		11/20/2020		122,493		(1,165)			(1,165)		5,162	5,162			(1)
100047130	SWIRNA	DE		11/20/2020		54,378		(560)			(560)		971	971			
100047131	RIVERDALE	GA		11/20/2020		65,223		129			129		152	152			
100047132	HILLSIDE	IL		11/20/2020		11,742											
100047137	MARENGO	IL		11/20/2020		94,062		(74)			(74)		254	254			
100047138	BIG LAKE	AK		11/20/2020		70,713		(258)			(258)		595	595			
100047140	WYAHAM	NC		11/20/2020		241,717		471			471		854	854			
100047155	SOCKIE	IL		11/20/2020		48,804		(78)			(78)		179	179		2	
100047157	TEAHARANA	AR		11/20/2020		45,332		(431)			(431)		821	821			
100047160	BROOKLYN	NY		11/20/2020		217,474		(843)			(843)		802	802			
100047164	ARCADIA	FL		11/20/2020		154,675		(83)			(83)		702	702			
100047167	RADCLIFF	KY		11/20/2020		132,140		(155)			(155)		508	508			
100047171	KALASKA	MI		11/20/2020		27,253		(77)			(77)		552	552			
100047173	MIAMI BEACH	FL		11/20/2020		29,451		(227)			(227)		577	577			
100047174	ARROYO SECO	NM		11/20/2020		94,526		(765)			(765)		2,563	2,563		2	
100047180	NORTH SALT LAKE	UT		11/20/2020		13,847		(111)			(111)		10,332	10,332			
100047184	MINT HILL	NC		11/20/2020		44,765		(252)			(252)		1,356	1,356			
100047188	MIAMI	FL		11/20/2020		87,401		(363)			(363)		712	712			
100047190	LOVELAND	CO		11/20/2020		111,385		(283)			(283)		255	255			

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	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047194	EUGENE	OR		11/20/2020		128,331		(36)			(36)		2,078	2,078			2
100047195	BROOKLYN	NY		11/20/2020		128,877		(1,000)			(1,000)		2,791	2,791			
100047197	DISPUTANTA	VA		11/20/2020		62,386		(312)			(312)		724	724			
100047201	CONVERS	GA		11/20/2020		135,913		(114)			(114)		498	498			
100047203	METLAIRIE	LA		11/20/2020		99,449		(768)			(768)		2,082	2,082			1
100047206	CONWAY	AR		11/20/2020		35,710		(299)			(299)		1,151	1,151			
100047208	LA GRANGE PARK	IL		11/20/2020		129,086		(563)			(563)		596	596			
100047210	ACWORTH	GA		11/20/2020		116,242		(210)			(210)		1,052	1,052			
100047211	NEWTOWN	PA		11/20/2020		42,415		(120)			(120)		1,188	1,188			
100047212	CHICAGO	IL		11/20/2020		77,357		(87)			(87)		256	256			
100047219	CLINTON TOWNSHIP	MI		11/20/2020		58,668		(49)			(49)		312	312			
100047221	WESLEY CAPEL	FL		11/20/2020		67,626		(359)			(359)		1,145	1,145			
100047222	AUSTIN	TX		11/20/2020		35,029		(90)			(90)		62	62			
100047230	SANTA CLARITA	CA		11/20/2020		230,762		(316)			(316)		966	966			
100047231	PERRIS	CA		11/20/2020		117,700		(353)			(353)		1,122	1,122		1	1
100047232	RENO	NV		11/20/2020		94,686		(51)			(51)		239	239			
100047234	WOODRUFF	WI		11/20/2020		100,893		(305)			(305)		244	244			
100047236	COLUMBIA	SC		11/20/2020		66,177		(323)			(323)		469	469			
100047237	OKLAHOMA CITY	OK		11/20/2020		52,445		(142)			(142)		90	90			(1)
100047238	BRIGHTON	MI		11/20/2020		223,627		467			467		797	797			
100047240	MADERA	CA		11/20/2020		97,721		(309)			(309)		1,330	1,330			
100047246	NEIGHALL	CA		11/20/2020		28,102		(413)			(413)		2,308	2,308			
100047250	BIRMINGHAM	AL		11/20/2020		136,340		(223)			(223)		846	846			
100047257	AURORA	CO		11/20/2020		164,137		(332)			(332)		370	370			(3)
100047260	MIAMI	FL		11/20/2020		34,297		(467)			(467)		2,041	2,041			
100047261	FOREST PARK	IL		11/20/2020		35,027		(192)			(192)		59	59		1	1
100047262	LAKE WORTH	FL		11/20/2020		257,553		(216)			(216)		936	936			
100047267	DOVER	NH		11/20/2020		58,050		(110)			(110)		293	293			
100047268	LYNN	MA		11/20/2020		62,079		(221)			(221)		130	130			
100047269	CAMPO	CA		11/20/2020		211,116		(484)			(484)		945	945			
100047270	PORTLAND	OR		11/20/2020		56,172		(520)			(520)		1,870	1,870			
100047271	DOLORES	CO		11/20/2020		167,423		(341)			(341)		301	301			
100047275	LA PINE	OR		11/20/2020		101,918		(553)			(553)		1,660	1,660			
100047277	SANTA ROSA	CA		11/20/2020		69,817		(285)			(285)		1,252	1,252		4	4
100047278	PLANO	TX		11/20/2020		69,751		(334)			(334)		1,653	1,653			
100047279	FAR ROCKAWAY	NY		11/20/2020		76,211		(359)			(359)		508	508			(3)
100047283	HOUSTON	TX		11/20/2020		59,323		(176)			(176)		1,037	1,037			
100047287	BROOKHAVEN	GA		11/20/2020		136,355		(414)			(414)		299	299			
100047288	NORTH LAS VEGAS	NV		11/20/2020		78,896		(218)			(218)		543	543			
100047295	LEAVENWORTH	KS		11/20/2020		101,783		(322)			(322)		117	117		(2)	(2)
100047299	CYPRESS	TX		11/20/2020		119,245		(176)			(176)		411	411		4	4
100047305	RICHMOND	CA		11/20/2020		120,786		57			57		2,230	2,230			(1)
100047306	HUNTSVILLE	AL		11/20/2020		38,417		(603)			(603)		1,245	1,245			
100047308	WORCESTER	MA		11/20/2020		152,364		(247)			(247)		386	386			
100047309	CARSON	CA		11/20/2020		121,777		(590)			(590)		2,122	2,122			
100047310	MOORE	MI		11/20/2020		73,973		(395)			(395)		1,320	1,320			
100047312	SAINT LOUIS	MO		11/20/2020		144,681		(202)			(202)		509	509			
100047314	BALDWIN	NY		11/20/2020		183,561		(106)			(106)		700	700			
100047319	COLORADO SPRINGS	CO		11/20/2020		152,113		(689)			(689)		2,033	2,033			(3)
100047322	YONKERS	NY		11/20/2020		77,970		(211)			(211)		366	366			(5)
100047323	WINGATE	NC		11/20/2020		61,497		(227)			(227)		1,201	1,201			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047324	ARVADA	CO		11/20/2020		76,492		(1,965)			(1,965)		14,205	14,205			
100047326	MUNSTER	IN		11/20/2020		59,446		(417)			(417)		1,002	1,002			
100047328	LOS ANGELES	CA		11/20/2020		48,418		(269)			(269)		1,213	1,213			
100047332	LODI	CA		11/20/2020		77,902		(105)			(105)		911	911			
100047334	HOUSTON	TX		11/20/2020		42,925		(388)			(388)		905	905			
100047335	WACO	TX		11/20/2020		68,668		(654)			(654)		1,044	1,044			
100047337	CLEARWATER	FL		11/20/2020		89,902		(400)			(400)		3,440	3,440			1
100047340	FAR ROCKAWAY	NY		11/20/2020		218,613		(610)			(610)		470	470			
100047347	HERMANTOWN	MI		11/20/2020		64,435		(516)			(516)		2,884	2,884			
100047348	JACKSONVILLE	FL		11/20/2020		18,436		(125)			(125)		259	259			(2)
100047350	MARIETTA	GA		11/20/2020		68,833		(150)			(150)		226	226			
100047351	INDIANAPOLIS	IN		11/20/2020		62,256		(177)			(177)		85	85			
100047352	SAINT CLOUD	FL		11/20/2020		86,905		(266)			(266)		392	392			
100047356	ALBUQUERQUE	NM		11/20/2020		49,916		(384)			(384)		838	838			
100047359	HAZLET	NJ		11/20/2020		62,346		(349)			(349)		1,022	1,022			
100047360	LINCOLN CITY	OR		11/20/2020		104,702		(231)			(231)		237	237			
100047361	ARLINGTON	VA		11/20/2020		63,220		(173)			(173)		118	118			
100047363	PHILLIPS	WI		11/20/2020		60,471		(427)			(427)		823	823			
100047370	HARROH	WA		11/20/2020		187,763		(99)			(99)		788	788			
100047371	MARYVILLE	TN		11/20/2020		94,465		(142)			(142)		979	979			(2)
100047373	TAYLOR	MI		11/20/2020		73,240		(271)			(271)		788	788			
100047379	DURHAM	NC		11/20/2020		61,321		(235)			(235)		517	517			
100047381	SOUTHFIELD	MI		11/20/2020		88,032		(655)			(655)		2,329	2,329			
100047382	MAPLE HEIGHTS	OH		11/20/2020		50,137		27			27		199	199			
100047398	SAN DIEGO	CA		11/20/2020		95,056		(155)			(155)		305	305			
100047403	SPRINGFIELD GARDENS	NY		11/20/2020		22,646		(515)			(515)		3,652	3,652			(9)
100047404	NORTH HILLS	CA		11/20/2020		166,556		(276)			(276)		829	829			(11)
100047408	ROSELAND	NY		11/20/2020		41,021		(122)			(122)		126	126			
100047411	WINDSORCKET	RI		11/20/2020		69,520		(139)			(139)		580	580			
100047418	JAMAICA	NY		11/20/2020		247,184		(574)			(574)		478	478			
100047425	NASHVILLE	TN		11/20/2020		92,675		(209)			(209)		189	189			
100047426	PHILADELPHIA	PA		11/20/2020		29,344		(109)			(109)		182	182			
100047428	JACKSONVILLE	FL		11/20/2020		33,744		(235)			(235)		809	809			
100047429	AVONDALE	AZ		11/20/2020		144,426		(242)			(242)		322	322		1	1
100047430	ROSELLE	IL		11/20/2020		137,737		(192)			(192)		453	453			
100047434	DUVAL	VA		11/20/2020		200,293		(359)			(359)		645	645			
100047435	NEW HUDSON	MI		11/20/2020		227,014		(211)			(211)		1,096	1,096			
100047436	TAYLOR	MI		11/20/2020		11,566		(1)			(1)		181	181			
100047438	AURORA	CO		11/20/2020		52,037		(193)			(193)		3,237	3,237			
100047441	MIAMI	FL		11/20/2020		135,720		(349)			(349)		637	637		(2)	(2)
100047448	SAN FRANCISCO	CA		11/20/2020		250,702		(580)			(580)		835	835			(7)
100047453	BRISTOL	WI		11/20/2020		133,670		(337)			(337)		686	686			
100047454	HUNTSVILLE	TX		11/20/2020		89,100		(532)			(532)		1,412	1,412			
100047456	LA MIRADA	CA		11/20/2020		153,940		(256)			(256)		383	383			
100047463	PEACHTREE CITY	GA		11/20/2020		98,394		(66)			(66)		1,266	1,266			
100047468	LESAGE	WV		11/20/2020		43,160		(299)			(299)		682	682			
100047472	SACRAMENTO	CA		11/20/2020		127,950		(397)			(397)		584	584			
100047473	SUNNYSIDE	WA		11/20/2020		84,213		(539)			(539)		411	411			
100047474	PLATTSBURGH	NY		11/20/2020		195,071		(12)			(12)		588	588			
100047475	SPOKANE	WA		11/20/2020		82,117		(652)			(652)		790	790		(2)	(2)
100047479	SHIRLEY	MA		11/20/2020		208,953		(442)			(442)		757	757			

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	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047480	RIVERDALE	GA		11/20/2020		109,666	(193)	(193)			(193)		297	297		1	
100047498	LAS VEGAS	NV		11/20/2020		124,317	(241)	(241)			(241)		418	418		1	
100047505	BROOKSVILLE	FL		11/20/2020		51,070	(132)	(132)			(132)		265	265			
100047510	HAYWARD	CA		11/20/2020		115,905	(100)	(100)			(100)		2,741	2,741			
100047519	DAILY CITY	CA		11/20/2020		153,786	(525)	(525)			(525)		1,084	1,084			
100047523	NEIGHBORHOOT	WA		11/20/2020		250,255	(136)	(136)			(136)		1,042	1,042			
100047529	LOS ANGELES	CA		11/20/2020		288,076	(159)	(159)			(159)		1,891	1,891			
100047535	CAMPBELL	CA		11/20/2020		144,178	56	56			56		2,419	2,419			
100047538	BROOKLYN	NY		11/20/2020		328,215	(538)	(538)			(538)		1,486	1,486			3
100047541	STONE MOUNTAIN	GA		11/20/2020		122,670	(243)	(243)			(243)		337	337			
100047545	WELLESLEY	MA		11/20/2020		129,987	(357)	(357)			(357)		543	543			
100047549	SINGLE SPRINGS	CA		11/20/2020		170,296	(406)	(406)			(406)		876	876		1	
100047551	SELINGSGROVE	PA		11/20/2020		81,214	(197)	(197)			(197)		243	243			
100047556	HESPERIA	CA		11/20/2020		35,854	(9)	(9)			(9)		645	645			
100047560	SPRING VALLEY	CA		11/20/2020		189,988	(352)	(352)			(352)		3,087	3,087			
100047561	PLAINVIEW	NY		11/20/2020		182,025	(1,479)	(1,479)			(1,479)		2,862	2,862			
100047563	ASTORIA	NY		11/20/2020		57,658	(211)	(211)			(211)		3,483	3,483			
100047565	WEST PARK	FL		11/20/2020		61,367	(38)	(38)			(38)		1,087	1,087		1	
100047567	JONESBOROUGH	TN		11/20/2020		19,829	(53)	(53)			(53)		76	76			
100047571	SENIOR	IN		11/20/2020		56,535	(300)	(300)			(300)		887	887			
100047573	JACKSONVILLE	FL		11/20/2020		43,276	(65)	(65)			(65)		796	796			
100047579	MIAMI	FL		11/20/2020		120,090	8	8			8		2,332	2,332			
100047582	RIVERSIDE	CA		11/20/2020		135,444	(175)	(175)			(175)		677	677			
100047583	BRIDGEPORT	CT		11/20/2020		92,941	(115)	(115)			(115)		480	480			
100047584	NORTH BRANSWICK	NJ		11/20/2020		72,051	(430)	(430)			(430)		943	943			
100047588	SEATTLE	WA		11/20/2020		142,577	(320)	(320)			(320)		601	601			
100047591	ANAHEIM	CA		11/20/2020		163,879	35	35			35		2,739	2,739			
100047593	SANFORD	FL		11/20/2020		92,405	(315)	(315)			(315)		415	415			
100047596	PORT ORANGE	FL		11/20/2020		152,390	(319)	(319)			(319)		553	553			
100047602	ATLANTIC CITY	NJ		11/20/2020		140,071	(31)	(31)			(31)		542	542			
100047610	GREENVILLE	SC		11/20/2020		38,648	(343)	(343)			(343)		755	755			
100047612	PLAINMOUTH	MI		11/20/2020		165,594	(484)	(484)			(484)		2,845	2,845		1	
100047615	CLEARWATER	FL		11/20/2020		132,414	282	282			282		353	353			
100047616	NORTH LAS VEGAS	NV		11/20/2020		106,098	(237)	(237)			(237)		317	317			
100047624	SAN TAN VALLEY	AZ		11/20/2020		35,386	(310)	(310)			(310)		1,358	1,358			
100047625	STOCKTON	CA		11/20/2020		118,311	(9)	(9)			(9)		666	666			
100047634	INKSTER	MI		11/20/2020		52,605	134	134			134		185	185			
100047636	DENVER	CO		11/20/2020		82,940	(356)	(356)			(356)		1,379	1,379		(2)	
100047640	SALT PALL	WY		11/20/2020		93,089	(516)	(516)			(516)		1,424	1,424			
100047647	TOWNS COVE	NY		11/20/2020		202,565	(4,633)	(4,633)			(4,633)		1,413	1,413			
100047652	ELGIN	IL		11/20/2020		132,518	210	210			210		409	409			
100047654	NORWALK	CT		11/20/2020		178,025	(1,964)	(1,964)			(1,964)		2,519	2,519			
100047655	SALINAS	CA		11/20/2020		204,444	(1,589)	(1,589)			(1,589)		2,786	2,786		(5)	
100047666	PHILADELPHIA	PA		11/20/2020		114,374	(691)	(691)			(691)		590	590			
100047667	CLINTON TOWNSHIP	MI		11/20/2020		80,386	(176)	(176)			(176)		387	387			
100047676	LA VERGNE	TN		11/20/2020		37,451	(220)	(220)			(220)		395	395		4	
100047678	BAYVILLE	NY		11/20/2020		233,945	(359)	(359)			(359)		848	848			
100047679	RIVERSIDE	CA		11/20/2020		28,125	(1,110)	(1,110)			(1,110)		5,014	5,014			
100047680	GRAND RAPIDS	MI		11/20/2020		76,831	(96)	(96)			(96)		3,181	3,181			
100047682	WESTMINSTER	CO		11/20/2020		89,410	(388)	(388)			(388)		1,475	1,475			
100047688	SODDY DAVIS	TN		11/20/2020		24,380	(49)	(49)			(49)		218	218			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047693	AURORA	CO		11/20/2020		97,175		(150)			(150)		419	419			5
100047694	CHICAGO	IL		11/20/2020		220,697		(401)			(401)		531	531			
100047706	SPRINGFIELD	OH		11/20/2020		40,346		255			255		412	412			
100047707	GRAND RAPIDS	MI		11/20/2020		201,664		(288)			(288)		782	782			
100047715	CLAREMONT	NC		11/20/2020		108,731		(311)			(311)		302	302			
100047716	LAS VEGAS	NV		11/20/2020		48,371		(303)			(303)		920	920			(4)
100047717	EUGENE	OR		11/20/2020		123,122		(119)			(119)		525	525			
100047719	ORANGE	CA		11/20/2020		199,222		(456)			(456)		3,151	3,151			
100047723	DENVER	CO		11/20/2020		84,394		(613)			(613)		1,366	1,366			(1)
100047728	REX	GA		11/20/2020		58,646		429			429		956	956			
100047729	MINNEAPOLIS	ID		11/20/2020		5,682		(48)			(48)		991	991			
100047733	WINNER	GA		11/20/2020		51,620		(57)			(57)		576	576			(1)
100047734	HICKORY	NC		11/20/2020		136,077		(272)			(272)		435	435			(1)
100047738	TOLEDO HILL	IL		11/20/2020		64,162		(163)			(163)		360	360			
100047746	SAN LEANDRO	CA		11/20/2020		151,260		(481)			(481)		2,565	2,565			
100047757	FARMINGTON	NM		11/20/2020		91,849		(536)			(536)		1,334	1,334			
100047760	KAILUA	HI		11/20/2020		48,320		(243)			(243)		877	877			(3)
100047763	ABERDEEN	MD		11/20/2020		45,137		(272)			(272)		645	645			
100047766	AURORA	CO		11/20/2020		137,941		(222)			(222)		474	474			1
100047771	EVERETT	WA		11/20/2020		180,725		(197)			(197)		714	714			
100047773	ROUND LAKE	IL		11/20/2020		54,581		(15)			(15)		2,717	2,717			
100047774	ROUND ROCK	TX		11/20/2020		72,686		(306)			(306)		991	991			
100047781	PORT SAINT LUCIE	FL		11/20/2020		121,909		(238)			(238)		754	754			
100047786	SACRAMENTO	CA		11/20/2020		76,410		(173)			(173)		291	291			
100047790	SANDY HOOK	CT		11/20/2020		151,946		(1,986)			(1,986)		2,063	2,063			3
100047794	ALPHARETTA	GA		11/20/2020		91,092		(190)			(190)		629	629			
100047796	PHILADELPHIA	PA		11/20/2020		9,999		(272)			(272)		1,000	1,000			
100047800	LEWISVILLE	TX		11/20/2020		33,683		(411)			(411)		1,141	1,141			
100047806	BELLAIRE	OH		11/20/2020		4,604		(23)			(23)		1,709	1,709			
100047811	GLENDALE	AZ		11/20/2020		61,849		(332)			(332)		1,186	1,186			
100047817	ALBERTSON	NY		11/20/2020		244,774		(448)			(448)		889	889			
100047818	NORTH PROVIDENCE	RI		11/20/2020		232,157		(95)			(95)		507	507			7
100047821	RANCHO CUCAMONGA	CA		11/20/2020		94,461		(264)			(264)		390	390			
100047830	BRONX	NY		11/20/2020		214,116		(273)			(273)		754	754			
100047831	CAMARILLO	CA		11/20/2020		98,801		24			24		514	514			
100047832	ASHEBORO	NC		11/20/2020		14,395		(671)			(671)		3,887	3,887			
100047833	SAN DIEGO	CA		11/20/2020		180,397		(400)			(400)		623	623			(3)
100047836	OCALA	FL		11/20/2020		75,563		(93)			(93)		1,979	1,979			
100047840	DENVER	CO		11/20/2020		90,902		(93)			(93)		1,575	1,575			
100047847	FERRDALE	MI		11/20/2020		36,697		(252)			(252)		787	787			
100047849	EAST STROUDSBURG	PA		11/20/2020		119,179		(783)			(783)		1,543	1,543			
100047850	MABANK	TX		11/20/2020		49,121		(255)			(255)		82	82			
100047853	SHERILL'S FORD	NC		11/20/2020		160,773		(242)			(242)		444	444			
100047859	MALDEN	MA		11/20/2020		96,744		(213)			(213)		3,104	3,104			1
100047866	BYRON CENTER	MI		11/20/2020		96,478		(280)			(280)		269	269			(3)
100047868	HOLT	MI		11/20/2020		141,477		(210)			(210)		462	462			
100047869	FRESNO	CA		11/20/2020		216,793		(349)			(349)		661	661			
100047870	MASTIC BEACH	NY		11/20/2020		354,369		(569)			(569)		1,130	1,130			2
100047874	LYNN	MA		11/20/2020		101,036		(942)			(942)		1,201	1,201			
100047876	NEIGHBORHOOD	NY		11/20/2020		162,945		179			179		484	484			
100047883	RANDOLPH	MA		11/20/2020		267,419		(411)			(411)		2,156	2,156			

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	2	3					8	9	10	11	12						
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100047939	SAINT PAUL	MI		11/20/2020		82,421		(235)			(235)		1,979	1,979			(5)
100047902	DELRAY BEACH	FL		11/20/2020		196,360		(528)			(528)		2,985	2,985			
100047904	PRESQUIT	MI		11/20/2020		112,706		(164)			(164)		282	282			
100047907	SOUTH GATE	CA		11/20/2020		61,955		(417)			(417)		1,009	1,009			
100047911	PORT ORANGE	FL		11/20/2020		68,586		10			10		197	197			
100047918	LAS VEGAS	NV		11/20/2020		179,300		(297)			(297)		543	543			
100047922	ORLANDO	FL		11/20/2020		221,269		(143)			(143)		2,222	2,222			(6)
100047928	POCONO	CA		11/20/2020		106,651		(76)			(76)		1,806	1,806			
100047936	DAQUILA	GA		11/20/2020		168,770		(524)			(524)		2,772	2,772			
100047940	BOLINGBROOK	IL		11/20/2020		54,997		(29)			(29)		872	872			
100047943	LENOX GROVE	CA		11/20/2020		132,359		(227)			(227)		1,534	1,534			16
100047945	TULSA	OK		11/20/2020		439,609		(638)			(638)		797	797		16	
100047957	LOVAHATCHEE	FL		11/20/2020		145,802		(461)			(461)		2,617	2,617			
100047958	SALIDA	CA		11/20/2020		126,792		(289)			(289)		499	499			
100047960	MUNDELEIN	IL		11/20/2020		172,469		(205)			(205)		1,823	1,823		2	2
100047962	LUNEBURG	MA		11/20/2020		174,242		766			766		2,400	2,400			
100047968	DES PLAINES	IL		11/20/2020		157,956		766			766		997	997			
100047971	ORLANDO	FL		11/20/2020		63,134		(261)			(261)		2,213	2,213			
100047973	CICERO	IL		11/20/2020		57,181		(881)			(881)		4,769	4,769			
100047975	INDIO	CA		11/20/2020		81,676		(346)			(346)		3,008	3,008			
100047982	NAPLES	FL		11/20/2020		53,222		(351)			(351)		905	905			(1)
100047983	MERRITT ISLAND	FL		11/20/2020		119,686		(133)			(133)		390	390		(1)	
100047984	LOS ANGELES	CA		11/20/2020		180,486		(261)			(261)		764	764			
100047993	SALT LAKE CITY	UT		11/20/2020		37,513		(43)			(43)		139	139		(1)	
100047996	RIVERHEAD	NY		11/20/2020		126,405		(249)			(249)		396	396			
100048000	LAS VEGAS	NV		11/20/2020		157,292		(150)			(150)		544	544			
100048002	PORTLAND	OR		11/20/2020		116,627		(285)			(285)		517	517			
100048006	RIVERSIDE	CA		11/20/2020		176,227		(1,416)			(1,416)		2,736	2,736			
100048008	HICKORY HILLS	IL		11/20/2020		254,232		1,133			1,133		1,233	1,233			
100048010	SYLMAR	CA		11/20/2020		286,769		(423)			(423)		1,255	1,255			
100048014	CHICAGO	IL		11/20/2020		261,491		(448)			(448)		964	964			
100048019	RIVERSIDE	CA		11/20/2020		180,433		(70)			(70)		2,940	2,940		(3)	(3)
100048036	CANTON	NC		11/20/2020		103,065		(94)			(94)		516	516		(5)	(5)
100048040	RICHMOND	CA		11/20/2020		238,551		(121)			(121)		2,183	2,183		(2)	(2)
100048041	OWAMD	CA		11/20/2020		243,446		(514)			(514)		1,100	1,100			
100048045	VAUKEGAN	IL		11/20/2020		38,917		(241)			(241)		1,991	1,991			
100048047	STATEN ISLAND	NY		11/20/2020		217,333		(478)			(478)		685	685			
100048052	WEST BLOMFIELD	MI		11/20/2020		136,047		(268)			(268)		636	636			
100048055	VALLAND	TN		11/20/2020		36,066		(338)			(338)		2,693	2,693			
100048058	LAS VEGAS	NV		11/20/2020		121,256		(238)			(238)		298	298			
100048065	CHINO HILLS	CA		11/20/2020		137,089		(151)			(151)		1,539	1,539			
100048067	LAS VEGAS	NV		11/20/2020		143,629		(552)			(552)		1,606	1,606		(5)	(5)
100048076	PHOENIX	AZ		11/20/2020		187,038		(323)			(323)		461	461		14	14
100048082	TALLAHASSEE	FL		11/20/2020		319,948		(505)			(505)		1,129	1,129			
100048087	SAN FRANCISCO	CA		11/20/2020		78,942		(77)			(77)		1,287	1,287			
100048089	SAN DIEGO	CA		11/20/2020		18,938		39			39		2,615	2,615			
100048103	HUNTERSVILLE	NC		11/20/2020		285,211		(465)			(465)		872	872			
100048108	GREENSBORO	NC		11/20/2020		19,969		(82)			(82)		940	940			
100048131	SEWINGALE	FL		11/20/2020		121,901		(623)			(523)		2,373	2,373		(9)	(9)
100048135	OREGON CITY	OR		11/20/2020		156,094		(729)			(729)		2,117	2,117			
100048144	TRENTON	NC		11/20/2020		10,515		(123)			(123)		928	928			

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
100048149	MEDFORD	NY		11/20/2020		166,817	(614)	(221)			(614)		338	338			
100048152	IMPERIAL	MO		11/20/2020		81,165		(221)			(221)		1,397	1,397			
100048166	WARRENVILLE	IL		11/20/2020		84,341		(373)			(373)		1,218	1,218			
100048193	MIAMI	FL		11/20/2020		201,490		(363)			(363)		745	745			
100048195	WISCONSIN RAPIDS	WI		11/20/2020		95,085		(144)			(144)		307	307			1
100048197	GLENDALE	AZ		11/20/2020		71,797		(83)			(83)		289	289			
100048201	BOCA RATON	FL		11/20/2020		209,266		(316)			(316)		721	721			
100048205	ELIZABETHPORT	NJ		11/20/2020		271,043		(286)			(286)		712	712			
100048213	SODDY DAISY	TN		11/20/2020		111,397		(437)			(437)		188	188			(1)
100048218	BROOKLYN	NY		11/20/2020		569,154		(666)			(666)		1,987	1,987			
100048221	SPRINGFIELD	MA		11/20/2020		99,227		(437)			(437)		542	542			
100048228	HAIALEAH	FL		11/20/2020		76,329		(321)			(321)		1,286	1,286			
100048229	TAMPA	FL		11/20/2020		289,839		(174)			(174)		853	853			9
100048234	WEST COVINA	CA		11/20/2020		263,966		(514)			(514)		1,118	1,118			
100048235	ANCHORAGE	AK		11/20/2020		38,489		(271)			(271)		470	470			
100048248	COLUMBIA	MO		11/20/2020		248,103		1,205			1,205		1,463	1,463			
100048258	TRUTH OR CONSEQUENCE	MI		11/20/2020		49,174		(311)			(311)		753	753			
100048263	DALLAS	TX		11/20/2020		87,628		(299)			(299)		1,136	1,136			
100048276	BEAVERTON	OR		11/20/2020		243,644		(432)			(432)		1,039	1,039			
100048277	UNION CITY	NJ		11/20/2020		234,295		(386)			(386)		802	802			
100048278	MODESTO	CA		11/20/2020		97,819		(446)			(446)		962	962			
100048283	HOLMA	LA		11/20/2020		80,654		(518)			(518)		1,098	1,098			
100048285	HEWITT	NJ		11/20/2020		87,711		(439)			(439)		2,463	2,463			
100048290	CLEVELAND	OH		11/20/2020		153,307		(101)			(101)		679	679			1
100048298	EUGENE	OR		11/20/2020		125,807		(125)			(125)		446	446			
100048303	DOUGLASVILLE	GA		11/20/2020		85,095		(101)			(101)		251	251			
100048304	LODI	CA		11/20/2020		194,142		(592)			(592)		682	682			
100048305	UPLAND	CA		11/20/2020		275,124		(747)			(747)		2,149	2,149			
100048309	SAINT LOUIS	MO		11/20/2020		56,691		(20)			(20)		216	216			
100048312	ORLANDO	FL		11/20/2020		217,877		(527)			(527)		1,830	1,830			6
100048316	JACKSONVILLE	FL		11/20/2020		83,757		(310)			(310)		741	741			(1)
100048326	PATCHOGUE	NY		11/20/2020		365,676		(775)			(775)		1,701	1,701			(10)
100048331	CHELSEA	MA		11/20/2020		155,983		(139)			(139)		1,500	1,500			
100048334	FLUSHING	NY		11/20/2020		380,641		(1,577)			(1,577)		1,918	1,918			
100048337	CLEVELAND	IL		11/20/2020		110,421		(803)			(803)		2,753	2,753			
100048348	TRENTON	NJ		11/20/2020		89,267		(323)			(323)		649	649			
100048348	SECAUCUS	NJ		11/20/2020		382,407		(375)			(375)		1,200	1,200			
100048349	PHOENIX	AZ		11/20/2020		104,732		(297)			(297)		1,133	1,133			
100048355	NORTH LAS VEGAS	NV		11/20/2020		242,712		(235)			(235)		1,160	1,160			
100048360	LOS ANGELES	CA		11/20/2020		305,339		(429)			(429)		991	991			
100048366	SMOKERTON	AZ		11/20/2020		274,791		(436)			(436)		770	770			
100048367	MIAMI	FL		11/20/2020		74,187		(69)			(69)		251	251			
100048369	PALM COAST	FL		11/20/2020		160,403		46			46		334	334			
100048371	FRESHFIELD	NJ		11/20/2020		317,719		(449)			(449)		1,278	1,278			
100048374	GLENWOOD	NJ		11/20/2020		228,740		(378)			(378)		758	758			
100048381	BAKERSFIELD	CA		11/20/2020		302,654		10			10		912	912			
100048383	WHITEFORD	NY		11/20/2020		35,086		(241)			(241)		406	406			(1)
100048390	LAKE OSIEGO	OR		11/20/2020		134,994		(97)			(97)		304	304			(3)
100048401	NAPA	CA		11/20/2020		280,765		(457)			(457)		1,155	1,155			
100048409	FAIRBURN	GA		11/20/2020		122,624		(266)			(266)		1,017	1,017			
100048410	BERKEFIELD	NJ		11/20/2020		280,312		(17)			(17)		916	916			

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

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
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
100048415	ANTIOCH	CA		11/20/2020		359,272		(739)			(739)		1,099		1,099		
100048424	LOS LUNAS	NM		11/20/2020		202,542		(429)			(429)		389		389		
100048426	LIBERAL	KS		11/20/2020		79,100		(412)			(412)		885		885		
100048431	VIRGINIA BEACH	VA		11/20/2020		257,060		(1,064)			(1,064)		3,045		3,045		
100048432	MANGHAM	LA		11/20/2020		27,423		(238)			(238)		2,379		2,379		
100048433	DELTONA	FL		11/20/2020		122,024		(330)			(330)		929		929		2
100048439	SANTA ROSA	CA		11/20/2020		266,996		(830)			(830)		1,038		1,038		
100048440	NEW BALTIMORE	MI		11/20/2020		97,332		(126)			(126)		1,013		1,013		(1)
100048441	ATLANTA	GA		11/20/2020		45,016		(56)			(56)		117		117		
100048442	RENO	NV		11/20/2020		274,600		(628)			(628)		2,804		2,804		
100048450	CLOVER	SC		11/20/2020		147,059		(505)			(505)		840		840		
100048451	JONESBORO	GA		11/20/2020		131,426		(239)			(239)		327		327		
100048458	LODI	CA		11/20/2020		150,293		(422)			(422)		2,390		2,390		
100048460	SANTA ANA	CA		11/20/2020		356,560		(213)			(213)		1,164		1,164		
100048467	MODESTO	CA		11/20/2020		165,041		265			265		2,551		2,551		
100048470	PEKIN	IN		11/20/2020		85,763		(751)			(751)		863		863		3
100048472	BALTIMORE	MD		11/20/2020		145,869		(216)			(216)		312		312		6
100048476	DETROIT	MI		11/20/2020		142,529		(234)			(234)		453		453		
100048479	LAKE VILLA	IL		11/20/2020		152,175		717			717		588		588		
100048481	NORTH BERGEN	NJ		11/20/2020		383,227		(765)			(765)		1,594		1,594		
100048483	RANCHO CORDOVA	CA		11/20/2020		193,965		(568)			(568)		1,278		1,278		
100048487	INGLEWOOD	CA		11/20/2020		157,429		(139)			(139)		776		776		
100048494	TAMPA	FL		11/20/2020		110,831							346		346		
100048495	WOODBRIDGE	VA		11/20/2020		325,181		(831)			(831)		934		934		
100048496	TUCSON	AZ		11/20/2020		117,261		(238)			(238)		(1)		(1)		1
100048497	LOS ANGELES	CA		11/20/2020		593,324		(447)			(447)		2,159		2,159		
100048516	MODESTO	CA		11/20/2020		322,551		(85)			(85)		1,208		1,208		
100048523	BANNING	CA		11/20/2020		223,864		(458)			(458)		1,005		1,005		(2)
100048527	DEARBORN HEIGHTS	MI		11/20/2020		23,063		(195)			(195)		260		260		(1)
100048530	SUPRISE	AZ		11/20/2020		59,788		(112)			(112)		1,607		1,607		(1)
100048531	CARLEIL	NY		11/20/2020		327,066		(486)			(486)		3,433		3,433		
100048551	LEWIST	IL		11/20/2020		299,916		(506)			(506)		884		884		
100048559	JACKSONVILLE	FL		11/20/2020		288,768		(530)			(530)		503		503		
100048560	DES PLAINES	IL		11/20/2020		164,263		683			683		795		795		
100048569	HUNTINGTON	IN		11/20/2020		56,626		(273)			(273)		157		157		(3)
100048572	MEDFORD	OR		11/20/2020		115,869		(268)			(268)		465		465		1
100048573	FONTANA	CA		11/20/2020		113,508		(286)			(286)		569		569		
100048584	JACKSONVILLE	FL		11/20/2020		155,276		(314)			(314)		507		507		
100048586	BETHEL	IN		11/20/2020		189,880		(96)			(96)		712		712		
100048589	BROOKLYN	NY		11/20/2020		250,503		(738)			(738)		429		429		
100048594	PORT SAINT LUCIE	FL		11/20/2020		51,515		(75)			(75)		699		699		
100048599	CHICAGO	IL		11/20/2020		115,684		159			159		307		307		
100048608	OAK PARK	MI		11/20/2020		101,052		(301)			(301)		130		130		
100048622	LOVELL	MA		11/20/2020		499,170		(902)			(902)		1,550		1,550		
100048627	UPPER MERLBORO	MD		11/20/2020		393,567		(637)			(637)		2,675		2,675		
100048630	CRETE	IL		11/20/2020		85,551		(1,110)			(1,110)		2,058		2,058		
100048634	HOLLYWOOD	FL		11/20/2020		337,155		(1,046)			(1,046)		3,462		3,462		(15)
100048636	SAN PABLO	CA		11/20/2020		203,134		(665)			(665)		21,472		21,472		(24)
100048643	DALY CITY	CA		11/20/2020		262,483		132			132		3,557		3,557		
100048647	COBBS CREEK	VA		11/20/2020		163,313		(590)			(590)		713		713		
100048649	WINTERVILLE	GA		11/20/2020		80,851		(165)			(165)		393		393		(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
10004850	MASSILLON	OH		11/20/2020		20,627		(237)			(237)		1,608	1,608			
10004854	MARGATE	FL		11/20/2020		348,553		374			374		1,252	1,252		(3)	(3)
10004861	FORT LAUDERDALE	FL		11/20/2020		157,670		(32)			(32)		620	620		(1)	(1)
10004863	SAN BRUNO	CA		11/20/2020		217,536		(321)			(321)		2,933	2,933			
10004865	ELK GROVE	CA		11/20/2020		222,685		(705)			(705)		2,829	2,829			
10004867	POMONA	CA		11/20/2020		325,783		(307)			(307)		1,368	1,368		(2)	(2)
10004875	CHICAGO	IL		11/20/2020		400,596		(663)			(663)		1,109	1,109			
10004876	LA HABRA	CA		11/20/2020		323,701		(374)			(374)		1,300	1,300			
10004880	SAN BERNARDINO	CA		11/20/2020		249,710		161			161		992	992			
10004886	OPA LOCKA	FL		11/20/2020		56,484		(45)			(45)		1,092	1,092		(3)	(3)
10004887	CORAL SPRINGS	FL		11/20/2020		219,457		40			40		772	772		(10)	(10)
10004890	LAKELAND	FL		11/20/2020		83,530		282			282		341	341			
10004891	ELK GROVE	CA		11/20/2020		335,906		(626)			(626)		1,831	1,831			
10004893	TRENTON	NJ		11/20/2020		86,501		791			791		2,551	2,551		(9)	(9)
10004897	MIAMI	FL		11/20/2020		314,000		(393)			(393)		883	883		(2)	(2)
100048700	WEST END	NC		11/20/2020		78,510		(430)			(430)		824	824			
100048704	GHEENT	NY		11/20/2020		131,108		(459)			(459)		2,024	2,024		(13)	(13)
100048705	COMPTON	CA		11/20/2020		237,124		(296)			(296)		799	799			
100048708	KISSIMEE	FL		11/20/2020		189,079		(447)			(447)		769	769			
100048715	MIAMI	FL		11/20/2020		394,833		(599)			(599)		1,310	1,310			
100048720	MIAMI	FL		11/20/2020		342,815		(448)			(448)		1,515	1,515		15	15
100048721	ELIZABETH	NJ		11/20/2020		405,055		660			660		1,342	1,342			
100048724	PATOCHE	NY		11/20/2020		298,297		(295)			(295)		2,546	2,546			
100048726	SOUTH ELGIN	IL		11/20/2020		58,276		(1,873)			(1,873)		17,586	17,586			
100048733	MIAMI	FL		11/20/2020		319,148		(963)			(963)		974	974			
100048748	WEST PALM BEACH	FL		11/20/2020		227,761		131			131		855	855			
100048756	STATEN ISLAND	NY		11/20/2020		407,428		(717)			(717)		1,496	1,496			
100048760	OAK CREEK	WI		11/20/2020		141,206		(175)			(175)		1,151	1,151			
100048761	HENDERSON	NV		11/20/2020		203,463							572	572			
100048764	TUCSON	AZ		11/20/2020		202,671		(471)			(471)		788	788			
100048769	MOBILE	AL		11/20/2020		247,024		(512)			(512)		1,042	1,042			
100048771	BETHLEHEM	PA		11/20/2020		88,405		(372)			(372)		2,081	2,081		1	1
100048776	JERSEY CITY	NJ		11/20/2020		305,893		(726)			(726)		1,097	1,097		(9)	(9)
100048777	SOUTH LYON	MI		11/20/2020		94,166		(39)			(39)		1,989	1,989			
100048794	CARLEL	NY		11/20/2020		241,676		(712)			(712)		2,086	2,086			
100048797	JOLIET	IL		11/20/2020		182,592		(195)			(195)		369	369			
100048799	HOMESTEAD	FL		11/20/2020		434,193		380			380		1,172	1,172			
100048800	GERMANTOWN	MD		11/20/2020		203,909		(401)			(401)		682	682		1	1
100048801	CORONA	CA		11/20/2020		378,039		(500)			(500)		1,033	1,033			
100048802	TAMPA	FL		11/20/2020		169,296		(272)			(272)		679	679			
100048807	PLAINFIELD	NJ		11/20/2020		179,780		(157)			(157)		1,994	1,994			
100048808	WHITTIER	CA		11/20/2020		434,847		(463)			(463)		2,926	2,926		3	3
100048814	WESTERVILLE	OH		11/20/2020		50,723		(779)			(779)		3,618	3,618		(5)	(5)
100048819	BENJAMIN	NJ		11/20/2020		276,056		(165)			(165)		1,025	1,025			
100048824	RENO	NV		11/20/2020		171,791		(374)			(374)		882	882			
100048828	MIAMI	FL		11/20/2020		174,199		(270)			(270)		523	523		1	1
100048830	LANHAM	MD		11/20/2020		249,627		485			485		725	725			
100048841	PANORAMA CITY	CA		11/20/2020		343,620		(560)			(560)		1,639	1,639			
100048844	DOUGLASVILLE	GA		11/20/2020		304,445		(296)			(296)		1,225	1,225			
100048847	MACFARLEY PARK	IL		11/20/2020		253,984		(177)			(177)		898	898		2	2
100048852	FORT LAUDERDALE	FL		11/20/2020		134,133		(197)			(197)		453	453			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding 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
10004853	MANCHESTER TOWNSHIP	NJ		11/20/2020		81,222		(33)			(33)		718	718			(1)
10004858	FREDERICKSBURG	VA		11/20/2020		32,842		(506)			(506)		1,362	1,362			
10004860	CHICAGO	IL		11/20/2020		400,223		(615)			(615)		1,116	1,116			
10004861	GARFIELD	NJ		11/20/2020		266,632		(349)			(349)		1,133	1,133			
10004863	KISSIMEE	FL		11/20/2020		178,021		(312)			(312)		730	730			
10004864	EAST NORTHPORT	NY		11/20/2020		447,335		(519)			(519)		1,483	1,483			
10004866	COVINGTON	GA		11/20/2020		141,878		(368)			(368)		1,659	1,659			
10004877	CAYCE	SC		11/20/2020		146,579		(352)			(352)		565	565		7	7
10004879	LAS VEGAS	NV		11/20/2020		225,483		(373)			(373)		563	563		1	1
10004881	TAMPA	FL		11/20/2020		31,673		(293)			(293)		737	737			
10004883	LAS VEGAS	NV		11/20/2020		241,006		(268)			(268)		731	731			
10004884	RANCHO CUCAMONGA	CA		11/20/2020		277,025		(537)			(537)		2,024	2,024			
10004887	MIAMI	FL		11/20/2020		307,614		(457)			(457)		916	916			
10004889	CHICAGO	IL		11/20/2020		321,094		(515)			(515)		1,361	1,361			
10004890	NEWARK	NJ		11/20/2020		224,339		(466)			(466)		1,132	1,132		13	13
10004892	MESA	AZ		11/20/2020		91,000		(363)			(363)		1,301	1,301			
10004893	LAKELAND	FL		11/20/2020		217,805		(381)			(381)		749	749			
10004895	CALEY CO	CA		11/20/2020		29,208		(1,604)			(1,604)		2,677	2,677			
10004899	SAINT PETERSBURG	FL		11/20/2020		240,587		(447)			(447)		1,960	1,960			
10004906	WEST NEW YORK	NJ		11/20/2020		305,416		(1,771)			(1,771)		9,034	9,034		(5)	(5)
10004907	BROOKLYN	NY		11/20/2020		363,202		(1,128)			(1,128)		4,822	4,822		(18)	(18)
10004916	BAVILLO	NJ		11/20/2020		166,349		(14)			(14)		634	634			
10004917	BALTIMORE	MD		11/20/2020		92,697		3			3		442	442			
10004927	TRUMBULL	CT		11/20/2020		388,999		372			372		1,249	1,249		3	3
10004930	HOLLYWOOD	FL		11/20/2020		203,307		(292)			(292)		667	667		3	3
10004939	LAND O LAKES	FL		11/20/2020		173,257		(274)			(274)		668	668			
10004940	BOGOTA	NJ		11/20/2020		394,515		(442)			(442)		1,219	1,219		(1)	(1)
10004944	NOGALES	AZ		11/20/2020		127,628		(338)			(338)		871	871			
10004947	ORLANDO	FL		11/20/2020		263,168		171			171		1,278	1,278			
10004957	WATERFORD	MI		11/20/2020		89,053		(169)			(169)		1,512	1,512			
10004958	MIAMI	FL		11/20/2020		418,252		(681)			(681)		1,978	1,978			
10004961	MIAMI	FL		11/20/2020		240,025		(820)			(820)		1,038	1,038			
10004962	FORT WASHINGTON	MO		11/20/2020		207,656		(295)			(295)		668	668		(9)	(9)
10004966	LONG BEACH	CA		11/20/2020		224,962		(886)			(886)		3,225	3,225			
10004968	OZENSTE	CA		11/20/2020		207,295		(133)			(133)		3,280	3,280			
10004972	PATCOBLE	NY		11/20/2020		282,353		(427)			(427)		1,072	1,072			
10004973	SOUTH OZONE PARK	NY		11/20/2020		254,256		(993)			(993)		4,705	4,705		(1)	(1)
10004980	NEWARK	NJ		11/20/2020		314,562		584			584		888	888			
10004984	SAINT LOUIS	MO		11/20/2020		29,692		35			35		299	299			
10004991	BROXV	NY		11/20/2020		337,845		(491)			(491)		909	909			
10004900	MIAMI	FL		11/20/2020		163,906		(379)			(379)		1,842	1,842			
10004901	LAKE FOREST	CA		11/20/2020		337,350		(804)			(804)		4,413	4,413			
10004904	HASKELL	NJ		11/20/2020		196,042		(258)			(258)		859	859		(2)	(2)
10004910	SPARKS	NV		11/20/2020		276,050		(396)			(396)		2,515	2,515		(2)	(2)
10004912	CREVE COEUR	IL		11/20/2020		70,218		(180)			(180)		122	122		(2)	(2)
10004917	HONSTEAD	FL		11/20/2020		240,542		407			407		708	708			
10004918	TAMPA	FL		11/20/2020		185,824		(477)			(477)		1,338	1,338		(8)	(8)
10004922	LINDEN	NJ		11/20/2020		358,460		(395)			(395)		1,148	1,148			
10004926	MIAMI	FL		11/20/2020		228,546		(477)			(477)		1,003	1,003		(3)	(3)
10004929	MIAMI	FL		11/20/2020		336,796		(481)			(481)		2,072	2,072		(10)	(10)
10004932	KISSIMEE	FL		11/20/2020		249,652		(417)			(417)		914	914			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049044	SAINT CHARLES	IL		11/20/2020		250,467		(283)			(283)		807	807			
100049048	DETROIT	MI		11/20/2020		48,149		378			378		954			2	
100049053	HEBER CITY	UT		11/20/2020		178,018		(626)			(626)		1,811	1,811			
100049056	WEST COVINA	CA		11/20/2020		149,188		(861)			(861)		3,335	3,335			
100049061	MIAMI	FL		11/20/2020		232,954		(74)			(74)		614	614			
100049070	BOYNTON BEACH	FL		11/20/2020		92,980		(474)			(474)		1,025	1,025			
100049075	MORRIS	GA		11/20/2020		109,780		(323)			(323)		828	828			(3)
100049076	MIAMI	FL		11/20/2020		426,491		(481)			(481)		1,590	1,590			(2)
100049079	NAPERVILLE	IL		11/20/2020		138,475		(249)			(249)		657	657			
100049085	SEATTLE	WA		11/20/2020		404,441		(750)			(750)		1,405	1,405			
100049086	MELROSE PARK	IL		11/20/2020		211,426		628			628		1,041	1,041			
100049098	SHEWEPART	LA		11/20/2020		48,005		(120)			(120)		461	461			
100049107	HIALEAH	FL		11/20/2020		207,213		(355)			(355)		1,073	1,073			
100049108	GLENDALE	CA		11/20/2020		388,338		(204)			(204)		1,849	1,849			
100049110	CARROLLTON	TX		11/20/2020		77,790		(140)			(140)		1,425	1,425			(1)
100049111	STOCKTON	CA		11/20/2020		132,726		(300)			(300)		1,627	1,627			1
100049114	BOLINGBROOK	IL		11/20/2020		344,819		(558)			(558)		1,200	1,200			
100049118	SANTA MARIA	CA		11/20/2020		246,462		(363)			(363)		748	748			
100049120	NORTH LAUDERDALE	FL		11/20/2020		254,313		(61)			(61)		721	721			
100049124	WENDELL	NC		11/20/2020		176,558		(392)			(392)		335	335			(4)
100049128	SUITLEND	MO		11/20/2020		245,588		(76)			(76)		566	566			
100049134	WOODSTOCK	GA		11/20/2020		114,092		(138)			(138)		1,379	1,379			
100049151	IRVINGTON	NJ		11/20/2020		149,913		(304)			(304)		475	475			
100049154	HIALEAH	FL		11/20/2020		193,443		(50)			(50)		677	677			
100049158	AUSTIN	TX		11/20/2020		74,519		(89)			(89)		1,288	1,288			
100049159	WAUKESHA	WI		11/20/2020		124,732		(200)			(200)		453	453			
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		189,297		98			98		392	392			
100049171	SPRINGFIELD	NJ		11/20/2020		338,904		(663)			(663)		1,666	1,666			
100049175	CANTERBURY	CT		11/20/2020		162,470		(335)			(335)		548	548			
100049180	CHARLOTTE	NC		11/20/2020		58,406		(622)			(622)		286	286			
100049183	DECATUR	GA		11/20/2020		129,832		(312)			(312)		583	583		1	
100049187	HILO	HI		11/20/2020		262,190		(748)			(748)		2,200	2,200			
100049188	ALLENDALE	PA		11/20/2020		243,646		(408)			(408)		903	903			
100049192	CRYSTAL LAKE	IL		11/20/2020		170,445		107			107		561	561			
100049193	MOBILE	AL		11/20/2020		81,653		3			3		383	383			
100049196	DESTEIN	FL		11/20/2020		152,530		(412)			(412)		1,569	1,569			
100049203	CHARLESTON	SC		11/20/2020		123,452		(314)			(314)		511	511			
100049206	PERRIS	CA		11/20/2020		150,410		(1,822)			(1,822)		2,005	2,005		2	
100049210	NEWARK	NJ		11/20/2020		174,652		(286)			(286)		801	801			
100049211	NORTH ADAMS	MA		11/20/2020		113,132		(356)			(356)		262	262		(2)	
100049214	MESA	AZ		11/20/2020		107,156		(278)			(278)		1,607	1,607		(1)	
100049252	WHITTIER	CA		11/20/2020		404,164		(955)			(955)		1,597	1,597			
100049259	FORT LAUDERDALE	FL		11/20/2020		123,213		(85)			(85)		443	443		(1)	
100049270	ORLANDO	FL		11/20/2020		162,992		(263)			(263)		434	434			
100049278	OAK PARK	MI		11/20/2020		89,281		(161)			(161)		315	315			
100049279	TRENTON	NJ		11/20/2020		200,216		(404)			(404)		2,665	2,665		7	
100049282	RIVERSIDE	CA		11/20/2020		163,139		(501)			(501)		1,441	1,441			
100049291	LOGANVILLE	GA		11/20/2020		169,761		(468)			(468)		589	589			
100049313	LAKE WORTH	FL		11/20/2020		35,063		(651)			(651)		2,259	2,259			
100049320	DOUGLASSVILLE	PA		11/20/2020		169,479		(318)			(318)		922	922			
100049324	MIAMI	FL		11/20/2020		400,309		(705)			(705)		1,020	1,020			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049329	TACOMA	WA		11/20/2020		212,475		(514)			(514)		889		889	(3)	(3)
100049335	ATLANTA	GA		11/20/2020		149,947		(404)			(404)		2,522		2,522	(6)	(6)
100049336	ELK INS	AR		11/20/2020		56,019		(165)			(165)		980		980		
100049341	CARPENTERSVILLE	IL		11/20/2020		110,082		(239)			(239)		1,217		1,217		
100049347	HIALEAH	FL		11/20/2020		299,307		(155)			(155)		873		873		
100049349	RIVERSIDE	CA		11/20/2020		183,978		(517)			(517)		705		705		
100049350	MIRTL E BEACH	SC		11/20/2020		93,933		147			147		703		703		
100049357	BROOKLYN	NY		11/20/2020		340,698		(759)			(759)		1,879		1,879		
100049359	CORONA	CA		11/20/2020		170,190		(259)			(259)		1,621		1,621	(3)	(3)
100049360	DELEV EY	AZ		11/20/2020		373,017		(463)			(463)		559		559	6	6
100049363	SAINT GEORGE	UT		11/20/2020		297,400		(279)			(279)		1,218		1,218		
100049367	FORT PIERCE	FL		11/20/2020		15,138		(62)			(62)		107		107		
100049369	BRAWLEY	CA		11/20/2020		195,187		(334)			(334)		828		828		
100049370	READING	PA		11/20/2020		161,560		(378)			(378)		942		942		
100049372	WASHINGTON	DC		11/20/2020		212,062		(267)			(267)		847		847		
100049376	LOS ANGELES	CA		11/20/2020		399,253		(945)			(945)		1,651		1,651		
100049382	NEPTUNE	NJ		11/20/2020		366,463		(611)			(611)		1,255		1,255		
100049387	MIAMI	FL		11/20/2020		390,170		(56)			(56)		1,024		1,024	(4)	(4)
100049392	MIAMI	FL		11/20/2020		143,291		(329)			(329)		1,137		1,137		
100049397	LARGO	FL		11/20/2020		17,337		(16)			(16)		3,085		3,085		
100049407	LOS ANGELES	CA		11/20/2020		365,668		(820)			(820)		1,189		1,189		
100049410	RUNNING SPRINGS	CA		11/20/2020		251,354		(280)			(280)		752		752		
100049411	MIDDLEBURG	FL		11/20/2020		217,398		(185)			(185)		1,062		1,062	(8)	(8)
100049417	RANDALLSTOWN	MD		11/20/2020		199,787		(573)			(573)		3,045		3,045		
100049424	LAS VEGAS	NV		11/20/2020		170,030		(174)			(174)		2,110		2,110		
100049429	MIAMI	FL		11/20/2020		366,506		(682)			(682)		1,261		1,261		
100049430	RAHWAY	NJ		11/20/2020		225,328		(447)			(447)		716		716		
100049433	WINDERMEFE	FL		11/20/2020		320,673		(720)			(720)		973		973	3	3
100049434	NEWARK	NJ		11/20/2020		303,951		(616)			(616)		1,126		1,126	(2)	(2)
100049435	BROOKLYN	NY		11/20/2020		316,039		(469)			(469)		1,312		1,312		
100049438	STOCKTON	CA		11/20/2020		83,923		(506)			(506)		771		771		
100049443	CHICAGO	IL		11/20/2020		173,803		547			547		551		551		
100049461	OAK PARK	IL		11/20/2020		105,503		242			242		308		308		
100049468	HEMPSTEAD	NY		11/20/2020		159,379		(306)			(306)		613		613		
100049473	TANETOWN	MD		11/20/2020		246,154		(388)			(388)		817		817		
100049479	WANTAH	IN		11/20/2020		63,481		(388)			(388)		362		362		
100049484	MARNE	MI		11/20/2020		59,461		(139)			(139)		1,071		1,071		
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		315,919		(63)			(63)		1,160		1,160		
100049496	FORT LAUDERDALE	FL		11/20/2020		247,765		232			232		827		827		
100049499	LOS ANGELES	CA		11/20/2020		210,613		56			56		876		876		
100049500	HIALEAH	FL		11/20/2020		196,859		(341)			(341)		853		853		
100049501	PLEASANTVILLE	NJ		11/20/2020		100,391		(193)			(193)		1,070		1,070		
100049503	MIAMI	FL		11/20/2020		154,755		(341)			(341)		508		508		
100049505	JACKSON	AL		11/20/2020		39,681		(139)			(139)		734		734		
100049507	CHICAGO	IL		11/20/2020		189,193		130			130		754		754	(1)	(1)
100049517	MONTGOMERY	IL		11/20/2020		145,449		(98)			(98)		582		582	(4)	(4)
100049525	PLAINFIELD	IL		11/20/2020		212,644		(208)			(208)		982		982		
100049527	JACKSONVILLE	FL		11/20/2020		88,004		(254)			(254)		250		250		
100049531	COPELVA	TN		11/20/2020		148,397		(365)			(365)		257		257		
100049536	EDMONDS	WA		11/20/2020		305,005		(239)			(239)		1,198		1,198		
100049543	INGLEWOOD	CA		11/20/2020		266,917		(754)			(754)		992		992		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004946	REDWOOD	WA		11/20/2020		318,195		(288)				(288)	1,429	1,429			(5)
10004948	CHARLOTTE	NC		11/20/2020		90,500		(15)				(15)	2,910	2,910			(5)
10004951	POINCIPE BEACH	FL		11/20/2020		145,608		(1,052)				(1,052)	1,233	1,233			
10004952	DES PLAINES	IL		11/20/2020		255,433		(213)				(213)	837	837			
10004953	JACKSONVILLE	FL		11/20/2020		188,520		425				425	670	670			
10004956	EAST ORANGE	NJ		11/20/2020		153,949		(14)				(14)	543	543			3
10004962	PHOENIX	AZ		11/20/2020		172,101		102				102	307	307			(2)
10004966	NEWARK	NJ		11/20/2020		256,541		(196)				(196)	687	687			
10004971	EASTON	MD		11/20/2020		298,945		(673)				(673)	1,621	1,621			
10004974	STAFFORD	VA		11/20/2020		300,629		(666)				(666)	1,369	1,369			(2)
10004981	UMATILLA	FL		11/20/2020		188,153		(464)				(464)	514	514			
10004983	MIAMI	FL		11/20/2020		151,489		(236)				(236)	385	385			
10004984	WEST YARWORTH	WA		11/20/2020		117,805		(302)				(302)	590	590			
10004986	LONG BEACH	CA		11/20/2020		327,200		(626)				(626)	1,110	1,110			
10004988	DOINEY	CA		11/20/2020		427,445		(162)				(162)	1,127	1,127			(33)
10004995	CHICAGO	IL		11/20/2020		71,220		134				134	469	469			
10004999	WEST BABYLON	NY		11/20/2020		230,206		(451)				(451)	3,229	3,229			
10004901	UPPER MERLBORO	MD		11/20/2020		252,273		(82)				(82)	946	946			
10004903	DENVER	CO		11/20/2020		138,073		(231)				(231)	1,767	1,767			
10004905	MIAMI	FL		11/20/2020		271,947		(575)				(575)	963	963			
10004906	WHITTIER	CA		11/20/2020		234,636		(12)				(12)	1,740	1,740			
10004907	SANTA FE	NM		11/20/2020		226,260		(426)				(426)	630	630			
10004909	JACKSON	NJ		11/20/2020		72,824		(544)				(544)	846	846			
10004916	MIAMI	FL		11/20/2020		223,256		(471)				(471)	875	875			
10004925	JACKSONVILLE	FL		11/20/2020		138,231		(266)				(266)	452	452			
10004930	AURORA	CO		11/20/2020		120,650		(239)				(239)	477	477			
10004932	LOS ANGELES	CA		11/20/2020		177,735		(264)				(264)	689	689			
10004941	MIAMI	FL		11/20/2020		251,120		450				450	947	947			
10004955	HUNTINGTON STATION	NY		11/20/2020		412,538		1,035				1,035	1,349	1,349			
10004963	HARROD HEIGHTS	IL		11/20/2020		205,372		229				229	602	602			
10004979	PORT JEFFERSON STATI	NY		11/20/2020		450,036		(1,671)				(1,671)	6,526	6,526			(11)
10004983	BROOKLYN	NY		11/20/2020		209,575		(467)				(467)	839	839			
10004984	SAN BRUNO	CA		11/20/2020		408,737		(653)				(653)	2,183	2,183			
10004985	CHICAGO	IL		11/20/2020		78,785		326				326	366	366			
10004985	MIRAMAR	FL		11/20/2020		276,707		289				289	783	783			
100049702	YAKIMA	WA		11/20/2020		89,159		(255)				(255)	193	193			1
100049707	LAKE VILLA	IL		11/20/2020		254,606		(324)				(324)	1,161	1,161			
100049708	STOXTON	CA		11/20/2020		115,712		(336)				(336)	1,872	1,872			(1)
100049713	TEJERALE HILLS	MD		11/20/2020		177,997		(422)				(422)	749	749			
100049714	AURORA	IL		11/20/2020		147,976		183				183	443	443			
100049720	PLAINFIELD	NJ		11/20/2020		261,660		(523)				(523)	1,105	1,105			
100049722	ELKO NEW MARKET	WV		11/20/2020		260,761		(289)				(289)	942	942			
100049724	WEST COVINA	CA		11/20/2020		174,015		(149)				(149)	1,901	1,901			
100049727	APPKA	FL		11/20/2020		143,090		(233)				(233)	581	581			
100049730	FRASER	MI		11/20/2020		97,028		(182)				(182)	459	459			
100049731	SAN DIEGO	CA		11/20/2020		353,605		(607)				(607)	1,291	1,291			
100049732	PARK RIDGE	IL		11/20/2020		86,962		(280)				(280)	473	473			
100049734	OAK LAWN	IL		11/20/2020		101,780		(110)				(110)	480	480			
100049737	OAKLAND	CA		11/20/2020		172,662		(551)				(551)	668	668			
100049738	NILES	IL		11/20/2020		347,945		(366)				(366)	1,120	1,120			
100049742	MIAMI	FL		11/20/2020		281,469		(730)				(730)	809	809			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049743	PITTSBURGH	PA		11/20/2020		38,689	(131)						280	280			
100049758	MASSAQUA	NY		11/20/2020		394,067	(844)						2,114	2,114			
100049761	PATERSON	NJ		11/20/2020		457,521	485	485					1,630	1,630			
100049767	UPPER MERLBORO	MD		11/20/2020		249,275	(239)						917	917			
100049772	BRECKENRIDE	CO		11/20/2020		201,600	884	884					1,039	1,039			3
100049778	GILROY	CA		11/20/2020		361,280	(415)						1,513	1,513			
100049782	GLOUCESTER CITY	NJ		11/20/2020		248,362	100						546	546			(7)
100049784	STAMFORD	CT		11/20/2020		373,495	(895)						2,251	2,251			
100049785	VICTORVILLE	CA		11/20/2020		242,187	(332)						1,137	1,137			
100049787	BROOKLYN	NY		11/20/2020		230,670	(1,679)						11,472	11,472			
100049790	PHOENIX	AZ		11/20/2020		108,920	(219)						513	513			1
100049791	LANCASTER	CA		11/20/2020		123,981	(128)						647	647			
100049794	BROXV	NY		11/20/2020		417,933	(739)						1,435	1,435			
100049796	EL MONTE	CA		11/20/2020		174,107	(325)						718	718			
100049797	POINT HARBOR	NC		11/20/2020		319,651	(630)						1,083	1,083			(8)
100049810	COMPTON	CA		11/20/2020		160,982	(294)						1,102	1,102			(1)
100049811	COMPTON	CA		11/20/2020		243,817	(595)						964	964			
100049814	SANTA ANA	CA		11/20/2020		243,317	(678)						1,820	1,820			
100049816	SALINAS	CA		11/20/2020		378,401	(785)						1,457	1,457			
100049822	MOBILE	VA		11/20/2020		108,009	(331)						1,156	1,156			
100049825	HIALEAH	FL		11/20/2020		424,701	140						1,159	1,159			(2)
100049831	NEWTON	NJ		11/20/2020		149,945	141						489	489			
100049833	EL PASO	TX		11/20/2020		92,340	(212)						476	476			
100049842	VISALIA	CA		11/20/2020		84,977	(101)						1,435	1,435			
100049849	NORTRIDGE	CA		11/20/2020		72,485	(49)						1,201	1,201			
100049853	CHARLOTTEVILLE	VA		11/20/2020		163,620	(100)						2,651	2,651			
100049856	DOWELL	VA		11/20/2020		176,193	(463)						281	281			
100049858	MADISON	TN		11/20/2020		70,038	(243)						272	272			
100049862	CARY	IL		11/20/2020		177,945	(263)						1,176	1,176			(1)
100049868	MECHANICSVILLE	VA		11/20/2020		95,696	(71)						1,624	1,624			
100049880	NORTH HOLLYWOOD	CA		11/20/2020		300,932	(429)						848	848			
100049893	LINDON	UT		11/20/2020		4,095	(22)						1,067	1,067			
100049903	TEANECK	NJ		11/20/2020		97,869	(263)						469	469			
100049907	WILLIAMSBURG	VA		11/20/2020		107,801	(447)						246	246			
100049922	LAS VEGAS	NV		11/20/2020		94,820	(182)						3,017	3,017			
100049924	ALPHARETTA	GA		11/20/2020		154,596	(293)						556	556			(1)
100049925	PORT WASHINGTON	NY		11/20/2020		694,954	(1,078)						2,113	2,113			
100049928	OZONE PARK	NY		11/20/2020		155,894	(419)						1,536	1,536			
100049931	CLARK FORK	ID		11/20/2020		87,869	(179)						496	496			
100049935	PACIFICA	CA		11/20/2020		401,538	(1,007)						1,064	1,064			
100049941	ANTIOCH	CA		11/20/2020		196,522	(282)						2,461	2,461			
100049946	CAPE CORAL	FL		11/20/2020		187,254	(471)						352	352			
100049947	AMITYVILLE	NY		11/20/2020		299,789	(303)						822	822			
100049950	LOS ANGELES	CA		11/20/2020		131,203	(433)						530	530			
100049951	JACKSONVILLE	FL		11/20/2020		27,713	(288)						637	637			(3)
100049958	FAVETTEVILLE	GA		11/20/2020		249,426	(428)						1,942	1,942			
100049959	ALBUQUERQUE	NM		11/20/2020		412,941	387						1,854	1,854			
100049963	EVERETT	WA		11/20/2020		304,594	(616)						1,053	1,053			
100049967	BOLTON	MA		11/20/2020		272,217	(302)						965	965			
100049976	BEVENTON	OR		11/20/2020		125,689	(194)						352	352			(2)
100049978	LAKE HOPATONG	NJ		11/20/2020		365,342	(615)						892	892			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004987	MADISON	TN		11/20/2020		88,088		(75)			(75)		571				
10004982	SAN JOSE	CA		11/20/2020		398,895		(669)			(669)		1,508				
10004984	EPFING	IN		11/20/2020		20,606		(54)			(54)		2,290				(1)
10004985	WASHINGTON	DC		11/20/2020		174,581		(267)			(267)		382				(5)
10004987	SIMI VALLEY	CA		11/20/2020		134,754		(11)			(11)		1,232				2
10005000	EAST ISLIP	NY		11/20/2020		263,824		(78)			(78)		392				
10005009	PORT CHESTER	NY		11/20/2020		443,061		685			685		1,292				
10005014	SAINT LOUIS	MO		11/20/2020		87,250		(218)			(218)		476				(1)
10005029	MIAMI	FL		11/20/2020		142,485		(256)			(256)		567				4
10005038	DUNDALK	MD		11/20/2020		165,859		(140)			(140)		386				(11)
10005040	NELSON	GA		11/20/2020		90,065		(99)			(99)		530				
10005044	FLINT	MI		11/20/2020		92,550		(172)			(172)		732				
10005045	MIAMI	FL		11/20/2020		65,782		(192)			(192)		1,291				
10005048	BROOKLYN	NY		11/20/2020		44,881		(132)			(132)		2,352				
10005051	SAINT AUGUSTINE	FL		11/20/2020		252,580		(185)			(185)		939				
10005053	JESSUP	MD		11/20/2020		282,124		(234)			(234)		1,015				14,465
10005055	DANBURY	CT		11/20/2020		275,180		(317)			(317)		700				
10005061	WEST JORDAN	UT		11/20/2020		55,042		(146)			(146)		911				(5)
10005065	WACO	TX		11/20/2020		25,227		(62)			(62)		1,065				1
10005073	PHILADELPHIA	PA		11/20/2020		8,635		(125)			(125)		705				
10005074	BRANSTOCK	OH		11/20/2020		161,891		(48)			(48)		620				
10005075	LIVERPOOL	NY		11/20/2020		18,805		(283)			(283)		1,429				
10005077	PHILADELPHIA	PA		11/20/2020		23,317		(392)			(392)		656				
10005079	LONG BEACH	CA		11/20/2020		39,493		(297)			(297)		2,348				
10005081	CORPUS CHRISTI	TX		11/20/2020		43,102		(125)			(125)		325				
10005085	WOODBRIDGE	VA		11/20/2020		223,965		(300)			(300)		611				1
10005087	LULING	LA		11/20/2020		18,266		(147)			(147)		2,063				1
10005088	INTERLOCHEN	MI		11/20/2020		33,884		(242)			(242)		1,149				(1)
10005089	NORTH BERTON	OH		11/20/2020		35,712		(324)			(324)		1,186				
10005090	COPPAGE	NY		11/20/2020		40,596		(384)			(384)		1,896				
10005091	LODI	CA		11/20/2020		96,338		(341)			(341)		176				
10005098	CANDLER PARK	CA		11/20/2020		136,077		(236)			(236)		395				
10005099	SHERMAN	TX		11/20/2020		46,225		(171)			(171)		49				(1)
10005100	DALLAS	TX		11/20/2020		18,570		(900)			(900)		1,159				
10005101	CHATTANOOGA	CA		11/20/2020		7,039		42			42		423				
10005103	FRESNO	CA		11/20/2020		9,296		3			3		505				(1)
10005105	PALO ALTO	CA		11/20/2020		37,014		(17)			(17)		1,645				3
10005107	MISSOURI CITY	TX		11/20/2020		32,393		(522)			(522)		1,081				
10005108	MIAMI	FL		11/20/2020		86,676		(54)			(54)		314				1
10005110	BROOKLYN	NY		11/20/2020		134,080		(871)			(871)		1,196				
10005111	BRENTWOOD	CA		11/20/2020		40,373		23			23		375				1
10005114	ORLANDO	FL		11/20/2020		47,263		(436)			(436)		1,134				
10005115	RICHMOND	VA		11/20/2020		87,092		(460)			(460)		319				
10005117	BOULE	AZ		11/20/2020		31,469		(140)			(140)		799				
10005018	DEMARK	SC		11/20/2020		12,676		(329)			(329)		2,355				
10005020	CHATTANOOGA	TN		11/20/2020		45,315		(523)			(523)		806				
10005021	DASSEL	MI		11/20/2020		100,736		(313)			(313)		198				1
10005022	PLANT CITY	FL		11/20/2020		49,212		(383)			(383)		401				
10005023	HOUSTON	TX		11/20/2020		54,566		(613)			(613)		869				
10005027	KELLER	TX		11/20/2020		104,488		(891)			(891)		2,100				
10005029	TUCSON	AZ		11/20/2020		57,845		(811)			(811)		601				(3)

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					8	9	10	11							12
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	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 Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050130	DETROIT		MI		11/20/2020		12,222		(180)			(180)		856	856			
100050135	LUSBY		MD		11/20/2020		61,278		(76)			(76)		1,963	1,963			
100050137	SHELBYVILLE		IN		11/20/2020		11,869		(35)			(35)		421	421			(1)
100050139	PINEY FLATS		TN		11/20/2020		60,824		(999)			(999)		871	871			
100050142	CHARLOTTE		NC		11/20/2020		62,879		(417)			(417)		1,181	1,181			
100050148	MINNEAPOLIS		MIN		11/20/2020		72,986		(508)			(508)		1,516	1,516			
100050151	MOORE		LA		11/20/2020		47,560		(344)			(344)		722	722			
100050152	CINCINNATI		OH		11/20/2020		101,103		(184)			(184)		327	327			
100050153	SANRA		CA		11/20/2020		76,925		(752)			(752)		767	767		1	
100050160	LOUISVILLE		KY		11/20/2020		22,327		(359)			(359)		801	801		(5)	
100050161	TRENTON		PA		11/20/2020		28,670		(97)			(97)		296	296		(1)	
100050166	DAVENPORT		IA		11/20/2020		24,568		(212)			(212)		363	363			
100050175	DURVEA		PA		11/20/2020		77,881		(41)			(41)		288	288			
100050186	BELLMAR		NJ		11/20/2020		83,262		(26)			(26)		301	301			
100050188	PROVO		UT		11/20/2020		67,727		(304)			(304)		886	886			
100050190	LITTLE ROCK		AR		11/20/2020		37,314		(445)			(445)		327	327			
100050194	PORT SAINT LUCIE		FL		11/20/2020		203,530		(131)			(131)		845	845		2	
100050200	IRVING		TX		11/20/2020		96,683		(297)			(297)		179	179		(1)	
100050204	EDINBURG		TX		11/20/2020		39,038		(247)			(247)		285	285			
100050207	STANFORD		CT		11/20/2020		212,513		(450)			(450)		865	865			
100050216	HANVILLE		LA		11/20/2020		37,717		(411)			(411)		2,369	2,369			
100050227	CORONA		TN		11/20/2020		101,134		(249)			(249)		339	339			
100050229	NALIPA		ID		11/20/2020		122,779		(280)			(280)		582	582		3	
100050230	INDIANAPOLIS		IN		11/20/2020		132,770		(267)			(267)		4,238	4,238		(26)	
100050237	SEASIDE		OR		11/20/2020		10,886		(165)			(165)		2,539	2,539			
100050239	FORT LAUDERDALE		FL		11/20/2020		239,080		(185)			(185)		801	801			
100050240	BEDFORD		OH		11/20/2020		69,611		322			322		254	254			
100050242	MIAMI		FL		11/20/2020		167,269		(233)			(233)		660	660			
100050246	YOUNGSTOWN		OH		11/20/2020		3,881		(59)			(59)		616	616			
100050251	PHILADELPHIA		PA		11/20/2020		14,133		(96)			(96)		96	96		(1)	
100050255	EAST ORANGE		NJ		11/20/2020		194,965		(280)			(280)		703	703			
100050256	SOMERSET		MA		11/20/2020		339,171		(355)			(355)		1,129	1,129			
100050261	ATLANTA		GA		11/20/2020		132,923		(220)			(220)		533	533			
100050266	PALM COAST		FL		11/20/2020		78,944		(279)			(279)		225	225		(2)	
100050270	BATON ROUGE		LA		11/20/2020		109,086		(87)			(87)		1,193	1,193			
100050271	WINDSOR MILL		MD		11/20/2020		194,551		(153)			(153)		774	774			
100050277	HIALEAH		FL		11/20/2020		105,241		(221)			(221)		543	543			
100050280	OAK RUN		CA		11/20/2020		234,675		(503)			(503)		2,831	2,831		(4)	
100050282	CHICAGO		IL		11/20/2020		178,434		(531)			(531)		1,289	1,289		(1)	
100050288	FAIRFIELD		CA		11/20/2020		264,827		(208)			(208)		1,113	1,113			
100050292	AMITYVILLE		NY		11/20/2020		227,153		(1,289)			(1,289)		817	817		5	
100050309	HILTON HEAD ISLAND		SC		11/20/2020		239,168		(157)			(157)		730	730			
100050312	OHIO HILLS		CA		11/20/2020		221,220		(308)			(308)		1,532	1,532		7	
100050314	GLENDALE		AZ		11/20/2020		110,804		(246)			(246)		1,515	1,515			
100050344	SILVER SPRING		MD		11/20/2020		346,203		(596)			(596)		1,344	1,344			
100050358	ELKHART		IN		11/20/2020		84,022		(930)			(930)		528	528			
100050361	PHOENIX		AZ		11/20/2020		43,303		(170)			(170)		949	949			
100050365	HOPWELL JUNCTION		NY		11/20/2020		166,873		(94)			(94)		649	649			
100050366	UPPER MERLBORO		MD		11/20/2020		161,482		(885)			(885)		2,480	2,480			
100050371	VALLEY STREAM		NY		11/20/2020		124,985		(280)			(280)		1,905	1,905			
100050378	WHITESBURG		GA		11/20/2020		64,493		(148)			(148)		631	631			

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

SCHEDULE B - PART 3

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
							Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050380	HOPEWELL JUNCTION	NY		11/20/2020		289,280		(628)					970				
100053345	LAKELINE	TX		03/23/2021		1,363,419		18,107			18,107		7,451				
100053363	HOLLISTER	CA		03/23/2021		649,960		(655)					2,625				
100053357	LOS ANGELES	CA		03/23/2021		326,960		(169)					3,963				
100053369	LOS ANGELES	CA		03/23/2021		87,752		(97)					1,019				
100053367	GRINDA	CA		03/23/2021		5,166,629		655			655		39,210				
100053368	REDFORD	MI		03/23/2021		19,640		20			20		282			2	
100053371	NAPLES	FL		03/23/2021		253,627		(691)			(691)		2,982				(4)
100053373	UNION BEACH	NJ		03/23/2021		56,480		(8)					920				
100053375	BALTIMORE	MD		03/23/2021		179,219		(192)			(192)		386				
100053380	WILMINGTON	MA		03/23/2021		102,204		(39)			(39)		1,023				
100053387	SAN LEANDRO	CA		03/23/2021		296,913		(537)			(537)		6,373				18
100053391	SAN LEANDRO	CA		03/23/2021		190,842		(152)			(152)		4,733				
100053392	FONTANA	CA		03/23/2021		115,606		(88)			(88)		1,914				
100053393	GALESBURG	MI		03/23/2021		95,630		(184)			(184)		1,985				
100053394	MOBILE	AL		03/23/2021		105,955		(577)			(577)		755				
100053395	WOODSTOCK	VA		03/23/2021		164,101		(1,408)			(1,408)		1,654				
100053402	OSSEO	MI		03/23/2021		114,628		(684)			(684)		1,044			(3)	
100053403	GLEN ALLEN	VA		03/23/2021		106,472		(243)			(243)		162				
100053409	OAKLAND	CA		03/23/2021		26,213		234			234		1,259				
100053410	MCHENRY	TX		03/23/2021		18,780		(22)			(22)		604				
100053418	WYOMING	WY		03/23/2021		62,106		(26)			(26)		1,074				
100053423	AVONDALE ESTATES	GA		03/23/2021		55,593		46			46		861				
100053436	MISSION VIEJO	CA		03/23/2021		131,269		(42)			(42)		824				(15)
100053437	BECKLEY	WV		03/23/2021		55,579		(33)			(33)		355				
100053438	BROOKLYN	NY		03/23/2021		250,324		(525)			(525)		2,366				4
100053443	AMARILLO	TX		03/23/2021		18,323		(32)			(32)		310				
100053452	COBENTON	MO		03/23/2021		361,370		259			259		248				
100053454	HUNTSVILLE	AL		03/23/2021		36,825		(423)			(423)		650				
100053455	DECATUR	GA		03/23/2021		103,965		19			19		175				2
100053460	WILKES BARRE	PA		03/23/2021		50,642		(421)			(421)		335				
100053466	PLAINFIELD	NJ		03/23/2021		252,211		(254)			(254)		1,258				(2)
100053468	WEST NEW YORK	NJ		03/23/2021		399,970		(855)			(855)		1,066				
100053470	TRENTON	NJ		03/23/2021		116,003		1,250			1,250		200				
100053471	TONG RIVER	NJ		03/23/2021		317,566		28			28		1,427				
100053472	MINT HILL	NC		03/23/2021		176,170		(182)			(182)		549				
100053476	PHILADELPHIA	PA		03/23/2021		33,364		(288)			(288)		550				
100053481	SOUTH HOLLAND	IL		03/23/2021		141,651		(24)			(24)		585				(1)
100053482	GRAIG	CO		03/23/2021		76,757		(343)			(343)		588				
100053483	PHILADELPHIA	PA		03/23/2021		52,010		(93)			(93)		149				(2)
100053488	EDINA	MINN		03/23/2021		277,746		(360)			(360)		508				
100053489	BROOKLYN	NY		03/23/2021		164,660		(261)			(261)		437				
100053492	LEHIGH ACRES	FL		03/23/2021		88,420		(112)			(112)		1,320				
100053493	NEWINGTON	CT		03/23/2021		216,755		(107)			(107)		647				(5)
100053496	MIAMI	FL		03/23/2021		335,704		(520)			(520)		1,945				
100053507	KANSAS CITY	MO		03/23/2021		55,048		(384)			(384)		1,613				
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		24,918		(72)			(72)		328				
100053510	QUEENS VILLAGE	NY		03/23/2021		149,636							229				
100053517	WESTVIEGO	LA		03/23/2021		57,995		(500)			(500)		2,063				
100053520	LOUISIANA	MO		03/23/2021		92,107		(393)			(393)		826				
100053528	PHILADELPHIA	PA		03/23/2021		2,720		(50)			(50)		1,426				

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
100053530	CHESAPEAKE	VA		03/23/2021		413,239		(4,289)			(4,289)		3,539	3,539			
100053539	DETROIT	MI		03/23/2021		84,576		(301)			(301)		209	209			12
100053545	MIAMI	FL		03/23/2021		420,260		880			880		701	701			
100053547	FAVETTEVILLE	NC		03/23/2021		114,746		(598)			(598)		1,042	1,042			(3)
100053554	ARLINGTON	VA		03/23/2021		183,042		(317)			(317)		920	920			7
100053557	FRISCO	CO		03/23/2021		231,949		(131)			(131)		345	345			(2)
100053562	YUBA CITY	CA		03/23/2021		294,841		(321)			(321)		884	884			
100053563	GLOVERSVILLE	NY		03/23/2021		55,652		(371)			(371)		735	735			
100053564	KAL ISPELL	MT		03/23/2021		99,667		(81)			(81)		323	323			
100053567	COLUMBUS	GA		03/23/2021		110,323		(112)			(112)		275	275			3
100053572	SHICKSHINY	PA		03/23/2021		22,161		(99)			(99)		193	193			
100053576	MOUNT SINAI	NY		03/23/2021		316,979		(794)			(794)		1,499	1,499			(10)
100053578	MOUNT PLEASANT	MI		03/23/2021		96,930		(131)			(131)		261	261			1
100053581	BROOMFIELD	CO		03/23/2021		126,709		(547)			(547)		5,145	5,145			3
100053583	MELBOURNE	FL		03/23/2021		209,834		(556)			(556)		1,290	1,290			2
100053591	MINNEAPOLIS	MN		03/23/2021		93,930		(214)			(214)		394	394			
100053592	BLOOMINGTON	IL		03/23/2021		289,074		(278)			(278)		2,128	2,128			(7)
100053600	INGLEWOOD	CA		03/23/2021		84,971		(127)			(127)		178	178			(1)
100053601	LOXAHATCHEE	FL		03/23/2021		213,958							3	3			(3)
100053602	BELTSVILLE	MD		03/23/2021		218,518		(193)			(193)		793	793			
100053613	JAMAICA	NY		03/23/2021		533,349		(346)			(346)		1,976	1,976			
100053619	DYER	IN		03/23/2021		296,401		269			269		1,038	1,038			
100053621	STREATOR	IL		03/23/2021		64,428		20			20		122	122			
100053624	LUBBOCK	TX		03/23/2021		86,399		(912)			(912)		446	446			
100053625	FORT LAUDERDALE	FL		03/23/2021		162,616		1,812			1,812		451	451			(4)
100053628	SAINT MARTINVILLE	LA		03/23/2021		71,920		(160)			(160)		206	206			
100053635	FORT WORTH	TX		03/23/2021		170,333		(413)			(413)		833	833			
100053636	TOLEDO	OH		03/23/2021		44,276		(133)			(133)		398	398			
100053641	SHIRLEY	NY		03/23/2021		35,455		(232)			(232)		1,139	1,139			
100053643	WOOD DALE	IL		03/23/2021		206,166		(242)			(242)		679	679			
100053648	SEWARD	AK		03/23/2021		27,499		(249)			(249)		1,889	1,889			
100053651	TUSTIN	CA		03/23/2021		30,009		(76)			(76)		42	42			
100053652	KAL ISPELL	MT		03/23/2021		137,633		(190)			(190)		1,274	1,274			
100053657	MOJAVE	CA		03/23/2021		19,881		(70)			(70)		272	272			
100053658	SOUTH DARTMOUTH	MA		03/23/2021		81,715		(465)			(465)		971	971			(3)
100053672	LAKESIDE	CA		03/23/2021		177,780		(214)			(214)		476	476			(1)
100053675	SILVER	IL		03/23/2021		19,336		(146)			(146)		429	429			
100053677	MCHERRY	IL		03/23/2021		118,823		(193)			(193)		314	314			(3)
100053693	LOS ANGELES	CA		03/23/2021		792,035		(1,156)			(1,156)		1,960	1,960			
100053697	HOVELL	NJ		03/23/2021		350,600		(557)			(557)		1,242	1,242			
100053700	ARLINGTON	TX		03/23/2021		86,395		(249)			(249)		315	315			(1)
100053706	BESSEMER	AL		03/23/2021		15,255		1,356			1,356		125	125			
100053710	CHICAGO	IL		03/23/2021		188,243		914			914		975	975			1
100053716	RICHMOND	CA		03/23/2021		267,450		255			255		3,840	3,840			
100053723	PHILADELPHIA	PA		03/23/2021		42,335		(56)			(56)		1,760	1,760			
100053724	SAINT PAUL	MN		03/23/2021		41,195		(80)			(80)		2,046	2,046			(2)
100053725	BOYO	MN		03/23/2021		61,762		207			207		2,703	2,703			
100053727	LORETO	PA		03/23/2021		123,206		(124)			(124)		351	351			
100053733	ROSELVILLE	IL		03/23/2021		70,218		(13)			(13)		294	294			
100053734	SAN JOSE	CA		03/23/2021		200,915		(551)			(551)		2,072	2,072			
100053739	COLUMBUS	GA		03/23/2021		118,125		(113)			(113)		371	371			

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
100053740	SAINT ALBANS	NY		03/23/2021		248,678	(616)	(616)			(616)		1,967	1,967			
100053750	BELLE GLADE	FL		03/23/2021		65,106	(237)	(237)			(237)		1,217	1,217			
100053751	POTTERVILLE	MI		03/23/2021		36,537	(135)	(135)			(135)		663	663			
100053754	SPARTA	NJ		03/23/2021		240,785	(628)	(628)			(628)		1,392	1,392			(4)
100053756	LAKELAND	FL		03/23/2021		188,710	(207)	(207)			(207)		937	937			
100053758	BOLTON	CT		03/23/2021		190,952	(586)	(586)			(586)		3,390	3,390			
100053759	KEWNAW	MD		03/23/2021		401,036	(187)	(187)			(187)		1,709	1,709			
100053761	SHELTON	CT		03/23/2021		255,788	(331)	(331)			(331)		689	689			
100053767	HANDWER PARK	IL		03/23/2021		238,442	(508)	(508)			(508)		686	686			
100053773	TUCSON	AZ		03/23/2021		17,639	(19)	(19)			(19)		283	283			
100053774	HIALEAH	FL		03/23/2021		506,788	(1,044)	(1,044)			(1,044)		1,214	1,214			
100053787	QUEENSBURY	NY		03/23/2021		125,274	(261)	(261)			(261)		168	168			
100053797	GILROY	CA		03/23/2021		16,823	12	12			12		3,738	3,738			
100053798	BROOKLYN	NY		03/23/2021		243,109	(677)	(677)			(677)		1,213	1,213			
100053799	DENVER	IN		03/23/2021		52,389	10	10			10		83	83			
100053803	BEVER	MO		03/23/2021		41,063	(10)	(10)			(10)		184	184			
100053804	PITTSBURGH	PA		03/23/2021		11,781	13	13			13		506	506			
100053805	ROCHESTER	NY		03/23/2021		22,716	(29)	(29)			(29)		109	109			
100053806	SAN DIEGO	CA		03/23/2021		159,311	(151)	(151)			(151)		457	457			
100053807	LEHIGH ACRES	FL		03/23/2021		79,732	(77)	(77)			(77)		304	304			
100053808	FAR ROCKAWAY	NY		03/23/2021		829,228	(54)	(54)			(54)		475	475			
100053809	SAINT JAMES	NY		03/23/2021		214,678	(784)	(784)			(784)		1,810	1,810			
100053811	BRIDGEPORT	CT		03/23/2021		88,223	(93)	(93)			(93)		259	259			1
100053812	HOOD RIVER	OR		03/23/2021		117,992	(395)	(395)			(395)		974	974			(1)
100053819	BAYVILLE	NJ		03/23/2021		218,182	(323)	(323)			(323)		697	697			
100053823	TALLAHASSEE	FL		03/23/2021		109,451	(169)	(169)			(169)		388	388			
100053825	MAPLE GROVE	MI		03/23/2021		119,628	(129)	(129)			(129)		353	353			(5)
100053827	BAIMBRIDGE ISLAND	VA		03/23/2021		353,153	(426)	(426)			(426)		1,189	1,189			(2)
100053833	LAS VEGAS	NV		03/23/2021		310,857	(678)	(678)			(678)		1,433	1,433			
100053845	HOLLYWOOD	FL		03/23/2021		13,381	3	3			3		298	298			
100053850	HARTWICK	NY		03/23/2021		191,010	(1,566)	(1,566)			(1,566)		675	675			1,981
100053852	CHICAGO	IL		03/23/2021		288,532	(386)	(386)			(386)		823	823			
100053856	IRVINGTON	NJ		03/23/2021		93,309	(260)	(260)			(260)		1,231	1,231			
100053862	BROWNSVILLE	TX		03/23/2021		17,655	(330)	(330)			(330)		811	811			
100053863	KINGSBURY	TX		03/23/2021		10,187	(231)	(231)			(231)		1,392	1,392			
100053865	SWEETWATER	TX		03/23/2021		20,929	(365)	(365)			(365)		483	483			
100053867	HARLINEN	TX		03/23/2021		23,398	(516)	(516)			(516)		882	882			
100053870	MORRISVILLE	PA		03/23/2021		244,996	(183)	(183)			(83)		634	634			
100053875	VILLIAMSTOWN	NJ		03/23/2021		210,945	2,652	2,652			2,652		1,046	1,046			
100053879	STATEN ISLAND	NY		03/23/2021		216,132	(342)	(342)			(342)		481	481			(2)
100053881	BIRMINGHAM	AL		03/23/2021		133,944	(136)	(136)			(136)		492	492			
100053886	CHICAGO	IL		03/23/2021		121,083	(240)	(240)			(240)		361	361			
100053888	MECHANICSVILLE	MO		03/23/2021		345,650	(444)	(444)			(444)		1,148	1,148			
100053893	FOREST LAKE	IN		03/23/2021		95,403	(409)	(409)			(409)		2,301	2,301			(5)
100053894	ROCKAWAY	NJ		03/23/2021		119,491	(388)	(388)			(388)		899	899			
100053898	MADRID	IA		03/23/2021		74,498	(439)	(439)			(439)		1,659	1,659			1
100053900	CHICAGO	IL		03/23/2021		121,210		(388)			(388)		1,905	1,905			1
100053903	AURORA	IL		03/23/2021		147,146	(44)	(44)			(44)		(6)	(6)			6
100053904	MIAMI	FL		03/23/2021		484,098	(443)	(443)			(443)		1,719	1,719			
100053911	COMPTON	CA		03/23/2021		299,263	(738)	(738)			(738)		1,128	1,128			2
100053920	PEPPERELL	MA		03/23/2021		139,104	(217)	(217)			(217)		1,351	1,351			

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

1	Loan Number	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
		2	3					8	9	10	11	12						13	
		City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100053823		RIVERSIDE	CA		03/23/2021		91,849							297	297		1,508		1,508
100053824		ATTLEBORO	MA		03/23/2021		367,109		845			845		268	268				
100053825		ALTONA	PA		03/23/2021		70,129		(949)			(949)		446	446				
100053826		MARTINSVILLE	VA		03/23/2021		58,366		95			95		774	774				(2)
100053832		MILLSTADT	IL		03/23/2021		118,905		(1,040)			(1,040)		693	693				
100053841		GLADSTONE	MO		03/23/2021		24,904		(488)			(488)		2,324	2,324				
100053845		HANDLER TOWNSHIP	PA		03/23/2021		53,031		(330)			(330)		178	178				
100053846		PALATKA	FL		03/23/2021		12,779		(20)			(20)		670	670				
100053859		STOUGHTON	MA		03/23/2021		123,415		(131)			(131)		451	451				
100053867		PHILADELPHIA	PA		03/23/2021		57,405		(465)			(465)		942	942				
100053865		BAKERSFIELD	CA		03/23/2021		45,693		(116)			(116)		43	43				
100053887		HOUSTON	TX		03/23/2021		49,601		(65)			(65)		146	146				
100053888		BELLE HARBOR	NY		03/23/2021		191,255		(817)			(817)		3,019	3,019				
100053894		HI HAT	KY		03/23/2021		105,864		246			246		54	54				
100054008		BUFFALO	NY		03/23/2021		43,383		717			717		81	81				
100054009		AUBURN	NY		03/23/2021		104,684		226			226		428	428				
100054010		PROSPECT PARK	NJ		03/23/2021		332,657		983			983		478	478				
100054014		LACE'S SPRING	AL		03/23/2021		46,276		(486)			(486)		267	267				(36)
100054015		LOS ANGELES	CA		03/23/2021		600,923		(540)			(540)		1,359	1,359				
100054016		MILL VALLEY	CA		03/23/2021		638,334		(540)			(540)		2,686	2,686				
100054018		HIGHLAND	IN		03/23/2021		50,981		(406)			(406)		700	700				
100054019		OAK HARBOR	WA		03/23/2021		251,150		(220)			(220)		671	671				4
100054022		BRIDGEPORT	CT		03/23/2021		14,591		(143)			(143)		851	851				
100054026		VALE	AZ		03/23/2021		224,666		(224)			(224)		807	807				
100054034		HILLSBOROUGH	NJ		03/23/2021		417,485		(543)			(543)		1,842	1,842				
100054035		LAKE ORION	MI		03/23/2021		148,915		(258)			(258)		274	274				
100054036		TUCKERTON	NJ		03/23/2021		50,635		(170)			(170)		2,013	2,013				
100054041		HOLDEN	MO		03/23/2021		42,988		(255)			(255)		625	625				
100054042		ORLANDO	FL		03/23/2021		80,659		(143)			(143)		418	418				
100054046		SAN DIEGO	CA		03/23/2021		177,916		(232)			(232)		987	987				(7)
100054047		OZONE PARK	NY		03/23/2021		130,813		(328)			(328)		249	249				
100054049		MONROE	LA		03/23/2021		37,255		(310)			(310)		848	848				
100054050		PARLIN	NJ		03/23/2021		310,109		(267)			(267)		727	727				
100054052		EWING	NJ		03/23/2021		116,702		(175)			(175)		313	313				
100054061		CLEARWATER	FL		03/23/2021		31,025		(373)			(373)		1,429	1,429				(46)
100054062		HEMPSTEAD	NY		03/23/2021		568,604		(624)			(624)		1,708	1,708				
100054066		PARK HILLS	MO		03/23/2021		83,100		(482)			(482)		502	502				
100054070		WINDSOR MILL	MD		03/23/2021		186,736		(204)			(204)		383	383				
100054071		CHARLOTTE	NC		03/23/2021		99,881		(150)			(150)		297	297				
100054073		HOUSTON	TX		03/23/2021		55,331		977			977		140	140				
100054075		HIBBING	MIN		03/23/2021		35,029		(140)			(140)		599	599				
100054078		HAMPTON	VA		03/23/2021		157,410		(300)			(300)		696	696				
100054086		MADISONVILLE	KY		03/23/2021		12,999		(147)			(147)		263	263				
100054087		WHITTIER	CA		03/23/2021		404,977		146			146		1,016	1,016				
100054088		SUNSHINE	LA		03/23/2021		21,265		(102)			(102)		129	129				
100054091		IRVINE	CA		03/23/2021		316,169		16			16		1,434	1,434				
100054093		ATLANTA	GA		03/23/2021		65,037		(56)			(56)		253	253				
100054094		TERRE HAUTE	IN		03/23/2021		59,202		(48)			(48)		185	185				
100054097		GATLINBURG	TN		03/23/2021		114,021		(142)			(142)		909	909				
100054106		SLOANSBURG	NY		03/23/2021		285,237		(397)			(397)		437	437				11
100054109		MINEOLA	NY		03/23/2021		306,400		(672)			(672)		965	965				7

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding 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
100054113	RICHMOND HILL	GA		03/23/2021		359,292		(422)			(422)		1,249	1,249			
100054114	BURNS	OR		03/23/2021		25,353		(57)			(57)		57				
100054115	STRATFORD	CT		03/23/2021		332,947		(492)			(492)		825	825		5	5
100054119	BRANSON	MO		03/23/2021		199,844		(508)			(508)		1,958	1,958		2	2
100054122	LITHONIA	GA		03/23/2021		104,056		(382)			(382)		1,700	1,700			
100054126	ORANGE	CT		03/23/2021		234,686		(177)			(177)		854	854			
100054129	CHARLOTTEVILLE	VA		03/23/2021		736,437		(829)			(829)		8,553	8,553			
100054130	SYLMAR	CA		03/23/2021		255,927		(288)			(288)		596	596			
100054134	LEESBURG	VA		03/23/2021		485,982		(522)			(522)		2,837	2,837			
100054135	COLEVILLE	CA		03/23/2021		161,734		(342)			(342)		1,969	1,969			
100054136	OLYMPIC VALLEY	CA		03/23/2021		353,314		(267)			(267)		1,297	1,297			
100054137	LAS VEGAS	NV		03/23/2021		157,776		(288)			(288)		436	436			
100054138	OPA LOCKA	FL		03/23/2021		158,741		(544)			(544)		2,102	2,102		1	1
100054142	PHILADELPHIA	PA		03/23/2021		116,056		(104)			(104)		193	193		3	3
100054143	SAGINAW	MI		03/23/2021		19,482		(29)			(29)		45	45			
100054145	NORTH BERGEN	NJ		03/23/2021		494,742		(756)			(756)		1,679	1,679			
100054147	BALTIMORE	MD		03/23/2021		154,615		(938)			(938)		727	727			
100054148	MISSOURI CITY	TX		03/23/2021		95,166		(1,081)			(1,081)		1,148	1,148		(1)	(1)
100054154	FREDERICKSBURG	VA		03/23/2021		267,340		(1,169)			(1,169)		410	410		373	373
100054155	LAREDO	TX		03/23/2021		32,200		(834)			(834)		1,231	1,231		(35)	(35)
100054157	NEW ORLEANS	LA		03/23/2021		53,572		(956)			(956)		609	609		(2)	(2)
100054162	PELL CITY	AL		03/23/2021		101,595		(763)			(763)		403	403			
100054170	EAST HARTFORD	CT		03/23/2021		46,452		13			13		242	242			
100054175	MONTGOMERY	AL		03/23/2021		50,793		12			12		1,264	1,264			
100054179	ATCO	NJ		03/23/2021		188,486		(50)			(50)		1,149	1,149			
100054181	PONCA CITY	OK		03/23/2021		95,754		386			386		977	977			
100054183	SAN FRANCISCO	CA		03/23/2021		285,153		(532)			(532)		3,885	3,885		(2)	(2)
100054185	LAKEWOOD	CA		03/23/2021		323,783		(193)			(193)		2,649	2,649			
100054187	NEIGHBURH	NY		03/23/2021		144,276		286			286		403	403			
100054190	BLANDON	PA		03/23/2021		35,993		(70)			(70)		1,832	1,832			
100054194	CONCORD	CA		03/23/2021		111,166		(143)			(143)		917	917		4	4
100054196	LAVERGNE	AZ		03/23/2021		234,096		(478)			(478)		2,340	2,340			
100054205	LAS VEGAS	NV		03/23/2021		105,187		(261)			(261)		1,619	1,619		3	3
100054206	PAXTON	IL		03/23/2021		110,080		(213)			(213)		425	425			
100054212	GEORGETOWN	CO		03/23/2021		155,254		(215)			(215)		529	529			
100054213	NEW CITY	NY		03/23/2021		279,553		(387)			(387)		699	699			
100054217	HIGHLAND MILLS	NY		03/23/2021		214,530		(345)			(345)		250	250			
100054219	NORWALK	CT		03/23/2021		139,461		(229)			(229)		852	852			
100054220	ALBEMARLE	NC		03/23/2021		17,250		(16)			(16)		1,785	1,785		(1)	(1)
100054229	BOGALUSA	LA		03/23/2021		35,694		(126)			(126)		454	454			
100054230	COLUMBUS	OH		03/23/2021		41,909		(122)			(122)		890	890		(1)	(1)
100054235	QUINLAN	TX		03/23/2021		48,568		(336)			(336)		641	641			
100054243	CHESAPEAKE	VA		03/23/2021		94,540		(311)			(311)		621	621		(8)	(8)
100054251	GARY	IN		03/23/2021		18,990		225			225		1,253	1,253			
100054257	BALTIMORE	MD		03/23/2021		162,967		(165)			(165)		1,057	1,057			
100054259	PITTSBURGH	PA		03/23/2021		17,552		(112)			(112)		1,005	1,005			
100054262	COCONUT CREEK	FL		03/23/2021		150,839		(884)			(884)		2,190	2,190			
100054263	IRVINE	CA		03/23/2021		15,223		(100)			(100)		605	605			
100054264	SOUTHAMPTON	PA		03/23/2021		135,833		(286)			(286)		1,376	1,376			
100054266	WELCH	WV		03/23/2021		56,263		832			832		48	48			
100054269	ATHENS	MI		03/23/2021		22,774		(81)			(81)		1,751	1,751			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054277	NORTH LIBERTY	IA		03/23/2021		125,230		(226)			(226)		156	156			156
100054284	TUCSON	AZ		03/23/2021		92,719		(126)			(126)		250	250			250
100054287	BALTIMORE	MD		03/23/2021		36,094		213			213		161	161			161
100054289	MONTVIDEO	IN		03/23/2021		41,638		(123)			(123)		81	81			81
100054290	TRUCKEE	CA		03/23/2021		32,889		(115)			(115)		79	79			79
100054293	MILFORD	CT		03/23/2021		285,398		(44)			(44)		1,314	1,314			1,314
100054300	SANFORD	FL		03/23/2021		157,627		(355)			(355)		940	940			940
100054302	MYRTLE BEACH	SC		03/23/2021		226,325		(154)			(154)		1,871	1,871		1,287	1,287
100054303	DALLAS	TX		03/23/2021		63,113		(396)			(396)		648	648			648
100054305	HICKORY HILLS	IL		03/23/2021		293,506		(747)			(747)		941	941		(9)	(9)
100054317	SAGINAW	MI		03/23/2021		13,539		(130)			(130)		427	427			427
100054318	GOODWATER	AL		03/23/2021		32,213		(661)			(661)		1,103	1,103			1,103
100054326	EAST FREETOWN	VA		03/23/2021		233,904		(392)			(392)		804	804		5	5
100054330	GASTONIA	NC		03/23/2021		26,731		(202)			(202)		82	82			82
100054331	MANTOWOC	WI		03/23/2021		157,819		(713)			(713)		900	900			900
100054332	PAGELAND	SC		03/23/2021		82,124		86			86		216	216		(19)	(19)
100054333	BERKELEYFIELD	NJ		03/23/2021		439,323		177			177		854	854			854
100054336	MOORE	SC		03/23/2021		84,457		(288)			(288)		773	773			773
100054343	LITHONIA	GA		03/23/2021		236,777		(407)			(407)		2,176	2,176			2,176
100054346	FARMINGTON HILLS	MI		03/23/2021		227,875		(338)			(338)		618	618		(8)	(8)
100054350	STOCKBRIDGE	GA		03/23/2021		34,648		(175)			(175)		271	271		(1)	(1)
100054360	CHESAPEAKE	VA		03/23/2021		244,981		(470)			(470)		745	745			745
100054364	HOGANSVILLE	GA		03/23/2021		32,617		(237)			(237)		1,146	1,146			1,146
100054368	WEST NEW YORK	NJ		03/23/2021		193,469		(725)			(725)		2,104	2,104			2,104
100054369	LONG BEACH	VA		03/23/2021		77,802		(282)			(282)		1,509	1,509			1,509
100054372	NORWALK	IA		03/23/2021		178,657		(375)			(375)		502	502			502
100054374	CYPRESS	TX		03/23/2021		308,034		(317)			(317)		1,995	1,995			1,995
100054378	WOODBURY HEIGHTS	NJ		03/23/2021		69,606		(125)			(125)		228	228		(1)	(1)
100054380	LAS VEGAS	NV		03/23/2021		182,232		(278)			(278)		1,298	1,298		(5)	(5)
100054385	LANCASTER	CA		03/23/2021		276,939		(91)			(91)		952	952		1	1
100054397	NEW PALTZ	NY		03/23/2021		297,501		(2,471)			(2,471)		3,086	3,086			3,086
100054403	SARANAC LAKE	NY		03/23/2021		139,277		9			9		58	58			58
100054408	MIDDLETOWN	NY		03/23/2021		154,242		102			102		260	260			260
100054412	LAREDO	TX		03/23/2021		8,075		(142)			(142)		998	998		4	4
100054417	SAGINAW	MI		03/23/2021		23,933		(74)			(74)		641	641			641
100054418	SANTA BARBARA	CA		03/23/2021		208,778		(277)			(277)		947	947		(2)	(2)
100054421	BAKERSFIELD	CA		03/23/2021		337,243		(337)			(337)		3,423	3,423		3	3
100054438	GREENVILLE	PA		03/23/2021		199,515		(431)			(431)		1,415	1,415			1,415
100054443	BASEHOR	KS		03/23/2021		105,452		(274)			(274)		495	495		(1)	(1)
100054445	MC DONALD	PA		03/23/2021		227,300		(302)			(302)		762	762			762
100054446	WINDSTOCK	MD		03/23/2021		41,805		(293)			(293)		1,996	1,996			1,996
100054449	CADILLAC	MI		03/23/2021		19,742		(195)			(195)		741	741			741
100054450	SOUTH BEND	IN		03/23/2021		67,824		(235)			(235)		421	421			421
100054452	STATEN ISLAND	NY		03/23/2021		73,247		(851)			(851)		2,656	2,656			2,656
100054454	CAMP MEERER	CA		03/23/2021		74,100		(315)			(315)		441	441			441
100054462	MAHIAH	NJ		03/23/2021		31,816		(289)			(289)		653	653			653
100054463	NEWBERRY	SC		03/23/2021		13,875		(46)			(46)		2,289	2,289		(9)	(9)
100054466	MIAMI	FL		03/23/2021		57,843		(144)			(144)		1,374	1,374			1,374
100054476	DAYTON	OH		03/23/2021		55,084		(1,008)			(1,008)		963	963			963
100054481	PENSACOLA	FL		03/23/2021		15,178		(156)			(156)		741	741		1	1

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054487	PHILADELPHIA	PA		03/23/2021		50,768	185				185		80	80			
100054489	SAN ANTONIO	TX		03/23/2021		35,483	(355)				(355)		447	447			
100054491	DOVINGTOWN	PA		03/23/2021		165,986	3,198	3,198			3,198		691	691			
100054493	YELLOW SPRINGS	OH		03/23/2021		27,931	(148)				(148)		1,861	1,861			
100054496	ALVIN	TX		03/23/2021		23,750	(28)				(28)		2,667	2,667			(2)
100054497	CARTERET	NJ		03/23/2021		287,986					540		816	816			(1)
100054502	NEWPORT NEWS	VA		03/23/2021		134,138	(807)	(807)			(807)		1,087	1,087			(2)
100054510	PHILADELPHIA	PA		03/23/2021		23,446	(50)	(50)			(50)		40	40			
100054513	CATIMBA	NC		03/23/2021		103,600	(94)	(94)			(94)		502	502			5
100054518	STATEN ISLAND	NY		03/23/2021		313,445	(286)	(286)			(286)		1,766	1,766			(8)
100054526	DETROIT	MI		03/23/2021		49,277	(76)	(76)			(76)		121	121			3
100054529	GLENDALE	AZ		03/23/2021		63,182	(560)	(560)			(560)		2,825	2,825			3
100054532	PETERBOROUGH	NH		03/23/2021		89,367	(235)	(235)			(235)		1,564	1,564			
100054536	SARASOTA	FL		03/23/2021		14,851	(157)	(157)			(157)		1,000	1,000			
100054545	NORFOLK	VA		03/23/2021		83,432	(236)	(236)			(236)		219	219			
100054547	GREENWOOD	IN		03/23/2021		82,128	(341)				(341)		1,156	1,156			
100054549	ALEXANDRIA	VA		03/23/2021		219,640	(27)	(27)			(27)		314	314			
100054551	MOUNT AIRY	MO		03/23/2021		202,360	(176)	(176)			(176)		897	897			
100054554	CLEVELAND	OH		03/23/2021		124,611		145			145		325	325			
100054558	COLLEGE STATION	TX		03/23/2021		30,227	(417)				(417)		719	719			
100054560	SOUTH ORANGE	NJ		03/23/2021		174,882		227			227		2,533	2,533			
100054566	DOLTON	IL		03/23/2021		30,484		123			123		503	503			
100054570	BELMORE	NY		03/23/2021		514,715	(746)	(746)			(746)		1,438	1,438			
100054571	LITTLE FALLS	IN		03/23/2021		387,953	(461)				(461)		1,074	1,074			
100054578	YUBA CITY	CA		03/23/2021		181,049	(420)	(420)			(420)		501	501			
100054579	KINGS PARK	NY		03/23/2021		129,163	(263)	(263)			(263)		326	326			
100054583	ROCKFORD	MI		03/23/2021		62,119	(150)	(150)			(150)		208	208			
100054587	PINELLAS PARK	FL		03/23/2021		132,454	(411)	(411)			(411)		1,544	1,544			
100054588	CALUMET CITY	IL		03/23/2021		58,147	(232)	(232)			(232)		434	434			
100054593	ORLANDO	FL		03/23/2021		260,985	(369)	(369)			(369)		789	789			
100054598	UPPER DARBY	PA		03/23/2021		50,141		(91)			(91)		144	144			
100054599	STATEN ISLAND	NY		03/23/2021		141,275	(253)	(253)			(253)		423	423			9
100054601	ALGONQUIN	IL		03/23/2021		169,437	94				94		520	520			
100054609	LINCOLN	NE		03/23/2021		50,893	(26)	(26)			(26)		109	109			
100054610	KANAWAKEE	IL		03/23/2021		115,526	(167)	(167)			(167)		448	448			
100054614	FLA MINELL	MI		03/23/2021		305,055	(341)				(341)		803	803			
100054619	WESTHAMPTON BEACH	NY		03/23/2021		414,249		(1,435)			(1,435)		2,668	2,668			
100054622	SHELBY	NC		03/23/2021		55,261	(785)	(785)			(785)		760	760			(4)
100054632	FLORENCE	SC		03/23/2021		73,277	(235)	(235)			(235)		1,437	1,437			
100054634	GRAND PRAIRIE	TX		03/23/2021		69,058	(479)	(479)			(479)		785	785			
100054635	LITHIA SPRINGS	GA		03/23/2021		39,145		(357)			(357)		386	386			
100054636	TUSCON	AZ		03/23/2021		170,750	(270)	(270)			(270)		1,254	1,254			
100054642	GREENVILLE	NC		03/23/2021		127,933		(315)			(315)		1,073	1,073			
100054645	BETHPAGE	NY		03/23/2021		311,221		(391)			(391)		1,169	1,169			
100054646	JURIPA VALLEY	CA		03/23/2021		67,044	(63)	(63)			(63)		3,479	3,479			
100054650	PERKINS	OK		03/23/2021		73,026	(177)	(177)			(177)		542	542			
100054651	TRACY	MI		03/23/2021		9,999		20			20		520	520			
100054657	MILWAUKEE	WI		03/23/2021		146,212		(205)			(205)		400	400			
100054658	WESTFIELD	NJ		03/23/2021		159,131		(152)			(152)		569	569			
100054663	LOS ANGELES	CA		03/23/2021		328,825		(335)			(335)		1,723	1,723			
100054673	TRENTON	NJ		03/23/2021		113,966		(155)			(155)		737	737			1

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054675	BLOOMFIELD	IN		03/23/2021		282,540		(367)			(367)		736	736			
100054678	DURHAM	NC		03/23/2021		77,084		(179)			(179)		93	93			
100054685	OSOLA	FL		03/23/2021		149,233		(494)			(494)		1,415	1,415			
100054688	DETROIT	MI		03/23/2021		70,791		(545)			(545)		673	673			(1)
100054693	ST ALBANS	VT		03/23/2021		163,610		(378)			(378)		459	459			
100054696	EAST SAINT LOUIS	IL		03/23/2021		33,654		25			25		849	849			3
100054697	MIDDLETOWN	DE		03/23/2021		224,286		(454)			(454)		243	243			
100054704	MARION	OH		03/23/2021		34,813		300			300		50	50			
100054709	GENEVA	GA		03/23/2021		108,129		93			93		78	78			
100054711	BROOKLYN	NY		03/23/2021		403,981		(1,009)			(1,009)		2,515	2,515			
100054716	VILLA PARK	IL		03/23/2021		100,284		(222)			(222)		1,320	1,320			
100054720	TORRINGTON	CT		03/23/2021		119,975		(246)			(246)		618	618			
100054724	PHILADELPHIA	PA		03/23/2021		18,143		(118)			(118)		336	336			
100054725	WAYNESBORO	VA		03/23/2021		18,502		(124)			(124)		390	390			
100054727	WINNE	AR		03/23/2021		65,434		(217)			(217)		1,134	1,134			
100054731	WEIFR	KS		03/23/2021		64,211		(69)			(69)		568	568			
100054732	FAIRFIELD	CT		03/23/2021		496,965		(351)			(351)		1,824	1,824			1
100054734	INDIANAPOLIS	IN		03/23/2021		120,311		(122)			(122)		1,659	1,659		1	
100054735	CLOWIS	CA		03/23/2021		327,018		(492)			(492)		877	877			
100054740	PITTSBURGH	PA		03/23/2021		41,024		(60)			(60)		101	101			
100054747	KOKOMO	IN		03/23/2021		126,696		(166)			(166)		438	438			
100054749	VERNON HILLS	IL		03/23/2021		152,511		(204)			(204)		575	575		4	
100054750	LINCOLNTON	NC		03/23/2021		57,711		(32)			(32)		1,623	1,623			
100054756	NORFOLK	VA		03/23/2021		174,630		(235)			(235)		587	587		1	
100054759	FISH KILL	NY		03/23/2021		156,643		(200)			(200)		393	393			
100054761	UPPER MERLBORO	MD		03/23/2021		166,661		(123)			(123)		441	441		1	
100054771	TORRINGTON	CT		03/23/2021		112,804		800			800		(2,583)	(2,583)		2,857	
100054775	CLEVELAND	OH		03/23/2021		102,671		330			330		221	221			
100054782	CLEVELAND	OH		03/23/2021		53,025		(34)			(34)		265	265		(1)	
100054786	BAY SHORE	NY		03/23/2021		301,964		2,501			2,501		2,166	2,166			
100054792	SAN JOSE	CA		03/23/2021		590,224		(684)			(684)		2,178	2,178		(2)	
100054793	ORLANDO	FL		03/23/2021		39,112		(204)			(204)		757	757			
100054794	COMPTON	CA		03/23/2021		63,732		(152)			(152)		275	275			
100054804	PENSACOLA	FL		03/23/2021		141,042		(251)			(251)		393	393			
100054807	PATCHOGUE	NY		03/23/2021		331,634		(397)			(397)		1,187	1,187		3	
100054821	ALTAMONTE SPRINGS	FL		03/23/2021		268,198		(336)			(336)		623	623			
100054833	WINTERLEY	TX		03/23/2021		46,853		(51)			(51)		134	134			
100054835	RICHMOND	VA		03/23/2021		21,446		(119)			(119)		588	588			
100054837	YOUNGSTOWN	OH		03/23/2021		10,442		(26)			(26)		179	179			
100054839	BROOKLYN	NY		03/23/2021		31,251		(814)			(814)		687	687			
100054846	MIAMI	FL		03/23/2021		111,687		(87)			(87)		515	515			
100054849	READING	PA		03/23/2021		203,783		789			789		400	400			
100054851	STOCKTON	CA		03/23/2021		60,456		(68)			(68)		1,014	1,014			
100054855	RAINSET	MIN		03/23/2021		337,251		(283)			(283)		895	895			
100054856	COLUMBUS	NE		03/23/2021		92,223		(382)			(382)		157	157			
100054863	MONTGOMERY	AL		03/23/2021		88,637		139			139		455	455		5	
100054879	CHICAGO	IL		03/23/2021		151,778		566			566		1,102	1,102			
100054880	STEGER	IL		03/23/2021		40,665		(94)			(94)		226	226			
100054881	CEDAR GROVE	NI		03/23/2021		199,430		(251)			(251)		706	706			
100054884	WALDORF	MD		03/23/2021		229,771		(242)			(242)		614	614		14	
100054889	HAVEN	ID		03/23/2021		126,623		(164)			(164)		938	938			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054894	CHARLOTTE	NC		03/23/2021		26,383	(135)				(135)		970				
100054899	SALINAS	CA		03/23/2021		109,425	(62)				(62)		331				
100054900	ORLANDO	FL		03/23/2021		235,167	(81)				(81)		601				
100054905	HARVEST	AL		03/23/2021		79,825	(313)				(313)		2,968				
100054906	BRISTOL	PA		03/23/2021		53,709	(518)				(518)		1,224				
100054907	DEER ISLAND	OR		03/23/2021		56,418	(428)				(428)		1,274				
100054914	WEST HAVERSTRAW	NY		03/23/2021		266,435	(607)				(607)		762				
100054915	CLEBURNE	TX		03/23/2021		7,486	(24)				(24)		1,478				
100054916	CHANDLER	AZ		03/23/2021		104,681	(110)				(110)		5,329				
100054917	DOLTON	IL		03/23/2021		9,457	(83)				(83)		2,319				
100054918	HAYDEN	AL		03/23/2021		9,439	(57)				(57)		2,915				
100054924	LAGRANGE	GA		03/23/2021		129,015	(703)				(703)		759				
100054926	FRANKLINVILLE	NJ		03/23/2021		184,656	(305)				(305)		222				
100054927	O FALLON	IL		03/23/2021		357,596	(867)				(867)		363				
100054930	LINCOLNTON	NC		03/23/2021		27,308	(464)				(464)		1,180				
100054932	TYRONE	PA		03/23/2021		143,140	1,103				1,103		471				
100054934	MAVSVILLE	KY		03/23/2021		58,935	(611)				(611)		388				
100054940	INDIANAPOLIS	IN		03/23/2021		36,881	82				82		107				
100054942	LOS ANGELES	CA		03/23/2021		185,557	(307)				(307)		463				
100054950	SALEM	NJ		03/23/2021		120,474	1,205				1,205		500				
100054952	TAMPA	FL		03/23/2021		32,986	(91)				(91)		278				
100054957	MANALAPAN	NJ		03/23/2021		368,283	(487)				(487)		955				
100054962	FAIRBURN	GA		03/23/2021		118,374	(221)				(221)		428				
100054964	ELLWOOD CITY	PA		03/23/2021		136,747	(263)				(263)		415				
100054967	WASHINGTON	DC		03/23/2021		138,347	(260)				(260)		2,415				
100054977	YORBA LINDA	CA		03/23/2021		163,967	(354)				(354)		3,789				
100054979	LITTLE MOUNTAIN	SC		03/23/2021		96,016	(510)				(510)		1,970				
100054983	CHICAGO	IL		03/23/2021		388,394	2,944				2,944		787				
100054985	NEAPORT	MI		03/23/2021		180,140	(1,306)				(1,306)		2,898				
100054987	WATUGA	TX		03/23/2021		34,096	255				255		2,211				
100055004	ROANKE	VA		03/23/2021		60,776	(494)				(494)		205				
100055007	VOLUNTOWN	CT		03/23/2021		161,099	(406)				(406)		441				
100055008	WILLOWBROOK	IL		03/23/2021		33,496	(136)				(136)		1,967				
100055009	RIDGEFIELD PARK	NJ		03/23/2021		919,600	7,047				7,047		1,312				
100055011	MONTICELLO	KY		03/23/2021		11,015	(132)				(132)		929				
100055012	HALEAH	FL		03/23/2021		336,058	(379)				(379)		1,370				
100055014	PITTSFIELD	IL		03/23/2021		15,683	(316)				(316)		715				
100055016	NOFOLK	VA		03/23/2021		28,777	14				14		3,370				
100055018	COLUMBIA	MO		03/23/2021		282,236	(230)				(230)		637				
100055022	MANSFIELD	TX		03/23/2021		49,944	436				436		3,995				
100055026	DADE CITY	FL		03/23/2021		50,527	(102)				(102)		261				
100055027	SANTA ANA	CA		03/23/2021		285,990	(278)				(278)		771				
100055028	INGLESIDE	IL		03/23/2021		211,861	150				150		581				
100055029	YORBA LINDA	CA		03/23/2021		166,728	(162)				(162)		560				
100055030	LENOIR	NC		03/23/2021		17,923	3				3		1,376				
100055037	WILKES BARRE	PA		03/23/2021		23,136	(63)				(63)		34				
100055038	PHILADELPHIA	PA		03/23/2021		85,155	(172)				(172)		117				
100055047	MAVSVILLE	GA		03/23/2021		129,883	(27)				(27)		135				
100055049	DAVE	FL		03/23/2021		133,424	(428)				(428)		801				
100055052	SAFREVILLE	NJ		03/23/2021		60,092	(269)				(269)		841				
100055056	BAVPORT	NY		03/23/2021		195,031	(587)				(587)		1,124				

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10005509	ELMONT	NY		03/23/2021		133,974		(167)			(167)		444		444		
10005500	MORRISTOWN	TN		03/23/2021		63,133		(82)			(82)		227		227		
10005570	UNION	SC		03/23/2021		39,024		(163)			(163)		15		15		
100055074	LORAIN	OH		03/23/2021		90,992		(66)			(66)		285		285		
100055076	ROCHESTER	NY		03/23/2021		120,006		57			57		194		194		
100055084	JAMUL	CA		03/23/2021		209,845		(144)			(144)		1,087		1,087		
100055091	BROOKLYN	NY		03/23/2021		55,906		(284)			(284)		1,788		1,788		
100055092	ORIENT	OH		03/23/2021		8,342		(181)			(181)		1,015		1,015		
100055093	STATESBORO	GA		03/23/2021		109,785		(252)			(252)		164		164		
100055095	SAFORD	FL		03/23/2021		37,461		(293)			(293)		1,679		1,679		
100055106	ORLAND BEACH	FL		03/23/2021		83,985		(59)			(59)		337		337		
100055111	GONZALES	TX		03/23/2021		77,680		(109)			(109)		289		289		
100055112	KENORE	VA		03/23/2021		383,253		(400)			(400)		1,101		1,101		
100055122	LANSDOWNE	PA		03/23/2021		154,068		(284)			(284)		407		407		
100055126	HICKORY HILLS	IL		03/23/2021		22,986		(148)			(148)		2,468		2,468		
100055128	HOKSETT	NH		03/23/2021		64,016		(231)			(231)		706		706		
100055129	PEWFIELD	NY		03/23/2021		38,530		(314)			(314)		2,551		2,551		
100055133	VICTORVILLE	CA		03/23/2021		145,764		(328)			(328)		501		501		(2)
100055134	GREENVILLE	SC		03/23/2021		64,655		(49)			(49)		238		238		
100055135	BROOKLYN	NY		03/23/2021		58,710		(102)			(102)		2,626		2,626		(1)
100055138	NEW BRITAIN	CT		03/23/2021		55,254		126			126		186		186		
100055140	GLENDALE	AZ		03/23/2021		108,662		(487)			(487)		993		993		
100055146	NEWARK	OH		03/23/2021		39,219		(557)			(557)		581		581		
100055147	GREENSBORO	NC		03/23/2021		313,981		(1,691)			(1,691)		1,125		1,125		
100055149	MONROE	GA		03/23/2021		78,283		(217)			(217)		107		107		
100055150	JACKSONVILLE	FL		03/23/2021		173,266		(544)			(544)		615		615		(7)
100055153	DIXONS MILLS	AL		03/23/2021		6,650		(23)			(23)		1,658		1,658		
100055164	MILWAUKEE	WI		03/23/2021		129,660		(616)			(616)		357		357		
100055165	ROBERTS	IL		03/23/2021		25,814		122			122		64		64		
100055167	BALTIMORE	MD		03/23/2021		96,111		(911)			(911)		1,109		1,109		
100055168	OWAHA	NE		03/23/2021		45,428		(164)			(164)		285		285		
100055182	NOGALES	AZ		03/23/2021		26,843		(79)			(79)		622		622		
100055186	NORTH BALDWIN	NY		03/23/2021		393,870		(378)			(378)		926		926		
100055188	AUGUSTA	GA		03/23/2021		80,143		7			7		243		243		
100055198	SHEPHERT	LA		03/23/2021		20,530		(137)			(137)		1,686		1,686		
100055196	NORTH BALDWIN	NY		03/23/2021		60,570		(442)			(442)		1,305		1,305		
100055197	LAKE OSIEGO	OR		03/23/2021		128,273		(116)			(116)		562		562		
100055200	GARLAND	UT		03/23/2021		66,133		(95)			(95)		2,238		2,238		
100055201	ALLEN PARK	MI		03/23/2021		56,090		(84)			(84)		261		261		
100055207	MINNEAPOLIS	MINN		03/23/2021		182,243		(2,179)			(2,179)		1,612		1,612		
100055213	ORLAND PARK	IL		03/23/2021		114,525		309			309		3,842		3,842		(4)
100055215	CHATTANOOGA	TN		03/23/2021		39,264		(217)			(217)		300		300		
100055217	DETROIT	MI		03/23/2021		24,543		(155)			(155)		828		828		
100055218	HIGH RIDGE	MO		03/23/2021		222,020		(511)			(511)		549		549		
100055228	BALTIMORE	MD		03/23/2021		42,674		(219)			(219)		493		493		
100055230	LOUISVILLE	KY		03/23/2021		68,632		(626)			(626)		605		605		(25)
100055231	LANCASTER	CA		03/23/2021		213,870		264			264		480		480		
100055235	TOLEDO	VA		03/23/2021		49,396		(433)			(433)		793		793		
100055237	ORLANDO	FL		03/23/2021		8,032		(86)			(86)		721		721		
100055245	CONCORD	CA		03/23/2021		212,411		(271)			(271)		738		738		
100055247	CHESTERTON	IN		03/23/2021		28,111		(77)			(77)		1,724		1,724		

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005525	BOWTON BEACH	FL		03/23/2021		95,380		(72)			(72)		304		304		
10005526	MACON	GA		03/23/2021		12,215		(86)			(86)		1,335				
10005528	TAYLORS	SC		03/23/2021		23,397		(191)			(191)		928				
10005529	PEORIA	IL		03/23/2021		13,382		(117)			(117)		575				
10005522	NEKOWIN	OR		03/23/2021		188,865		(178)			(178)		1,239				(2)
10005529	KENANSBURG	NJ		03/23/2021		55,254		(183)			(183)		1,577				(2)
100055281	SPARTA	NJ		03/23/2021		204,304		(264)			(264)		731				
100055287	MURFREESBORO	TN		03/23/2021		86,594		(212)			(212)		1,002				
100055290	SUNNYSIDE	WA		03/23/2021		112,854		262			262		83				2,969
100055292	CINCINNATI	OH		03/23/2021		48,722		(534)			(534)		331				35
100055298	MORENO VALLEY	CA		03/23/2021		207,831		(437)			(437)		552				(1)
100055299	CALUMET PARK	IL		03/23/2021		77,646		68			68		303				
100055300	VENICE	FL		03/23/2021		95,464		(668)			(668)		953				
100055301	STUDIO CITY	CA		03/23/2021		576,619		(120)			(120)		2,386				
100055302	DETROIT	MI		03/23/2021		106,191		541			541		147				
100055310	RANCHO CUCAMONGA	CA		03/23/2021		174,198		(146)			(146)		934				
100055311	AZUSA	CA		03/23/2021		165,678		(134)			(134)		719				
100055315	MONMOUTH	OR		03/23/2021		94,255		(101)			(101)		266				1
100055318	MOUNT PLEASANT	TN		03/23/2021		55,334		(327)			(327)		653				
100055323	PLEASANTVILLE	NJ		03/23/2021		121,882		(111)			(111)		307				
100055333	WIELINGTON	FL		03/23/2021		138,287		(76)			(76)		884				(3)
100055337	SEATTLE	WA		03/23/2021		192,999		(646)			(646)		3,245				
100055339	MARIETTA	GA		03/23/2021		158,930		(212)			(212)		508				
100055340	HELSINKI	MT		03/23/2021		33,232		(172)			(172)		561				
100055342	WEST FRANKFORT	IL		03/23/2021		10,631		(46)			(46)		942				
100055343	HAIKU	HI		03/23/2021		148,944		(84)			(84)		487				
100055344	MOONACHIE	NJ		03/23/2021		164,751		(466)			(466)		2,703				
100055345	ELDRADO	IL		03/23/2021		6,735		(38)			(38)		1,728				
100055350	WRIGHT	MN		03/23/2021		86,309		(167)			(167)		149				
100055351	OAK LAWN	IL		03/23/2021		86,564		(157)			(157)		281				
100055353	CLEVELAND	TX		03/23/2021		67,206		(237)			(237)		544				
100055357	MBANK	TX		03/23/2021		23,486		(273)			(273)		833				
100055361	MUNFORD	AL		03/23/2021		18,671		(314)			(314)		1,352				
100055370	EAST HARTFORD	CT		03/23/2021		180,201		(181)			(181)		598				
100055371	MISSION	TX		03/23/2021		12,005		(169)			(169)		1,336				
100055374	SAN DIEGO	CA		03/23/2021		567,081		(406)			(406)		2,241				
100055380	MIDDLEBURG	FL		03/23/2021		351,529		(67)			(67)		47				
100055381	BAY SHORE	NY		03/23/2021		95,100		(309)			(309)		765				
100055382	BATTLE GROUND	VA		03/23/2021		222,412		(271)			(271)		825				9
100055383	MINNEAPOLIS	MN		03/23/2021		88,473		(143)			(143)		219				
100055387	O FALLON	IL		03/23/2021		443,393		(399)			(399)		1,197				
100055397	SPARTANBURG	SC		03/23/2021		92,919		(148)			(148)		278				2
100055403	ATLANTA	GA		03/23/2021		77,261		(126)			(126)		409				
100055409	SAVAGE	MT		03/23/2021		92,905		(701)			(701)		556				
100055414	SPRINGFIELD	MA		03/23/2021		160,685		(332)			(332)		487				
100055415	PATERSON	NJ		03/23/2021		255,282		(1,429)			(1,429)		2,114				
100055417	QUINCY	FL		03/23/2021		41,931		(72)			(72)		1,349				1,481
100055418	HALIFAX	MA		03/23/2021		30,321		(224)			(224)		945				
100055423	CONROE	TX		03/23/2021		11,395		(54)			(54)		435				
100055431	NEW CUMBERLAND	WV		03/23/2021		23,658		(123)			(123)		258				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055436	HAZEL CREST	IL		03/23/2021		153,859		(24)			(24)		1,469	(392)		1,039	
100055437	AUGUSTA	GA		03/23/2021		6,064		(136)			(136)		1,469				
100055438	VICTORIA	TX		03/23/2021		9,975		(133)			(133)		224				
100055441	WATERLOO	IA		03/23/2021		171,973		(803)			(803)		2,743				
100055442	NEW ROCHELLE	NY		03/23/2021		605,862		(417)			(417)		2,252				
100055443	SIAMSEA	SC		03/23/2021		54,997		(449)			(449)		1,403				
100055447	EAST ORANGE	NJ		03/23/2021		357,722		(310)			(310)		1,309				
100055448	CHULA VISTA	CA		03/23/2021		69,786		(405)			(405)		2,064				
100055449	ISLE	IN		03/23/2021		22,797		16			16		1,709				
100055454	RACINE	WI		03/23/2021		101,327		(197)			(197)		226				
100055456	MEDINA	OH		03/23/2021		128,315		(233)			(233)		220				
100055457	CHICAGO	IL		03/23/2021		337,149		(384)			(384)		1,143				
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		216,240		(913)			(913)		1,953				
100055466	BELLE GLADE	FL		03/23/2021		112,039		(152)			(152)		440				
100055469	JUPITER	FL		03/23/2021		155,051		(86)			(86)		541				
100055471	CONVERS	GA		03/23/2021		84,439		(113)			(113)		1,325				
100055473	KENOSHA	WI		03/23/2021		27,519		(208)			(208)		363				
100055479	MONTEBELLO	CA		03/23/2021		116,504		(93)			(93)		361				
100055480	FRANKLIN SQUARE	NY		03/23/2021		144,684		(184)			(184)		550				
100055487	PLEASANT HILL	OH		03/23/2021		37,857		(116)			(116)		95				(1)
100055495	TUCSON	AZ		03/23/2021		42,238		(152)			(152)		171				
100055498	ELLENWOOD	GA		03/23/2021		164,079		(439)			(439)		606				
100055503	FREDERICKSBURG	VA		03/23/2021		207,524		(495)			(495)		934				
100055506	DALLAS	TX		03/23/2021		50,685		(445)			(445)		966				
100055507	DEVILLE	LA		03/23/2021		19,630		(378)			(378)		1,523				
100055509	MISSION VIEJO	CA		03/23/2021		485,986		(683)			(683)		2,271				
100055511	COLUMBUS	GA		03/23/2021		119,284		(601)			(601)		222				
100055513	PAINTER	VA		03/23/2021		74,862		(545)			(545)		664				
100055518	CHICAGO	IL		03/23/2021		139,281		(409)			(409)		1,796				
100055519	PAHUMP	NY		03/23/2021		143,264		(354)			(354)		970				
100055521	BALTIMORE	MD		03/23/2021		175,937		(242)			(242)		484			4	
100055522	PISCATAWAY	NJ		03/23/2021		200,590		(390)			(390)		375				
100055532	BLUE POINT	NY		03/23/2021		303,820		(518)			(518)		3,158				
100055539	BIRMINGHAM	AL		03/23/2021		61,050		(78)			(78)		239				
100055557	FRANKLIN	VA		03/23/2021		57,622		(1,178)			(1,178)		466				
100055558	NEWBERRY	SC		03/23/2021		17,703		(196)			(196)		494				
100055559	GLENWOOD	IL		03/23/2021		167,886		(134)			(134)		478			(2)	
100055561	VINELAND	NJ		03/23/2021		200,120		(95)			(95)		772				
100055567	ALLENDALE	PA		03/23/2021		96,525		(1,351)			(1,351)		1,226				
100055569	FOREST HILL	TX		03/23/2021		19,081		51			51		865			3	
100055572	DEL RIO	TX		03/23/2021		148,574		(322)			(322)		931				
100055573	PALMDALE	CA		03/23/2021		460,282		(587)			(587)		1,136				
100055574	READING	PA		03/23/2021		48,412		(925)			(925)		560				
100055575	HAUGHTON	VA		03/23/2021		138,100		1,892			1,892		413			(9)	
100055577	OWAHA	NE		03/23/2021		78,076		(286)			(286)		1,321				
100055578	MOROVIA	CA		03/23/2021		146,136		(215)			(215)		716				
100055579	MASSILLON	OH		03/23/2021		58,430		(599)			(599)		489				
100055582	DALLAS	OR		03/23/2021		43,217		(169)			(169)		769				
100055584	ENGLISH	IN		03/23/2021		69,115		1,350			1,350		215				
100055586	QUARRYVILLE	PA		03/23/2021		96,801		(266)			(266)		164				
100055589	OAKLAND	CA		03/23/2021		235,077		(112)			(112)		3,185			(2)	(2)

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	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
10005591	VIDALIA	GA		03/23/2021		41,288		(48)			(48)		128	128			
10005593	RIO RICO	AZ		03/23/2021		19,468		(8)			(8)		106	106			
10005594	MIAMI	FL		03/23/2021		193,825		(361)			(361)		1,484	1,484			
10005595	CARPENTERSVILLE	IL		03/23/2021		213,302		(48)			(48)		403	403			
10005596	SNOQUALMIE	WA		03/23/2021		228,968		(180)			(180)		2,838	2,838			
10005597	UPPER DARY	PA		03/23/2021		60,684		(2)			(2)		315	315		1	
10005598	WEST COVINA	CA		03/23/2021		225,928		(343)			(343)		1,284	1,284			
10005599	MASON	OH		03/23/2021		86,795		(505)			(505)		1,563	1,563			
100055928	HASKELL	OK		03/23/2021		19,259		(41)			(41)		934	934		(18)	
100055937	WEST DECATUR	GA		03/23/2021		53,518		(233)			(233)		404	404			
100055938	MEADOW BRIDGE	IV		03/23/2021		22,992		(121)			(121)		339	339			
100055946	CHARLESTON	IV		03/23/2021		144,919		(213)			(213)		323	323			
100055947	ANHEIM	CA		03/23/2021		498,439		(977)			(977)		1,504	1,504			
100055958	BALTIMORE	MD		03/23/2021		112,707		(130)			(130)		1,654	1,654			
100055962	COLORADO SPRINGS	CO		03/23/2021		166,866		(231)			(231)		285	285			
100055966	NEW ORLEANS	LA		03/23/2021		79,780		(70)			(70)		183	183		(1)	
100055967	SAN DIEGO	CA		03/23/2021		181,388		(307)			(307)		1,980	1,980			
100055976	HALIFAX	PA		03/23/2021		128,930		(161)			(161)		317	317			
100055985	WOODBURY	NJ		03/23/2021		163,282		(129)			(129)		559	559			
100055986	LAKESHORE	FL		03/23/2021		12,362		(111)			(111)		391	391		(5)	
100055983	COLLEGE POINT	NY		03/23/2021		338,900		(596)			(596)		2,180	2,180			
100055986	METAMORA	IL		03/23/2021		122,727		(158)			(158)		409	409		(2)	
100055706	EVERGREEN PARK	IL		03/23/2021		154,100		(336)			(336)		717	717		(1)	
100055713	SAINT LOUIS	MO		03/23/2021		35,215		(870)			(870)		279	279			
100055716	COLUMBUS	GA		03/23/2021		42,544		(349)			(349)		238	238			
100055717	SAINT LOUIS	MO		03/23/2021		54,894	88				88		234	234		194	
100055719	OAKDALE	LA		03/23/2021		19,564		141			141		49	49			
100055720	BRADLEY	IL		03/23/2021		90,424		59			59		512	512			
100055721	STATEN ISLAND	NY		03/23/2021		487,823	2,730				2,730		822	822		11,583	
100055724	DOVER	OH		03/23/2021		90,087		(65)			(65)		3	3		3	
100055726	KENOSHA	WI		03/23/2021		127,849		(360)			(360)		3,983	3,983			
100055728	NORTH BARRINGTON	IL		03/23/2021		975,488	(4,075)				(4,075)		7,136	7,136		(2)	
100055733	GLADSTONE	OR		03/23/2021		102,534		135			135		1,586	1,586			
100055743	KANSAS CITY	MO		03/23/2021		71,494		(7)			(7)		3,069	3,069			
100055744	PTITMAN	NJ		03/23/2021		7,042		9			9		3,058	3,058			
100055749	BEAVER CITY	NE		03/23/2021		19,966		726			726		133	133			
100055750	LIVEMORE	CA		03/23/2021		225,210		(231)			(231)		1,423	1,423		(2)	
100055768	MONEY	NY		03/23/2021		149,212		(925)			(925)		1,964	1,964			
100055773	FAIR LAWN	NJ		03/23/2021		35,638		(196)			(196)		2,584	2,584		(1)	
100055780	KANSAS CITY	MO		03/23/2021		271,137		(306)			(306)		958	958			
100055781	HAMILTON	AL		03/23/2021		96,105		(286)			(286)		952	952			
100055782	FORT EDWARD	NY		03/23/2021		120,704		(78)			(78)		398	398			
100055783	BROOKLYN	NY		03/23/2021		266,554		(221)			(221)		857	857			
100055787	ALBRIGHTSVILLE	PA		03/23/2021		173,189		(12)			(12)		501	501			
100055788	LIVINGSTON	AL		03/23/2021		25,892		(417)			(417)		1,573	1,573			
100055796	HARRISVILLE	IV		03/23/2021		19,068		(280)			(280)		456	456			
100055800	SAINT LOUIS	MO		03/23/2021		22,912		(81)			(81)		49	49			
100055805	HOSFORD	FL		03/23/2021		37,863		(307)			(307)		2,020	2,020			
100055807	YPSILANTI	MI		03/23/2021		19,719		(410)			(410)		1,117	1,117		(6)	
100055811	ENGLEWOOD	FL		03/23/2021		56,737		(421)			(421)		889	889			
100055818	RIVERBANK	CA		03/23/2021		93,743		(171)			(171)		854	854		(4)	

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	Location	State						Loan Type	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number				City	Location	State	Loan Type	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
100055819	ESCONDIDO		CA		03/23/2021			166,960		(112)				893					893	(13)	
100055821	WOODFORD		VA		03/23/2021			265,951		(654)				2,644					2,644	(4)	
100055822	PALO ALTO		CA		03/23/2021			493,162		(423)				4,184					4,184	(4)	
100055827	KNOXVILLE		TN		03/23/2021			58,028		(89)				177					177	2	
100055830	NEWARK		NJ		03/23/2021			93,998		(119)				291					291		
100055839	DOVER		PA		03/23/2021			17,227		(140)				941					941	(1)	
100055841	TUSCON		AZ		03/23/2021			97,592		(219)				238					238	1	
100055847	SAINT PETERSBURG		FL		03/23/2021			35,798		(168)				114					114		
100055850	ELKHART		IN		03/23/2021			71,998		(208)				76					76		
100055852	SPRINGFIELD		VA		03/23/2021			626,529		(1,139)				2,457					2,457		
100055860	OMAHA		NE		03/23/2021			173,698		(178)				921					921		
100055904	HOUSTON		TX		03/26/2021			319,881		(242)				1,599					1,599		
100055905	JERSEY CITY		NJ		03/26/2021			645,029		(492)				3,260					3,260	1	
100057503	CLINTON		NJ		06/30/2021			363,381		(109)				1,975					1,975		
100057507	PORTLAND		OR		06/30/2021			351,533		(141)				1,794					1,794		
100057509	MESA		AZ		06/30/2021			482,277		(203)				2,447					2,447		
100057510	HAGERSTOWN		MD		06/30/2021			72,283		(49)				355					355		
100057511	GARFIELD		NJ		06/30/2021			312,665		(183)				1,900					1,900		
100057513	CONCORD		CA		06/30/2021			605,006		(220)				3,077					3,077		
100057514	SUNNYVALE		CA		06/30/2021			793,411		(301)				4,115					4,115		
100057517	WOODBURY		MI		06/30/2021			168,064		62				957					957		
100057519	DENVER		CO		06/30/2021			311,001		(125)				1,600					1,600		
100057520	MIAMI		FL		06/30/2021			428,642		(55)				2,246					2,246		
100057521	PERU		VT		06/30/2021			219,186		(82)				1,114					1,114		
100057525	SIMI VALLEY		CA		06/30/2021			306,140		(253)				1,442					1,442		
100057528	NEWTON		MA		06/30/2021			367,864		(135)				1,888					1,888		
100057531	DECATUR		AL		06/30/2021			89,775		(91)				392					392		
100057532	WINSTON SALEM		NC		06/30/2021			116,859		6				632					632		
100057534	INDIO		CA		06/30/2021			179,517		(169)				807					807		
100057537	PEMBROKE PINES		FL		06/30/2021			207,162		(82)				1,057					1,057		
100057539	BURLESON		TX		06/30/2021			174,345		(55)				889					889		
100057540	AUGUSTA		GA		06/30/2021			129,867		(50)				650					650		
100057541	MISSOURI CITY		TX		06/30/2021			123,494		(89)				585					585		
100057542	ALBUQUERQUE		NM		06/30/2021			93,318		(130)				394					394		
100057543	POTTSTOWN		PA		06/30/2021			110,005		(112)				488					488		
100057546	INDEPENDENCE		MO		06/30/2021			142,850		(55)				718					718		
100057547	DALLAS		TX		06/30/2021			151,992		(55)				773					773		
100057548	HIGHLAND		IL		06/30/2021			49,755		11				367					367		
100057550	CIBOLA		TX		06/30/2021			174,834		(7)				942					942		
100057554	RIDGECREST		CA		06/30/2021			275,243		(88)				1,486					1,486		
100057555	EVANS		CO		06/30/2021			203,910		(80)				1,035					1,035		
100057557	HOLIDAY		FL		06/30/2021			147,461		(55)				792					792		
100057560	MADISONVILLE		TN		06/30/2021			104,364		(86)				701					701		
100057564	LEWISVILLE		TX		06/30/2021			201,697		(49)				1,062					1,062		
100057567	FT LAUDERDALE		FL		06/30/2021			293,286		(187)				921					921		
100057572	PORTLAND		OR		06/30/2021			523,637		(242)				2,598					2,598		
100057578	CHAMBERSBURG		PA		06/30/2021			110,252		(145)				465					465		
100057580	LINWOOD		PA		06/30/2021			90,689		(110)				384					384		
100057581	SEVIERVILLE		TN		06/30/2021			213,658		(99)				1,066					1,066		
100057583	TAMPA		FL		06/30/2021			189,779		(292)				2,340					2,340		
100057592	WILMINE		HI		06/30/2021			357,171		(176)				1,737					1,737		

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
100057693	KANSAS CITY	KS		06/30/2021		118,397		(37)			(37)		786	786			
100057694	GROVETOWN	GA		06/30/2021		153,088		(37)			(37)		799	799			
100057695	SAINT PETERSBURG	FL		06/30/2021		236,412		(222)			(222)		1,080	1,080			
100057696	POVALUP	VA		06/30/2021		287,635		(158)			(158)		1,393	1,393			
100057699	HAGERSTOWN	MD		06/30/2021		149,038		(119)			(119)		688	688			
100057801	FILER	ID		06/30/2021		105,999		(119)			(119)		518	518			
100057605	NASHVILLE	TN		06/30/2021		210,811		(154)			(154)		884	884			
100057610	RODANITE	NC		06/30/2021		500,041		(300)			(300)		2,318	2,318			
100057612	NEW BRAUNFELS	TX		06/30/2021		206,029		(200)			(200)		908	908			
100057617	KANSAS CITY	MO		06/30/2021		169,882		(142)			(142)		763	763			
100057619	PORT SAINT LUCIE	FL		06/30/2021		170,400		(169)			(169)		728	728			
100057620	KANSAS CITY	MO		06/30/2021		124,130		(129)			(129)		556	556			
100057622	PLEASANTVILLE	NJ		06/30/2021		78,022		(189)			(189)		1,061	1,061			
100057624	ELIZABETH	NJ		06/30/2021		253,978		(133)			(133)		828	828			
100057630	BEAVERTON	OR		06/30/2021		300,103		(181)			(181)		1,388	1,388			
100057631	KIRKLAND	WA		06/30/2021		513,697		(379)			(379)		2,379	2,379			
100057633	PHILADELPHIA	PA		06/30/2021		94,571		(104)			(104)		420	420			
100057637	MODESTO	CA		06/30/2021		351,002		(280)			(280)		1,656	1,656			
100057642	QUINCY	IA		06/30/2021		416,060		(181)			(181)		2,067	2,067			
100057643	CULLA VISTA	CA		06/30/2021		557,718		(242)			(242)		2,771	2,771			
100057651	LAS VEGAS	NV		06/30/2021		230,586		(159)			(159)		1,116	1,116			
100057652	S SAN FRAN	CA		06/30/2021		396,493		(673)			(673)		5,563	5,563			
100057654	COMMERCE CITY	CO		06/30/2021		313,131		(163)			(163)		1,550	1,550			
100057655	HOLLY SPRINGS	NC		06/30/2021		260,334		(94)			(94)		1,324	1,324			
100057656	MIRAMAR	FL		06/30/2021		260,727		(202)			(202)		1,200	1,200			
100057657	RALEIGH	NC		06/30/2021		186,319		(67)			(67)		948	948			
100057660	PROVIDENCE	RI		06/30/2021		236,086		(151)			(151)		1,092	1,092			
100057664	ROSEVILLE	CA		06/30/2021		342,998		(259)			(259)		1,587	1,587			
100057667	PACIFIC GROVE	CA		06/30/2021		765,706		(191)			(191)		3,998	3,998			
100057668	ALBURN	IA		06/30/2021		260,280		(173)			(173)		1,211	1,211			
100057670	FORT WORTH	TX		06/30/2021		156,606		(91)			(91)		864	864		(15)	
100057671	MANVEL	TX		06/30/2021		242,194		(133)			(133)		1,203	1,203		(15)	
100057673	RIVERVIEW	FL		06/30/2021		217,602		(120)			(120)		1,081	1,081			
100057674	HASTINGS	NE		06/30/2021		89,156		(80)			(80)		393	393			
100057677	FORT COLLINS	CO		06/30/2021		259,859		(114)			(114)		1,318	1,318			
100057680	PHILADELPHIA	PA		06/30/2021		123,124		(146)			(146)		539	539			
100057681	KANSAS CITY	MO		06/30/2021		169,882		(142)			(142)		763	763			
100057683	HOLLYWOOD	FL		06/30/2021		211,819		(867)			(867)		5,845	5,845		(13)	
100057685	NEW PORT RICHEY	FL		06/30/2021		115,404		(153)			(153)		532	532			
100057686	PARKER	CO		06/30/2021		217,219		(191)			(191)		1,060	1,060			
100057690	SIMT VALLEY	CA		06/30/2021		368,692		(245)			(245)		1,786	1,786			
100057692	VICTORVILLE	CA		06/30/2021		215,224		(157)			(157)		936	936			
100057694	PHOENIX	AZ		06/30/2021		117,821		(85)			(85)		534	534			
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		203,641		(200)			(200)		876	876			
100057700	SUMTER	SC		06/30/2021		124,278		(123)			(123)		632	632			
100057702	HENDERSON	NV		06/30/2021		214,740		(228)			(228)		1,029	1,029			
100057709	DANA POINT	CA		06/30/2021		648,628		(337)			(337)		3,211	3,211			
100057713	BOISE	ID		06/30/2021		469,257		(322)			(322)		2,224	2,224			
100057716	SWANSPORO	NC		06/30/2021		93,655		(110)			(110)		279	279			
100057722	SAPULPA	OK		06/30/2021		163,598		(155)			(155)		735	735			
100057724	OCALA	FL		06/30/2021		174,342		(155)			(155)		804	804			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057725	POMPANO BEACH	FL		06/30/2021		158,158		(179)			(179)		661		661		
100057727	ATHENS	GA		06/30/2021		137,845		(166)			(166)		561		561		
100057730	KALISPELL	MT		06/30/2021		282,212		(243)			(243)		1,320		1,320		
100057731	MEADHIS	TN		06/30/2021		313,036		(249)			(249)		1,477		1,477		
100057732	HEBIMAN	UT		06/30/2021		223,937		(123)			(123)		1,107		1,107		
100057738	WASHINGTON	DC		06/30/2021		944,097		(735)			(735)		4,274		4,274		
100057740	SEVIERVILLE	TN		06/30/2021		296,687		(194)			(194)		1,401		1,401		
100057741	AUSTIN	TX		06/30/2021		349,432		(331)			(331)		1,589		1,589		(1)
100057743	OCALA	FL		06/30/2021		172,064		(180)			(180)		718		718		
100057744	LAS VEGAS	NV		06/30/2021		420,710		(321)			(321)		1,936		1,936		
100057747	EDINBURG	TX		06/30/2021		67,005		(82)			(82)		291		291		
100057757	ALBUQUERQUE	NM		06/30/2021		234,262		(260)			(260)		1,001		1,001		
100057759	MOXINEE	TX		06/30/2021		193,678		(906)			(906)		7,148		7,148		4
100057761	PASO ROBLES	CA		06/30/2021		455,076		(264)			(264)		2,212		2,212		
100057762	PENSACOLA	FL		06/30/2021		98,529		(113)			(113)		427		427		
100057763	SAN ANTONIO	TX		06/30/2021		101,108		(116)			(116)		288		288		
100057764	TULSA	OK		06/30/2021		106,579		(123)			(123)		465		465		
100057765	CHANDLER	AZ		06/30/2021		141,422		(89)			(89)		685		685		
100057766	LIBRICK	TX		06/30/2021		131,020		(141)			(141)		550		550		
100057767	KATY	TX		06/30/2021		96,569		(279)			(279)		1,399		1,399		
100057768	KATY	TX		06/30/2021		197,628		(161)			(161)		893		893		
100057770	FREDERICKSBURG	VA		06/30/2021		171,538		(162)			(162)		739		739		
100057772	HASTINGS	NE		06/30/2021		122,611		(153)			(153)		619		619		
100057776	BATON ROUGE	LA		06/30/2021		146,542		(154)			(154)		724		724		
100057777	GRANTS PASS	OR		06/30/2021		267,154		(198)			(198)		1,264		1,264		
100057778	MIDLAND	TX		06/30/2021		85,460		(301)			(301)		1,108		1,108		(5)
100057780	NEWPORT	RI		06/30/2021		288,995		(238)			(238)		1,244		1,244		
100057782	MOORESVILLE	NC		06/30/2021		107,421		(146)			(146)		596		596		
100057784	ROCKLEDGE	FL		06/30/2021		258,076		(209)			(209)		1,100		1,100		
100057785	AVENUE	MD		06/30/2021		127,381		(103)			(103)		767		767		
100057795	BELLEVUE	CA		06/30/2021		330,079		(192)			(192)		1,724		1,724		(4)
100057798	AURORA	CO		06/30/2021		270,123		(162)			(162)		1,512		1,512		
100057799	MOORE	SC		06/30/2021		128,958		(109)			(109)		568		568		
100057800	NOFOLK	VA		06/30/2021		348,515		(211)			(211)		1,786		1,786		
100057801	PALO ALTO	CA		06/30/2021		590,927		157			157		3,273		3,273		
100057802	AUSTIN	TX		06/30/2021		284,217		(213)			(213)		1,309		1,309		
100057806	FORT WYERS	FL		06/30/2021		127,818		(44)			(44)		650		650		
100057807	VANCOUVER	WA		06/30/2021		282,977		(145)			(145)		1,427		1,427		
100057808	SURFSIDE BEACH	TX		06/30/2021		233,769		(143)			(143)		1,190		1,190		
100057811	WINCHESTER	VA		06/30/2021		287,215		(197)			(197)		1,438		1,438		
100057815	CEDAR CITY	UT		06/30/2021		173,966		(151)			(151)		762		762		
100057816	SAN DIEGO	CA		06/30/2021		660,162		(406)			(406)		3,767		3,767		(1)
100057817	WASHINGTON	DC		06/30/2021		199,885		(37)			(37)		1,024		1,024		
100057820	BALDWIN PARK	CA		06/30/2021		437,922		(240)			(240)		2,165		2,165		
100057822	PORTLAND	OR		06/30/2021		447,516		(245)			(245)		2,167		2,167		
100057823	DURHAM	NC		06/30/2021		277,285		(124)			(124)		1,406		1,406		
100057824	SACRAMENTO	CA		06/30/2021		355,819		(235)			(235)		1,675		1,675		
100057828	LONG BEACH	CA		06/30/2021		332,934		(174)			(174)		1,614		1,614		
100057833	BALCH SPRINGS	TX		06/30/2021		234,050		(108)			(108)		1,161		1,161		
100057837	PHILADELPHIA	PA		06/30/2021		343,815		(248)			(248)		1,586		1,586		
100057840	N MIDDLETON	WI		06/30/2021		205,191		(72)			(72)		1,044		1,044		

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
100057844	BALTIMORE	MD		06/30/2021		147,647		(47)			(47)		740		740		
100057845	JACKSONVILLE BEACH	FL		06/30/2021		514,196		(283)			(283)		2,554		2,554		
100057852	BELLEVUE	WA		06/30/2021		427,641		(177)			(177)		1,363		1,363		
100057853	VANCOUVER	WA		06/30/2021		276,937		(10)			(10)		674		674		
100057856	RAPID CITY	SD		06/30/2021		127,760		(84)			(84)		1,313		1,313		
100057857	PENSACOLA	FL		06/30/2021		261,628		(175)			(175)		1,513		1,513		
100057859	LEICANTO	FL		06/30/2021		293,766		(62)			(62)		759		759		
100057862	CHARLOTTE	NC		06/30/2021		151,896		(147)			(147)		1,266		1,266		
100057863	MEDFORD	OR		06/30/2021		253,976		(202)			(202)		983		983		
100057878	PORT SAINT LUCIE	FL		06/30/2021		189,997		(245)			(245)		1,875		1,875		
100057880	AUSTIN	TX		06/30/2021		401,996		(157)			(157)		893		893		
100057884	FORT WORTH	TX		06/30/2021		181,245		(215)			(215)		1,002		1,002		
100057888	CHANDLER	AZ		06/30/2021		228,825		(253)			(253)		1,953		1,953		
100057889	LA QUINTA	CA		06/30/2021		419,376		(277)			(277)		2,145		2,145		
100057890	LA QUINTA	CA		06/30/2021		460,955		(171)			(171)		996		996		
100057891	RICHMOND	TX		06/30/2021		224,617		(203)			(203)		908		908		
100057893	CHATTANOOGA	TN		06/30/2021		219,857		(177)			(177)		904		904		
100057894	NEWTON	NJ		06/30/2021		204,638		(158)			(158)		978		978		
100057895	OLD HICKORY	TN		06/30/2021		210,970		(129)			(129)		1,354		1,354		
100057898	HUDSON	FL		06/30/2021		271,549		(100)			(100)		373		373		
100057899	CLEARWATER	FL		06/30/2021		89,129		(64)			(64)		1,073		1,073		
100057903	CHESTNUT HILL	WA		06/30/2021		210,444		(8)			(8)		775		775		
100057904	ST AUGUSTINE	FL		06/30/2021		143,846		(144)			(144)		665		665		
100057911	FORT WORTH	TX		06/30/2021		204,079		(48)			(48)		1,065		1,065		
100057914	PHOENIX	AZ		06/30/2021		294,408		(221)			(221)		1,356		1,356		
100057919	PHOENIX	AZ		06/30/2021		317,953		(360)			(360)		2,905		2,905		
100057920	PITTSBURG	CA		06/30/2021		416,026		(297)			(297)		1,922		1,922		
100057923	LONG BEACH	CA		06/30/2021		610,584		(281)			(281)		3,306		3,306		(1)
100057925	PATERSON	NJ		06/30/2021		238,636		(112)			(112)		1,113		1,113		
100057926	DUBLIN	OH		06/30/2021		252,906		(155)			(155)		1,195		1,195		
100057930	SPRING LAKE	NC		06/30/2021		231,921		(185)			(185)		1,022		1,022		
100057942	NEWPORT	RI		06/30/2021		300,623		(112)			(112)		1,535		1,535		
100057943	SANTA BARBARA	CA		06/30/2021		417,876		(190)			(190)		2,385		2,385		
100057944	HUNTINGTON BEACH	CA		06/30/2021		484,086		(440)			(440)		4,843		4,843		
100057946	PHILADELPHIA	PA		06/30/2021		160,542		(714)			(714)		17,052		17,052		
100057948	MURRELLS INLET	SC		06/30/2021		170,873		(194)			(194)		733		733		
100057955	PASADENA	NJ		06/30/2021		278,486		(149)			(149)		1,334		1,334		
100057957	RICHMOND	VA		06/30/2021		495,042		(375)			(375)		3,161		3,161		(1)
100057959	CHARLESTON	SC		06/30/2021		136,592		(149)			(149)		584		584		
100057962	CLEVELAND	OH		06/30/2021		108,670		(142)			(142)		488		488		
100057963	SAN FRANCISCO	CA		06/30/2021		252,719		(243)			(243)		1,275		1,275		
100057965	Mt JULIET	TN		06/30/2021		316,258		(189)			(189)		1,528		1,528		
100057966	SAVANNAH	GA		06/30/2021		228,009		(238)			(238)		1,010		1,010		
100057968	SHELTON	WA		06/30/2021		249,042		(191)			(191)		1,170		1,170		
100057971	CYPRESS	TX		06/30/2021		149,636		(163)			(163)		640		640		
100057974	MCCLELLAN	TX		06/30/2021		196,959		(135)			(135)		280		280		
100057976	NORTHPORT	AL		06/30/2021		186,266		(169)			(169)		821		821		
100057978	ALBUQUERQUE	NM		06/30/2021		153,479		(155)			(155)		618		618		
100057980	VAN NUYS	CA		06/30/2021		544,815		(284)			(284)		2,600		2,600		
100057983	VANCOUVER	WA		06/30/2021		391,063		(221)			(221)		1,902		1,902		

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 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
100057985	HARVEST	AL		06/30/2021		128,930		(131)					553	553			(1)
100057986	MEMPHIS	TN		06/30/2021		96,917		(121)			(121)		655	655			
100057990	TULARE	CA		06/30/2021		120,250		(174)			(174)		930	930			
100057993	PASO ROBLES	CA		06/30/2021		329,220		(199)			(199)		1,566	1,566			
100057994	OCALA	FL		06/30/2021		144,916		(26)			(26)		757	757			
100057997	SALT LAKE CITY	UT		06/30/2021		403,927		(87)			(87)		2,109	2,109			
100058001	TUKER	GA		06/30/2021		306,389		(240)			(240)		1,380	1,380			
100058002	BOISE	ID		06/30/2021		432,677		(284)			(284)		2,043	2,043			
100060060	QUEEN CREEK	AZ		06/25/2021		223,571		(172)			(172)		1,053	1,053			
100060062	PHOENIX	AZ		06/25/2021		220,131		(153)			(153)		1,028	1,028			
100060065	TUCSON	AZ		06/25/2021		204,587		(168)			(168)		944	944			
100060072	PHOENIX	AZ		06/25/2021		226,467		(143)			(143)		1,106	1,106			
100060087	OCEANSIDE	CA		06/25/2021		704,475		(565)			(565)		3,202	3,202			
100060089	LONG BEACH	CA		06/25/2021		533,043		(381)			(381)		2,270	2,270			
100060090	CARLSBAD	CA		06/25/2021		671,294		(222)			(222)		3,150	3,150			
100060092	GLENORA	CA		06/25/2021		522,662		(295)			(295)		2,743	2,743			
100060093	COMPTON	CA		06/25/2021		438,349		(226)			(226)		2,092	2,092			
100060095	SANTA ANA	CA		06/25/2021		974,101		(503)			(503)		4,650	4,650			
100060096	FRESNO	CA		06/25/2021		151,925		(147)			(147)		997	997			
100060097	PLAYA DEL REY	CA		06/25/2021		589,988		81			81		3,080	3,080			
100060098	SACRAMENTO	CA		06/25/2021		276,793		(184)			(184)		1,288	1,288			
100060099	SANTA ANA	CA		06/25/2021		974,109		(503)			(503)		4,650	4,650			
100060100	RIVERSIDE	CA		06/25/2021		256,986		(211)			(211)		1,186	1,186			
100060101	LOS ANGELES	CA		06/25/2021		544,034		(405)			(405)		2,588	2,588			
100060102	LAKEVIEW	CA		06/25/2021		456,559		(184)			(184)		2,237	2,237			
100060103	NORTH HIGHLANDS	CA		06/25/2021		299,550		(180)			(180)		1,395	1,395			
100060106	DAVIS	CA		06/25/2021		413,078		(260)			(260)		2,004	2,004			
100060108	WILMINGTON	CA		06/25/2021		301,440		(198)			(198)		1,437	1,437			
100060111	LONG BEACH	CA		06/25/2021		167,209		(162)			(162)		793	793			
100060112	MERCE	CA		06/25/2021		158,231		(156)			(156)		714	714			(2)
100060130	SAN LEANDRO	CA		06/25/2021		272,553		(235)			(235)		1,719	1,719			
100060153	HOLMES BEACH	FL		06/25/2021		501,916		(323)			(323)		2,487	2,487			
100060156	LAKE WORTH	FL		06/25/2021		264,029		(229)			(229)		1,166	1,166			
100060158	LAKE WORTH	FL		06/25/2021		190,812		(150)			(150)		827	827			
100060159	HOLMES BEACH	FL		06/25/2021		452,486		(286)			(286)		2,216	2,216			
100060160	HOLMES BEACH	FL		06/25/2021		452,486		(286)			(286)		2,216	2,216			
100060174	DAQUILA	GA		06/25/2021		214,366		(137)			(137)		1,056	1,056			
100060178	ATLANTA	GA		06/25/2021		373,418		(152)			(152)		1,851	1,851			
100060188	BROOKTON	MA		06/25/2021		369,276		(224)			(224)		1,737	1,737			
100060198	FALL RIVER	MA		06/25/2021		224,050		(78)			(78)		1,077	1,077			
100060200	MINNEAPOLIS	MIN		06/25/2021		267,459		(216)			(216)		1,183	1,183			
100060206	HELSINA	MT		06/25/2021		267,688		(161)			(161)		1,247	1,247			
100060208	DEXTER	MO		06/25/2021		195,889		(166)			(166)		979	979			
100060210	SAINT LOUIS	MO		06/25/2021		183,686		(82)			(82)		888	888			
100060221	CHARLOTTE	NC		06/25/2021		259,128		(172)			(172)		1,283	1,283			
100060223	JAMESTOWN	NC		06/25/2021		190,606		(34)			(34)		1,311	1,311			(1)
100060225	MONROE TOWNSHIP	NJ		06/25/2021		203,924		(212)			(212)		1,080	1,080			
100060226	HAMPTON BEACH	FL		06/25/2021		191,473		(62)			(62)		984	984			
100060228	OMAHA	NE		06/25/2021		130,310		(89)			(89)		580	580			
100060232	BRICK	NJ		06/25/2021		204,171		(167)			(167)		603	603			
100060235	SANTA FE	NM		06/25/2021		286,993		(243)			(243)		1,329	1,329			

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
100060238	ANDOVER	NJ		06/25/2021		242,238		(118)			(118)		1,158	1,158			
100060240	FLORENCE	NJ		06/25/2021		167,842		(76)			(76)		523	523			
100060249	EUGENE	OR		06/25/2021		333,619		(279)			(279)		2,240	2,240			
100060252	ALBANY	OR		06/25/2021		186,816	(162)				(162)		862	862			
100060253	MEDFORD	OR		06/25/2021		186,761		(101)			(101)		895	895			
100060258	HORSHAM	PA		06/25/2021		305,377		(183)			(183)		762	762			
100060260	PAITUCKET	RI		06/25/2021		194,283		(179)			(179)		2,717	2,717			
100060261	SEWILLEY	PA		06/25/2021		203,168		(160)			(160)		1,283	1,283			
100060263	GLENSIDE	PA		06/25/2021		217,716		(161)			(161)		1,030	1,030			
100060268	GREENVILLE	SC		06/25/2021		283,312	(242)				(242)		1,820	1,820			
100060271	NASHVILLE	TN		06/25/2021		373,716		(233)			(233)		1,851	1,851			
100060273	FRANKLIN	TN		06/25/2021		260,876		(193)			(193)		824	824			
100060295	MIDLOTHIAN	TX		06/25/2021		239,461	(151)				(151)		1,161	1,161			
100060296	MIDLOTHIAN	TX		06/25/2021		209,538		(132)			(132)		1,016	1,016			
100060297	SALT LAKE CITY	UT		06/25/2021		448,822		(343)			(343)		2,120	2,120			
100060298	LBH	UT		06/25/2021		229,908	(181)				(181)		1,405	1,405			
100060308	SPRINGFIELD	VA		06/25/2021		239,374		(282)			(282)		2,681	2,681		(8)	(8)
100060309	RICHMOND	VA		06/25/2021		315,258		(237)			(237)		1,631	1,631			
100060313	RICHMOND	VA		06/25/2021		237,465		(149)			(149)		1,152	1,152			
100060317	SPOKANE	WA		06/25/2021		302,749		(259)			(259)		1,397	1,397			
100060318	SEATTLE	WA		06/25/2021		270,455		(200)			(200)		1,285	1,285			
100060320	DUMFRIES	VA		06/25/2021		261,962		(150)			(150)		1,246	1,246			3
100060321	TACOMA	WA		06/25/2021		277,213		(230)			(230)		1,281	1,281			
100060323	ARIEL	WA		06/25/2021		290,221		(279)			(279)		1,544	1,544		(1)	(1)
100060324	MADISON	WI		06/25/2021		265,634		(155)			(155)		1,213	1,213			
100060325	ODAHY	WI		06/25/2021		126,506		(101)			(101)		584	584			
100060326	SPOKANE	WA		06/25/2021		201,032		(153)			(153)		932	932			
100061549	Amsterdam	MD		06/30/2021		2,787							56	56	(2)		(2)
100061551	Amsterdam	MD		06/30/2021		3,649							89	89	(3)		(3)
100061555	Amsterdam	MD		06/30/2021		3,206							64	64	(2)		(2)
100065270	CHANDLER	AZ		07/28/2021		228,943		(187)			(187)		1,114	1,114			
100065272	ST SIMONS ISLAND	GA		07/28/2021		272,605		(231)			(231)		1,277	1,277			
100065281	THE WOODLANDS	TX		07/28/2021		354,043		(330)			(330)		1,626	1,626			
100065282	BUFFORD	GA		07/28/2021		189,684		(273)			(273)		2,700	2,700			
100065285	LOS ANGELES	CA		07/28/2021		626,155		(294)			(294)		2,909	2,909			
100065290	SALINAS	CA		07/28/2021		298,094	(76)				(76)		1,553	1,553			
100065293	THOUSAND OAKS	CA		07/28/2021		245,627		(124)			(124)		1,236	1,236			
100065299	WALDORF	MD		07/28/2021		289,778		(257)			(257)		1,218	1,218			
100065301	SALT LAKE CITY	UT		07/28/2021		232,091		(93)			(93)		1,352	1,352			
100065308	VANCOUVER	WA		07/28/2021		288,758		(311)			(311)		1,979	1,979			
100065313	WINTER GARDEN	FL		07/28/2021		382,935		(100)			(100)		(1,352)	(1,352)			
100065320	LINCOLN	CA		07/28/2021		415,638		(324)			(324)		1,872	1,872			
100065321	HIALEAH	FL		07/28/2021		133,099		(143)			(143)		531	531			
100065326	SACRAMENTO	CA		07/28/2021		290,407		(230)			(230)		1,335	1,335			
100065329	WATSONVILLE	CA		07/28/2021		318,842		(266)			(266)		1,402	1,402			
100065332	GATLINBURG	TN		07/28/2021		314,742		(189)			(189)		1,490	1,490			
100065347	HILLSBORO	OR		07/28/2021		414,077		(283)			(283)		1,912	1,912			
100065353	SILVERTHORPE	CO		07/28/2021		501,832		(344)			(344)		2,116	2,116			
100065358	LOS ANGELES	CA		07/28/2021		346,029		(115)			(115)		1,625	1,625			
100065365	TIGARD	OR		07/28/2021		366,771		(276)			(276)		1,654	1,654			
100065381	ELK GROVE	CA		07/28/2021		262,120		(237)			(237)		2,454	2,454			

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

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100065383	WATICK	WA		07/28/2021		592,337	(404)	(404)			(404)		2,513		2,513			
100065403	EVANS	GA		07/28/2021		313,517	(75)	(75)			(75)		1,500		1,500			
100065406	LOS ANGELES	CA		07/28/2021		943,876	(255)	(255)			(255)		2,527		2,527			
100065407	LOS ANGELES	CA		07/28/2021		651,954	(306)	(306)			(306)		3,029		3,029			
100065408	LOS ANGELES	CA		07/28/2021		641,495	(301)	(301)			(301)		2,980		2,980			
100065417	UNION CITY	CA		07/28/2021		410,362	(203)	(203)			(203)		2,024		2,024			
100065420	GILBERT	AZ		07/28/2021		296,699	(116)	(116)			(116)		1,504		1,504			
100065426	HENDERSON	NV		07/28/2021		385,864	(236)	(236)			(236)		1,779		1,779			
100065427	CHULA VISTA	CA		07/28/2021		335,798	(334)	(334)			(334)		5,625		5,625		(2)	
100065430	LOS ANGELES	CA		07/28/2021		814,968	(13)	(13)			(13)		3,935		3,935			
100065431	SAN DIEGO	CA		07/28/2021		401,351	(157)	(157)			(157)		2,030		2,030			
100065437	OAKLAND	CA		07/28/2021		494,700	(188)	(188)			(188)		2,502		2,502			
100065438	CHULA VISTA	CA		07/28/2021		223,209	(175)	(175)			(175)		2,109		2,109			
100065439	WASHINGTON	DC		07/28/2021		605,662	5	5			5		3,185		3,185			
100065457	BRIDGEPORT	CT		07/28/2021		298,988	36	36			36		1,607		1,607			
100065466	SACRAMENTO	CA		07/28/2021		479,369	(446)	(446)			(446)		1,884		1,884			
100065471	INDIO	CA		07/28/2021		485,240	(403)	(403)			(403)		2,984		2,984			
100065475	MOUNT HOLLY	NC		07/28/2021		118,288	(126)	(126)			(126)		619		619			
100065477	LONG BEACH	CA		07/28/2021		643,853	(344)	(344)			(344)		2,916		2,916			
100065488	LANCASTER	CA		07/28/2021		214,626	(210)	(210)			(210)		955		955			
100065491	PORTLAND	OR		07/28/2021		317,098	(157)	(157)			(157)		1,564		1,564			
100065515	FULLERTON	CA		07/28/2021		763,488	100	100			100		11,063		11,063			
100065521	TEBICOLA	CA		07/28/2021		349,295	(223)	(223)			(223)		1,815		1,815			
100065526	LAS VEGAS	NV		07/28/2021		290,204	(208)	(208)			(208)		1,341		1,341			
100065528	HAVERFORD	PA		07/28/2021		291,541	(251)	(251)			(251)		1,308		1,308			
100065531	FLOWER MOUND	TX		07/28/2021		282,929	(169)	(169)			(169)		2,364		2,364			
100065538	RICHMOND	CA		07/28/2021		332,648	(245)	(245)			(245)		2,265		2,265		(1)	
100065545	VIRGINIA BEACH	VA		07/28/2021		239,433	(253)	(253)			(253)		1,021		1,021			
100065547	HOLBROOK	MA		07/28/2021		324,502	(236)	(236)			(236)		1,430		1,430			
100065549	PANAMA CITY BEACH	FL		07/28/2021		405,398	(219)	(219)			(219)		1,777		1,777			
100065551	RIO RANCHO	NM		07/28/2021		187,344	(212)	(212)			(212)		733		733			
100065553	DANIA BEACH	FL		07/28/2021		335,500	(181)	(181)			(181)		1,471		1,471			
100065555	PFLUGERVILLE	TX		07/28/2021		360,957	(270)	(270)			(270)		1,742		1,742			
100065566	KISSIMEE	FL		07/28/2021		296,871	(253)	(253)			(253)		1,397		1,397			
100065568	PICO RIVERA	CA		07/28/2021		369,932	(298)	(298)			(298)		1,663		1,663			
100065570	PHILADELPHIA	PA		07/28/2021		212,547	(143)	(143)			(143)		2,177		2,177			
100065572	KYLE	TX		07/28/2021		218,559	(209)	(209)			(209)		1,181		1,181			
100065573	PASSAIC	NJ		07/28/2021		346,059	(186)	(186)			(186)		1,583		1,583			
100065574	BELLEVILLE	IL		07/28/2021		318,484	(54)	(54)			(54)		1,673		1,673			
100065577	CARMOICHEL	CA		07/28/2021		248,250	(206)	(206)			(206)		1,134		1,134			
100065580	AURORA	CO		07/28/2021		304,506	(225)	(225)			(225)		1,433		1,433			
100065586	FONTANA	CA		07/28/2021		339,927	(270)	(270)			(270)		1,604		1,604			
100065594	BRANTON	FL		07/28/2021		250,013	(247)	(247)			(247)		1,087		1,087			
100065603	BELGRADE	MT		07/28/2021		295,707	(205)	(205)			(205)		1,398		1,398			
100065612	BETHLEHEM	PA		07/28/2021		61,547	(62)	(62)			(62)		241		241			
100065614	LAKEWOOD	CO		07/28/2021		237,207	(240)	(240)			(240)		1,350		1,350			
100065621	INDIAN HARBOR BEACH	FL		07/28/2021		289,554	(270)	(270)			(270)		1,319		1,319			
100065622	BELLFLOWER	CA		07/28/2021		376,968	(257)	(257)			(257)		1,732		1,732			
100065624	WINTER GARDEN	FL		07/28/2021		275,902	(234)	(234)			(234)		1,292		1,292			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		364,846	(263)	(263)			(263)		2,457		2,457			
100065629	SACRAMENTO	CA		07/28/2021		235,801	(141)	(141)			(141)		1,116		1,116			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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
100065632	TOMAS RIVER	NI		07/28/2021		263,711		(286)			(286)		1,500	1,500			
100065636	MODESTO	CA		07/28/2021		290,225		(173)			(173)		1,367	1,367			
100065640	MODESTO	CA		07/28/2021		251,279		(223)			(223)		1,028	1,028			
100065665	ORLANDO	FL		07/28/2021		441,520		(266)			(266)		1,921	1,921			
100065666	SADDLE BROOK	NI		07/28/2021		503,151		(189)			(189)		2,517	2,517			
100065671	CHARLOTTE	NC		07/28/2021		964,334		(188)			(188)		1,799	1,799			
100065673	ALBANY	OR		07/28/2021		232,373		(154)			(154)		1,144	1,144			
100065676	CLINTON	MA		07/28/2021		292,406		(127)			(127)		1,525	1,525			3
100065679	KINGSBURG	CA		07/28/2021		355,939		(326)			(326)		1,527	1,527			
100065683	LEXINGTON	SC		07/28/2021		263,417		(193)			(193)		1,201	1,201			
100065685	BERFORD	TX		07/28/2021		217,759		(214)			(214)		952	952			
100065687	SALINAS	CA		07/28/2021		258,657		(176)			(176)		1,220	1,220			
100065689	EAST HANOVER	NI		07/28/2021		350,055		(256)			(256)		1,683	1,683			
100065694	CLOVIS	CA		07/28/2021		341,732		(307)			(307)		1,588	1,588			
100065695	LAS VEGAS	NV		07/28/2021		304,670		(275)			(275)		1,394	1,394			
100065699	HACKENSACK	NI		07/28/2021		325,030		(220)			(220)		1,402	1,402			
100065700	HENDERSON	NV		07/28/2021		265,505		(240)			(240)		1,625	1,625			
100065702	WEST PARK	FL		07/28/2021		208,475		(170)			(170)		903	903			
100065704	AUSTIN	TX		07/28/2021		276,059		(226)			(226)		1,295	1,295			
100065705	PRESOTT VALLEY	AZ		07/28/2021		237,464		(231)			(231)		1,349	1,349			
100065706	MANOR	TX		07/28/2021		242,024		(198)			(198)		1,135	1,135			
100065712	SARASOTA	FL		07/28/2021		269,660		(242)			(242)		1,236	1,236			
100065713	CLEMONT	FL		07/28/2021		251,542		(343)			(343)		2,099	2,099			(1)
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		319,655		(278)			(278)		1,482	1,482			
100065719	SELBYVILLE	DE		07/28/2021		298,742		(245)			(245)		1,401	1,401			
100065721	PUYALLUP	WA		07/28/2021		332,170		(242)			(242)		1,499	1,499			
100065726	EVERETT	WA		07/28/2021		513,315		(134)			(134)		2,609	2,609			
100065728	FAIRVIEW	NI		07/28/2021		363,501		(136)			(136)		1,839	1,839			
100065730	LAS VEGAS	NV		07/28/2021		383,337		(252)			(252)		1,764	1,764			
100065732	DENVER	CO		07/28/2021		338,486		(166)			(166)		1,705	1,705			
100065736	UNION CITY	NI		07/28/2021		369,749		(126)			(126)		1,885	1,885			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		236,351		(193)			(193)		1,103	1,103			
100065740	LAWDALE	CA		07/28/2021		537,891		(215)			(215)		5,129	5,129			
100065745	BELGRADE	MT		07/28/2021		238,085		(156)			(156)		1,101	1,101			
100065748	VIENTOCHEE	WA		07/28/2021		215,903		(178)			(178)		950	950			
100065751	ALBANY	OR		07/28/2021		237,959		(204)			(204)		933	933			
100065752	RANDALLSTOWN	MD		07/28/2021		206,017		(201)			(201)		2,161	2,161		1	
100065756	WARRENTON	WA		07/28/2021		501,430		(285)			(285)		2,376	2,376			
100065759	WARRENTON	OR		07/28/2021		348,008		(198)			(198)		1,649	1,649			
100065763	SANTA ANA	CA		07/28/2021		719,657		(394)			(394)		3,327	3,327			
100065769	PORTLAND	OR		07/28/2021		329,084		(104)			(104)		1,720	1,720			
100065774	SOUTH LAKE TADUE	CA		07/28/2021		349,353		(231)			(231)		2,712	2,712			
100065780	PELLEGRINVILLE	TX		07/28/2021		199,712		(69)			(69)		1,016	1,016			
100065789	HAGERSTOWN	MD		07/28/2021		211,930		(50)			(50)		1,174	1,174		(3)	
100065791	PLAINFIELD	NI		07/28/2021		134,155		(1,099)			(1,099)		5,745	5,745		(65)	
100065795	SAN DIEGO	CA		07/28/2021		236,210		(167)			(167)		711	711			
100065796	FORT COLLINS	CO		07/28/2021		380,352		(330)			(330)		1,609	1,609			
100065800	FRESNO	CA		07/28/2021		238,757		(221)			(221)		679	679			
100065801	OAKDALE	CA		07/28/2021		273,782		(244)			(244)		1,120	1,120			
100065803	FESTON	VA		07/28/2021		248,663		(165)			(165)		1,102	1,102			
100065804	APPLE VALLEY	CA		07/28/2021		264,408		(84)			(84)		1,314	1,314			

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065905	LAS VEGAS	NV		07/28/2021		169,204		(160)					646	646			(4)
100065976	Amsterdam	NLD		07/30/2021		3,772							91	91			(8)
100065982	Amsterdam	NLD		07/30/2021		24,471							218	218			(2)
100065988	Amsterdam	NLD		07/30/2021		2,358							57	57			(2)
100065990	Amsterdam	NLD		07/30/2021		1,792							43	43			(2)
100065993	Amsterdam	NLD		07/30/2021		1,948							31	31			(1)
100065996	Amsterdam	NLD		07/30/2021		3,193							63	63			(2)
100065924	Amsterdam	NLD		07/30/2021		9,661							194	194			(7)
100065930	Amsterdam	NLD		07/30/2021		9,780							95	95			(4)
100065933	Amsterdam	NLD		07/30/2021		3,159							76	76			(3)
100065939	Amsterdam	NLD		07/30/2021		13,887							336	336			(13)
100065942	Amsterdam	NLD		07/30/2021		3,387							67	67			(3)
100065960	Amsterdam	NLD		07/30/2021		3,672							73	73			(3)
100067374	TODD SANTOS	MEX		06/13/2021		112,084							955	955			
100067376	CABO SAN LUCAS	MEX		06/13/2021		100,222							2,541	2,541			
100067377	PLAYAS DE ROSARITO	MEX		06/13/2021		92,118							975	975			
100067378	TODOS SANTOS	MEX		06/13/2021		173,910							1,804	1,804			
100067380	SAN JOSE DEL CABO	MEX		06/13/2021		1,024,550							419,620	419,620			
100067384	CABO SAN LUCAS	MEX		06/13/2021		128,711							7,990	7,990			
100067385	SAN MIGUEL DE ALLENDE	MEX		06/13/2021		255,212							738	738			
100067388	CABO SAN LUCAS	MEX		06/13/2021		781,622							11,251	11,251			
100067393	PLAYAS DE ROSARITO	MEX		06/13/2021		138,396							656	656			
100067397	SAN JOSE DEL CABO	MEX		06/13/2021		306,598							1,772	1,772			
100067399	SAN JOSE	CA		09/23/2021		411,646		(289)			(269)		3,931	3,931			
100067400	WALNUT CREEK	CA		09/23/2021		601,376		(458)			(488)		2,727	2,727			
100067403	ENCINITAS	CA		09/23/2021		320,214		(260)			(260)		2,961	2,961			
100067407	LOVE TREE	CO		09/23/2021		307,207		215			215		6,339	6,339			
100067410	SAN FRANCISCO	CA		09/23/2021		802,580		(31)			(31)		4,267	4,267			
100067412	SAN FRANCISCO	CA		09/23/2021		763,884		(30)			(30)		4,043	4,043			
100067414	MIAMI	FL		09/23/2021		339,388		(304)			(304)		1,540	1,540			
100067415	CEDAR CITY	UT		09/23/2021		224,991		(158)			(158)		1,382	1,382			
100067430	FARMINGTON	MI		09/23/2021		56,728		(87)			(87)		233	233			
100067441	BROOKLYN PARK	IN		09/23/2021		189,562		(21)			(21)		1,013	1,013			
100067443	DUVAL	VA		09/23/2021		400,604		(215)			(215)		1,873	1,873			
100067445	WILMINGTON	NC		09/23/2021		215,970		(86)			(86)		1,064	1,064			
100067450	MASON	OH		09/23/2021		145,847		(137)			(137)		619	619			
100067451	NEW BEDFORD	MA		09/23/2021		171,019		(245)			(245)		1,383	1,383			
100067452	FORT WORTH	TX		09/23/2021		104,861		(1,341)			(1,341)		13,778	13,778			(1)
100067458	HOLLYWOOD	FL		09/23/2021		417,204		(137)			(137)		1,931	1,931			
100067461	SACRE	TX		09/23/2021		132,362		(178)			(178)		566	566			
100067462	WAVESBORO	VA		09/23/2021		113,424		(256)			(256)		1,820	1,820			(2)
100067467	LAS VEGAS	NV		09/23/2021		155,661		(155)			(155)		658	658			
100067475	PENSACOLA	FL		09/23/2021		194,493		(194)			(194)		813	813			
100067478	ALLEN OON	PA		09/23/2021		114,551		(124)			(124)		517	517			
100067484	HAMILTON	OH		09/23/2021		159,788		(178)			(178)		1,380	1,380			(1)
100067490	PENSACOLA	FL		09/23/2021		94,734		(1,309)			(1,309)		8,918	8,918			
100067494	SEWELL	NJ		09/23/2021		127,100		(175)			(175)		812	812			
100067500	ROCKPORT	TX		09/23/2021		60,125		(95)			(95)		242	242			
100067502	CAPE CORAL	FL		09/23/2021		177,987		(206)			(206)		751	751			
100067513	BARNEGAT	NJ		09/23/2021		201,679		(198)			(198)		1,311	1,311			
100067514	TULSA	OK		09/23/2021		117,713		(115)			(115)		557	557			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding 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
100067515	NEWPORT	MI		09/23/2021			163,325		(173)			(173)		786	786			
100067520	JUPITER	FL		09/23/2021			132,205		(167)			(167)		558	558			
100067527	HUBERT	NC		09/23/2021			118,270		(129)			(129)		539	539			
100067532	SILVER SPRINGS	AR		09/23/2021			162,959		(65)			(65)		816	816			
100067536	SAN ANTONIO	TX		09/23/2021			105,770		(143)			(143)		450	450			
100067540	ANGLETON	TX		09/23/2021			108,937		(218)			(218)		761	761			
100067542	KENT	WA		09/23/2021			488,680		(164)			(164)		2,258	2,258			
100067543	THE COLONY	TX		09/23/2021			208,319		(82)			(82)		1,025	1,025			
100067551	HUNTSVILLE	AL		09/23/2021			231,144		(179)			(179)		987	987			
100067552	MOUNT LAUREL	NJ		09/23/2021			131,053		(138)			(138)		568	568			
100067562	STEVENVILLE	TX		09/23/2021			129,381		(162)			(162)		532	532			
100067563	WESLEY CHAPEL	FL		09/23/2021			242,722		(206)			(206)		989	989			
100067567	HURLEY	MI		09/23/2021			68,532		(109)			(109)		278	278			
100067570	OCEAN CITY	MD		09/23/2021			118,603		(154)			(154)		574	574			(2)
100067574	LARGO	TX		09/23/2021			101,576		(444)			(444)		2,706	2,706			(2)
100067575	TEWALE	TX		09/23/2021			120,682		(120)			(120)		545	545			(2)
100067581	RIVERDALE	GA		09/23/2021			113,086		(123)			(123)		501	501			
100067588	JACKSONVILLE	NC		09/23/2021			91,654		(131)			(131)		370	370			
100067590	CHALMETTE	LA		09/23/2021			168,297		(182)			(182)		725	725			
100067594	SAN ANTONIO	TX		09/23/2021			228,861		(176)			(176)		957	957			
100067595	EL PASO	TX		09/23/2021			137,971		(329)			(329)		2,017	2,017			
100067597	GREENSBORO	NC		09/23/2021			225,097		(178)			(178)		1,599	1,599			
100067599	ODESSA	TX		09/23/2021			216,375		(194)			(194)		975	975			
100067604	VIRGINIA BEACH	VA		09/23/2021			145,935		(181)			(181)		597	597			
100067605	DIBOLL	TX		09/23/2021			64,312		(102)			(102)		261	261			
100067606	SARASOTA	FL		09/23/2021			263,512		(219)			(219)		1,128	1,128			
100067608	MCKINIGHTSTOWN	PA		09/23/2021			156,597		(166)			(166)		667	667			
100067613	WEEKS	VA		09/23/2021			105,278		(148)			(148)		510	510			
100067617	JACKSONVILLE	FL		09/23/2021			121,633		(152)			(152)		488	488			
100067620	DENVER	TX		09/23/2021			162,677		(148)			(148)		737	737			
100067621	JACKSONVILLE	FL		09/23/2021			191,116		(105)			(105)		917	917			
100067627	LAKEWOOD	CO		09/23/2021			396,540		(245)			(245)		1,706	1,706			
100067639	SAN MATEO	CA		09/23/2021			363,412		(155)			(155)		1,826	1,826			
100067641	LAKE LURE	NC		09/23/2021			502,837		(177)			(177)		1,659	1,659			
100067643	SAN JOSE	CA		09/23/2021			541,350		(235)			(235)		2,720	2,720			
100067645	GREENWICH	CT		09/23/2021			343,559		(188)			(188)		1,683	1,683			
100067648	FREMONT	CA		09/23/2021			391,977		(51)			(51)		2,077	2,077			
100067649	SALINAS	CA		09/23/2021			209,689		(215)			(215)		946	946			
100067650	NEWARK	CA		09/23/2021			391,743		(51)			(51)		2,078	2,078			
100067656	PRINCETON	TX		09/23/2021			254,575		(48)			(48)		1,872	1,872			
100067667	RICHMOND	VA		09/23/2021			96,674		(82)			(82)		465	465			(1)
100067672	SAN FRANCISCO	CA		09/23/2021			466,254		(220)			(220)		2,345	2,345			(1)
100067673	NORRICH	CT		09/23/2021			74,202		(5)			(5)		388	388			
100067674	ALAMEDA	CA		09/23/2021			234,944		(82)			(82)		1,203	1,203			
100067685	SANDY SPRINGS	GA		09/23/2021			138,374		(37)			(37)		697	697			
100067687	ANNA	TX		09/23/2021			247,926		(47)			(47)		1,867	1,867			
100067690	CYPRESS	TX		09/23/2021			268,254		(60)			(60)		1,359	1,359			
100067696	LEHIGH ACRES	FL		09/23/2021			124,336		(80)			(80)		607	607			
100067701	STILLWATER	OK		09/23/2021			112,789		(343)			(343)		2,873	2,873			
100067702	MILPITAS	CA		09/23/2021			574,940		(196)			(196)		2,886	2,886			
100067704	GAINESVILLE	FL		09/23/2021			135,135		(97)			(97)		627	627			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067706	OAKLAND	CA		09/23/2021		562,283		(135)			(135)		2,834				
100067709	SAN JOSE	CA		09/23/2021		550,387		(183)			(183)		2,707				
100067724	LA OREGENTA	CA		09/23/2021		240,195		(148)			(148)		1,119				
100067729	KATY	TX		09/23/2021		153,294		(75)			(75)		749				
100067734	MENSHAM	NJ		09/23/2021		286,637		(230)			(230)		1,688				
100067735	LAHAINA	HI		09/23/2021		318,684		(142)			(142)		1,465				
100067746	HALTOM CITY	TX		09/23/2021		151,036		(65)			(65)		1,010				
100067749	JACKSONVILLE	FL		09/23/2021		138,098		(155)			(155)		606				
100067753	VANCOUVER	WA		09/23/2021		155,538		(155)			(155)		688				
100067755	OCCALA	FL		09/23/2021		61,807		(684)			(684)		519				(20)
100067762	DALLAS	GA		09/23/2021		291,183		(177)			(177)		1,329				
100067775	VIRGINIA BEACH	VA		09/23/2021		214,042		(315)			(315)		2,402				(11)
100067776	GEORGETOWN	KY		09/23/2021		128,512		(157)			(157)		515				
100067792	FLORENCE	AZ		09/23/2021		219,301		(87)			(87)		1,088				
100067798	FREDERICKSBURG	VA		09/23/2021		162,410		(149)			(149)		740				
100067801	IDALOU	TX		09/23/2021		137,982		(179)			(179)		563				
100067810	LAS VEGAS	NV		09/23/2021		152,803		(184)			(184)		654				
100067811	LANCASTER	SC		09/23/2021		189,246		(171)			(171)		830				
100067813	SEMINOLE	TX		09/23/2021		110,710		(182)			(182)		452				
100067824	HOUSTON	TX		09/23/2021		136,955		(191)			(191)		784				(1)
100067829	PEDESTERTOWN	MD		09/23/2021		92,114		(120)			(120)		401				
100067831	AMARILLO	TX		09/23/2021		123,451		(153)			(153)		637				
100067832	SAINT AUGUSTINE	FL		09/23/2021		207,044		(165)			(165)		883				
100067833	NORTH PORT	FL		09/23/2021		164,604		(172)			(172)		680				
100067834	TUCSON	AZ		09/23/2021		209,102		19			19		1,140				
100067840	MORGESS	GA		09/23/2021		197,993		(87)			(87)		988				
100067842	BURLESON	TX		09/23/2021		86,074		(156)			(156)		833				
100067843	LUBBOCK	TX		09/23/2021		159,557		(163)			(163)		704				
100067848	GALVESTON	TX		09/23/2021		105,631		(132)			(132)		442				
100067852	BYRON	GA		09/23/2021		157,975		(82)			(82)		916				
100067854	OCCALA	FL		09/23/2021		123,117		(209)			(209)		809				
100067856	CORDOVA	TN		09/23/2021		159,780		(64)			(64)		800				
100067861	CANYON	TX		09/23/2021		116,666		(157)			(157)		475				
100067862	NEW BRUNSWICK	NJ		09/23/2021		138,954		(132)			(132)		589				
100067867	KATY	TX		09/23/2021		201,080		(86)			(86)		993				
100067868	CHESAPEAKE	VA		09/23/2021		82,364		(121)			(121)		346				
100067873	KILLINGLY	CT		09/23/2021		247,073		(210)			(210)		1,007				
100067874	OCCALA	FL		09/23/2021		123,117		(209)			(209)		809				
100067879	RICHMOND	TX		09/23/2021		269,052		(274)			(274)		1,124				
100067880	CORDOVA	TN		09/23/2021		191,970		(67)			(67)		963				
100067882	NORTH RICHLAND HILLS	TX		09/23/2021		178,049		(200)			(200)		718				
100067888	GREENWICH	CT		09/23/2021		267,157		(146)			(146)		1,308				
100067895	SYLMAR	CA		09/23/2021		202,821		(243)			(243)		1,037				
100067914	CHICO	CA		09/23/2021		405,040		(113)			(113)		2,051				
100067918	WEST MELBOURNE	FL		09/23/2021		210,924		(179)			(179)		1,207				
100067923	POIMAY	CA		09/23/2021		544,258		(202)			(202)		2,672				
100067928	EAST POINT	GA		09/23/2021		164,175		(187)			(187)		675				
100067930	NORTH CHARLESTON	SC		09/23/2021		153,211		(134)			(134)		610				
100067932	VANCOUVER	WA		09/23/2021		250,909		(175)			(175)		2,033				
100067933	NORTH CHARLESTON	SC		09/23/2021		153,211		(134)			(134)		610				
100067937	NORMAN	OK		09/23/2021		115,832		(109)			(109)		441				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
							Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067940	HELVICO	VA		09/23/2021		195,941		(85)				(85)	960	960			
100067946	HUNTSVILLE	AL		09/23/2021		94,417		(114)				(114)	380	380			
100067947	LAKEWOOD	NJ		09/23/2021		144,031		(13)				(13)	888	888			
100067954	LOS ANGELES	CA		09/23/2021		502,946		(155)				(155)	2,508	2,508			
100067957	FALLS CHURCH	VA		09/23/2021		304,040		(75)				(75)	2,476	2,476			
100067963	KATY	TX		09/23/2021		192,150		(179)				(179)	811	811			
100067965	CUMMING	GA		09/23/2021		255,029		(41)				(41)	1,322	1,322			(1)
100067975	BURIEN	IA		09/23/2021		230,766		(162)				(162)	984	984			
100067984	ELL LAY	GA		09/23/2021		543,063		(195)				(195)	2,832	2,832			
100067988	INMAN	SC		09/23/2021		161,833		(161)				(161)	715	715			
100067990	LAS VEGAS	NV		09/23/2021		145,157		(137)				(137)	642	642			
100067995	GREENACRES	FL		09/23/2021		176,617		(149)				(149)	567	567			
100067999	SAN ANTONIO	TX		09/23/2021		122,821		(42)				(42)	629	629			
100080010	WINTERVILLE	GA		09/23/2021		175,796		(170)				(170)	773	773			
100080015	MESA	AZ		09/23/2021		323,517		(151)				(151)	1,518	1,518			
100080020	RALEIGH	NC		09/23/2021		123,573		(66)				(66)	629	629			
100080022	RICHMOND	TX		09/23/2021		250,324		(75)				(75)	1,648	1,648			
100080023	HENDERSON	NV		09/23/2021		405,082		(57)				(57)	2,050	2,050			
100080027	EL PASO	TX		09/23/2021		154,689		(41)				(41)	782	782			
100080030	CHULA VISTA	CA		09/23/2021		207,074		(126)				(126)	1,021	1,021			
100080051	SAN DIEGO	CA		09/23/2021		223,646		(70)				(70)	1,163	1,163			
100080056	BOTHELL	WA		09/23/2021		331,196		(64)				(64)	1,875	1,875			
100080058	LINCOLN CITY	OR		09/23/2021		168,404		(70)				(70)	1,037	1,037			
100080063	BALTIMORE	MD		09/23/2021		131,740		-79				-79	1,986	1,986			
100080079	QUINCY	MA		09/23/2021		317,494		-5				-5	1,617	1,617			
100080093	RANCHO CORDOVA	CA		06/25/2021		493,395		(357)				(357)	4,639	4,639			
100080094	RANCHO CORDOVA	CA		06/25/2021		254,136		(209)				(209)	2,384	2,384			
100080095	MCKINNEY	TX		06/25/2021		208,688		(179)				(179)	972	972			
100080096	SAN JOSE	CA		06/25/2021		739,549		(135)				(135)	3,849	3,849			
100080097	PETALUMA	CA		06/25/2021		324,447		(246)				(246)	1,518	1,518			
100080098	SAFORD	FL		06/25/2021		219,510		(59)				(59)	1,302	1,302			
100080099	ENCINITAS	CA		06/25/2021		539,459		(96)				(96)	2,808	2,808			
10008100	MEDFORD	OR		06/25/2021		173,623		(78)				(78)	876	876			
10008101	AURORA	IL		06/25/2021		249,346		(114)				(114)	1,258	1,258			
10008104	UNION CITY	CA		06/25/2021		395,072		(123)				(123)	2,036	2,036			
10008105	NEWARK	CA		06/25/2021		395,072		(123)				(123)	2,036	2,036			
10008106	WEST PALM BCH	FL		06/25/2021		131,177		(80)				(80)	644	644			
10008107	STUDIO CITY	CA		06/25/2021		946,316		(291)				(291)	4,900	4,900			
10008108	WEST PALM BEACH	FL		06/25/2021		138,652		(84)				(84)	681	681			
10008109	PHILADELPHIA	PA		06/25/2021		219,908		(158)				(158)	1,009	1,009			
10008110	SAN JOSE	CA		06/25/2021		556,103		(168)				(168)	2,751	2,751			
10008111	CATONSVILLE	MD		06/25/2021		186,570		(62)				(62)	955	955			
10008112	PASADENA	CA		06/25/2021		533,528		(180)				(180)	2,759	2,759			
10008114	LAKE HARMONY	PA		06/25/2021		275,356		(123)				(123)	1,457	1,457			
10008115	FORT MYERS	FL		06/25/2021		129,697		(170)				(170)	556	556			
10008116	IMPERIAL BCH	CA		06/25/2021		426,877		(328)				(328)	1,981	1,981			
10008117	SAN DIEGO	CA		06/25/2021		525,932		(264)				(264)	3,340	3,340			
10008118	VAN NUYS	CA		06/25/2021		553,328		(418)				(418)	2,550	2,550			
10008119	TAMPA	FL		06/25/2021		844,239		(408)				(408)	4,233	4,233			
10008120	MERIDEN	CT		06/25/2021		127,268		(167)				(167)	686	686			
10008121	JOLIET	IL		06/25/2021		174,694		(94)				(94)	856	856			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10068122	ALAMEDA	CA		06/25/2021		1,175,079		(82)			(82)		5,870	5,870			
10068123	AURORA	CO		06/25/2021		312,808		(229)			(229)		1,428	1,428			
10068124	HUNTINGTON BCH	CA		06/25/2021		478,472		(88)			(88)		2,444	2,444			
10068125	SANTA CLARA	CA		06/25/2021		831,258		(113)			(113)		4,641	4,641			
10068126	ELKINS	AR		06/25/2021		137,587		(32)			(32)		715	715			
10068127	BARTLETT	TN		06/25/2021		262,739		(89)			(89)		1,331	1,331			
10068128	JOLIET	IL		06/25/2021		174,894		(94)			(94)		856	856			
10068129	LINDHURST	NJ		06/25/2021		426,608		(410)			(410)		3,791	3,791			
10068130	BOLINGBROOK	IL		06/25/2021		180,623		(116)			(116)		832	832			
10068131	DAILY CITY	CA		06/25/2021		589,749		(101)			(101)		2,829	2,829			
10068132	PETALUMA	CA		06/25/2021		563,662		(161)			(161)		3,014	3,014			
10068133	HAYWARD	CA		06/25/2021		567,628		(208)			(208)		2,688	2,688			
10068134	WEST PALM BEACH	FL		06/25/2021		211,551		(100)			(100)		976	976			
10068135	MEDFORD	OR		06/25/2021		206,546		(40)			(40)		1,048	1,048			
10068136	SAN FRANCISCO	CA		06/25/2021		697,035		(296)			(296)		3,504	3,504			
10068137	FAVETTEVILLE	NC		06/25/2021		218,708		(167)			(167)		1,029	1,029			
10068138	MINNEAPOLIS	MN		06/25/2021		315,616		(179)			(179)		1,451	1,451			
10068139	LOS ANGELES	CA		06/25/2021		1,034,712		(729)			(729)		4,829	4,829			
10068140	DISTRICT HTS	MO		06/25/2021		293,545		(226)			(226)		1,524	1,524			
10068141	WARRICK	RI		06/25/2021		203,495		(106)			(106)		1,008	1,008			
10068142	EVERETT	WA		06/25/2021		324,611		(88)			(88)		1,642	1,642			
10068143	MINNEAPOLIS	MN		06/25/2021		302,991		(172)			(172)		1,393	1,393			
10068145	NOVATO	CA		06/25/2021		651,212		(29)			(29)		3,125	3,125			
10068146	CORONA	TN		06/25/2021		241,539		(124)			(124)		1,118	1,118			
10068147	SAN DIEGO	CA		06/25/2021		567,900		(103)			(103)		2,942	2,942			
10068148	BAYONNE	NJ		06/25/2021		458,927		(360)			(360)		2,090	2,090			
10068149	OWAHA	NE		06/25/2021		148,253		(179)			(179)		730	730			
10068150	BLUE RIDGE	GA		06/25/2021		163,675		(107)			(107)		528	528			3
10068151	PERRIS	CA		06/25/2021		284,391		(201)			(201)		1,342	1,342			
10068152	SAINT LOUIS	MO		06/25/2021		321,563		(97)			(97)		1,624	1,624			
10068153	SAN RAFAEL	CA		06/25/2021		888,594		(395)			(395)		4,361	4,361			
10068154	FALLBROOK	CA		06/25/2021		632,639		(115)			(115)		3,293	3,293			
10068155	PORT RICHEY	FL		06/25/2021		163,448		(147)			(147)		760	760			
10068159	DAILY CITY	CA		06/25/2021		595,528		(211)			(211)		3,788	3,788			(3)
10068160	SCOTTSDALE	AZ		06/25/2021		184,567		(127)			(127)		988	988			
10068161	JERSEY CITY	NJ		06/25/2021		808,820		(440)			(440)		3,962	3,962			
10068162	LOS ANGELES	CA		06/25/2021		1,472,373		(189)			(189)		7,337	7,337			
10068164	SHERMAN OAKS	CA		06/25/2021		804,932		(80)			(80)		4,035	4,035			
10068165	VAN NUYS	CA		06/25/2021		731,781		13			13		3,669	3,669			
10068166	FORT WORTH	TX		06/25/2021		219,701		(101)			(101)		1,080	1,080			
10068167	SAN JOSE	CA		06/25/2021		602,863		(147)			(147)		2,990	2,990			
10068168	NEW HAVEN	CT		06/25/2021		300,303		(119)			(119)		1,511	1,511			
10068169	CORONA	TN		06/25/2021		242,499		(104)			(104)		1,194	1,194			
10068170	APEX	NC		06/25/2021		203,806		(128)			(128)		1,606	1,606			
10068171	HAWTHORNE	CA		06/25/2021		600,721		(255)			(255)		3,019	3,019			
10068172	LAFAVETTE	CA		06/25/2021		581,430		(164)			(164)		2,940	2,940			
10068173	OWINGS MILLS	MD		06/25/2021		165,376		(103)			(103)		775	775			
10068174	TALLAHASSEE	FL		06/25/2021		182,140		(148)			(148)		829	829			
10068175	LAS VEGAS	NV		06/25/2021		274,044		(123)			(123)		1,375	1,375			
10068176	SANTA ANA	CA		06/25/2021		915,914		(206)			(206)		4,641	4,641			
10068177	FLOWER MOUND	TX		06/25/2021		296,822		(100)			(100)		1,497	1,497			

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
100068178	HACKENSACK	NJ		06/25/2021		127,457	(144)	(144)			(144)		949	949		1	
100068179	CORDOVA	TN		06/25/2021		237,361	(78)	(78)			(78)		1,198	1,198			
100068180	LAKEWOOD	IA		06/25/2021		209,431	(132)	(132)			(132)		1,022	1,022			
100068181	LAKEWOOD	IA		06/25/2021		209,431	(132)	(132)			(132)		1,022	1,022			
100068182	CALHOUN	GA		06/25/2021		201,901	(98)	(98)			(98)		1,061	1,061			
100068183	CHICAGO	IL		06/25/2021		209,437	(151)	(151)			(151)		840	840			
100068184	ROSELLE	GA		06/25/2021		161,107	(91)	(91)			(91)		788	788			
100068185	GLENORA	CA		06/25/2021		418,579	(196)	(196)			(196)		2,014	2,014			
100068186	ARLINGTON	VA		06/25/2021		121,165	(170)	(170)			(170)		495	495			
100068187	LOS ANGELES	CA		06/25/2021		645,637	(326)	(326)			(326)		3,255	3,255			
100068188	RANCHO CUCAMONGA	CA		06/25/2021		262,281	(206)	(206)			(206)		1,226	1,226			
100068189	OAKLAND	CA		06/25/2021		351,588	(211)	(211)			(211)		1,718	1,718			
100068190	ROCKVILLE	MD		06/25/2021		332,020	(190)	(190)			(190)		1,654	1,654			
100068191	LOS ANGELES	CA		06/25/2021		1,110,871	70	70			70		5,841	5,841			
100068192	BAYVIEW	TX		06/25/2021		207,795	(115)	(115)			(115)		1,004	1,004			
100068193	HUNTINGTON PARK	CA		06/25/2021		402,851	(183)	(183)			(183)		1,909	1,909			
100068194	CERES	CA		06/25/2021		257,520	(115)	(115)			(115)		1,301	1,301			
100068195	KENAI	AK		06/25/2021		150,143	(158)	(158)			(158)		679	679			
100068196	SUNNYSIDE	IA		06/25/2021		171,042	(68)	(68)			(68)		937	937			
100068197	GILROY	CA		06/25/2021		678,358	208	208			208		3,661	3,661			
100068199	SPRINGFIELD	VA		06/25/2021		414,091	(144)	(144)			(144)		2,219	2,219			
100068200	CAMARILLO	CA		06/25/2021		556,158							2,988	2,988			
100068201	ANSANIA	CT		06/25/2021		182,585	(49)	(49)			(49)		947	947			
100068202	ROSELAND	CA		06/25/2021		857,586	(453)	(453)			(453)		4,445	4,445			
100068203	MIAMI	FL		06/25/2021		318,846	(152)	(152)			(152)		1,588	1,588			
100068204	EDGEWOOD	IA		06/25/2021		547,805	(313)	(313)			(313)		2,583	2,583			
100068205	SHELTON	IA		06/25/2021		190,330	(179)	(179)			(179)		760	760			
100068206	CORNELLUS	NC		06/25/2021		227,642	(120)	(120)			(120)		740	740			
100068207	VENICE	CA		06/25/2021		786,861	314	314			314		4,449	4,449			
100068208	BALTIMORE	MD		06/25/2021		159,909	(38)	(38)			(38)		588	588			
100068209	WASHINGTON	DC		06/25/2021		456,423	(84)	(84)			(84)		2,327	2,327			
100068210	FENTON	IA		06/25/2021		224,341	(204)	(204)			(204)		1,021	1,021			
100068211	MARTINEZ	CA		06/25/2021		398,322	(366)	(366)			(366)		1,700	1,700			
100068212	CHESTER	VA		06/25/2021		197,041	(139)	(139)			(139)		900	900			
100068213	WASHINGTON	DC		06/25/2021		721,834	133	133			133		3,812	3,812			
100068214	CAPE CORAL	FL		06/25/2021		229,859	(130)	(130)			(130)		1,084	1,084			
100068215	ROCKLIN	CA		06/25/2021		392,684	(153)	(153)			(153)		1,986	1,986			
100068217	VICTORVILLE	CA		06/25/2021		209,039	(212)	(212)			(212)		888	888			
100068218	PHILADELPHIA	PA		06/25/2021		187,056	(126)	(126)			(126)		874	874			
100068219	LONGVIEW	TX		06/25/2021		94,581	(127)	(127)			(127)		643	643			
100068220	TEMPLE	AZ		06/25/2021		599,164	(164)	(164)			(164)		3,038	3,038			
100068221	VANCOUVER	WA		06/25/2021		299,115	(165)	(165)			(165)		1,547	1,547			
100068222	BREA	CA		06/25/2021		349,211	(210)	(210)			(210)		1,707	1,707			
100068223	LARKSVILLE	PA		06/25/2021		72,819	(108)	(108)			(108)		315	315			
100068224	SALLEN	WI		06/25/2021		244,797	(167)	(167)			(167)		1,447	1,447			
100068225	NEW HOPE	AL		06/25/2021		211,808	(168)	(168)			(168)		1,613	1,613			
100068226	GARY	IN		06/25/2021		270,650	(161)	(161)			(161)		1,269	1,269			
100068227	FALLS CHURCH	VA		06/25/2021		219,948	(163)	(163)			(163)		946	946			
100068228	BREA	CA		06/25/2021		856,036	(34)	(34)			(34)		4,410	4,410			
100068229	FEVERE	WA		06/25/2021		321,679	(216)	(216)			(216)		1,503	1,503			
100068230	WILLOWOOD	NJ		06/25/2021		322,349	(130)	(130)			(130)		1,760	1,760			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068231	PHOENIX	AZ		06/25/2021		204,307		(51)			(51)		1,059	1,059			(1)
100068232	VANCOUVER	WA		06/25/2021		347,600		(170)			(170)		2,918	2,918			
100068234	NORTH CHARLESTON	SC		06/25/2021		216,098		(193)			(193)		918	918			
100068235	HERNOSA BEACH	CA		06/25/2021		524,598		(316)			(316)		2,576	2,576			
100068236	PEORIA	AZ		06/25/2021		170,633		(172)			(172)		788	788			
100068237	KINGWOOD	TX		06/25/2021		183,864		(134)			(134)		857	857			
100068238	WASHINGTON	DC		06/25/2021		571,314		(67)			(67)		2,981	2,981			
100068240	MILWAUKEE	WI		06/25/2021		157,159		(138)			(138)		773	773			
100068241	TORRANCE	CA		06/25/2021		414,398		(249)			(249)		2,025	2,025			
100068242	RICHMOND	VA		06/25/2021		337,629		(240)			(240)		2,093	2,093			
100068243	BAKERSFIELD	CA		06/25/2021		134,934		(135)			(135)		615	615			
100068244	RICHMOND	VA		06/25/2021		250,941		(194)			(194)		1,990	1,990			
100068245	BUTLER	PA		06/25/2021		77,792		(133)			(133)		400	400			
100068246	LOS ANGELES	CA		06/25/2021		702,857		(475)			(475)		3,300	3,300			
100068247	LOS ANGELES	CA		06/25/2021		391,993		(389)			(389)		2,510	2,510			
100068248	OAKLAND	CA		06/25/2021		217,102		(236)			(236)		960	960			
100068249	NE/PORT NEIS	VA		06/25/2021		110,299		(115)			(115)		473	473			
100068250	BALTIMORE	MD		06/25/2021		136,318		(176)			(176)		572	572			
100068251	CASSELBERRY	FL		06/25/2021		152,271		(197)			(197)		639	639			
100068254	KANSAS CITY	KS		06/25/2021		91,760		(86)			(86)		371	371			
100068255	SAINT JOSEPH	MO		06/25/2021		161,605		(179)			(179)		685	685			
100068256	NORMAN	OK		06/25/2021		117,035		(158)			(158)		487	487			
100068257	BELLINGHAM	WA		06/25/2021		437,426		(689)			(689)		3,755	3,755			
100068258	ROCHESTER	NY		06/25/2021		88,072		(138)			(138)		365	365			
100068260	ARCADIA	CA		06/25/2021		716,154		(311)			(311)		3,327	3,327			
100068261	HANDOVER	PA		06/25/2021		120,445		(148)			(148)		530	530			
100068262	HANDOVER	PA		06/25/2021		120,445		(148)			(148)		531	531			
100068264	BAKERSFIELD	CA		06/25/2021		190,643		(302)			(302)		1,438	1,438			
100068266	YORK	ME		06/25/2021		286,019		(199)			(199)		1,239	1,239			
100068267	WHEATLAND	CA		06/25/2021		296,950		(238)			(238)		1,248	1,248			
100068268	ROCKAWAY BEACH	OR		06/25/2021		316,847		(318)			(318)		1,342	1,342			
100068271	DAVENPORT	FL		06/25/2021		297,951		(235)			(235)		1,287	1,287			
100068272	SEGUIN	TX		06/25/2021		154,318		(198)			(198)		443	443			
100068273	PORTLAND	OR		06/25/2021		280,999		(222)			(222)		1,319	1,319			
100068275	TRENTON	NJ		06/25/2021		108,166		(159)			(159)		450	450			
100068276	ASBURY PARK	NJ		06/25/2021		102,568		(105)			(105)		410	410			
100068277	MIDLETOWN	RI		06/25/2021		456,642		(334)			(334)		2,103	2,103			
100068278	MARLBORO	LA		06/25/2021		166,839		(173)			(173)		470	470			
100068279	JACKSONVILLE	FL		06/25/2021		260,786		(245)			(245)		1,112	1,112			
100068280	WILLOWOOD	NI		06/25/2021		212,562		(180)			(180)		973	973			
100068281	CONROE	TX		06/25/2021		202,528		(289)			(289)		1,780	1,780			
100068282	DALLAS	TX		06/25/2021		142,206		(149)			(149)		657	657			
100068283	CENTER LINE	MI		06/25/2021		86,647		(80)			(80)		346	346			
100068284	BELLEVILLE	NJ		06/25/2021		320,747		(276)			(276)		1,314	1,314			
100068285	NORTH WYRTLE BEACH	SC		06/25/2021		104,506		(122)			(122)		544	544			
100068286	SARASOTA	FL		06/25/2021		111,580		(62)			(62)		444	444			
100068287	WESTERLY	RI		06/25/2021		204,664		(162)			(162)		936	936			
100068288	INGLESIDE	IL		06/25/2021		101,755		(82)			(82)		400	400			
100068290	MACON	GA		06/25/2021		72,479		(57)			(57)		279	279			
100068292	ALPENA	MI		06/25/2021		65,953		(69)			(69)		260	260			
100068293	NORFOLK	VA		06/25/2021		148,277		(196)			(196)		642	642			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068294	LAS VEGAS	NV		06/25/2021		289,042		(178)			(178)		1,621	1,621			
100068295	AUSTIN	TX		06/25/2021		206,151		(223)			(223)		907	907			
100068296	COVINGTON	KY		06/25/2021		128,388		(109)			(109)		515	515			
100068297	EVANS	CO		06/25/2021		127,245		(134)			(134)		505	505			
100068298	COPPERAS COVE	TX		06/25/2021		79,867		(135)			(135)		329	329			
100068299	PAITUCKET	RI		06/25/2021		241,325		(278)			(278)		2,763	2,763			
100068301	HESPERIA	CA		06/25/2021		232,944		(147)			(147)		1,141	1,141			
100068302	MOUNT LABEL	NJ		06/25/2021		162,400		(147)			(147)		739	739			
100068303	HELIET	CA		06/25/2021		219,805		(174)			(174)		943	943			
100068304	PALLASORO	NJ		06/25/2021		161,709		(161)			(161)		1,076	1,076			
100068305	SOCORRO	MI		06/25/2021		98,125		(83)			(83)		1,034	1,034			
100068306	CINCINNATI	OH		06/25/2021		123,428		(126)			(126)		492	492			
100068307	COLORADO SPRINGS	CO		06/25/2021		237,294		(211)			(211)		1,014	1,014			
100068308	CHICAGO	IL		06/25/2021		135,399		(284)			(284)		1,809	1,809			
100068312	PORTALES	MI		06/25/2021		62,815		(351)			(351)		1,596	1,596			
100068313	LAFAYETTE	IN		06/25/2021		106,195		(92)			(92)		536	536			
100068314	LAFAYETTE	IN		06/25/2021		87,831		(99)			(99)		473	473			(1)
100068315	FRANKLIN	TN		06/25/2021		246,887		(161)			(161)		1,174	1,174			(1)
100068317	DULUTH	GA		06/25/2021		242,949		(228)			(228)		1,013	1,013			
100068318	CLENSON	SC		06/25/2021		73,265		(59)			(59)		288	288			
100068319	PHILADELPHIA	PA		06/25/2021		167,340		(210)			(210)		688	688			
100068321	SAINT LOUIS	MO		06/25/2021		62,528		(47)			(47)		247	247			
100068322	KINGWOOD	TX		06/25/2021		83,409		(120)			(120)		348	348			
100068323	CLEARWATER	FL		06/25/2021		141,083		(181)			(181)		721	721			
100068325	KENASBURG	NJ		06/25/2021		282,259		(241)			(241)		1,328	1,328			
100068326	REXMOND	OR		06/25/2021		270,862		(173)			(173)		1,194	1,194			
100068327	LEVI STOWIN	IL		06/25/2021		55,501		(31)			(31)		222	222			
100068329	CROSSROADS	TX		06/25/2021		202,416		(162)			(162)		921	921			
100068332	LEESBURG	VA		06/25/2021		262,892		(203)			(203)		1,153	1,153			
100068333	NAVARE	FL		06/25/2021		214,327		(214)			(214)		894	894			
100068335	CATONSVILLE	MD		06/25/2021		138,480		(135)			(135)		540	540			
100068336	LARGO	FL		06/25/2021		222,815		(186)			(186)		856	856			
100068337	FREDERICKSBURG	VA		06/25/2021		316,176		(277)			(277)		1,381	1,381			
100068338	MANASSAS	VA		06/25/2021		232,713		(185)			(185)		1,092	1,092			
100068339	PORT SAINT LUCIE	FL		06/25/2021		208,321		(146)			(146)		823	823			
100068340	MIAMI	FL		06/25/2021		298,833		(226)			(226)		790	790			
100068342	BRADENTON	FL		06/25/2021		272,094		(185)			(185)		1,173	1,173			
100068343	KANAWOLIS	NC		06/25/2021		146,917		(152)			(152)		1,177	1,177			
100068344	CHALMETTE	LA		06/25/2021		142,460		(161)			(161)		625	625			
100068345	HEMITTAGE	TN		06/25/2021		173,184		(205)			(205)		730	730			
100068346	MIDDLEBURY	VA		06/25/2021		203,234		(202)			(202)		922	922			
100068347	MOORESVILLE	NC		06/25/2021		177,958		(124)			(124)		1,179	1,179			
100068349	DALLAS	TX		06/25/2021		186,959		(170)			(170)		833	833			
100068350	FORT WASHINGTON	MD		06/25/2021		150,352		(133)			(133)		796	796			
100068351	GROVETOWN	GA		06/25/2021		109,555		(161)			(161)		456	456			
100068353	HONESTAD	FL		06/25/2021		120,712		(133)			(133)		712	712			
100068354	BARTON	FL		06/25/2021		294,941		(229)			(229)		1,350	1,350			
100068357	FORT WORTH	TX		06/25/2021		236,341		(223)			(223)		1,076	1,076			
100068358	ENGLEWOOD	FL		06/25/2021		218,016		(156)			(156)		1,022	1,022			
100068359	LIBERTY	MO		06/25/2021		150,858		(130)			(130)		707	707			
100068360	VISALIA	CA		06/25/2021		228,566		(205)			(205)		1,019	1,019			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068361	OCEAN BREEZE	FL		06/25/2021		257,821		(232)				(232)	1,250	1,250			1
100068362	CALDWELL	ID		06/25/2021		214,155		(135)				(135)	988				
100068363	NORTH CHARLESTON	SC		06/25/2021		142,330		(193)				(193)	573				
100068364	KISSIMEE	FL		06/25/2021		240,356		(214)				(214)	1,005	1,005			
100068365	NAIIPA	ID		06/25/2021		193,656		(136)				(136)	891				
100068366	NAIIPA	ID		06/25/2021		217,666		(138)				(138)	1,004	1,004			
100068367	ATLANTA	GA		06/25/2021		205,146		(151)				(151)	882				
100068368	CLIFTON	NJ		06/25/2021		298,650		(223)				(223)	1,540	1,540			(1)
100068369	CALDWELL	ID		06/25/2021		200,698		(141)				(141)	923				
100068372	DALLAS	TX		06/25/2021		121,148		(112)				(112)	484				
100068373	BROWNSVILLE	TX		06/25/2021		124,459		(168)				(168)	510				
100068375	STOCKTON	CA		06/25/2021		343,118		(168)				(168)	1,693				
100068377	SEASIDE HEIGHTS	NJ		06/25/2021		235,431		(191)				(191)	967				
100068378	PHILADELPHIA	PA		06/25/2021		399,316		(300)				(300)	1,779				
100068380	LAS VEGAS	NV		06/25/2021		133,660		(147)				(147)	519				
100068381	ALBUQUERQUE	NM		06/25/2021		111,139		(138)				(138)	512				
100068382	LOS ANGELES	CA		06/25/2021		696,733		(289)				(289)	3,503				
100068385	HIXSON	TN		06/25/2021		214,933		(170)				(170)	927				
100068386	CENTENNIAL	CO		06/25/2021		383,730		(220)				(220)	1,662	1,662			
100068387	MARYSVILLE	CA		06/25/2021		168,589		(179)				(179)	764				
100068389	LANDER	WY		06/25/2021		257,046		(394)				(394)	3,527				
100068390	CLERMONT	TX		06/25/2021		141,487		(90)				(90)	694				
100068391	NORTH STOWN	PA		06/25/2021		250,902		(197)				(197)	1,054				
100068393	EASTON	PA		06/25/2021		105,208		(165)				(165)	498				
100068394	JACKSONVILLE	FL		06/25/2021		173,184		(205)				(205)	730				
100068395	IRVING	TX		06/25/2021		294,764		(198)				(198)	1,355				
100068396	CLOWIS	NM		06/25/2021		65,953		(92)				(92)	264				
100068397	BETHLEHEM	PA		06/25/2021		169,170		(169)				(169)	803				
100068399	EAST CHICAGO	IN		06/25/2021		229,058		(185)				(185)	1,259				
100068401	ASTORIA	OR		06/25/2021		204,220		(304)				(304)	1,448				(1)
100068402	FAIRBANKS	AK		06/25/2021		153,110		(268)				(268)	813				
100068404	OCALA	FL		06/25/2021		373,257		(272)				(272)	1,688	1,688			
100068405	COLORADO SPRINGS	CO		06/25/2021		203,751		(173)				(173)	817				
100068406	WEST MILFELIN	PA		06/25/2021		77,768		(135)				(135)	313				
100068407	TAMPA	FL		06/25/2021		244,430		(217)				(217)	1,022	1,022			
100068408	REXBURG	ID		06/25/2021		218,170		(172)				(172)	912				
100068409	REXBURG	ID		06/25/2021		219,225		(171)				(171)	962				
100068411	CHARLOTTE	NC		06/25/2021		161,716		(119)				(119)	620				
100068412	CHEEKTOWINGA	NY		06/25/2021		113,367		(175)				(175)	481				
100068413	BRUNSWICK	NE		06/25/2021		318,093		(225)				(225)	1,461				
100068414	BATON ROUGE	LA		06/25/2021		193,786		(138)				(138)	765				
100068415	ST AUGUSTINE	FL		06/25/2021		303,466		(273)				(273)	1,189				
100068416	FORT LAUDERDALE	FL		06/25/2021		150,619		(109)				(109)	736				
100068418	SUNRISE	FL		06/25/2021		214,300		(221)				(221)	970				
100068419	LOXPORT	NY		06/25/2021		98,853		(153)				(153)	419				
100068420	ALLEN	TX		06/25/2021		239,664		(78)				(78)	1,166				
100068421	BATON ROUGE	LA		06/25/2021		196,216		(138)				(138)	776				
100068422	MARIETTA	GA		06/25/2021		225,280		(127)				(127)	1,042				
100068423	TRUSSVILLE	AL		06/25/2021		248,406		(82)				(82)	1,265				
100068425	MATTHEWS	NC		06/25/2021		273,382		(182)				(182)	1,257				
100068426	JURIPA VALLEY	CA		06/25/2021		409,786		(112)				(112)	2,082				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10008427	SAN PEDRO	CA		06/25/2021		705,076		(394)			(394)		2,954	2,954			
10008428	ARLINGTON	TX		06/25/2021		207,538		(131)			(131)		959	959			
10008429	FARMINGTON	MI		06/25/2021		79,688		(119)			(119)		317	317			
10008430	SAN PABLO	CA		06/25/2021		275,800		(179)			(179)		1,296	1,296			
10008431	WINTER HAVEN	FL		06/25/2021		213,871		(147)			(147)		962	962			
10008432	LAKELAND	FL		06/25/2021		205,998		(113)			(113)		1,219	1,219			
10008433	NEWARK	NJ		06/25/2021		290,322		(164)			(164)		1,369	1,369			
10008434	MOSCOW	ID		06/25/2021		245,258		(197)			(197)		1,180	1,180			
10008436	LAS VEGAS	NV		06/25/2021		264,536		(206)			(206)		1,217	1,217			
10008437	PRINOS	PA		06/25/2021		136,222		(170)			(170)		601	601			
10008438	PRINOS	PA		06/25/2021		136,014		(170)			(170)		603	603			
10008439	GROVETOWN	GA		06/25/2021		109,221		(155)			(155)		466	466			
10008441	LITHONIA	GA		06/25/2021		206,077		(136)			(136)		963	963			
10008442	THE WOODLANDS	TX		06/25/2021		221,277		(217)			(217)		1,005	1,005			
10008443	NEW ORLEANS	LA		06/25/2021		298,895		(279)			(279)		1,267	1,267			
10008444	LOS ANGELES	CA		06/25/2021		381,510		(444)			(444)		3,352	3,352			
10008445	PHOENIX	AZ		06/25/2021		277,871		(171)			(171)		1,760	1,760			
10008446	FAVETTEVILLE	NC		06/25/2021		84,044		(118)			(118)		339	339			
10008447	COLLEGE PARK	MD		06/25/2021		254,768		(227)			(227)		1,602	1,602			
10008448	MOUNT DORA	FL		06/25/2021		222,001		(163)			(163)		677	677			
10008449	BONHAM	TX		06/25/2021		153,202		(216)			(216)		636	636			
10008451	PUEBLO	CO		06/25/2021		207,348		(204)			(204)		1,273	1,273			
10008452	WOODBRIDGE	VA		06/25/2021		137,155		(177)			(177)		1,020	1,020			
10008453	CASA GRANDE	AZ		06/25/2021		227,052		(153)			(153)		1,022	1,022			
10008454	PATERSON	NJ		06/25/2021		145,966		(164)			(164)		859	859			
10008455	BROWNSVILLE	TX		06/25/2021		192,405		(208)			(208)		815	815			
10008456	BROWNSVILLE	TX		06/25/2021		192,405		(208)			(208)		815	815			
10008457	CLERMONT	FL		06/25/2021		283,338		(188)			(188)		1,297	1,297			
10008460	BATTLE GROUND	WA		06/25/2021		427,688		(388)			(388)		1,782	1,782			
10008461	WOODLAND HILLS	CA		06/25/2021		360,533		(300)			(300)		1,754	1,754			
10008462	SHELBY	NC		06/25/2021		70,916		(96)			(96)		288	288			
10008463	PALM HARBOR	FL		06/25/2021		267,092		(174)			(174)		1,052	1,052			
10008464	SEBRING	FL		06/25/2021		249,286		(162)			(162)		982	982			
10008465	EAST PROVIDENCE	RI		06/25/2021		190,290		(227)			(227)		763	763			
10008466	NORTHAMPTON	MA		06/25/2021		328,975		(180)			(180)		1,619	1,619			
10008467	WORCESTER	MA		06/25/2021		299,407		(212)			(212)		1,200	1,200			
10008468	EAST POINT	GA		06/25/2021		217,520		(192)			(192)		945	945			
10008470	ARLINGTON	TX		06/25/2021		215,946		(192)			(192)		898	898			
10008471	MANCHESTER	NH		06/25/2021		271,573		(229)			(229)		1,542	1,542			
10008472	SCOTTSDALE	AZ		06/25/2021		220,066		(15)			(15)		1,145	1,145			
10008473	ORLANDO	FL		06/25/2021		140,377		(362)			(362)		1,885	1,885			
10008474	CLENSON	SC		06/25/2021		243,510		(200)			(200)		970	970			
10008475	LENOIRE	CA		06/25/2021		180,646		(185)			(185)		747	747			
10008476	BANGOR	ME		06/25/2021		231,899		(194)			(194)		968	968			
10008478	FRISSO	TX		06/25/2021		333,539		(222)			(222)		1,534	1,534			
10008479	CHEYENNE	WY		06/25/2021		156,497		(125)			(125)		612	612			
10008481	HARLEYSVILLE	PA		06/25/2021		230,207		(99)			(99)		1,144	1,144			
10008482	RACINE	WI		06/25/2021		94,815		(85)			(85)		369	369			
10008483	CHEYENNE	WY		06/25/2021		204,223		(183)			(183)		817	817			
10008484	NEHALEM	OR		06/25/2021		314,725		(104)			(104)		1,588	1,588			
10008485	BIRMINGHAM	AL		06/25/2021		71,740		(75)			(75)		272	272			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
100068466	NEW BRUNSWICK		NJ	06/25/2021		399,442		(332)				(332)	1,777			
100068467	DECATUR		TX	06/25/2021		134,923		(160)				(160)	565			
100068468	CAPE CORAL		FL	06/25/2021		166,931		(198)				(198)	692			
100068469	NASHUA		NH	06/25/2021		307,234		(234)				(234)	1,246			
100068490	STUART		FL	06/25/2021		211,877		(221)				(221)	875			
100068491	LEWIS		VA	06/25/2021		820,370		(396)				(396)	4,956			
100068492	CENTERTON		AR	06/25/2021		232,209		(205)				(205)	946			
100068493	STUART		FL	06/25/2021		211,877		(221)				(221)	875			
100068494	NEW ORLEANS		LA	06/25/2021		415,662		(347)				(347)	1,848			
100068495	CHULA VISTA		CA	06/25/2021		581,718		(249)				(249)	3,603			
100068496	FREDINCTION SHORES		FL	06/25/2021		306,552		(291)				(291)	1,299			
100068497	MESQUITE		TX	06/25/2021		129,226		(195)				(195)	511			
100068498	MIAMI		FL	06/25/2021		280,327		(187)				(187)	1,127			
100068499	SILVER CITY		MI	06/25/2021		99,739		(144)				(144)	396			
100068500	ONTARIO		CA	06/25/2021		601,956		(184)				(184)	3,100			
100068502	LUBBOCK		TX	06/25/2021		171,823		(219)				(219)	870			
100068503	PITTSBURGH		PA	06/25/2021		232,956		(100)				(100)	1,147			
100068504	CANNON CITY		CO	06/25/2021		110,228		(173)				(173)	455			
100068505	HENDERSVILLE		TN	06/25/2021		248,908		(204)				(204)	1,061			
100068506	LOS ANGELES		CA	06/25/2021		208,446		(175)				(175)	888			
100068507	JACKSONVILLE		FL	06/25/2021		119,796		(145)				(145)	513			
100068508	HAZEL CREST		IL	06/25/2021		116,357		(234)				(234)	1,641			
100068509	BELLEVUE		FL	06/25/2021		57,234		(86)				(86)	226			
100068510	HOT SPRINGS		AR	06/25/2021		61,667		(82)				(82)	238			
100068511	FORT WORTH		TX	06/25/2021		235,155		(214)				(214)	1,042			
100068512	BOYNTON BEACH		FL	06/25/2021		155,774		(156)				(156)	648			
100068513	GARLAND		TX	06/25/2021		209,036		(223)				(223)	1,052			
100068514	CHATTANOOGA		TN	06/25/2021		80,161		(137)				(137)	314			
100068515	HENDERSVILLE		TN	06/25/2021		296,556		(243)				(243)	1,264			
100068516	TOLLESON		AZ	06/25/2021		228,738		(159)				(159)	919			
100068517	LAS VEGAS		NV	06/25/2021		166,795		(196)				(196)	715			
100068518	FREDERICKSBURG		VA	06/25/2021		170,717		(205)				(205)	700			
100068519	HOLLY SPRINGS		NC	06/25/2021		243,468		(185)				(185)	1,487			
100068520	FIDUJAY VARINA		NC	06/25/2021		198,664		(71)				(71)	1,001			
100068521	WESLAO		TX	06/25/2021		94,396		(136)				(136)	491			
100068522	ST. CLOUD		MI	06/25/2021		234,778		(105)				(105)	1,179			
100068523	Amsterdam		ND	06/30/2021		31,225							749	(29)		(29)
100068541	Amsterdam		ND	06/30/2021		2,996							56	(2)		(2)
100068547	Amsterdam		ND	06/30/2021		6,281							126	(5)		(5)
100068553	Amsterdam		ND	06/30/2021		1,015							20	(1)		(1)
100068565	Amsterdam		ND	06/30/2021		8,963							170	(7)		(7)
100068592	Amsterdam		ND	06/30/2021		4,277							85	(3)		(3)
100068601	Amsterdam		ND	06/30/2021		2,139							51	(2)		(2)
100068610	Amsterdam		ND	06/30/2021		18,065							534	(21)		(21)
100068616	Amsterdam		ND	06/30/2021		2,691							53	(2)		(2)
100068619	Amsterdam		ND	06/30/2021		3,232							78	(3)		(3)
100068634	Amsterdam		ND	06/30/2021		4,135							99	(4)		(4)
100068655	Amsterdam		ND	06/30/2021		4,405							87	(3)		(3)
100068661	Amsterdam		ND	06/30/2021		2,334							46	(2)		(2)
100068670	Amsterdam		ND	06/30/2021		2,529							50	(2)		(2)
100068673	Amsterdam		ND	06/30/2021		12,033							238	(9)		(9)

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068709	Amsterdam	ND		06/30/2021		8,460							188	188	(6)		(6)
100068737	Amsterdam	ND		06/30/2021		7,804							187	187	(7)		(7)
100070218	Amsterdam	ND		06/31/2021		3,736							89	89	(3)		(3)
100070227	Amsterdam	ND		06/31/2021		146,946							831	831	(32)		(32)
100070230	Amsterdam	ND		06/31/2021		4,730							114	114	(4)		(4)
100070257	Amsterdam	ND		06/31/2021		3,521							70	70	(3)		(3)
100070266	Amsterdam	ND		06/31/2021		3,883							92	92	(4)		(4)
100070278	Amsterdam	ND		06/31/2021		2,395							57	57	(2)		(2)
100070290	Amsterdam	ND		06/31/2021		2,153							43	43	(2)		(2)
100070296	Amsterdam	ND		06/31/2021		6,508							126	126	(5)		(5)
100070299	Amsterdam	ND		06/31/2021		55,388							33,824	33,824	(1,298)		(1,298)
100070302	Amsterdam	ND		06/31/2021		52,990							33,824	33,824	(1,298)		(1,298)
100070305	Amsterdam	ND		06/31/2021		3,402							66	66	(3)		(3)
100070314	Amsterdam	ND		06/31/2021		1,725							41	41	(2)		(2)
100070326	Amsterdam	ND		06/31/2021		2,390							56	56	(2)		(2)
100070329	Amsterdam	ND		06/31/2021		2,255							53	53	(2)		(2)
100070338	Amsterdam	ND		06/31/2021		1,468							29	29	(1)		(1)
100070402	LOVELL	MA		09/23/2021		308,329		(205)			(205)		1,723	1,723			
100070409	KNOXVILLE	TN		09/23/2021		199,214		(167)			(167)		881	881			
100070411	N LAS VEGAS	NV		09/23/2021		185,338		(124)			(124)		862	862			
100070416	KNOXVILLE	TN		09/23/2021		134,034		(112)			(112)		606	606			
100070423	SAN JOSE	CA		09/23/2021		658,183		(358)			(358)		2,143	2,143			
100070433	EVANS	CO		09/23/2021		299,513		(112)			(112)		2,473	2,473			(1)
100070434	BOSTON	MA		09/23/2021		341,601		(113)			(113)		1,751	1,751			
100070437	PITTSBURGH	PA		09/23/2021		133,196		(88)			(88)		791	791			
100070440	LAPER	MI		09/23/2021		117,224		(73)			(73)		571	571			
100070451	BANDON	OR		09/23/2021		259,656		(150)			(150)		1,397	1,397			
100070456	HALLANDALE BEACH	FL		09/23/2021		77,164		(522)			(522)		3,216	3,216			(2)
100070467	COLUMBUS	GA		09/23/2021		166,200		(264)			(264)		1,309	1,309			
100070490	BURLIVILLE	RI		09/23/2021		178,204		(216)			(216)		1,024	1,024			
100070493	COLUMBIA	SC		09/23/2021		123,079		(134)			(134)		551	551			
100070497	SAN ANTONIO	TX		09/23/2021		173,999		(219)			(219)		946	946			
100070498	KATY	TX		09/23/2021		180,343		(206)			(206)		738	738			
100070501	POULSON	VA		09/23/2021		162,701		(212)			(212)		834	834			
100070502	KEIP	TX		09/23/2021		121,083		(165)			(165)		491	491			
100070503	VIRGINIA BEACH	VA		09/23/2021		142,401		(176)			(176)		596	596			
100070509	CAPE CORAL	FL		09/23/2021		251,573		(117)			(117)		1,193	1,193			
100070512	VENNOY CITY	NJ		09/23/2021		488,886		(334)			(334)		2,141	2,141			
100070513	LANCASTER	CA		09/23/2021		494,775		(123)			(123)		2,563	2,563			
100070514	BOZEMAN	MT		09/23/2021		318,648		(165)			(165)		1,570	1,570			
100070515	MUSCOGEE	ID		09/23/2021		226,304		(180)			(180)		1,095	1,095			
100070516	COLORADO SPRINGS	CO		09/23/2021		290,259		(239)			(239)		1,140	1,140			
100071426	TILBURG	ND		09/30/2021		2,650							66	66	(3)		(3)
100071429	DELT	ND		09/30/2021		62,682							227	227	(9)		(9)
100071430	HEELDEN	ND		09/30/2021		1,330							26	26	(1)		(1)
100071434	ROTTERDAM	ND		09/30/2021		5,317							104	104	(4)		(4)
100071437	TILBURG	ND		09/30/2021		2,503							73	73	(3)		(3)
100071441	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		2,900							66	66	(3)		(3)
100071444	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		3,621							86	86	(3)		(3)
100071446	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		6,606							3,601	3,601	(138)		(138)
100071449	DEN HAAG	ND		09/30/2021		9,907							180	180	(7)		(7)

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				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
100071463	VENLO	ND		09/30/2021		1,321							37		37		(1)
100071465	KATY/UK	ND		09/30/2021		1,767							42		42		(2)
100071468	DORCHESTER/DRECHTSTEEN	ND		09/30/2021		1,761							35		35		(1)
100071460	TILBURG	ND		09/30/2021		2,561							50		50		(2)
100071467	PEORIA	AZ		10/26/2021		301,570		(522)			(522)		1,114		1,114		
100071468	BOJIE	MD		10/26/2021		326,481		(499)			(499)		1,333		1,333		
100071469	ANAHEIM	CA		10/26/2021		330,862		(134)			(134)		1,683		1,683		
100071471	AUSTIN	TX		10/26/2021		797,714		(1,062)			(1,062)		2,066		2,066		(6)
100071476	HOUSTON	TX		10/26/2021		308,263		(1,186)			(1,186)		1,515		1,515		2
100071477	LOS ANGELES	CA		10/26/2021		537,626		(659)			(659)		2,428		2,428		
100071478	COOPER CITY	FL		10/26/2021		384,413		(751)			(751)		1,437		1,437		
100071481	CHATSORTH	CA		10/26/2021		656,273		(956)			(956)		2,706		2,706		1
100071483	TAMPA	FL		10/26/2021		161,039		(302)			(302)		410		410		3
100071486	LOS ANGELES	CA		10/26/2021		751,069		(542)			(542)		3,466		3,466		
100071487	VALLEY CENTER	CA		10/26/2021		573,882		(668)			(668)		2,002		2,002		(9)
100071494	DECATUR	GA		10/26/2021		312,977		(495)			(495)		1,177		1,177		(6)
100071496	PASADENA	CA		10/26/2021		516,667		(600)			(600)		2,236		2,236		4
100071529	WARRICK	RI		10/14/2021		183,610		(184)			(184)		752		752		
100071531	CARLSBAD	CA		10/14/2021		732,626		(446)			(446)		3,621		3,621		
100071535	WARRICK	RI		10/14/2021		195,996		(141)			(141)		924		924		
100071536	NEWPORT NEWS	VA		10/14/2021		156,502		(129)			(129)		868		868		
100071538	WINTER HAVEN	FL		10/14/2021		119,766		(103)			(103)		563		563		
100071539	ANAHEIM	CA		10/14/2021		575,516		(463)			(463)		2,912		2,912		
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		800,661		(621)			(621)		3,689		3,689		
100071543	LOS ANGELES	CA		10/14/2021		375,732		(313)			(313)		1,724		1,724		
100071549	MILL CITY	OR		10/14/2021		193,519		(218)			(218)		928		928		
100071553	CHARLOTTEVILLE	VA		10/14/2021		245,049		(96)			(96)		1,245		1,245		
100071566	CHARLOTTE	NC		10/14/2021		178,975		(196)			(196)		795		795		
100071569	LOS ANGELES	CA		10/14/2021		1,226,224		(244)			(244)		6,122		6,122		
100071631	LAS VEGAS	NV		10/14/2021		214,110		(130)			(130)		1,061		1,061		
100071688	CAPE CORAL	FL		10/14/2021		189,272		(583)			(583)		4,410		4,410		
100071695	SEATTLE	WA		10/14/2021		1,485,706		(664)			(664)		6,897		6,897		
100071717	CARSON	CA		10/14/2021		426,847		(396)			(396)		1,969		1,969		
100071719	COMMERCE	CA		10/14/2021		396,543		(155)			(155)		1,935		1,935		
100071730	ARLINGTON	TX		10/14/2021		244,786		(224)			(224)		1,079		1,079		
100071731	ASHEVILLE	NC		10/14/2021		279,255		(234)			(234)		1,262		1,262		
100071735	LAUREL	DE		10/14/2021		77,729		(138)			(138)		352		352		
100071736	TORRINGTON	CT		10/14/2021		106,886		(173)			(173)		418		418		
100071738	PALMERTON	PA		10/14/2021		101,368		(137)			(137)		438		438		
100071741	OKLAHOMA CITY	OK		10/14/2021		96,578		(141)			(141)		391		391		
100071744	HOUSTON	TX		10/14/2021		73,236		(126)			(126)		292		292		
100071745	GRAND PRAIRIE	TX		10/14/2021		166,906		(218)			(218)		692		692		
100071749	SAN ANTONIO	TX		10/14/2021		107,116		(174)			(174)		419		419		
100071750	BREKENFELD	NJ		10/14/2021		288,990		(287)			(287)		1,702		1,702		(1)
100071752	FRESNO	CA		10/14/2021		156,879		(204)			(204)		999		999		(1)
100071753	CHICAGO	IL		10/14/2021		193,372		(208)			(208)		776		776		
100071756	FORT WORTH	TX		10/14/2021		192,174		(200)			(200)		844		844		
100071757	MERIDEN	CT		10/14/2021		175,093		(219)			(219)		728		728		
100071759	SAINT CLOUD	MN		10/14/2021		90,889		(142)			(142)		372		372		
100071761	HAGERSTOWN	MD		10/14/2021		152,208		(193)			(193)		606		606		
100071762	TEMPLE HILLS	MD		10/14/2021		207,229		(178)			(178)		804		804		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071764	CHARLOTTEVILLE	VA		10/14/2021		288,163		(253)			(253)		1,137	1,137			
100071765	ROTONDA WEST	FL		10/14/2021		322,787		(178)			(178)		1,573	1,573			
100071770	TORRINGTON	CT		10/14/2021		125,243		(170)			(170)		507	507			
100071773	SAN ANTONIO	TX		10/14/2021		97,942		(152)			(152)		393	393			
100071775	MESQUITE	TX		10/14/2021		70,405		(65)			(65)		310	310			
100071777	BALTIMORE	MD		10/14/2021		75,485		(94)			(94)		285	285			
100071783	CLEVELAND	OH		10/14/2021		97,991		(139)			(139)		404	404			
100071784	MISSION	TX		10/14/2021		188,620		(222)			(222)		806	806			
100071787	NORTH LAS VEGAS	NV		10/14/2021		201,136		(217)			(217)		1,486	1,486		(2)	(2)
100071792	GALVESTON	TX		10/14/2021		133,729		(172)			(172)		580	580			
100071795	COLUMBIA	PA		10/14/2021		182,794		(224)			(224)		974	974			
100071801	WATERBURY	CT		10/14/2021		173,348		(200)			(200)		740	740			
100071802	JUNCTION CITY	KS		10/14/2021		169,822		(191)			(191)		742	742			
100071804	MARIETTA	GA		10/14/2021		203,199		(219)			(219)		780	780			
100071813	LOS ANGELES	CA		10/14/2021		1,033,030		(907)			(907)		4,361	4,361			
100071815	PACE	FL		10/14/2021		132,977		(207)			(207)		656	656			
100071828	WEST HARTFORD	CT		10/14/2021		348,726		(329)			(329)		1,478	1,478			
100071833	NEWTON	NJ		10/14/2021		192,938		(308)			(308)		1,428	1,428			
100071835	NEWTON	NJ		10/14/2021		262,966		(224)			(224)		1,887	1,887		(1)	(1)
100071845	LAS CRUCES	NM		10/14/2021		163,963		(170)			(170)		700	700			
100071853	READING	PA		10/14/2021		90,698		(142)			(142)		371	371			
100071858	WEST PALM BEACH	FL		10/14/2021		258,839		(246)			(246)		1,118	1,118			
100071859	CLEVELAND	NJ		10/14/2021		110,611		(138)			(138)		538	538			
100071868	LOS ANGELES	CA		10/14/2021		385,221		(356)			(356)		1,643	1,643			
100071869	ALTON	TX		10/14/2021		106,885		(171)			(171)		428	428			
100071872	MERIDEN	CT		10/14/2021		100,342		(141)			(141)		405	405			
100071874	LEWISTON	ME		10/14/2021		116,960		(158)			(158)		506	506			
100071875	CHALMETTE	LA		10/14/2021		165,084		(208)			(208)		961	961			
100071884	TRABUCO CANYON	CA		01/21/2022		933,028		(669)			(669)		4,286	4,286			
100071886	VENTURA	CA		01/21/2022		1,119,400		(860)			(860)		5,131	5,131			
100071897	SUNNYVALE	CA		01/21/2022		720,814		(641)			(641)		3,290	3,290			
100071903	HOLLYWOOD	FL		01/21/2022		454,478		(402)			(402)		475	475			
100071908	SANTA CLARITA	CA		01/21/2022		770,998		(652)			(652)		3,522	3,522			
100071924	HIALEAH	FL		01/21/2022		489,015		(1,242)			(1,242)		6,157	6,157			
100071925	ORANGE	CA		01/21/2022		450,883		(213)			(213)		59	59			
100071934	PORTLAND	OR		01/21/2022		379,574		(753)			(753)		1,298	1,298			
100071939	COCONUT GROVE	FL		01/21/2022		902,021		(505)			(505)		5,945	5,945			
100071947	SCOTTSDALE	AZ		01/21/2022		643,613		(820)			(820)		2,865	2,865			
100071953	ARCADIA	CA		01/21/2022		928,130		(945)			(945)		5,509	5,509			
100071956	PLANTATION	FL		01/21/2022		555,245		(407)			(407)		2,674	2,674			
100071961	BROOMFIELD	CO		01/21/2022		426,195		(382)			(382)		1,110	1,110		3	3
100073540	CARROLLTON	TX		10/26/2021		694,379		(321)			(321)		6,218	6,218			
100073541	LOS ANGELES	CA		10/26/2021		580,332		(221)			(221)		2,358	2,358			
100073542	LOS ANGELES	CA		10/26/2021		590,332		(221)			(221)		2,358	2,358			
100073543	MILLBRAE	CA		11/19/2021		1,306,906		(642)			(642)		3,797	3,797		(6)	(6)
100073544	PACIFICA	CA		11/19/2021		305,062		(14)			(14)		1,003	1,003			
100073545	VAN NUYS	CA		11/19/2021		792,299		(1,106)			(1,106)		2,863	2,863			
100073546	FRIISCO	TX		11/19/2021		464,865		(305)			(305)		2,008	2,008			
100073547	FRIISCO	TX		11/19/2021		415,511		(371)			(371)		1,708	1,708			
100073548	SAN PABLO	CA		11/19/2021		319,701		(49)			(49)		1,530	1,530		(3)	(3)
100073550	VAN NUYS	CA		11/19/2021		488,564		(80)			(80)		2,299	2,299			

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	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100073552	PACIFIC GROVE	CA		11/19/2021		621,701		(221)			(221)		2,840	2,840			
100073553	MIAMI	FL		11/19/2021		288,381		(256)			(256)		1,180	1,180			
100073554	MIAMI	FL		11/19/2021		546,204		(651)			(651)		2,083	2,083			
100073555	YUCCA VALLEY	CA		11/19/2021		156,990							777	777			
100073556	SACRAMENTO	CA		11/19/2021		406,640		(39)			(39)						
100073557	LIVE OAK	CA		11/19/2021		228,661		(266)			(266)		888	888			
100073558	OCEANSIDE	CA		11/19/2021		702,414		(260)			(260)		371	371			
100073559	SAN DIEGO	CA		11/19/2021		323,565		(291)			(291)		1,382	1,382			
100073560	VISTA	CA		11/19/2021		1,039,630		(559)			(559)		4,916	4,916			
100073561	INGLEWOOD	CA		11/19/2021		934,660		(981)			(981)		3,901	3,901			
100073562	CORONADO	CA		11/19/2021		1,498,066		(627)			(627)		7,271	7,271			
100073563	MADISONVILLE	TX		11/19/2021		203,605		(378)			(378)		1,264	1,264		(2)	
100073565	WILTON	CA		11/19/2021		367,766		(151)					2,388	2,388		3	
100073571	Amsterdam	NLD		10/25/2021		7,274							42	42		(2)	
100073572	Amsterdam	NLD		10/25/2021		9,410							53	53		(2)	
100073573	Amsterdam	NLD		10/25/2021		83,573							452	452		(17)	
100073582	Amsterdam	NLD		10/25/2021		55,120							441	441		(17)	
100073587	Amsterdam	NLD		10/25/2021		5,996							116	116		(4)	
100073592	Amsterdam	NLD		10/25/2021		2,725							32	32		(1)	
100074063	VENTANAS DEL MAR	MEX		11/05/2021		170,515							502	502			
100074072	CABO CORRIDOR CABO SAN LUCAS	MEX		11/05/2021		81,666							3,370	3,370			
100074089	COLORADO SPRINGS	CO		12/09/2021		404,823		(614)			(614)		1,460	1,460			
100074099	CHARLESTON	SC		12/09/2021		323,901		(628)			(628)		2,293	2,293			
100074107	LONG BEACH	CA		12/09/2021		464,782		(523)			(523)		1,955	1,955			
100074112	OCEANSIDE	CA		12/09/2021		459,528		(536)			(536)		1,803	1,803			
100074131	NIKOMIS	FL		12/09/2021		1,128,646		(639)			(639)		4,966	4,966			
100074150	FLUSHBAY	TX		12/09/2021		1,058,915		(1,007)			(1,007)		4,392	4,392			9
100074163	KENT	WA		12/09/2021		476,892		(301)			(301)		2,199	2,199			
100074171	YORVILLE	IL		12/09/2021		311,489		(321)			(321)		1,177	1,177			
100074172	WILTON MANORS	FL		12/09/2021		388,823		(406)			(406)		538	538			
100074175	MOUNT PLEASANT	SC		12/09/2021		529,394		(843)			(843)		2,000	2,000			
100074178	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021		1,686,267		(209)			(209)						
100074182	READING	PA		12/09/2021		250,282		(303)			(303)		726	726			
100074186	CLARKSTON	MI		12/09/2021		177,771		(254)			(254)		2,013	2,013			
100074191	SUPRISE	AZ		12/09/2021		945,724		(306)			(306)		1,502	1,502			
100074201	SACRAMENTO	CA		12/09/2021		366,406		(457)			(457)		1,402	1,402			
100074202	SACRAMENTO	CA		12/09/2021		363,663		(409)			(409)		1,432	1,432			
100074215	COLORADO SPRINGS	CO		12/09/2021		442,956		(344)			(344)		1,977	1,977			
100074222	CHULA VISTA	CA		12/09/2021		536,796		(338)			(338)		2,463	2,463			
100074245	HUNTINGTON BEACH	CA		12/09/2021		545,855		(323)			(323)		1,792	1,792			
100074250	HONOLULU	FL		12/09/2021		682,629		(411)			(411)		3,548	3,548			
100074265	MIDLOTHIAN	TX		12/09/2021		419,490		(667)			(667)		1,410	1,410			
100074299	LOS ANGELES	CA		12/09/2021		817,785		(1,154)			(1,154)		3,247	3,247			
100074317	PROSPER	TX		12/09/2021		248,023		(42)			(42)		1,475	1,475			
100074339	SAN LORENZO	CA		12/09/2021		597,089		(221)					1,916	1,916			
100074378	UTRECHT	NLD		11/16/2021		6,098					(21)		117	117		(5)	
100074380	HEERLEN	NLD		11/16/2021		10,963							95	95		(4)	
100074382	EINDHOVEN	NLD		11/16/2021		9,962							194	194		(7)	
100074384	LELIDSTAD	NLD		11/16/2021		2,824							34	34		(1)	
100074385	LELIDSTAD	NLD		11/16/2021		45,167							2,351	2,351		(90)	
100075847	Amsterdam	NLD		11/24/2021		1,745							34	34		(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				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
100075849	Amsterdam	ND		11/24/2021		55,964							491	491	(19)		(19)
100075851	Amsterdam	ND		11/24/2021		11,048							217	217	(8)		(8)
100075853	Amsterdam	ND		11/24/2021		2,140							42	42	(2)		(2)
100075857	Amsterdam	ND		11/24/2021		338,942							25,423	25,423	(975)		(975)
100075860	Amsterdam	ND		11/24/2021		6,984							133	133	(5)		(5)
100075867	Amsterdam	ND		11/24/2021		3,227							63	63	(2)		(2)
100075869	Amsterdam	ND		11/24/2021		4,216							98	98	(4)		(4)
100075872	Amsterdam	ND		11/24/2021		3,487							68	68	(3)		(3)
100075874	Amsterdam	ND		11/24/2021		2,417							47	47	(2)		(2)
100075875	Amsterdam	ND		11/24/2021		40,414							2,620	2,620	(101)		(101)
100075885	Amsterdam	ND		11/24/2021		7,452							173	173	(7)		(7)
100075888	Amsterdam	ND		11/24/2021		3,052							(19)	(19)	1		1
100075903	LAKEWOOD	NJ		01/07/2022		627,923		(310)			(310)		2,889	2,889			
100075908	SANTA CLARITA	CA		01/07/2022		498,399		(26)			(26)		2,445	2,445			
100075913	MINNEAPOLIS	MINN		01/07/2022		127,374		(93)			(93)		558	558			
100075916	MADEIRA BEACH	FL		01/07/2022		347,376		(140)			(140)		1,510	1,510			
100075918	NAZARETH	PA		01/07/2022		114,179		(86)			(86)		478	478			
100075930	OROVILLE	CA		01/07/2022		199,980		(77)			(77)		928	928			
100075934	COLLEGE PARK	GA		01/07/2022		204,811		11			11		1,052	1,052			
100075938	CAPE CHARLES	VA		01/07/2022		402,655		(21)			(21)		1,977	1,977			
100075940	PORT ORCHARD	WA		01/07/2022		291,446		(274)			(274)		1,715	1,715			
100075946	SAN DIEGO	CA		01/07/2022		292,217		(1)			(1)		1,497	1,497			
100075947	HELVETIA	OK		01/07/2022		76,783		(82)			(82)		323	323			
100075951	NORFOLK	VA		01/07/2022		208,983		(90)			(90)		1,040	1,040			
100075954	PHILADELPHIA	PA		01/07/2022		191,825		(73)			(73)		927	927			
100075959	MOUNT LAPEL	NJ		01/07/2022		172,396		(69)			(69)		884	884			
100075960	TULSON	AZ		01/07/2022		151,193		(94)			(94)		712	712			
100075962	DUNELLEN	NJ		01/07/2022		377,773		11			11		1,902	1,902			
100075963	CORAL SPRINGS	FL		01/07/2022		381,210		(64)			(64)		1,823	1,823			
100075967	WASHINGTON	DC		01/07/2022		161,006		(54)			(54)		751	751			
100075970	PORTERVILLE	CA		01/07/2022		188,547		(132)			(132)		945	945		(1)	(1)
100075978	MEIRHIS	TN		01/07/2022		66,657		(70)			(70)		275	275			
100075979	TOLLESON	AZ		01/07/2022		228,114		(196)			(196)		1,345	1,345		7	7
100075982	EAST BOSTON	MA		01/07/2022		551,774		(372)			(372)		2,151	2,151		1	1
100075983	CANTON	MA		01/07/2022		395,772		(297)			(297)		1,048	1,048			
100075987	LITTLE FERRY	NJ		01/07/2022		498,955		(264)			(264)		1,916	1,916			
100075990	DANBURY	CT		01/07/2022		450,109		(405)			(405)		1,771	1,771			
100075998	CHELSEA	MA		01/07/2022		532,747		(359)			(359)		2,077	2,077		1	1
100076004	NORTH LAS VEGAS	NV		01/07/2022		222,377		(158)			(158)		989	989			
100076009	ALBUQUERQUE	NM		01/07/2022		224,313		(158)			(158)		988	988			
100076025	IRVINGTON	NJ		01/07/2022		271,344		(203)			(203)		1,070	1,070			
100076026	RALEIGH	NC		01/07/2022		192,991		(192)			(192)		787	787			
100076039	THORNTON	CO		01/07/2022		240,379		(159)			(159)		994	994			
100076046	JOSHUA TREE	CA		01/07/2022		214,049		(173)			(173)		918	918			
100076048	APACHE JUNCTION	AZ		01/07/2022		216,693		(124)			(124)		960	960			
100076050	COPPERAS COVE	TX		01/07/2022		74,980		(62)			(62)		335	335			
100076053	FREEDLAND	NJ		01/07/2022		230,235		51			51		1,199	1,199			
100076064	SWIRNA	GA		01/07/2022		348,203		(115)			(115)		1,697	1,697			
100076066	NORTH LAS VEGAS	NV		01/07/2022		427,107		(432)			(432)		1,747	1,747			
100076068	ANTHONY	NM		01/07/2022		432,163		(302)			(302)		1,745	1,745			
100076070	LAGO VISTA	TX		01/07/2022		356,989		(263)			(263)		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					14	15	16	17	18		
	2	3					8	9	10	11	12						13	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10007607	NEW ORLEANS	LA		01/07/2022		701,257			(305)			(305)		3,126		3,126		
100076082	FORT WORTH	TX		01/07/2022		236,245			(21)			(21)		1,155		1,155		
100076085	WORCESTER	MA		01/07/2022		333,736			(70)			(70)		2,129		2,129		
100076091	PORTAGE	MI		01/07/2022		128,351			(129)			(129)		559		559		
100076100	WILLINGTON	DE		01/07/2022		231,301			(106)			(106)		1,035		1,035		
100076103	STUART	FL		01/07/2022		243,163			(32)			(32)		1,099		1,099		
100076110	EL PASO	TX		01/07/2022		125,931			(120)			(120)		343		343		
100076112	ARRON	OH		01/07/2022		118,129			(122)			(122)		503		503		
100076117	NORTH LAS VEGAS	NV		01/07/2022		282,446			(86)			(86)		1,407		1,407		
100076120	AVON	IN		01/07/2022		231,814			(105)			(105)		271		271		
100076123	DYER	IN		01/07/2022		190,990			(82)			(82)		847		847		
100076134	HOUSTON	TX		01/07/2022		197,271			(231)			(231)		1,786		1,786		(2)
100076138	TEMPER	AZ		01/07/2022		246,629			(81)			(81)		1,196		1,196		
100076146	SPRING HILL	FL		01/07/2022		236,178			(163)			(163)		1,654		1,654		
100076149	GREENWOOD	SC		01/07/2022		74,605			(168)			(168)		1,382		1,382		(1)
100076151	FORT LAUDERDALE	FL		01/07/2022		184,722			(159)			(159)		873		873		
100076159	WOODBRIDGE	VA		01/07/2022		237,910			(58)			(58)		1,163		1,163		
100076163	RALEIGH	NC		01/07/2022		235,772			(76)			(76)		1,154		1,154		
100076165	MIAMI	FL		01/07/2022		527,430			(297)			(297)		2,272		2,272		
100076167	NEW ORLEANS	LA		01/07/2022		178,637			(127)			(127)		848		848		
100076171	BLACKSBURG	VA		01/07/2022		242,521			(177)			(177)		1,253		1,253		(9)
100076175	MINNEAPOLIS	MIN		01/07/2022		227,686			(75)			(75)		1,104		1,104		
100076184	MIRAMAR BEACH	FL		01/07/2022		232,210			(158)			(158)		934		934		
100076186	TUCSON	AZ		01/07/2022		323,994			(269)			(269)		1,383		1,383		
100076190	LINCOLN	NE		01/07/2022		177,246			(120)			(120)		781		781		
100076191	NEWARK	NJ		01/07/2022		324,634			(43)			(43)		1,552		1,552		
100076194	ROSELVILLE	CA		01/07/2022		349,350			6			6		1,720		1,720		
100076197	SUGARLOAF	CA		01/07/2022		325,501			(196)			(196)		1,346		1,346		
100076200	PEERIS	CA		01/07/2022		233,574			(30)			(30)		1,173		1,173		
100076201	GARLAND	TX		01/07/2022		207,794			(69)			(69)		1,008		1,008		
100076203	LEWISVILLE	TX		01/07/2022		197,585			(91)			(91)		889		889		
100076204	LEESBURG	FL		01/07/2022		263,407			(120)			(120)		1,148		1,148		
100076206	HELOTES	TX		01/07/2022		199,037			(171)			(171)		871		871		
100076207	MEXICO	NE		01/07/2022		64,264			(53)			(53)		286		286		
100076208	PHOENIX	AZ		01/07/2022		275,250			(196)			(196)		1,105		1,105		
100076210	GRANDE PARK	FL		01/07/2022		322,444			(79)			(79)		1,569		1,569		
100076214	CASTLE PINES	CO		01/07/2022		589,598			(409)			(409)		2,538		2,538		
100076216	HOUSTON	TX		01/07/2022		191,502			(136)			(136)		803		803		
100076220	SILVERDA	GA		01/07/2022		263,990			(377)			(377)		1,337		1,337		(26)
100076221	STEVENSVILLE	MD		01/07/2022		272,954			(110)			(110)		1,360		1,360		
100076224	DENVER	CO		01/07/2022		298,009			(199)			(199)		1,147		1,147		
100076225	FRISSO	TX		01/07/2022		378,526			(158)			(158)		1,753		1,753		
100076226	KENT	WA		01/07/2022		479,378			(170)			(170)		2,227		2,227		
100076227	LAREDO	TX		01/07/2022		197,434			(66)			(66)		966		966		
100076231	HILLSBORO	OR		01/07/2022		406,409			(28)			(28)		2,036		2,036		
100076232	HEMLOCK	VA		01/07/2022		233,615			(116)			(116)		1,078		1,078		
100076233	CARROLLTON	TX		01/07/2022		288,465			(108)			(108)		1,367		1,367		
100076235	SPRING LAKE	MI		01/07/2022		212,206			(68)			(68)		987		987		
100076237	OVERLAND PARK	KS		01/07/2022		211,462			(34)			(34)		990		990		
100076239	PHOENIX	AZ		01/07/2022		251,985			(119)			(119)		1,215		1,215		
100076240	VALHICO	FL		01/07/2022		201,636			(109)			(109)		890		890		

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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	MOQUINVILLE	OR		01/07/2022		236,938		(140)			(140)		1,076	1,076			
100076243	AUSTIN	TX		01/07/2022		609,169		(438)			(438)		2,726	2,726			
100076245	BAKERSFIELD	CA		01/07/2022		201,267		(129)			(129)		884	884			
100076250	PENSACOLA	FL		01/07/2022		206,729		(148)			(148)		567	567			
100076262	RALEIGH	NC		01/07/2022		215,986		(203)			(203)		3,156	3,156			(10)
100076264	PITTSFIELD	MA		01/07/2022		288,900		(128)			(128)		1,667	1,667			
100076265	WEST HAVEN	CT		01/07/2022		324,258		(161)			(161)		1,468	1,468			
100076266	MATTHEWS	NC		01/07/2022		274,412		(130)			(130)		1,323	1,323			
100076269	WHITEFISH	MT		01/07/2022		289,969		(183)			(183)		1,336	1,336			
100076262	LA PLACE	LA		01/07/2022		197,779		(111)			(111)		872	872			
100076263	EATONTOWN	NJ		01/07/2022		544,547		(181)			(181)		2,666	2,666			
100076266	RIVERSIDE	CA		01/07/2022		390,854		(161)			(161)		5,963	5,963			
100076267	SANDUSTON	VA		01/07/2022		151,397		(156)			(156)		619	619			
100076270	BLUFFTON	SC		01/07/2022		280,719		(15)			(15)		1,377	1,377			
100076273	SAINT CHARLES	MO		01/07/2022		159,831		(34)			(34)		795	795			
100076275	SACRAMENTO	CA		01/07/2022		349,096		(91)			(91)		1,329	1,329			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		311,029		(43)			(43)		1,496	1,496			
100076285	CARROLLTON	TX		01/07/2022		265,978		(100)			(100)		1,261	1,261			
100076286	GREENSBORO	NC		01/07/2022		117,160		(51)			(51)		554	554			
100076288	ALPHARETTA	GA		01/07/2022		217,153		(128)			(128)		1,042	1,042			
100076291	SAN ANTONIO	TX		01/07/2022		169,336		(132)			(132)		772	772			
100076293	LAKE OSIEGO	OR		01/07/2022		602,135		(369)			(369)		2,766	2,766			
100076297	CALHOUN	GA		01/07/2022		101,616		(85)			(85)		450	450			
100076298	WHEAT RIDGE	CO		01/07/2022		557,267		(152)			(152)		2,598	2,598			
100076300	CYPRESS	TX		01/07/2022		214,184		(95)			(95)		1,014	1,014			
100076303	CAPE CORAL	FL		01/07/2022		229,983		(122)			(122)		1,098	1,098			
100076306	SACO	ME		01/07/2022		290,457		(30)			(30)		1,364	1,364			
100076307	COLUMBUS	GA		01/07/2022		144,544		(68)			(68)		668	668			
100076309	GREELEY	CO		01/07/2022		190,711		(44)			(44)		941	941			
100076310	MILFORD	DE		01/07/2022		131,747		(82)			(82)		618	618			
100076311	IRVINGTON	NJ		01/07/2022		279,893		(147)			(147)		1,252	1,252			
100076313	CHARLOTTE	NC		01/07/2022		178,482		(115)			(115)		784	784			(11)
100076314	TAMPA	FL		01/07/2022		206,978		(91)			(91)		918	918			(14)
100076315	CAPE CORAL	FL		01/07/2022		345,670		(200)			(200)		2,169	2,169			
100076318	SAINT AUGUSTINE	FL		01/07/2022		361,363		(178)			(178)		1,790	1,790			
100076319	OKLAHOMA CITY	OK		01/07/2022		116,247		(62)			(62)		675	675			
100076320	OMAHA	NE		01/07/2022		146,057		(40)			(40)		725	725			
100076322	N LAS VEGAS	NV		01/07/2022		286,616		(153)			(153)		1,349	1,349			
100076324	PEPPER PINE	OH		01/07/2022		265,601		(100)			(100)		1,538	1,538			
100076325	HOUSTON	TX		01/07/2022		290,582		(11)			(11)		2,891	2,891			
100076326	SPRINGWAY	IA		01/07/2022		422,259		(139)			(139)		2,048	2,048			
100076327	BROKEN BOLL	OK		01/07/2022		554,869		(396)			(396)		2,500	2,500			
100076329	HUDSONFIELD	NJ		01/07/2022		300,910		(133)			(133)		1,363	1,363			
100076330	STOCKTON	CA		01/07/2022		352,969		(373)			(373)		4,828	4,828			
100076331	BRACENTON BEACH	FL		01/07/2022		317,183		(66)			(66)		1,578	1,578			
100076332	DRAPER	UT		01/07/2022		337,771		(160)			(160)		1,636	1,636			
100076333	BLUFFTON	SC		01/07/2022		229,706		(2,345)			(2,345)		17,324	17,324			
100076336	RIVERTON	UT		01/07/2022		333,063		(160)			(160)		1,667	1,667			
100076337	BUCKEYE	AZ		01/07/2022		486,662		(303)			(303)		3,034	3,034			
100076338	JONESTOWN	TX		01/07/2022		283,969		(103)			(103)		1,411	1,411			
100076341	MIAMI	FL		01/07/2022		307,440		(163)			(163)		1,308	1,308			

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
							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)						
100076342	MOUNT PLEASANT	SC		01/07/2022		404,538		(192)				(192)	1,965		1,965		
100076343	SEATTLE	WA		01/07/2022		255,209		(121)				(121)	1,236		1,236		
100076344	LEHI	UT		01/07/2022		357,121		(169)				(169)	1,722		1,722		
100076345	VILLAS	NJ		01/07/2022		290,088		(110)				(110)	1,299		1,299		
100076346	SUPRISE	AZ		01/07/2022		333,514		(211)				(211)	1,531		1,531		
100076348	PHOENIX	AZ		01/07/2022		439,448		(145)				(145)	2,131		2,131		
100076351	BURLESON	TX		01/07/2022		263,938		(176)				(176)	1,107		1,107		(2)
100076362	CARROLLTON	TX		01/07/2022		266,252		(106)				(106)	1,261		1,261		
100076363	VALLEJO	CA		01/07/2022		398,682		(267)				(267)	1,604		1,604		
100076366	IRVINGTON	NJ		01/07/2022		291,978		(231)				(231)	1,117		1,117		
100076367	MOCLIPS	WA		01/07/2022		471,865		(276)				(276)	2,172		2,172		
100076369	SACRAMENTO	CA		01/07/2022		271,505		(54)				(54)	775		775		
100076355	HOLMES BEACH	FL		12/16/2021		891,573		(382)				(382)	304		304		
100076357	THORNTON	CO		12/16/2021		535,948		(791)				(791)	1,542		1,542		
100076365	ANAHEIM	CA		12/16/2021		477,230		(756)				(756)	1,880		1,880		
100076395	NEVADA CITY	CA		12/30/2021		662,186		(92)				(92)	600		600		
100076600	EL MIRAGE	AZ		12/16/2021		251,513		(265)				(265)	1,063		1,063		2
100076612	BENICIA DUNES	CA		12/30/2021		1,626,651		(1,735)				(1,735)	7,282		7,282		
100076615	THOUSAND OAKS	CA		12/30/2021		1,692,415		(1,552)				(1,552)	6,542		6,542		
100076622	ESCALON	CA		12/16/2021		1,334,259		(615)				(615)	5,988		5,988		
100076628	KEARNY	NJ		12/16/2021		384,509		(117)				(117)	1,830		1,830		
100076639	OLYMPIA	WA		12/16/2021		389,385		(501)				(501)	1,487		1,487		
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		1,342,993		(1,724)				(1,724)	4,901		4,901		2
100076647	SAN JOSE	CA		12/30/2021		1,107,187		(587)				(587)	451		451		
100076648	FORT WYERS	FL		12/16/2021		194,548		(322)				(322)	720		720		(6)
100076652	PHOENIX	AZ		12/16/2021		287,351		(336)				(336)	1,206		1,206		
100076653	GLENDALE	AZ		12/16/2021		307,730		(362)				(362)	1,291		1,291		
100076657	HAITHORNE	CA		12/16/2021		556,958		(524)				(524)	2,467		2,467		
100076662	STOCKTON	CA		12/16/2021		346,703		(91)				(91)	1,617		1,617		
100076666	LA QUINTA	CA		12/30/2021		1,190,542		(1,681)				(1,681)	4,392		4,392		
100076673	SUPRISE	AZ		12/16/2021		245,411		(289)				(289)	1,030		1,030		
100076681	CARSON	CA		12/30/2021		594,380		(211)				(211)	4,333		4,333		
100076684	PARK CITY	UT		12/16/2021		706,947		(429)				(429)	3,247		3,247		
100076687	SAN DIEGO	CA		12/30/2021		1,007,621		(363)				(363)	4,594		4,594		
100076703	CAPE CORRAL	FL		12/30/2021		1,378,493		(600)				(600)	4,521		4,521		
100076708	LA MIRADA	CA		12/30/2021		569,733		(219)				(219)	2,669		2,669		
100076719	SIMI VALLEY	CA		12/30/2021		685,005		(244)				(244)	3,233		3,233		
100076727	FRESNO	CA		12/30/2021		321,246		(312)				(312)	1,239		1,239		
100076729	LONG BEACH	CA		12/30/2021		973,101		(1,590)				(1,590)	4,635		4,635		
100076737	COTO DE CAZA	CA		12/30/2021		3,003,613		(1,592)				(1,592)	10,000		10,000		
100076738	EVANS	GA		12/30/2021		261,060		(445)				(445)	1,007		1,007		
100076740	LA MESA	CA		12/30/2021		1,053,658		(643)				(643)	4,612		4,612		
100076744	FEDERAL WAY	WA		12/30/2021		146,170		(258)				(258)	286		286		
100076746	TEBICOLA	CA		12/30/2021		602,402		(391)				(391)	2,272		2,272		(5)
100076749	CANTON	GA		12/30/2021		837,891		(215)				(215)	3,972		3,972		
100076754	KEY BISCAYNE	FL		12/30/2021		263,023		(367)				(367)	1,063		1,063		
100076763	LEAGUE CITY	TX		12/30/2021		396,192		(705)				(705)	1,316		1,316		
100076770	PERRYSBURG	OH		12/30/2021		388,074		(229)				(229)	1,365		1,365		
100077790	MESA	AZ		12/23/2021		324,976		(356)				(356)	1,378		1,378		
100077792	NEWPORT BEACH	CA		12/23/2021		1,139,085		(538)				(538)	6,198		6,198		
100077793	DEARBORN HEIGHTS	MI		12/23/2021		110,835		(248)				(248)	359		359		

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-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
10007794	CLEARWATER	FL		12/23/2021		158,798		(311)			(311)		339		339		
10007790	NASHOTAH	WI		12/23/2021		662,441		(235)			(235)		1,350		1,350		
10007794	BAKERSFIELD	CA		12/23/2021		137,502		(353)			(353)		452		452		
10007795	BAKERSFIELD	CA		12/23/2021		164,715		(488)			(488)		519		519		(1)
100077913	LAVEN	AZ		12/23/2021		323,076		(341)			(341)		1,363		1,363		
10007791	Amsterdam	ND		12/29/2021		6,903							134		134		(5)
10007793	Amsterdam	ND		12/29/2021		2,707							52		52		(2)
10007794	Amsterdam	ND		12/29/2021		2,569							59		59		(2)
10007797	Amsterdam	ND		12/29/2021		8,616							171		171		(7)
10007793	Amsterdam	ND		12/29/2021		1,512							29		29		(1)
10007796	Amsterdam	ND		12/29/2021		8,013							156		156		(6)
10007791	Amsterdam	ND		12/29/2021		5,389							103		103		(4)
10007796	Amsterdam	ND		12/29/2021		24,724							67		67		(3)
10007790	Amsterdam	ND		12/29/2021		2,192							43		43		(2)
10007793	Amsterdam	ND		12/29/2021		7,027							133		133		(5)
10007796	Amsterdam	ND		12/29/2021		13,395							72		72		(3)
10007798	Amsterdam	ND		12/29/2021		2,555							50		50		(2)
100077910	Amsterdam	ND		12/29/2021		11,658							269		269		(10)
100077916	Amsterdam	ND		12/29/2021		3,657							75		75		(3)
100077918	Amsterdam	ND		12/29/2021		2,659							47		47		(2)
100077924	Amsterdam	ND		12/29/2021		1,239							215		215		(8)
100077929	Amsterdam	ND		12/29/2021		40,343							205		205		(8)
100077931	Amsterdam	ND		12/29/2021		8,892							192		192		(7)
100077932	Amsterdam	ND		12/29/2021		8,239							797		797		
100077950	CHANDLER	AZ		01/13/2022		207,777		(249)			(249)		5,202		5,202		
100077953	LOS ANGELES	CA		01/13/2022		1,126,282		(417)			(417)		934		934		2
100077954	APIACHE JUNCTION	AZ		01/06/2022		232,371		(265)			(265)		1,031		1,031		(11)
100077955	COLORADO SPRINGS	CO		01/13/2022		286,447		(503)			(503)		635		635		
100077959	FREEDPORT	TX		02/18/2022		173,595		(331)			(331)		484		484		
100077961	MUKILTEO	IA		01/06/2022		1,061,033		(475)			(475)		2,200		2,200		
100077965	SAVANNAH	GA		01/13/2022		283,675		(995)			(995)		1,070		1,070		7
100077966	DOUGLASVILLE	GA		01/06/2022		449,132		(468)			(468)		2,800		2,800		
100077969	CHARLOTTE	NC		01/06/2022		402,100		(967)			(967)		3,853		3,853		
100077974	SAN RAFAEL	CA		01/13/2022		744,044		(670)			(670)		951		951		
100077977	WINTER HAVEN	FL		01/06/2022		299,513		(509)			(509)		459		459		
100077978	CHICAGO	IL		01/06/2022		153,801		(293)			(293)		1,707		1,707		(2)
100077980	TULARE	CA		02/18/2022		487,536		(594)			(594)		1,910		1,910		
100077983	HESPERIA	CA		02/18/2022		416,510		(224)			(224)		744		744		(4)
100077984	SAN DIEGO	CA		01/06/2022		239,621		(325)			(325)		5,480		5,480		
100077991	ALBURN	CA		02/18/2022		927,677		(235)			(235)		1,685		1,685		
100077993	DECATUR	GA		01/13/2022		276,663		(247)			(247)		6,217		6,217		
100077996	MONTEREY PARK	CA		02/18/2022		1,295,755		(1,075)			(1,075)		1,558		1,558		
100077997	AVONDALE	AZ		01/13/2022		346,904		(181)			(181)		844		844		(2)
100078004	LOUHERVILLE	ND		01/12/2022		338,592		(377)			(377)		2,841		2,841		
100078006	WEEHAWKEN	NJ		01/12/2022		591,947		(228)			(228)		2,162		2,162		(1)
100078008	LITTLE FERRY	NJ		01/12/2022		222,451		(302)			(302)		8,926		8,926		
100078010	EDGEWATER	MD		01/12/2022		1,294,014		(614)			(614)		5,418		5,418		
100078012	LAKE FOREST	IL		01/12/2022		1,124,977		173			173		16,408		16,408		
100078014	AVILON	NJ		01/12/2022		4,176,488		(4,969)			(4,969)		4,597		4,597		
100078018	GILBERT	AZ		01/12/2022		1,115,897		(697)			(697)		17,974		17,974		
100078028	MIDWAY LAKES	FL		01/12/2022		3,410,518		621			621						

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

1		Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078030	BALDWIN		NY		01/12/2022		545,267		(187)					2,253	2,253			(4)
100078036	GREENTOWN		PA		01/12/2022		337,560		25					4,845	4,845			
100078038	DELAIR BEACH		FL		01/12/2022		1,972,919		(131)					10,018	10,018			
100078040	MIAMI		FL		01/12/2022		403,415		(218)					1,851	1,851			4
100078508	Amsterdam		ND		01/26/2022		5,645							109	109			(4)
100078510	Amsterdam		ND		01/26/2022		13,688							313	313			(12)
100078512	Amsterdam		ND		01/26/2022		4,944							74	74			(3)
100078514	Amsterdam		ND		01/26/2022		3,385							78	78			(3)
100078524	Amsterdam		ND		01/26/2022		8,720							169	169			(6)
100078527	Amsterdam		ND		01/26/2022		2,421							46	46			(2)
100078530	Amsterdam		ND		01/26/2022		38,258							723	723			(28)
100078532	Amsterdam		ND		01/26/2022		10,074							196	196			(8)
100078534	Amsterdam		ND		01/26/2022		4,802							92	92			(4)
100078536	Amsterdam		ND		01/26/2022		5,513							106	106			(4)
100078539	Amsterdam		ND		01/26/2022		5,783							133	133			(5)
100078544	Amsterdam		ND		01/26/2022		2,219							43	43			(2)
100078545	Amsterdam		ND		01/26/2022		7,265							141	141			(5)
100078548	Amsterdam		ND		01/26/2022		2,258							43	43			(2)
100078550	Amsterdam		ND		01/26/2022		7,669							150	150			(6)
100078552	Amsterdam		ND		01/26/2022		1,955							38	38			(1)
100078556	Amsterdam		ND		01/26/2022		19,760							453	453			(17)
100078565	Amsterdam		ND		01/26/2022		6,527							123	123			(5)
100078566	Amsterdam		ND		01/26/2022		6,072							265	265			(10)
100078574	Amsterdam		ND		01/26/2022		3,531							67	67			(3)
100078578	Amsterdam		ND		01/26/2022		2,066							40	40			(2)
100078581	Amsterdam		ND		01/26/2022		5,292							102	102			(4)
100078584	Amsterdam		ND		01/26/2022		2,522							48	48			(2)
100078586	Amsterdam		ND		01/26/2022		2,774							53	53			(2)
100078587	Amsterdam		ND		01/26/2022		2,875							55	55			(2)
100078590	Amsterdam		ND		01/26/2022		2,724							52	52			(2)
100078592	Amsterdam		ND		01/26/2022		3,430							66	66			(3)
100078594	Amsterdam		ND		01/26/2022		2,623							50	50			(2)
100078597	Amsterdam		ND		01/26/2022		1,957							37	37			(1)
100078598	Amsterdam		ND		01/26/2022		2,164							43	43			(2)
100078601	Amsterdam		ND		01/26/2022		4,341							82	82			(3)
100078603	Amsterdam		ND		01/26/2022		3,430							66	66			(3)
100078604	Amsterdam		ND		01/26/2022		2,672							51	51			(2)
100078608	Amsterdam		ND		01/26/2022		5,886							113	113			(4)
100078610	Amsterdam		ND		01/26/2022		511,334							41,189	41,189			(1,580)
100078616	Amsterdam		ND		01/26/2022		2,571							50	50			(2)
100078618	Amsterdam		ND		01/26/2022		1,389							34	34			(1)
100078621	Amsterdam		ND		01/26/2022		2,673							51	51			(2)
100078623	Amsterdam		ND		01/26/2022		6,753							131	131			(5)
100078626	Amsterdam		ND		01/26/2022		6,988							129	129			(5)
100078628	Amsterdam		ND		01/26/2022		3,526							69	69			(3)
100078630	Amsterdam		ND		01/26/2022		1,742							40	40			(2)
100080266	Amsterdam		ND		02/22/2022		2,591							48	48			(2)
100080269	Amsterdam		ND		02/22/2022		2,947							55	55			(2)
100080275	Amsterdam		ND		02/22/2022		15,222							289	289			(11)
100080278	Amsterdam		ND		02/22/2022		6,746							129	129			(5)
100080279	Amsterdam		ND		02/22/2022		2,571							49	49			(2)

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080281	Amster dan		ND		02/22/2022		2,975							..55	..55	(2)		(2)
100080288	Amster dan		ND		02/22/2022		4,614							105	105	(4)		(4)
100080289	Amster dan		ND		02/22/2022		9,755							..224	..224	(9)		(9)
100080294	Amster dan		ND		02/22/2022		2,117							..41	..41	(2)		(2)
100080296	Amster dan		ND		02/22/2022		13,138							..299	..299	(11)		(11)
100080301	Amster dan		ND		02/22/2022		..17,792							..344	..344	(13)		(13)
100080309	Amster dan		ND		02/22/2022		4,159							..80	..80	(3)		(3)
100080310	Amster dan		ND		02/22/2022		6,091							..115	..115	(4)		(4)
100080312	Amster dan		ND		02/22/2022		2,279							..44	..44	(2)		(2)
100080316	Amster dan		ND		02/22/2022		3,984							..76	..76	(3)		(3)
100080322	Amster dan		ND		02/22/2022		6,946							..131	..131	(5)		(5)
100080325	Amster dan		ND		02/22/2022		4,562							..88	..88	(3)		(3)
100080328	Amster dan		ND		02/22/2022		1,308							..25	..25	(1)		(1)
100080330	Amster dan		ND		02/22/2022		3,209							..73	..73	(3)		(3)
100080333	Amster dan		ND		02/22/2022		3,601							..69	..69	(3)		(3)
100080474	FONTANA	CA			03/24/2022		443,017		(329)			(329)		2,027	2,027			(487)
100080758	ASHEVILLE	NC			03/24/2022		577,014		(428)			(428)		1,842	1,842			(6)
100080762	MIAMI	FL			03/24/2022		425,931		(215)			(215)		1,473	1,473			(6)
100080763	DELRAY BEACH	FL			03/24/2022		1,299,372		(661)			(661)		4,604	4,604			(6)
100080768	SHOW LOU	AZ			03/24/2022		618,778		(112)			(112)		2,456	2,456			.....
100080769	TAVERNIER	FL			03/24/2022		451,019		(182)			(182)		1,599	1,599			.....
100080771	VERNON	CT			03/24/2022		212,472		(304)			(304)		580	580			.....
100080772	VERO BEACH	FL			03/24/2022		..85,955		(65)			(65)		321	321			.....
100080799	ST AUGUSTINE	FL			03/24/2022		513,511		(352)			(352)		1,849	1,849			.....
100080803	KISSIMEE	FL			03/24/2022		286,641		(325)			(325)		1,199	1,199			(287)
100081553	WACK	NY			03/14/2022		248,831		2,175			2,175		24	24			.....
100081555	NEW HAVEN	CT			03/14/2022		208,852		(93)			(93)		803	803			.....
100081556	IRVINGTON	NJ			03/14/2022		399,726		(75)			(75)		1,542	1,542			.....
100081559	MIDDLETOWN	OH			03/14/2022		..89,772		(13)			(13)		344	344			.....
100081563	HEMPSTEAD	NY			03/14/2022		405,241		(219)			(219)		2,330	2,330			.....
100081564	NEWARK	NJ			03/14/2022		444,413		(179)			(179)		1,697	1,697			.....
100081565	DETROIT	MI			03/14/2022		120,271		(76)			(76)		411	411			.....
100081568	HIGHLAND LAKES	NJ			03/14/2022		202,142		(116)			(116)		808	808			.....
100081584	LAS VEGAS	NV			03/24/2022		542,462		59			59		2,408	2,408			.....
100081585	HOUSTON	TX			03/24/2022		155,813		(116)			(116)		417	417			.....
100081586	HOUSTON	TX			03/24/2022		795,623		(161)			(161)		3,079	3,079			(746)
100081587	DEERFIELD BEACH	FL			03/24/2022		232,595		(117)			(117)		912	912			(217)
100081591	OZONE PARK	NY			03/24/2022		533,979		(259)			(259)		1,767	1,767			.....
100081592	ROSLAND	CA			03/24/2022		282,043		(77)			(77)		925	925			.....
100081593	CORAL GABLES	FL			03/24/2022		943,948		(482)			(482)		2,539	2,539			.....
100081594	CORONA	CA			03/24/2022		340,183		(88)			(88)		1,185	1,185			.....
100081596	CONROE	TX			03/24/2022		354,594		(362)			(362)		11,294	11,294			.....
100081598	MONTCLAIR	NJ			03/24/2022		594,144		(453)			(453)		2,310	2,310			.....
100081601	HAIALEAH	FL			03/24/2022		371,686		(239)			(239)		975	975			.....
100081605	SOUTH OZONE PARK	NY			03/24/2022		302,433		(110)			(110)		1,526	1,526			(347)
100081607	FOREY	TX			03/24/2022		381,249		(212)			(212)		1,797	1,797			.....
100081608	SAINT AUGUSTINE	FL			03/24/2022		439,313		(183)			(183)		1,406	1,406			.....
100081609	BEECH MOUNTAIN	NC			03/24/2022		134,198		(164)			(164)		257	257			.....
100081611	DEERFIELD BEACH	FL			03/24/2022		331,086		(61)			(61)		1,048	1,048			.....
100081612	BLOWING ROCK	NC			03/24/2022		122,031		(115)			(115)		1,090	1,090			
100081613	PEARLAND	TX			03/24/2022		385,675		(112)			(112)		1,703	1,703			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081614	HUNTINGTON BEACH	CA		03/24/2022		533,422		(43)					2,023				
100081618	DAVERPORT	FL		03/24/2022		495,144		(429)			(429)		1,725				
100081622	YOUNGSVILLE	NC		03/24/2022		542,634		(185)			(185)		3,437				
100081624	MIDDLETOWN	CT		03/24/2022		435,729		(115)			(115)		1,448				
100081625	CORRAL SPRINGS	FL		03/24/2022		183,075		(97)			(97)		523				
100081627	CELEBRATION	FL		03/24/2022		460,318		(41)			(41)		1,683				
100081633	MATLACHA	FL		03/24/2022		1,120,865		(490)			(490)		8,117				
100081636	NORTH BEECHEN	NI		03/24/2022		669,184		(28)			(28)		1,941				
100081637	WEST CHESTER	PA		03/24/2022		292,999		(28)			(28)		979				
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		259,329		(379)			(379)		3,293				
100081641	JACKSON	NI		03/24/2022		225,176		(168)			(168)		1,237				
100081642	PHILLIPSBURG	NI		03/24/2022		120,522		(45)			(45)		385				
100081644	FORT LEE	NI		03/24/2022		499,553		58			58		1,910				3
100081648	COVINGTON	GA		03/24/2022		147,171		(172)			(172)		439				
100081653	LA JOLLA	CA		03/24/2022		332,839		(851)			(851)		104,823				
100081654	BRAEFORD	CT		03/24/2022		279,285		(20)			(20)		2,796				
100081656	MARYVILLE	TN		03/24/2022		209,885		(197)			(197)		579				
100081777	SOUTH JORDAN	UT		03/30/2022		251,401		182			182		1,180				
100081779	DALLAS	TX		03/30/2022		316,564		(507)			(507)		3,488				9
100081780	BELL CANYON	CA		03/30/2022		1,892,289		219			219		7,000				
100081781	ZWILLE	LA		03/30/2022		234,690		37			37		783				(1)
100081784	SPRINGFIELD	PA		03/30/2022		242,734		197			197		1,215				
100081785	DEERFIELD BEACH	FL		04/12/2022		387,356		(231)			(231)		989				
100081786	SANTA FE	NI		04/12/2022		512,333		219			219		2,195				(3)
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		254,753		(112)			(112)		760				
100081791	FLORISSANT	MO		03/30/2022		126,024		53			53		483				(1)
100081793	BEND	OR		03/30/2022		242,985		131			131		1,007				
100081797	NORTH MIAMI	FL		03/30/2022		133,263		(342)			(342)		5,485				
100081798	KUN	ID		03/30/2022		332,351		124			124		9,981				
100081800	BROOKLYN	NY		03/30/2022		535,816		186			186		2,048				
100081805	PARK CITY	UT		03/30/2022		381,095		39			39		100				
100081807	HARRISON	NI		03/30/2022		482,991		56			56		1,821				
100081808	PORT SAINT LUCIE	FL		03/30/2022		243,429		87			87		966				
100081812	CORONA	CA		03/30/2022		482,129		211			211		1,969				
100081814	MABLETON	GA		03/30/2022		338,462		15			15		1,230				
100081816	TUSCON	AZ		03/30/2022		251,622		(69)			(69)		1,754				
100081818	LA PLANTE	CA		03/30/2022		719,436		(88)			(88)		2,404				
100081820	SCOTTSDALE	AZ		04/12/2022		874,210		(502)			(502)		2,041				8
100081821	LOS ANGELES	CA		03/30/2022		1,896,049		(16)			(16)		1,203				
100081822	STELLACOM	WA		03/30/2022		1,142,157		(89)			(89)		5,386				
100081824	LOS ANGELES	CA		03/30/2022		1,016,462		(53)			(53)		3,507				
100081830	LAKE HAVASU CITY	AZ		03/30/2022		319,685		(205)			(205)		745				
100081834	CYPRESS	CA		03/30/2022		219,727		66			66		866				
100081837	HUNSTEAD	FL		03/30/2022		192,091		113			113		1,101				
100081838	PALM SPRINGS	CA		03/30/2022		760,069		(66)			(66)		1,801				
100081844	WEST ALLIS	WI		03/30/2022		180,026		(25)			(25)		593				
100081856	PALM BOH GONS	FL		04/12/2022		286,628		(135)			(135)		752				
100081859	RANCHO CUCAMONGA	CA		04/12/2022		786,759		(430)			(430)		1,951				
100081860	WEST HILLS	CA		03/31/2022		850,429		(289)			(289)		2,906				
100081881	LAKEIDE	CA		03/31/2022		529,197		(96)			(96)		2,228				
100081882	LADERRA RANCH	CA		03/31/2022		1,756,439		(790)			(790)		6,871				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10008183	SANTA ROSA BEACH	FL		03/31/2022		895,391		(552)			(552)		3,379	3,379			
10008184	FULLERTON	CA		03/31/2022		1,086,340		(581)			(581)		6,072	6,072			(31)
10008185	TEMPLE CITY	CA		03/31/2022		1,202,814		86			86		5,206	5,206			
10008187	CHATHAM	CA		03/31/2022		454,170		(182)			(182)		1,893	1,893			
10008188	SAN DIEGO	CA		03/31/2022		512,137		(60)			(60)		2,408	2,408			
10008189	ANHEIM	CA		03/31/2022		490,703		(189)			(189)		1,108	1,108			959
10008184	Amsterdam	NLD		03/30/2022		3,861							88	88	(3)		
10008188	Amsterdam	NLD		03/30/2022		5,485							102	102	(4)		
10008190	Amsterdam	NLD		03/30/2022		2,290							52	52	(2)		(4)
10008192	Amsterdam	NLD		03/30/2022		18,636							164	164	(6)		(6)
10008195	Amsterdam	NLD		03/30/2022		2,655							50	50	(2)		
10008197	Amsterdam	NLD		03/30/2022		2,093							39	39	(2)		(2)
10008198	Amsterdam	NLD		03/30/2022		13,158							130	130	(5)		(5)
100081912	Amsterdam	NLD		03/30/2022		2,706							51	51	(2)		
100081913	Amsterdam	NLD		03/30/2022		7,355							166	166	(6)		(6)
100081918	Amsterdam	NLD		03/30/2022		4,873							92	92	(4)		(4)
100081922	Amsterdam	NLD		03/30/2022		8,530							159	159	(6)		(6)
100081924	Amsterdam	NLD		03/30/2022		5,209							98	98	(4)		(4)
100081930	Amsterdam	NLD		03/30/2022		2,759							62	62	(2)		(2)
100081934	Amsterdam	NLD		03/30/2022		7,986							157	157	(6)		(6)
100081936	Amsterdam	NLD		03/30/2022		4,319							80	80	(3)		(3)
100081939	Amsterdam	NLD		03/30/2022		7,556							142	142	(5)		(5)
100081944	Amsterdam	NLD		03/30/2022		34,900							625	625	(24)		(24)
100081945	Amsterdam	NLD		03/30/2022		3,347							908	908	(35)		(35)
100081947	Amsterdam	NLD		03/30/2022		1,763							33	33	(1)		(1)
100081950	Amsterdam	NLD		03/30/2022		4,362							83	83	(3)		(3)
100081952	Amsterdam	NLD		03/30/2022		3,884							107	107	(4)		(4)
100081954	Amsterdam	NLD		03/30/2022		2,942							56	56	(2)		(2)
100081956	Amsterdam	NLD		03/30/2022		2,705							51	51	(2)		(2)
100081960	Amsterdam	NLD		03/30/2022		2,638							50	50	(2)		(2)
100081965	Amsterdam	NLD		03/30/2022		11,461							220	220	(8)		(8)
100081969	Amsterdam	NLD		03/30/2022		34,801							180	180	(7)		(7)
100081976	Amsterdam	NLD		03/30/2022		3,829							72	72	(3)		(3)
100081978	Amsterdam	NLD		03/30/2022		89,849							1,692	1,692	(65)		(65)
100081984	Amsterdam	NLD		03/30/2022		12,247							233	233	(9)		(9)
100081991	Amsterdam	NLD		03/30/2022		2,654							50	50	(2)		(2)
100081996	Amsterdam	NLD		03/30/2022		6,219							2,244	2,244	(86)		(86)
100081997	Amsterdam	NLD		03/30/2022		8,882							168	168	(6)		(6)
100082004	Amsterdam	NLD		03/30/2022		29,523							811	811	(31)		(31)
100082008	Amsterdam	NLD		03/30/2022		9,810							182	182	(7)		(7)
100082010	Amsterdam	NLD		03/30/2022		7,316							117	117	(4)		(4)
100082012	Amsterdam	NLD		03/30/2022		3,219							54	54	(2)		(2)
100082014	Amsterdam	NLD		03/30/2022		6,333							118	118	(5)		(5)
100082017	Amsterdam	NLD		03/30/2022		5,312							99	99	(4)		(4)
100082019	Amsterdam	NLD		03/30/2022		5,516							103	103	(4)		(4)
100082020	Amsterdam	NLD		03/30/2022		5,516							103	103	(4)		(4)
100082023	Amsterdam	NLD		03/30/2022		6,231							116	116	(4)		(4)
100082024	Amsterdam	NLD		03/30/2022		6,742							126	126	(5)		(5)
100082027	Amsterdam	NLD		03/30/2022		6,333							118	118	(5)		(5)
100082028	Amsterdam	NLD		03/30/2022		6,129							114	114	(4)		(4)
100082031	Amsterdam	NLD		03/30/2022		2,369							45	45	(2)		(2)

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8
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
100082033	Amster dan		N.D.		03/30/2022		1,918							.36	.36	(1)		(1)
100082042	Amster dan		N.D.		03/30/2022		4,816							109	109	(4)		(4)
100082045	Amster dan		N.D.		03/30/2022		3,010							.88	.88	(3)		(3)
100082049	Amster dan		N.D.		03/30/2022		7,388							203	203	(8)		(8)
100082051	Amster dan		N.D.		03/30/2022		2,446							.67	.67	(3)		(3)
100082053	Amster dan		N.D.		03/30/2022		1,940							.37	.37	(1)		(1)
100082058	Amster dan		N.D.		03/30/2022		10,207							193	193	(7)		(7)
100082060	Amster dan		N.D.		03/30/2022		4,186							.79	.79	(3)		(3)
100082061	Amster dan		N.D.		03/30/2022		4,086							.97	.97	(4)		(4)
10008215	PUNTA MITA		MEX.		04/14/2022		415,822							1,090	1,090			
10008216	CABO SAN LUCAS		MEX.		04/14/2022		1,782,820							5,025	5,025			
10008217	CABO SAN LUCAS		MEX.		04/14/2022		209,234							.594	.594			
10008218	CABO SAN LUCAS		MEX.		04/14/2022		197,188							1,085	1,085			
10008219	SAN JOSE DEL CABO		MEX.		04/14/2022		109,602							302	302			
10008220	SAVILTA		MEX.		04/14/2022		583,673							1,738	1,738			
10008221	CABO SAN LUCAS		MEX.		04/14/2022		187,946							.688	.688			
10008223	CABO SAN LUCAS		MEX.		04/14/2022		381,658							1,248	1,248			
10008224	PUERTO LOS CABOS		MEX.		04/14/2022		1,361,681							5,685	5,685			
10008225	PLAYAS DE ROSARITO		MEX.		04/14/2022		171,043							509	509			
10008226	LOS CABOS		MEX.		04/14/2022		103,199							205	205			
10008227	SAN JOSE DEL CABO		MEX.		04/14/2022		.99,159							300	300			
10008228	PUERTO VALLARTA		MEX.		04/14/2022		123,364							441	441			
10008229	PUERTO VALLARTA		MEX.		04/14/2022		196,123							2,950	2,950			
10008230	SAVILTA		MEX.		04/14/2022		237,371							.752	.752			
10008231	PUERTA VALLARTA		MEX.		04/14/2022		880,816							3,058	3,058			
10008232	CABO SAN LUCAS BOS		MEX.		04/14/2022		743,216							2,686	2,686			
10008233	SAVILTA NAVARIT		MEX.		04/14/2022		1,334,030							3,588	3,588			
10008271	Amster dan		N.D.		04/27/2022		2,685							.49	.49	(2)		(2)
10008273	Amster dan		N.D.		04/27/2022		1,054							.24	.24	(1)		(1)
10008275	Amster dan		N.D.		04/27/2022		3,139							.72	.72	(3)		(3)
10008277	Amster dan		N.D.		04/27/2022		2,969							.70	.70	(3)		(3)
10008279	Amster dan		N.D.		04/27/2022		3,033							.56	.56	(2)		(2)
10008237	Amster dan		N.D.		04/27/2022		2,838							.52	.52	(2)		(2)
100082745	Amster dan		N.D.		04/27/2022		7,638							2,249	2,249	(86)		(86)
100082746	Amster dan		N.D.		04/27/2022		8,626							2,265	2,265	(87)		(87)
100082751	Amster dan		N.D.		04/27/2022		8,677							.163	.163	(6)		(6)
100082754	Amster dan		N.D.		04/27/2022		5,209							.97	.97	(4)		(4)
100082756	Amster dan		N.D.		04/27/2022		6,027							113	113	(4)		(4)
100082758	Amster dan		N.D.		04/27/2022		5,720							107	107	(4)		(4)
100082761	Amster dan		N.D.		04/27/2022		22,198							123	123	(5)		(5)
100082763	Amster dan		N.D.		04/27/2022		.36,996							.675	.675	(26)		(26)
100082764	Amster dan		N.D.		04/27/2022		2,158							.40	.40	(2)		(2)
100082767	Amster dan		N.D.		04/27/2022		32,801							168	168	(6)		(6)
100082768	Amster dan		N.D.		04/27/2022		2,006							.45	.45	(2)		(2)
100082771	Amster dan		N.D.		04/27/2022		3,713							.86	.86	(3)		(3)
100082777	Amster dan		N.D.		04/27/2022		5,346							.98	.98	(4)		(4)
100082778	Amster dan		N.D.		04/27/2022		6,271							115	115	(4)		(4)
100082781	Amster dan		N.D.		04/27/2022		5,346							.98	.98	(4)		(4)
100082783	Amster dan		N.D.		04/27/2022		7,535							168	168	(6)		(6)
100082788	Amster dan		N.D.		04/27/2022		6,054							140	140	(5)		(5)
100082791	Amster dan		N.D.		04/27/2022		2,495							.55	.55	(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	
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					
100082795	Amster dan		N.D.		04/21/2022		2,189							.49		(2)		(2)
100082797	Amster dan		N.D.		04/27/2022		1,680							.37		(1)		(1)
100082798	Amster dan		N.D.		04/27/2022		3,394							.71		(3)		(3)
100082803	Amster dan		N.D.		04/21/2022		2,342							.52		(2)		(2)
100082805	Amster dan		N.D.		04/27/2022		2,159							.39		(2)		(2)
100083282	SAN JOSE DEL ORO		MEX.		05/12/2022		491,025							1,682				
100083283	SAN MIGUEL DE ALLENDE GUANAJUA		MEX.		05/12/2022		209,726							814				
100083284	PUERTO VALLARTA		MEX.		05/12/2022		496,735							1,714				
100083294	Amster dan		N.D.		05/27/2022		8,757							195		(7)		(7)
100083296	Amster dan		N.D.		05/27/2022		4,667							103		(4)		(4)
100083299	Amster dan		N.D.		05/27/2022		4,419							.82		(3)		(3)
100083302	Amster dan		N.D.		05/27/2022		14,529							273		(10)		(10)
100083308	Amster dan		N.D.		05/27/2022		1,490							.27		(1)		(1)
100083314	Amster dan		N.D.		05/27/2022		8,012							147		(6)		(6)
100083317	Amster dan		N.D.		05/27/2022		4,616							102		(4)		(4)
100083321	Amster dan		N.D.		05/27/2022		2,154							.48		(2)		(2)
100083326	Amster dan		N.D.		05/27/2022		4,832							.88		(3)		(3)
100083328	Amster dan		N.D.		05/27/2022		336,020							.22		(1)		(1)
100083330	Amster dan		N.D.		05/27/2022		5,189							.96		(4)		(4)
100083332	Amster dan		N.D.		05/27/2022		12,282							226		(9)		(9)
100083336	Amster dan		N.D.		05/27/2022		2,282							.41		(2)		(2)
100083338	Amster dan		N.D.		05/27/2022		4,213							.78		(3)		(3)
100083344	Amster dan		N.D.		05/27/2022		3,882							.21		(1)		(1)
100083346	Amster dan		N.D.		05/27/2022		9,152							166		(6)		(6)
100083348	Amster dan		N.D.		05/27/2022		6,411							142		(5)		(5)
100083350	Amster dan		N.D.		05/27/2022		2,953							.66		(3)		(3)
100083353	Amster dan		N.D.		05/27/2022		4,625							.85		(3)		(3)
100083357	Amster dan		N.D.		05/27/2022		6,271							115		(4)		(4)
100083360	Amster dan		N.D.		05/27/2022		5,551							102		(4)		(4)
100083362	Amster dan		N.D.		05/27/2022		5,757							106		(4)		(4)
100083364	Amster dan		N.D.		05/27/2022		5,982							109		(4)		(4)
100083366	Amster dan		N.D.		05/27/2022		5,946							.98		(4)		(4)
100083368	Amster dan		N.D.		05/27/2022		6,579							121		(5)		(5)
100083370	Amster dan		N.D.		05/27/2022		8,224							151		(6)		(6)
100083377	Amster dan		N.D.		05/27/2022		1,862							.34		(1)		(1)
100083379	Amster dan		N.D.		05/27/2022		.56,763							270		(10)		(10)
100083381	Amster dan		N.D.		05/27/2022		2,675							.46		(2)		(2)
100083383	Amster dan		N.D.		05/27/2022		9,623							214		(8)		(8)
100083395	Amster dan		N.D.		05/27/2022		1,747							.32		(1)		(1)
100083399	Amster dan		N.D.		05/27/2022		10,969							192		(7)		(7)
100083403	Amster dan		N.D.		05/27/2022		4,033							.73		(3)		(3)
100083407	Amster dan		N.D.		05/27/2022		5,739							104		(4)		(4)
100083409	Amster dan		N.D.		05/27/2022		5,739							104		(4)		(4)
100083417	Amster dan		N.D.		05/27/2022		2,018							.96		(1)		(1)
100083421	Amster dan		N.D.		05/27/2022		1,552							.28		(1)		(1)
100083426	Amster dan		N.D.		05/27/2022		4,343							.79		(3)		(3)
100083430	Amster dan		N.D.		05/27/2022		8,787							162		(6)		(6)
100083433	Amster dan		N.D.		05/27/2022		.44,952							472		(18)		(18)
100083434	Amster dan		N.D.		05/27/2022		2,889							.51		(2)		(2)
100083734	PUERTO VALLARTA		MEX.		06/28/2022		207,338							683				
100083735	NUEVO VALLARTA NAY		MEX.		06/28/2022		238,760							780				

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
100083736	CABO SAN LUCAS	MEX			06/28/2022		844,788							2,379	2,379			
100084119	POIMANO BEACH	FL			06/12/2022		156,021		(12)			(12)		462	462			
100084231	Amsterdam	ND			06/30/2022		5,949							131	131	(5)		(5)
100084235	Amsterdam	ND			06/30/2022		5,945							108	108	(4)		(4)
100084237	Amsterdam	ND			06/30/2022		2,447							43	43	(2)		(2)
100084243	Amsterdam	ND			06/30/2022		6,422							2,171	2,171	(83)		(83)
100084244	Amsterdam	ND			06/30/2022		2,861							51	51	(2)		(2)
100084250	Amsterdam	ND			06/30/2022		3,850							69	69	(3)		(3)
100084254	Amsterdam	ND			06/30/2022		1,653							36	36	(1)		(1)
100084259	Amsterdam	ND			06/30/2022		6,146							106	106	(4)		(4)
100084269	Amsterdam	ND			06/30/2022		2,531							55	55	(2)		(2)
100084277	Amsterdam	ND			06/30/2022		2,225							40	40	(2)		(2)
100084281	Amsterdam	ND			06/30/2022		3,051							55	55	(2)		(2)
100084282	Amsterdam	ND			06/30/2022		3,206							58	58	(2)		(2)
100084285	Amsterdam	ND			06/30/2022		34,001							156	156	(6)		(6)
100084287	Amsterdam	ND			06/30/2022		3,570							64	64	(2)		(2)
100084288	Amsterdam	ND			06/30/2022		5,951							133	133	(5)		(5)
100084291	Amsterdam	ND			06/30/2022		6,404							986	986	(38)		(38)
100084293	Amsterdam	ND			06/30/2022		36,730							825	825	(32)		(32)
100084295	Amsterdam	ND			06/30/2022		36,734							823	823	(32)		(32)
100084300	Amsterdam	ND			06/30/2022		5,641							125	125	(5)		(5)
100084305	Amsterdam	ND			06/30/2022		4,707							85	85	(3)		(3)
100084308	Amsterdam	ND			06/30/2022		16,485							292	292	(11)		(11)
100084310	Amsterdam	ND			06/30/2022		8,468							152	152	(6)		(6)
100084314	Amsterdam	ND			06/30/2022		6,246							110	110	(4)		(4)
100084316	Amsterdam	ND			06/30/2022		2,967							52	52	(2)		(2)
100084322	Amsterdam	ND			06/30/2022		2,225							40	40	(2)		(2)
100084329	Amsterdam	ND			06/30/2022		2,711							12	12			
100084332	Amsterdam	ND			06/30/2022		5,026							133	133	(5)		(5)
100084375	HOUSTON	TX			06/12/2022		277,223		(166)			(166)		741	741			
100084380	HILTON HEAD ISLAND	SC			06/12/2022		483,213		(137)			(137)		1,373	1,373			
100084390	COLUMBUS	OH			06/12/2022		147,514		(176)			(176)		325	325			
100084393	MIRTELE BEACH	SC			06/12/2022		311,746		(96)			(96)		893	893	(3)		(3)
100084394	EDISTO ISLAND	SC			06/12/2022		957,732		629			629		2,884	2,884			
100084400	SAN BERNARDINO	CA			06/12/2022		282,098		(114)			(114)		796	796	(11)		
100084401	GRAND RAPIDS	MI			06/12/2022		188,526		(306)			(306)		425	425			
100084405	WAZARETH	PA			06/12/2022		194,903		(163)			(163)		832	832			
100084412	SAN ANTONIO	TX			06/12/2022		618,946		(485)			(485)		1,509	1,509			(2)
100084413	BRACENTON	FL			06/12/2022		268,709		(386)			(386)		541	541			(2)
100084415	SARASOTA	FL			06/12/2022		224,633		(283)			(283)		288	288			
100084417	SAINT MARYS	TX			06/12/2022		405,392		(103)			(103)		1,100	1,100			
100084423	FARMERS BRANCH	TX			06/12/2022		124,111		(83)			(83)		350	350			
100084429	SPRANTON	PA			06/12/2022		132,376		(132)			(132)		288	288			
100084441	CORONA	CA			06/12/2022		769,956		(879)			(879)		1,657	1,657			
100084454	CABO SAN LUCAS	MEX			07/11/2022		479,082							1,475	1,475			
100084455	CABO SAN LUCAS	MEX			07/11/2022		149,373							487	487			
100084456	SAN FRANCISCO	MEX			07/11/2022		289,948							794	794			
100084457	SAN JOSE DEL CABO BOS	MEX			07/11/2022		360,922							6,356	6,356			
100084458	CABO SAN LUCAS	MEX			07/11/2022		1,067,316							3,201	3,201			
100085025	Amsterdam	ND			07/27/2022		10,249							186	186	(7)		(7)
100085030	Amsterdam	ND			07/27/2022		9,211							162	162	(6)		(6)

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 Interest	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 Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100065031	Amster dan		N.D.		07/21/2022		6,502							112	112		(4)		(4)
100065039	Amster dan		N.D.		07/27/2022		2,408							42	42		(2)		(2)
100065040	Amster dan		N.D.		07/27/2022		138,121							635	635		(24)		(24)
100065051	Amster dan		N.D.		07/21/2022		81,905							522	522		(20)		(20)
100065052	Amster dan		N.D.		07/27/2022		50,632							323	323		(12)		(12)
100065053	Amster dan		N.D.		07/27/2022		40,208							257	257		(10)		(10)
100065060	Amster dan		N.D.		07/21/2022		2,810							61	61		(2)		(2)
100065064	Amster dan		N.D.		07/27/2022		5,099							111	111		(4)		(4)
100065069	Amster dan		N.D.		07/27/2022		10,907							49	49		(2)		(2)
100065074	Amster dan		N.D.		07/21/2022		2,199							38	38		(1)		(1)
100065076	Amster dan		N.D.		07/27/2022		2,461							42	42		(2)		(2)
100065077	Amster dan		N.D.		07/27/2022		3,874							67	67		(3)		(3)
100065084	Amster dan		N.D.		07/21/2022		2,408							42	42		(2)		(2)
100065086	Amster dan		N.D.		07/21/2022		2,146							37	37		(1)		(1)
100065092	Amster dan		N.D.		07/27/2022		6,985							60	60		(2)		(2)
100065095	Amster dan		N.D.		07/21/2022		2,671							45	45		(2)		(2)
100065098	Amster dan		N.D.		07/21/2022		2,776							47	47		(2)		(2)
100065101	Amster dan		N.D.		07/27/2022		65,555							292	292		(11)		(11)
100065103	Amster dan		N.D.		07/27/2022		13,301							60	60		(2)		(2)
100065106	Amster dan		N.D.		07/21/2022		5,519							96	96		(4)		(4)
100065110	Amster dan		N.D.		07/27/2022		64,704							288	288		(11)		(11)
100065123	Amster dan		N.D.		07/27/2022		18,743							326	326		(13)		(13)
100065126	Amster dan		N.D.		07/27/2022		4,058							88	88		(3)		(3)
100065130	Amster dan		N.D.		07/27/2022		2,680							50	50		(2)		(2)
100065132	Amster dan		N.D.		07/27/2022		1,124							24	24		(1)		(1)
100065136	Amster dan		N.D.		07/21/2022		28,416							367	367		(14)		(14)
100065139	Amster dan		N.D.		07/27/2022		3,249							54	54		(2)		(2)
100065141	Amster dan		N.D.		07/27/2022		3,771							64	64		(2)		(2)
100065997	CABO SAN LUCAS		MEX		06/19/2022		464,757						4,902	4,902					
100065998	TOCOS SANTOS		MEX		06/19/2022		308,636							954	954				
100065999	MX		MEX		06/19/2022		150,962							497	497				
100066001	CIUDAD DE MEXICO		MEX		06/19/2022		193,486							1,080	1,080				
100066002	LOS CABOS		MEX		06/19/2022		249,425							604	604				
100066003	PUERTO VALLARTA		MEX		06/19/2022		515,122							2,281	2,281				
100066267	Amster dan		N.D.		06/29/2022		8,712							154	154		(6)		(6)
100066273	Amster dan		N.D.		06/29/2022		4,087							88	88		(3)		(3)
100066276	Amster dan		N.D.		06/29/2022		5,982							99	99		(4)		(4)
100066278	Amster dan		N.D.		06/29/2022		3,051							55	55		(2)		(2)
100066281	Amster dan		N.D.		06/29/2022		2,472							44	44		(2)		(2)
100066285	Amster dan		N.D.		06/29/2022		48,003							145	145		(6)		(6)
100066286	Amster dan		N.D.		06/29/2022		11,532							250	250		(10)		(10)
100066294	Amster dan		N.D.		06/29/2022		4,137							71	71		(3)		(3)
100066295	Amster dan		N.D.		06/29/2022		2,096							45	45		(2)		(2)
100066297	Amster dan		N.D.		06/29/2022		5,811							101	101		(4)		(4)
100066299	Amster dan		N.D.		06/29/2022		2,686							45	45		(2)		(2)
100066303	Amster dan		N.D.		06/29/2022		8,425							143	143		(5)		(5)
100066305	Amster dan		N.D.		06/29/2022		10,532							178	178		(7)		(7)
100066316	Amster dan		N.D.		06/29/2022		1,938							33	33		(1)		(1)
100066318	Amster dan		N.D.		06/29/2022		8,531							33	33		(1)		(1)
100066319	Amster dan		N.D.		06/29/2022		2,102							46	46		(2)		(2)
100066326	Amster dan		N.D.		06/29/2022		1,298							21	21		(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					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
100066327	Amsterdam	ND		08/29/2022		6,333							81	81	(3)		(3)
100066344	Amsterdam	ND		08/29/2022		8,431							137	137	(5)		(5)
100066348	Amsterdam	ND		08/29/2022		2,687							44	44	(2)		(2)
100066355	Amsterdam	ND		08/29/2022		3,003							49	49	(2)		(2)
100066359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		409,028							677	677			
100066360	CABO SAN LUCAS	MEX		09/01/2022		498,873							1,750	1,750			
100066361	SAN JOSE DEL CABO	MEX		09/01/2022		187,161							515	515			
100066362	SAN JOSE DEL CABO	MEX		09/01/2022		1,264,543							4,437	4,437			
100066364	SILVER SPRING	MD		10/24/2022		278,823		(262)			(262)		4,000	4,000			
100066365	DESTIN	FL		10/24/2022		715,092		101			101		1,778	1,778			
100066368	SHELLEY	ID		10/24/2022		335,595		47			47		600	600			
100066392	TULSON	AZ		10/24/2022		517,733		(33)			(33)		23	23			
100066396	TAMPA	FL		10/24/2022		287,145		(236)			(236)		507	507			
100066397	EAST HAMPTON	NY		10/24/2022		956,823		79			79		600	600			
100066397	VENICE	FL		10/24/2022		277,912		(177)			(177)		556	556			
100066398	PLANTATION	FL		10/24/2022		184,811		(130)			(130)		386	386			
100066392	LAS VEGAS	NV		10/24/2022		180,054		(157)			(157)		470	470			
100066393	MANCHESTER	NH		10/24/2022		277,401		(118)			(118)		559	559			
100066394	WEST LONG BRANCH	NJ		10/24/2022		639,089		(101)			(101)		4,449	4,449			(5)
100066395	SAINT PAUL	MI		10/24/2022		255,128		(95)			(95)		516	516			(5)
100066396	BLACKFOOT	ID		10/24/2022		217,074		(171)			(171)		588	588			
100066398	CRANSTON	RI		10/24/2022		234,378		(129)			(129)		518	518			
100066399	LANSING	MI		10/24/2022		146,060		(140)			(140)		288	288			
100066370	FREEDHOLD	NJ		10/24/2022		168,632		(101)			(101)		440	440			
100066371	AURORA	IL		10/24/2022		309,079		(127)			(127)		1,552	1,552			
100066372	PHILADELPHIA	PA		10/24/2022		226,018		(138)			(138)		288	288			
100066373	NEWARK	NJ		10/24/2022		588,914		(202)			(202)		1,165	1,165			
100066374	PANAMA CITY BEACH	FL		10/24/2022		235,766		(226)			(226)		601	601			
100066375	BALTIMORE	MD		10/24/2022		165,579		(108)			(108)		528	528			
100066377	SANTA BARBARA	CA		10/24/2022		1,101,985		(870)			(870)		1,862	1,862			
100066378	LANSING	MI		10/24/2022		126,754		(122)			(122)		233	233			
100066392	KAILUA KONA	HI		11/04/2022		1,015,058		(216)			(216)		2,262	2,262			
100066394	LAKE HARMONY	PA		11/04/2022		534,178		(243)			(243)		1,101	1,101			
100066397	TEXAS CITY	TX		11/04/2022		225,901		(188)			(188)		430	430			
100066398	MIAMI	FL		11/04/2022		201,429		(150)			(150)		255	255			
100067003	KNOXVILLE	TN		11/04/2022		418,621		(312)			(312)		760	760			
100067004	KNOXVILLE	TN		11/04/2022		416,090		(280)			(280)		760	760			
100067006	KNOXVILLE	TN		11/04/2022		389,311		(305)			(305)		724	724			
100067007	MEIRHIS	TX		11/04/2022		149,610		(148)			(148)		283	283			
100067035	RIVIERA BEACH	FL		11/04/2022		523,297		(237)			(237)		779	779			
100067042	SANTA ANA	CA		11/04/2022		662,053		(191)			(191)		1,566	1,566			
100067050	SAN ANTONIO	TX		11/04/2022		330,358		(148)			(148)		801	801			
100067055	BOLINGBROOK	IL		11/04/2022		125,494		(113)			(113)		192	192			
100067059	SOUTH RIVER	NJ		11/04/2022		315,181		(106)			(106)		685	685			
100067061	FULLERTON	CA		11/04/2022		537,555		(102)			(102)		570	570			
100067062	RIVIERA BEACH	FL		11/04/2022		239,730		(142)			(142)		353	353			
100067065	SAN DIEGO	CA		11/04/2022		222,055		(157)			(157)		405	405			
100067070	BALTIMORE	MD		11/04/2022		208,177		(196)			(196)		320	320			2
100067075	ROULETT	TX		11/04/2022		1,575,783		(980)			(980)		2,949	2,949			
100067077	PUERTO ESCONDIDO	MEX		09/26/2022		248,190							642	642			
100067078	SAN JOSE DEL CABO	MEX		09/26/2022		175,280							527	527			

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087080	LOS CABOS BOS	MEX		09/26/2022		1,693,434							6,243	6,243			
100087084	DUNKIRK	ND		11/04/2022		335,069		(207)			(207)		631	631			
100087091	PHILADELPHIA	PA		11/04/2022		148,404		(133)			(133)		289	289			
100087093	TEXAS CITY	TX		11/04/2022		158,575		(129)			(129)		328	328			105
100087101	INDIO	CA		11/04/2022		1,275,091		(283)			(283)		2,957	2,957			
100087107	COLUMBUS	OH		11/04/2022		167,566		(152)			(152)		301	301			
100087109	LORAIN	OH		11/04/2022		125,547		(84)			(84)		236	236			
100087111	MERRIFIELD	IL		11/04/2022		393,893		(65)			(65)		600	600			
100087114	SONORA	KY		11/04/2022		127,035		(128)			(128)		353	353			1
100087118	UNIVERSITY HEIGHTS	OH		11/04/2022		228,643		(73)			(73)		103	103			
100087125	WATERVILLE VALLEY	MI		11/04/2022		708,638		(274)			(274)		1,250	1,250			
100087197	Amsterdam	ND		09/27/2022		4,951							83	83	(3)		(3)
100087604	Amsterdam	ND		09/27/2022		3,144							68	68	(3)		(3)
100087606	Amsterdam	ND		09/27/2022		3,483							75	75	(3)		(3)
100087608	Amsterdam	ND		09/27/2022		11,463							98	98	(4)		(4)
100087611	Amsterdam	ND		09/27/2022		5,919							100	100	(4)		(4)
100087616	Amsterdam	ND		09/27/2022		2,653							23	23	(1)		(1)
100087626	Amsterdam	ND		09/27/2022		1,953							42	42	(2)		(2)
100087628	Amsterdam	ND		09/27/2022		8,275							30	30	(1)		(1)
100087630	Amsterdam	ND		09/27/2022		7,207							27	27	(1)		(1)
100087633	Amsterdam	ND		09/27/2022		1,530							33	33	(1)		(1)
100087639	Amsterdam	ND		09/27/2022		2,331							37	37	(1)		(1)
100087639	Amsterdam	ND		09/27/2022		149,009							1,288	1,288	(49)		(49)
100087643	Amsterdam	ND		09/27/2022		95,794							497	497	(19)		(19)
100087644	Amsterdam	ND		09/27/2022		2,807							46	46	(2)		(2)
100087647	Amsterdam	ND		09/27/2022		1,738							28	28	(1)		(1)
100087649	Amsterdam	ND		09/27/2022		1,059							17	17	(1)		(1)
100087651	Amsterdam	ND		09/27/2022		1,568							25	25	(1)		(1)
100087656	Amsterdam	ND		09/27/2022		1,825							29	29	(1)		(1)
100087662	Amsterdam	ND		09/27/2022		2,224							37	37	(1)		(1)
100087672	CABO SAN LUCAS	MEX		10/03/2022		844,275							2,229	2,229			
100087673	MADERO	MEX		10/03/2022		227,011							604	604			
100087674	SPA BUENA VISTA LOS CABOS	MEX		10/03/2022		399,633							1,113	1,113			
100087675	PUERTO VALLARTA	MEX		10/03/2022		178,411							2,013	2,013			
100087734	SAN JOSE DEL CABO BOS	MEX		10/11/2022		711,884							7,417	7,417			
100087735	CABO SAN LUCAS	MEX		10/11/2022		1,738,725							4,571	4,571			
100088286	PALM BEACH GARDENS	FL		10/24/2022		387,918		(17)			(17)		904	904			
100088287	ONTARIO	CA		10/24/2022		374,067		(34)			(34)		855	855			
100088356	ESSEX	CT		10/24/2022		371,550		(59)			(59)		866	866			
100088494	Amsterdam	ND		10/27/2022		5,749							92	92	(4)		(4)
100088496	Amsterdam	ND		10/27/2022		14,949							306	306	(12)		(12)
100088501	Amsterdam	ND		10/27/2022		6,147							23	23	(1)		(1)
100088504	Amsterdam	ND		10/27/2022		38,531							3,966	3,966	(152)		(152)
100088511	Amsterdam	ND		10/27/2022		62,612							2,182	2,182	(84)		(84)
100088524	Amsterdam	ND		10/27/2022		2,130							34	34	(1)		(1)
100088527	Amsterdam	ND		10/27/2022		37,086							2,479	2,479	(95)		(95)
100088533	Amsterdam	ND		10/27/2022		11,758							46	46	(2)		(2)
100088538	Amsterdam	ND		10/27/2022		3,720							79	79	(3)		(3)
100088540	Amsterdam	ND		10/27/2022		3,443							55	55	(2)		(2)
100088543	Amsterdam	ND		10/27/2022		6,962							148	148	(6)		(6)
100088545	Amsterdam	ND		10/27/2022		37,760							30	30	(1)		(1)

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10008549	Amsterdam	ND		10/21/2022		10,647							172	172	(7)		(7)
10008555	Amsterdam	ND		10/27/2022		1,757							28	28	(1)		(1)
10008557	Amsterdam	ND		10/27/2022		3,189							88	88	(3)		(3)
10008559	Amsterdam	ND		10/21/2022		3,082							66	66	(3)		(3)
10008562	Amsterdam	ND		10/27/2022		7,187							116	116	(4)		(4)
10008563	Amsterdam	ND		10/27/2022		3,178							52	52	(2)		(2)
10008568	Amsterdam	ND		10/21/2022		3,173							51	51	(2)		(2)
10008576	Amsterdam	ND		10/27/2022		3,401							72	72	(3)		(3)
10008580	Amsterdam	ND		10/27/2022		2,449							38	38	(1)		(1)
10008597	CABO SAN LUCAS	MEX		11/04/2022		237,000							588	588			
10008598	SAN FRANCISCO NAVARIT	MEX		11/04/2022		200,000							3,510	3,510			
10008599	PLAYA DE ROSARIO MX	MEX		11/04/2022		279,600							700	700			
10008900	LA CRUZ DE HUAMANTLA	MEX		11/04/2022		200,000							1,173	1,173			
10008901	MUNICIPIO DE TERZTLAN	MEX		11/04/2022		1,800,000							11,010	11,010			
10008903	SEATTLE	WA		11/04/2022		608,431		(172)			(172)		570	570			
10008908	PITTSBURGH	PA		11/04/2022		357,395		(167)			(167)		731	731			
10008909	EASLEY	SC		11/04/2022		443,910		(125)			(125)		1,050	1,050			
10008910	RIVERDALE	GA		11/04/2022		130,833		(155)			(155)		224	224			
10008911	HIALEAH	FL		11/04/2022		367,688		(266)			(266)		701	701			
10008916	NORTH TOPSAIL BEACH	NC		11/04/2022		430,957		(277)			(277)		805	805			
10008918	CADILLAC	MI		11/04/2022		419,077		(270)			(270)		724	724			
10008921	ELGIN	IL		11/04/2022		195,877		(148)			(148)		327	327			
10008922	DESTIN	FL		11/04/2022		271,684		(240)			(240)		485	485			
10008923	KINSTON	WA		11/04/2022		291,388		(229)			(229)		597	597			
10008927	LAKE ELSINORE	CA		11/04/2022		315,524		(295)			(295)		532	532			
10008928	EASTON	PA		11/04/2022		198,939		(215)			(215)		363	363			
10008930	TAFT	CA		11/04/2022		185,126		(187)			(187)		301	301			
10008940	SCOTTSDALE	AZ		11/04/2022		773,614		260			260		2,005	2,005			
10008946	LAKESHORE	CA		11/04/2022		259,623		(52)			(52)		614	614			
10008947	LODI	CA		11/04/2022		357,043		(45)			(45)		1,105	1,105			
10008945	Amsterdam	ND		11/29/2022		6,759							107	107	(4)		(4)
10008948	Amsterdam	ND		11/29/2022		1,736							28	28	(1)		(1)
10008954	Amsterdam	ND		11/29/2022		61,810							3,085	3,085	(118)		(118)
10008968	Amsterdam	ND		11/29/2022		50,259							5,729	5,729	(220)		(220)
10008980	Amsterdam	ND		11/29/2022		2,769							44	44	(2)		(2)
10008987	Amsterdam	ND		11/29/2022		3,050							65	65	(2)		(2)
10008988	Amsterdam	ND		11/29/2022		53,194							2,182	2,182	(84)		(84)
10008984	Amsterdam	ND		11/29/2022		2,890							45	45	(2)		(2)
100089705	Amsterdam	ND		11/29/2022		1,498							23	23	(1)		(1)
100089707	Amsterdam	ND		11/29/2022		2,729							23	23	(1)		(1)
100089726	Amsterdam	ND		11/29/2022		4,970							76	76	(3)		(3)
100089729	Amsterdam	ND		11/29/2022		8,559							136	136	(5)		(5)
100089732	PUERTO VALLARTA	MEX		12/02/2022		195,000							396	396			
100089733	MONTERREY	MEX		12/02/2022		208,700							452	452			
100089734	CABO SAN LUCAS	MEX		12/02/2022		819,950							1,923	1,923			
100089735	SAN MIGUEL DE ALLENDE	MEX		12/02/2022		240,000							548	548			
100089736	LA PAZ	MEX		12/02/2022		227,450							486	486			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		255,000							566	566			
100090560	Amsterdam	ND		12/28/2022		3,853							14	14	(1)		(1)
100090566	Amsterdam	ND		12/28/2022		2,890							45	45	(2)		(2)
100090570	Amsterdam	ND		12/28/2022		3,990							63	63	(2)		(2)

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18						
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									
100090574	Amster dan		N.D.		12/28/2022		3,532							..75	75	(3)		(3)				
100090578	Amster dan		N.D.		12/28/2022		2,462							..38	38	(1)		(1)				
100090595	Amster dan		N.D.		12/28/2022		33,714							..57	57	(2)		(2)				
100090600	Amster dan		N.D.		12/28/2022		1,070							..16	16	(1)		(1)				
100090605	Amster dan		N.D.		12/28/2022		3,157							..46	46	(2)		(2)				
100091339	ROSARIO		MEX		01/17/2023									..630	630							
100091340	MAZATLAN		MEX		01/17/2023									..368	368							
100091341	CABO SAN LUCAS		MEX		01/17/2023									..927	927							
100091342	CABO SAN LUCAS		MEX		01/17/2023									..778	778							
100091343	LOS BARRILES		MEX		01/17/2023									..727	727							
100091344	CIUDAD DE MEXICO		MEX		01/17/2023									..444	444							
100091345	CABO SAN LUCAS		MEX		01/17/2023									..596	596							
100091346	CABO SAN LUCAS		MEX		01/17/2023									..487	487							
100091347	SAYULITA		MEX		01/17/2023									..995	995							
100091357	CABO SAN LUCAS		MEX		01/17/2023		3,532							..2,681	2,681							
100091358	TIJUANA		MEX		01/17/2023									..344	344	(2)		(2)				
100091884	Amster dan		N.D.		01/27/2023									..53	53	(2)		(2)				
100091886	Amster dan		N.D.		01/27/2023									..85	85	(3)		(3)				
100091888	Amster dan		N.D.		01/27/2023									..16	16	(1)		(1)				
100091889	Amster dan		N.D.		01/27/2023									..5,019	5,019	(193)		(193)				
100091900	Amster dan		N.D.		01/27/2023									..48	48	(2)		(2)				
100091904	Amster dan		N.D.		01/27/2023									..48	48	(2)		(2)				
100091908	Amster dan		N.D.		01/27/2023									..49	49	(2)		(2)				
100091920	Amster dan		N.D.		01/27/2023									..43	43	(2)		(2)				
100091925	Amster dan		N.D.		01/27/2023									..120	120	(5)		(5)				
100095866	SAN MIGUEL DE ALLENDE CENTRO		MEX		02/17/2023									..956	956							
100095867	SAN JOSE DEL CABO		MEX		02/17/2023									..346	346							
100095868	PUERTO VALLARTA		MEX		02/17/2023									..1,813	1,813							
100095869	CABO SAN LUCAS		MEX		02/17/2023									..644	644							
10009722	Amster dan		N.D.		02/27/2023									..63	63	(2)		(2)				
10009730	Amster dan		N.D.		02/27/2023									..35	35	(1)		(1)				
10009732	Amster dan		N.D.		02/27/2023									..544	544	(21)		(21)				
100101709	Amster dan		N.D.		03/30/2023									..4,603	4,603	(177)		(177)				
100101714	Amster dan		N.D.		03/30/2023									..56	56	(2)		(2)				
100101720	Amster dan		N.D.		03/30/2023									..17	17	(1)		(1)				
100101722	Amster dan		N.D.		03/30/2023									..72	72	(3)		(3)				
100103333	Amster dan		N.D.		04/28/2023									..33	33	(1)		(1)				
100103337	Amster dan		N.D.		04/28/2023									..134	134	(5)		(5)				
100103348	Amster dan		N.D.		04/28/2023									..13	13	(1)		(1)				
100103533	Amster dan		N.D.		04/28/2023									..13	13	(1)		(1)				
100103554	Amster dan		N.D.		04/28/2023									..195	195	(7)		(7)				
100103560	Amster dan		N.D.		04/28/2023									..16	16	(1)		(1)				
100103562	Amster dan		N.D.		04/28/2023									..7	7							
100103565	Amster dan		N.D.		04/28/2023									..18	18	(1)		(1)				
100108512	Amster dan		N.D.		05/25/2023									..154	154	(6)		(6)				
100108517	Amster dan		N.D.		05/25/2023									..16	16	(1)		(1)				
100108530	Amster dan		N.D.		05/25/2023									..14	14	(1)		(1)				
100108532	Amster dan		N.D.		05/25/2023									..10	10							
100110778	Amster dan		N.D.		06/28/2023									..14	14	(1)		(1)				
02999999: Mortgages with partial repayments																		70,412,934	71,445,404	(1,378,224)	28,912	(1,349,312)
1000476	MILWAUKEE	WI			10/08/2018	05/31/2023	1,865,881,289		1,043,806			1,043,806										
							26,942,946		13,931			13,931										

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		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
City	State	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion					Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value							
100592	EVANSVILLE	IN		10/08/2018	05/31/2023		30,285,984		20,486			20,486			432,468			
0399999, Mortgages disposed							57,208,930		34,417			34,417			866,798			
10013718	GREENBELT	MD		05/25/2017			113,084		12,748			12,748		95,940	95,940		(48,119)	(48,119)
10017608	CHICAGO	IL		04/26/2018			241,362		3,886			3,886		245,248	245,248			
0499999, Mortgages transferred							354,446		16,634			16,634		341,188	341,188		(48,119)	(48,119)
0599999 - Totals							1,967,063,599		1,340,172			1,340,172		111,885,907	112,884,076	(1,481,102)	(920,689)	(2,401,791)

SCHEDULE BA - PART 2

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WNI Opportunities Fund, L.P. 18AN07N1	WILMINGTON	DE	Contribution		07/23/2020		562,173				2,080
000000-00-0	AODE MLL, LLC 999999-99-7	Des Moines	IA	Contribution		09/28/2018		34,188				XXX
22999999, Joint Venture Interests - Real Estate - Affiliated												XXX
000000-00-0	Bulldozers Capital 50136689	Puyallup	WA	Purchase		05/17/2023		13,000,000		903,361		XXX
23999999, Joint Venture Interests - Mortgage Loans - Unaffiliated								13,000,000				XXX
000000-00-0	Italian AIF 50131318	LUXEMBOURG	LUX	Contribution		07/05/2022		226,147				28,480
000000-00-0	Italian AIF 50134917	LUXEMBOURG	LUX	Contribution		09/07/2022		3,187,057				71,520
24999999, Joint Venture Interests - Mortgage Loans - Affiliated												XXX
000000-00-0	Apollo Credit Securities Fund I (A), L.P. 50089219	CAYMAN ISLANDS	CYM	Contribution		02/02/2022		619,254				1,000
26999999, Joint Venture Interests - Other - Affiliated												XXX
575767-AN-8	MASS MUTUAL LIFE	Springfield	MA	Purchase		12/19/2019		1,181,570				
668138-AC-4	NORTHWESTERN MUT	Waukegan	WI	Purchase		09/12/2019		2,984,942				
27999999, Surplus Debentures, etc - Unaffiliated								4,166,512				XXX
000000-00-0	ALSCO - Core (A-A Offshore 44A) 50123052	CAYMAN ISLANDS	CYM	Contribution		03/31/2022		30,000,000				
49999999, Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated								30,000,000				XXX
60999999, Total - Unaffiliated												XXX
61999999, Total - Affiliated								17,166,512				XXX
62999999 - Totals								17,166,512				XXX

SCHEDULE BA - PART 3

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

1	2	3		5	6	7	8	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
		Location	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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Acme II Royalties 18A08F031	WELD	CO	Depletion	05/15/2015	06/29/2023	26,416							26,416				846
000000-00-0	Acme Royalties 18A079863	WELD	CO	Depletion	02/08/2015	06/29/2023	26,487							26,487				585
000000-00-0	Aven Gas & Oil, Inc. Royalties 18A08A031	HEMPHILL	TX	Depletion	05/01/2015	06/29/2023	36,977							36,977				325
000000-00-0	Barkheimer Royalties 18A645782	NOBLE	OH	Depletion	06/02/2014	06/29/2023	41,014							41,014				655
	Comers Ferrari (Niobrara) Royalties 18A00DA81																	
000000-00-0	Ferrari Royalties 18A0DF06	WELD	DE	Depletion	04/15/2016	06/29/2023	13,880							13,880				923
000000-00-0	Geo-Com Royalties 18A0BNF5	WASHINGTON	DE	Depletion	01/21/2016	06/29/2023	3,177							3,177				108
000000-00-0	Hightail Royalties 18A357968	ALFALFA	OK	Depletion	06/23/2015	06/29/2023	10,790							10,790				371
000000-00-0	Learn Sellers Grady County (Woodford - Scoop) Royalties 18A0DF51P	CHICKASAW	OK	Depletion	02/02/2015	06/29/2023	10,709							10,709				133
000000-00-0	Precision Capital Marcelus Royalties 18A0DKCJ		PA	Depletion	11/30/2016	06/29/2023	24,909							24,909				1,179
					06/10/2016	06/29/2023	13,712							13,712				988

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						16	17	18	19	20
			3	4					9	10	11	12	13	14						15
		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 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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
000000-00-0	Red Cloud Royalties 1BA06EY21		KARNES	TX	Depletion	09/15/2014	06/29/2023	145,399						145,399				33,376	
000000-00-0	Viking Royalties 1BA07UK22		WELD	DE	Depletion	03/27/2015	06/29/2023	15,680						15,680				909	
000000-00-0	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BA0GRR5		WELD	DE	Depletion	01/27/2017	06/29/2023	3,452						3,452				247	
000000-00-0	Wolf Resources Royalties - Meadowdale & Gordon (Niobrara) 1BA0DLZ3		WELD	DE	Depletion	06/30/2016	06/29/2023	15,312						15,312				305	
05999999, Mineral Rights - Unaffiliated																			
000000-00-0	Perella Weinberg Partners ABV Opportunity Fund III LP 1BA00QA39		WILMINGTON	DE	Final Distribution	03/20/2012	04/01/2023	11,841,949	3,919,388			3,919,388		15,761,337	11,841,949	(3,919,388)			
000000-00-0	Perella Weinberg Partners ABV Opportunity Fund III LP 1BA00QA86		WILMINGTON	DE	Final Distribution	05/03/2012	04/01/2023	3,947,316	810,477			810,477		4,757,793	3,947,316	(810,477)			
19999999, Joint Venture Interests - Common Stock - Unaffiliated																			
000000-00-0	A-A Funding Holdco Offshore II, LLC 5018735		CAYMAN ISLANDS	CYM	Distribution	02/04/2022	04/13/2023	250,000						250,000					
000000-00-0	Alisco - Core (A-A Offshore AAA) 5012058		CAYMAN ISLANDS	CYM	Distribution	04/01/2022	05/01/2023	108,540,887						108,540,887					
000000-00-0	Alisco - Core (A-A Offshore AAA) 5012654		CAYMAN ISLANDS	CYM	Final Distribution	04/01/2022	05/01/2023	2,983,160	(209,608)			(209,608)		2,773,552	2,983,236	(211,701)			
20999999, Joint Venture Interests - Common Stock - Affiliated																			
000000-00-0	INW Opportunities Fund, L.P. 1BA007N1		WILMINGTON	DE	Distribution	07/23/2020	06/30/2023	2,091						2,091					
000000-00-0	LADE HLL, LLC 99999997		West Des Moines	IA	Distributions	09/28/2018	05/11/2023	1,355,100						1,355,100		(663,522)			
22999999, Joint Venture Interests - Real Estate - Affiliated																			
BA010Y-20-0	LAKEVIEW/BAYVIEW EBO		Horsham	PA	Sale	01/24/2021	04/28/2023	48,472,799		145,728				48,618,527					
BA0025-H2-7	WEFA FINANCIAL INC		New York	NY	Sale	09/30/2020	04/25/2023	46,120,336		(30)				46,120,236					
23999999, Joint Venture Interests - Mortgage Loans - Unaffiliated																			
000000-00-0	Italian AIF 50131818		LUXEMBOURG	LUX	Distribution	07/05/2022	06/22/2023	174,855		145,698				174,855	23,366				
000000-00-0	Italian AIF 50134917		LUXEMBOURG	LUX	Distribution	09/07/2022	06/22/2023	133,291						133,291	12,151			1	
24999999, Joint Venture Interests - Mortgage Loans - Affiliated																			
28226R-AA-5	EMPLOYERS MUTUAL		Des Moines	IA	Sale	08/15/2019	05/17/2023	6,650,000						6,650,000	35,517			1	
636792-AB-9	NATL LIFE INS-VT		Montpelier	VT	Sale	07/10/2018	06/14/2023	3,500,000						3,500,000		(103,330)		92,407	
64692G-A0-1	NEW YORK LIFE		New York	NY	Sale	04/01/2019	06/14/2023	983,016						983,016		(530,857)		74,010	
64692G-A1-5	NEW YORK LIFE		New York	NY	Sale	05/27/2020	06/14/2023	1,125,807		(1,389)				1,124,418		(176,220)		25,835	
668138-AC-4	NORTHWESTERN MUT		Milwaukee	WI	Sale	09/12/2019	04/11/2023	2,984,937						2,984,937		(372,730)		21,771	
957639-AA-7	WESTERN & SOUTH		Cincinnati	OH	Sale	01/17/2019	06/14/2023	5,971,167						5,971,167		(574,392)		3,323	
27999999, Surplus Debentures, etc - Unaffiliated																			
37187A-AL-8	GENESIS FINANCIAL GNF, 20		WILMINGTON	DE	Final Distribution	12/30/2020	06/13/2023	7,222,395		(1,389)				7,222,585		(1,757,528)		345,238	
46999999, Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated																			
BA002F-HH-4	MitCap Class B Notes		Dublin	IRL	Sale	03/02/2023	04/03/2023	2,987,018		190				2,987,018		970			
BA002F-HH-2	MitCap Class C Notes		Dublin	IRL	Sale	03/02/2023	04/03/2023	3,187						3,187		7,047,868			
47999999, Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated																			
60999999	Total - Unaffiliated							193,217,625	4,729,865	144,489			4,874,364		144,091,989	137,605,965	(6,486,423)		386,188
61999999	Total - Affiliated							116,429,590	(209,608)				(209,608)		116,219,982	122,816,028	6,596,047		1
62999999	Totals							255,647,215	4,520,256	144,489			4,664,755		260,311,970	260,421,993	109,623		386,188

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
574204-JL-8	MARYLAND ST DEPT TRANSP MARYLAND DOT BABS 4.550% 06/15/24		06/06/2023	MINTL Modco AAM		986.120	1,000.000	21.613	1.B FE
88283-JL-3	TX ST TRANSP-1ST TIER TX ST TRANSP-1ST TIER 5.178% 04/01/30		06/22/2023	AARE Surplus AAM		3,243.328	3,200.000	37.282	1.A FE
09099999999	Subtotal - Bonds - U.S. Special Revenues					4,239.448	4,200.000	58.895	XXX
00230J-AA-8	AT&T INC P/T CERTS 4.003% 05/15/46		06/30/2023	No Broker		779			2.B
00287Y-AH-9	ABBVIE INC Senior Unsecured 4.450% 05/14/46		06/22/2023	AARE Surplus AAM		2,028.022	2,300.000	10.804	2.A FE
00287Y-BX-6	ABBVIE INC Senior Unsecured 3.200% 11/21/29		06/22/2023	AARE Surplus AAM		3,640.724	4,000.000	11.022	2.A FE
02616J-DE-6	AMERICAN EXPRESS Senior Unsecured 4.980% 05/01/26		04/26/2023	Citigroup		1,500.000	1,500.000		1.F FE
03522A-AH-3	AMELSEER-BUSCH Senior Unsecured 4.700% 02/01/36		06/22/2023	AARE Surplus AAM		489.587	500.000	9.204	2.C FE
035240-AH-2	AMELSEER-BUSCH Senior Unsecured 4.375% 04/15/38		06/22/2023	AARE Surplus AAM		3,266.767	3,500.000	28.488	1.G FE
04410R-AQ-9	AHTI 2018-ASFF F AHTI 2018-ASFF F 9.418% 04/15/35		06/22/2023	AARE Surplus AAM		4,717.980	5,000.000	9.157	5.A
05849A-6J-4	BOJMS 2005-E 217 BOJMS 2005-E 217 4.586% 06/25/35		06/22/2023	AARE Surplus AAM		5.156	1. FM	13	1. FM
05849A-6J-4	BOJMS 2005-E 217 BOJMS 2005-E 217 4.586% 06/25/35		06/22/2023	AARE Surplus AAM		1,088.180	1,222.354	2.820	1.A FM
06051G-HV-4	BANK OF AMER CORP Senior Unsecured 3.194% 07/23/30		06/22/2023	AARE Surplus AAM		1,588.329	1,800.000	23.795	1.G FE
08261H-BH-4	BLACKSTONE PRIVA Senior Unsecured 7.050% 09/29/25		05/19/2023	Tax Free Exchange		18,482.362	18,572.000	181.851	2.C FE
097023-CT-0	BREING CO Senior Unsecured 4.875% 05/01/25		05/17/2023	AAIA Modco Catalina - AAM		14,946.324	15,000.000	32.500	2.C FE
142720-AB-1	CFMT 2018-RM2 C CFMT 2018-RM2 B 4.000% 10/25/68		06/26/2023	Interest Capitalization		273.667	273.667		1.D FE
142720-AC-9	CFMT 2018-RM2 C CFMT 2018-RM2 C 4.000% 10/25/68		06/26/2023	Various		118.986	118.986		1.G FE
28884L-AF-6	EDT CORP Senior Unsecured 3.900% 10/01/27		04/04/2023	Goldman Sachs		570.822	600.000	325	2.C FE
30161H-AQ-2	CONST. ENRGY GEN Senior Unsecured 3.250% 06/01/25		05/17/2023	AAIA Modco Catalina - AAM		14,385.359	15,000.000	224.782	2.B FE
371384-AA-3	FAST 2022-S5 A1 FAST 2022-S5 3.000% 05/25/62		04/25/2023	Interest Capitalization		27.044	27.044		1.A FE
37187E-AA-4	GPC 2022-1 E GPC 2022-1 A 9.250% 01/15/31		06/21/2023	Various		2,484.803	2,484.803	9.811	1.B PL
37187E-AB-2	GPC 2022-1 E GPC 2022-1 B 10.500% 01/15/31		06/21/2023	Various		621.263	621.263	2.785	1.E PL
37187E-AC-0	GPC 2022-1 E GPC 2022-1 C 12.000% 01/15/31		06/21/2023	Various		621.213	621.213	3.182	2.B PL
46671*-AA-9	JLL SEC CR LBS PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43		06/30/2023	No Broker		3.535			1.F
50167*-AA-2	LA CHARGERS HO TR 2022 LA CHARGERS HO TR (2022) 4.02% 06/15/54		04/01/2023	CTL Capital		1,882.200	1,882.200		2.C
5028*-AA-9	LSU ENERGY CONCESSIONS LLC SR SEC'D NTS 3.730% 05/30/49		04/01/2023	BOFA SECURITIES, INC.		1,199.034	1,199.034	156.278	1.G
546861-AN-3	LOHIE'S COS INC Senior Unsecured 5.800% 09/15/62		06/22/2023	AARE Surplus AAM		9,919.010	10,000.000		2.A FE
55285H-AE-2	MF1 2022-B1 E MF1 2022-B1 B 8.355% 11/19/37		06/22/2023	AARE Surplus AAM		8,206.281	8,230.000	3.820	1.D FE
57430J-SQ-1	MODIS 2006-1A A MODIS 2006-1A A 5.550% 12/10/65		06/10/2023	Interest Capitalization		55.759	55.759		5.C FE
58013H-AP-4	MCDONALD'S CORP Senior Unsecured 3.500% 07/01/27		06/22/2023	AARE Surplus AAM		1,532.275	1,600.000	26.600	2.A FE
589191-AA-1	MILEAGE PLUS HLD LMT 6.500% 06/20/27		04/01/2023	NON-BROKER TRADE		288.482	288.482		2.C FE
617446-BU-1	MORGAN STANLEY Senior Unsecured 2.720% 07/22/25		04/20/2023	Morgan Stanley		4,823.400	5,000.000	34.796	1.E FE
61763S-EQ-2	MSRR 2013-R10 2B1 MSRR 2013-R10 2B2 3.720% 01/26/51		05/01/2023	Interest Capitalization		115.896	115.896		1.A FM
627639-AJ-4	NATIONAL SECS QL Senior Unsecured 5.150% 05/30/25		05/22/2023	Citigroup		3,398.708	3,400.000		1.B FE
67103H-AE-7	O'REILLY AUTOMOT Senior Unsecured 3.550% 03/15/26		05/17/2023	AAIA Modco Catalina - AAM		9,758.032	10,000.000	61.139	2.A FE
68047Q-AA-0	ENCANA CORP Senior Unsecured 5.650% 05/15/25		05/16/2023	Goldman Sachs		3,499.790	3,499.790		2.C FE
718547-AQ-4	PHILLIPS 66 CO Senior Unsecured 3.605% 02/15/25		05/02/2023	Various		15,230.675	15,000.000		2.A FE
718547-AH-4	PHILLIPS 66 CO Senior Unsecured 4.680% 02/15/45		05/02/2023	Tax Free Exchange		999.698	1,000.000	10.010	2.A FE
74251V-AS-1	PRINCIPAL FINL Senior Unsecured 2.125% 06/15/30		06/22/2023	AARE Surplus AAM		648.882	800.000	331	1.G FE
74271B-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		05/17/2023	AAIA Modco Catalina - AAM		883.733	880.000	11.125	1.D FE
78412D-BB-7	SEICO ENERGY INC SEICO ENERGY INC 2.45% 4/21/20 2.450% 04/21/30		03/29/2023	Tax Free Exchange		4,760.000	4,760.000	51.183	1.E Z
846150-AA-8	Space Florida GTD SR SEC'D NTS 6.050% 04/01/53		05/17/2023	Direct		18,000.000	18,000.000		2.B Z
88238K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540% 02/25/44		06/22/2023	AARE Surplus AAM		3,516.655	3,515.626	11.971	1.G FE
88765B-AS-8	ENERGY TRUSSEER Senior Unsecured 5.950% 12/01/25		05/17/2023	AAIA Modco Catalina - AAM		16,491.703	16,300.000	447.209	2.C FE
87264A-BU-8	T-MOBILE USA INC Senior Unsecured 2.625% 04/15/26		05/17/2023	AAIA Modco Catalina - AAM		14,567.625	15,000.000	35.000	2.B FE
92780A-GB-4	VIRGINIA EL&PW Senior Unsecured 2.875% 07/15/29		06/22/2023	AARE Surplus AAM		713.499	800.000	10.031	1.F FE
94108F-AA-8	WAT 2021-A C WAT 2021-A C 7.393% 02/18/31		06/30/2023	Keybank Capital Markets		1,338.200	1,338.200		1.C PL
94108F-AB-6	WAT 2021-A B WAT 2021-A B 8.243% 02/18/31		06/30/2023	Keybank Capital Markets		388.005	388.005		1.F PL

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94108F-AC-4	WAT 2021-A C WAT 2021-A C 9.94% 02/18/21		.06/30/2023	Koyane Capital Markets	710.931	607.231	670.931	2.352	2.C PL
94889T-BE-0	WEN 2015-LC22 C WEN 2015-LC22 C 4.68% 09/15/28		.04/26/2023	BARDAYS CAPITAL SEC LIMITED	687.000	999.350	1,000.000		1.B
78018F-ZV-3	ROYAL BK CANADA Senior Unsecured 4.95% 04/25/25	A	.04/24/2023	Royal Bank of Canada	1,000.000		1,000.000		1.E FE
01449H-AB-2	ALES 10A K2N ALES 10A K2N 6.04% 08/20/36	D	.06/22/2023	AHE Surplus AAM	5,102.500	8,300.000	6,300.000	90.659	1.C FE
05072H-AL-7	AUDAX 2020-4A C AUDAX 2020-4A C 9.42% 04/20/35	D	.03/17/2023	Bank of America	8,300.000	15,140.889	15,000.000		1.F FE
03254J-AA-8	AUST & NZ BK NY Senior Unsecured 5.08% 12/08/25	D	.05/17/2023	AALIA Modco Catalina - AAM	1,000.000	988.125	1,000.000	337.080	1.D FE
225401-AH-1	CREDIT SUISSE Senior Unsecured 6.78% 06/12/24	D	.06/02/2023	MINTL Modco AAM	15,317.346	1,983.224	2,000.000	14.386	2.B FE
46119H-BU-0	INTESA SANPAOLO Senior Preferred 7.00% 11/21/25	D	.05/17/2023	AALIA Modco Catalina - AAM	2,000.000	1,983.224	2,000.000	513.333	2.B FE
55276V-AG-7	MOH BNTN RSC Senior Unsecured 4.50% 11/07/28	D	.06/22/2023	AHE Surplus AAM	10,584.822	4,397.150	10,800.000	11.250	1.C FE
685831-AD-2	EDUNOR ASB Senior Unsecured 7.15% 11/15/25	D	.05/17/2023	AALIA Modco Catalina - AAM	5,000.000	4,397.150	5,000.000	3.972	1.D FE
716873-AA-0	PFIZER INVSINMT Senior Unsecured 4.65% 05/19/25	D	.06/16/2023	Bank of America	4,580.154	2,899.800	5,000.000	18.281	1.E FE
902613-AY-4	US GROUP Senior Unsecured 4.87% 05/15/45	D	.06/12/2023	Tax Free Exchange	3,000.000	130.315	3,000.000	20.475	1.G FE
902613-BB-3	US GROUP Senior Unsecured 4.55% 04/17/26	D	.06/12/2023	Tax Free Exchange	3,000.000	130.315	3,000.000		1.G FE
931128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.72% 02/28/28	D	.05/30/2023	Interest Capitalization	11,714.909	276.846.170	11,900.000		1.F PL
69346H-AA-7	PMBS 2018-FT1 A		.06/30/2023	No Broker					2.C FE
110999999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						276,846,170	281,388,565	2,537,460	XXX
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.67% 12/15/41		.06/28/2023	Capital Call Revolver		1,091.873	2,183,746		1.G PL
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.42% 12/15/41		.06/28/2023	Capital Call Revolver		7,594.284	1,091,873		2.C PL
92890C-AD-5	IDL Fleet LLC Lease Plan USA Inc 7.817% 12/31/38		.06/01/2023	Various		2,794.696	7,594,284		1.G FE
92890C-AE-3	IDL Fleet LLC Lease Plan USA Inc 8.817% 12/01/38		.06/01/2023	Various		41,808.331	2,794,696		2.A FE
963286-AA-5	WFLF 2023-1A D Wheels Fleet Lease 1 - Class A 5.95% 11/18/38		.05/18/2023	Various		1,421.412	41,808,331		1.A FE
963286-AB-3	WFLF 2023-1A D Wheels Fleet Lease 1 - Class B 6.05% 11/18/38		.05/18/2023	Various		2,078.274	1,421,412		1.C FE
963286-AC-1	WFLF 2023-1A D Wheels Fleet Lease 1 - Class C 6.15% 11/18/38		.05/18/2023	Various		914.571	2,078,274		1.C FE
963286-AD-9	WFLF 2023-1A D Wheels Fleet Lease 1 - Class D 7.65% 11/18/38		.05/18/2023	Various		282.289	914,571		1.F FE
963286-AE-7	WFLF 2023-1A D Wheels Fleet Lease 1 - Class E 8.65% 11/18/38		.05/18/2023	Various		60,149.486	282,289		2.B FE
150999999999 Subtotal - Bonds - Parent, Subsidiaries and Affiliates						60,149,486	60,149,486		XXX
BAN07E-ET-0	Grp Operating Ltc GRP OPERATING TK 29.98% 12/31/23		.06/30/2023	Interest Capitalization		6.106	6.106		6. *
190999999999 Subtotal - Bonds - Unaffiliated Bank Loans						341,241,210	345,724,157	2,536,355	XXX
25099999997 Total - Bonds - Part 3						XXX	XXX	XXX	XXX
25099999998 Total - Bonds - Part 5						341,241,210	345,724,157	2,536,355	XXX
25099999999 Total - Bonds						XXX	XXX	XXX	XXX
45099999997 Total - Preferred Stocks - Part 3						XXX	XXX	XXX	XXX
45099999998 Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
45099999999 Total - Preferred Stocks						320,280,356			XXX
000000-00-0	ATHENE ANNUITY AND LIFE COMPANY		.06/30/2023	Capital Contribution		320,280,356	XXX		XXX
59299999999 Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						320,280,356	XXX		XXX
59899999997 Total - Common Stocks - Part 3						XXX	XXX	XXX	XXX
59899999998 Total - Common Stocks - Part 5						320,280,356	XXX		XXX
59899999999 Total - Common Stocks						661,531,566	XXX	2,536,355	XXX
60099999999 Total - Preferred and Common Stocks									XXX
60099999999 Totals									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	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	
..38375B-38-5	05/20/63	GNR 2019-50 Z GNR 2013-H14 SI 1.822%		06/01/2023	Paydown				19,388	18,511		(18,511)		(18,511)						2,619	05/20/2063	1.A	
..38375B-55-7	05/20/63	GNR 2019-50 Z GNR 2013-H19 ID 1.500%		06/01/2023	Paydown				30,612	35,964		(35,964)		(35,964)						11,884	05/20/2063	1.A	
..38375B-AH-5	02/20/60	GNR 2019-50 Z GNR 2010-H02 GI 2.236%		06/01/2023	Paydown				13,326	13,287		(13,287)		(13,287)						2,999	02/20/2060	1.A	
..38375B-09-7	12/20/62	GNR 2019-50 Z GNR 2013-H02 DI 1.779%		06/01/2023	Paydown				16,969	20,385		(20,385)		(20,385)						3,611	12/20/2062	1.A	
..38375B-XM-3	02/20/61	GNR 2019-50 Z GNR 2011-H06 FI 1.253%		06/01/2023	Paydown				113,584	103,448		(103,448)		(103,448)						19,301	02/20/2061	1.A	
..38375B-LM-2	03/20/61	GNR 2019-50 Z GNR 2011-H11 AI 1.553%		06/01/2023	Paydown				40,473	38,359		(38,359)		(38,359)						5,885	03/20/2061	1.A	
..38375B-MU-3	08/20/61	GNR 2019-50 Z GNR 2011-H19 IA 1.028%		06/01/2023	Paydown				74,386	74,065		(74,065)		(74,065)						13,548	08/20/2061	1.A	
..38375B-PK-2	01/20/62	GNR 2019-50 Z GNR 2012-H03 IA 1.108%		06/01/2023	Paydown				27,936	27,471		(27,471)		(27,471)						4,997	01/20/2062	1.A	
..38375B-QV-1	04/20/62	GNR 2019-50 Z GNR 2012-H08 FI 1.265%		06/01/2023	Paydown				18,844	20,562		(20,562)		(20,562)						3,552	04/20/2062	1.A	
..38375B-TZ-5	06/20/62	GNR 2019-50 Z GNR 2012-H15 CI 1.251%		06/01/2023	Paydown				29,770	29,190		(29,190)		(29,190)						4,256	06/20/2062	1.A	
..38375B-UM-2	08/20/62	GNR 2019-50 Z GNR 2012-H18 NI 1.367%		06/01/2023	Paydown				7,852	9,444		(9,444)		(9,444)						1,419	08/20/2062	1.A	
..38375U-EH-9	01/20/64	GNR 2019-50 Z GNR 2014-H03 AI 1.347%		06/01/2023	Paydown				22,063	26,119		(26,119)		(26,119)						4,428	01/20/2064	1.A	
..38375U-FL-9	04/20/64	GNR 2019-50 Z GNR 2014-H10 AI 1.711%		06/01/2023	Paydown				172,801	137,689		(137,689)		(137,689)						48,510	04/20/2064	1.A	
..38375U-LD-0	06/20/64	GNR 2019-50 Z GNR 2014-H13 CI 1.430%		06/01/2023	Paydown				33,979	34,505		(34,505)		(34,505)						6,055	06/20/2064	1.A	
..38375U-LF-5	06/20/64	GNR 2019-50 Z GNR 2014-H13 DI 1.472%		06/01/2023	Paydown				56,974	40,705		(40,705)		(40,705)						4,746	06/20/2064	1.A	
..38375U-LQ-1	07/20/64	GNR 2019-50 Z GNR 2014-H14 AI 1.515%		06/01/2023	Paydown				6,159	5,891		(5,891)		(5,891)						378	07/20/2064	1.A	
..38375U-MZ-0	08/20/64	GNR 2019-50 Z GNR 2014-H16 AI 0.062%		06/01/2023	Paydown				29,721	29,119		(29,119)		(29,119)						322	08/20/2064	1.A	
..38375U-NK-4	09/20/64	GNR 2019-50 Z GNR 2014-H18 DI 1.482%		06/01/2023	Paydown				30,699	35,649		(35,649)		(35,649)						4,655	09/20/2064	1.A	
..38375U-PB-0	09/20/64	GNR 2019-50 Z GNR 2014-H18 AI 0.082%		06/01/2023	Paydown				5,178	5,279		(5,279)		(5,279)						57	09/20/2064	1.A	
..38375U-AJ-2	09/20/64	GNR 2019-50 Z GNR 2014-H20 SI 1.702%		06/01/2023	Paydown				9,137	8,841		(8,841)		(8,841)						1,049	09/20/2064	1.A	
..38375U-QL-7	09/20/64	GNR 2019-50 Z GNR 2014-H20 BI 1.511%		06/01/2023	Paydown				33,801	34,292		(34,292)		(34,292)						5,799	09/20/2064	1.A	
..38375U-TQ-3	01/20/65	GNR 2019-50 Z GNR 2015-H03 CI 1.694%		06/01/2023	Paydown				22,686	21,571		(21,571)		(21,571)						2,300	01/20/2065	1.A	
..38375U-TU-4	12/20/64	GNR 2019-50 Z GNR 2015-H03 EI 0.155%		06/01/2023	Paydown				5,886	6,131		(6,131)		(6,131)						57	12/20/2064	1.A	
..38375U-UT-5	02/20/65	GNR 2019-50 Z GNR 2015-H05 CI 1.698%		06/01/2023	Paydown				46,318	44,013		(44,013)		(44,013)						5,123	02/20/2065	1.A	
..38375U-VG-2	02/20/65	GNR 2019-50 Z GNR 2015-H08 AI 1.797%		06/01/2023	Paydown				41,207	39,650		(39,650)		(39,650)						5,106	02/20/2065	1.A	
..38375U-WQ-9	05/20/66	GNR 2019-50 Z GNR 2016-H11 DI 0.036%		06/01/2023	Paydown				57,799	55,800		(55,800)		(55,800)						6,413	05/20/2066	1.A	

STATEMENT AS OF JUNE 30, 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	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							

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/ 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
..38376R-T5-5		GNR 2019-50 Z GNR 2017-H04 KI 1.482%		06/01/2023	Paydown				20,735	20,546		(20,546)		(20,546)						2,732	01/20/2067	1.A
..38376R-W3-6		GNR 2019-50 Z GNR 2017-H06 CI 1.433%		06/01/2023	Paydown				42,546	43,194		(43,194)		(43,194)						7,686	02/20/2067	1.A
..38376R-Z6-6		GNR 2019-50 Z GNR 2017-H08 CI 1.611%		06/01/2023	Paydown				50,571	49,430		(49,430)		(49,430)						6,535	03/20/2067	1.A
..38376T-5K-4		GNR 2019-50 Z GNR 2010-H01 DI 2.023%		05/01/2023	Paydown				27,756	26,139		(26,139)		(26,139)						18,860	01/20/2060	1.A
..38376X-WE-9		GNR 2019-50 Z GNR 2010-H03 CI 1.701%		06/01/2023	Paydown				111,758	109,421		(109,421)		(109,421)						15,992	03/20/2060	1.A
..38376X-WG-4		GNR 2019-50 Z GNR 2010-H03 DI 1.942%		06/01/2023	Paydown				19,139	17,665		(17,665)		(17,665)						3,573	03/20/2060	1.A
..38377E-X7-4		GNR 2019-50 Z GNR 2010-H07 GI 0.688%		06/01/2023	Paydown				46,127	40,911		(40,911)		(40,911)						7,879	01/20/2059	1.A
..38378K-W4-7		GNR 2019-50 Z GNR 2015-150 C 3.000%		06/01/2023	Paydown		14,933	14,933	13,201	13,716		1,217		1,217		14,933				187	09/16/2057	1.A
..38378R-3T-8		GNR 2019-50 Z GNR 2017-142 B 3.000%		06/01/2023	Paydown		23,075	23,075	20,909	21,573		1,501		1,501		23,075				289	11/16/2059	1.A
..38379J-QX-7		GNR 2019-50 Z GNR 2016-65 C 3.000% 01/16/58		06/01/2023	Paydown		1,968	1,968	1,673	1,749		218		218		1,968				25	01/16/2058	1.A
..38380L-MM-2		GNR 2019-50 Z GNR 2019-H10 CI 0.000%		06/01/2023	Paydown				11,588	12,161		(12,161)		(12,161)								
010999999999		Subtotal - Bonds - U.S. Governments		06/01/2023	Paydown		39,976	39,976	2,531,008	2,400,226		(2,360,252)		(2,360,252)		39,976				371,441	XXX	XXX
..193525-BH-6		COLOMBIA REP OF Senior Unsecured 6.125%	D....	06/14/2023	AMH - AmeriUs Group Co. Redemption 100,0000		3,569,952	4,345,000	4,829,488	4,771,890		(6,535)		(6,535)		4,765,154	..	(1,195,202)	240,997	01/18/2041	3.A FE	
..N072TE-AA-4		Aruba government ARUBA GOVERNMENT 10.639%	D....	06/12/2023			136,350	136,350	135,816	135,977		373		373		136,350				7,004	06/12/2027	2.B PL
030999999999		Subtotal - Bonds - All Other Governments		06/12/2023			3,706,302	4,481,350	4,956,284	4,907,667		(6,162)		(6,162)		4,901,504	(1,195,202)	(1,195,202)	248,001	XXX	XXX	
..13063B-JC-7		CALIFORNIA BABS CALIFORNIA BABS 7.600%		06/14/2023	AMH - AmeriUs Group Co. Redemption 100,0000		2,824,989	2,215,000	3,373,179	3,212,367		(17,522)		(17,522)		3,195,046		(370,057)	104,277	11/01/2040	1.C FE	
..40467@-AA-8		HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		06/01/2023			60,012	60,012	60,012	60,012						60,012				1,001	04/01/2034	1.C
050999999999		Subtotal - Bonds - U.S. States, Territories and Possessions		06/01/2023			2,885,001	2,275,012	3,433,191	3,272,579		(17,522)		(17,522)		3,255,058	(370,057)	(370,057)	105,278	XXX	XXX	
..047870-SH-1		ATLANTA-TXBL-REF-REV ATLANTA-TXBL-REF-REV 2.257% 11/01/35		06/14/2023	AMH - AmeriUs Group Co.		975,838	1,250,000	1,255,674	1,254,536		(241)		(241)		1,254,295		(278,457)	17,476	11/01/2035	1.D FE	
..047870-SF-6		ATLANTA-TXBL-REF-REV ATLANTA-TXBL-REF-REV 2.913% 11/01/43		06/14/2023	AMH - AmeriUs Group Co.		368,010	500,000	501,802	501,448		(75)		(75)		501,373		(133,363)	9,022	11/01/2043	1.D FE	
..072024-PI-2		BAY AREA TOLL-TXB-S3 BAY AREA TOLL-TXB-S3 6.907% 10/01/50		06/14/2023	AMH - AmeriUs Group Co.		3,534,216	2,800,000	4,160,436	4,052,293		(11,792)		(11,792)		4,040,501		(506,285)	135,914	10/01/2050	1.E FE	
..114894-ZH-1		BROWARD CNTY FL APRT SYS REV BROWARD CNTY FL APRT 3.477% 10/01/43		06/14/2023	AMH - AmeriUs Group Co.		775,960	1,000,000	1,000,000	1,000,000						1,000,000		(224,040)	24,436	10/01/2043	1.E FE	
..15504R-ET-2		CENTRAL PUEBT SOUND REGIONAL T CENT PUEBT SOUND 5.491% 11/01/39		06/14/2023	AMH - AmeriUs Group Co.		922,055	880,000	1,082,708	1,047,638		(3,795)		(3,795)		1,043,843		(121,788)	29,932	11/01/2039	1.B FE	
..167593-AN-2		CHICAGO APRT-BABS-B CHICAGO APRT-BABS-B 6.395% 01/01/40		06/14/2023	AMH - AmeriUs Group Co.		3,224,144	2,800,000	3,710,084	3,587,738		(15,614)		(15,614)		3,552,124		(327,980)	170,604	01/01/2040	1.E FE	
..235036-BZ-8		DALLAS-FORT WORTH-C DALLAS-FORT WORTH-C 3.089% 11/01/40		06/14/2023	AMH - AmeriUs Group Co.		387,750	500,000	507,202	505,703		(294)		(294)		505,409		(117,659)	9,367	11/01/2040	1.E FE	
..319323-ID-3		FNI 2003-1H I FNI 2003-1H I 2.511% 12/25/42		06/01/2023	Paydown		19,808	19,808	10,351	3,381		16,226		16,226		19,808				205	12/25/2042	1.A FM
..319323-ID-3		FNR 2012-10 UF FNR 2010-15 PN 4.000%		06/01/2023	Paydown		13,523	13,523	13,225	13,225		297		297		13,523				1,387	10/25/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Recogn- ized	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
..38122N-D8-2	GOLDEN ST TBACCO-A1 GOLDEN ST TBACCO SEC 3.850% 06/01/50		06/01/2023	Call	100,000	485,000	485,000	485,000	485,000						485,000				9,336	06/01/2050	2,0 FE
..45506D-60-3	INDIANA FIN AUTH-TXBL INDIANA ST FIN AUTH R 3.630% 03/01/39		06/14/2023	AIH - AmerUs Group Co.		1,704,774	2,030,000	2,030,000	2,030,000						2,030,000		(325,226)	(325,226)	57,928	03/01/2039	1,0 FE
..487312-A0-2	KEENAW FT DETRIC SEC'D REV BOS SER 2019 4.166% 11/15/48		06/14/2023	AIH - AmerUs Group Co.		8,540,073	10,500,000	10,500,000	10,500,000						10,500,000		(1,959,927)	(1,959,927)	253,952	11/15/2048	1,0 FE
..66285H-A9-7	N TEX TIVY AUTH-BABS N TEXAS TOLLWAY AUTH 3.023% 01/01/40		06/14/2023	AIH - AmerUs Group Co.		783,150	1,000,000	1,000,000	1,000,000						1,000,000		(216,850)	(216,850)	28,860	01/01/2040	1,1 FE
..684273-HC-2	ORANGE CNTY TRANS-A ORANGE CNTY TRANS-A 6.908% 02/15/41		06/14/2023	AIH - AmerUs Group Co.		2,338,066	2,050,000	2,778,509	2,606,395		(18,727)		(18,727)		2,587,667		(249,601)	(249,601)	117,618	02/15/2041	1,8 FE
..79765R-IL-3	SAN FRANCISCO WTR-BAB SAN FRANCISCO WTR-BAB 6.950% 11/01/50		06/14/2023	AIH - AmerUs Group Co.		2,528,980	2,060,000	2,984,899	2,866,992		(12,821)		(12,821)		2,854,172		(325,192)	(325,192)	88,686	11/01/2050	1,0 FE
..83755H-L5-1	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH 3.693% 07/01/42		06/14/2023	AIH - AmerUs Group Co.		798,930	1,000,000	1,000,000	1,000,000						1,000,000		(201,070)	(201,070)	35,186	07/01/2042	1,1 FE
..91440J-LJ-9	UNIV OF MASS BLDG AUTH UNIV MA BLDG-BABS 5.450% 11/01/40		06/14/2023	AIH - AmerUs Group Co.		2,292,963	2,210,000	2,648,818	2,584,332		(9,162)		(9,162)		2,555,171		(262,207)	(262,207)	74,609	11/01/2040	1,0 FE
090999999999	Subtotal - Bonds - U.S. Special Revenues					29,693,240	31,098,331	35,668,708	34,998,881		(55,998)		(55,998)		34,942,886		(5,249,645)	(5,249,645)	1,064,718	XXX	XXX
..000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TNCAT 2019-A A1 8.871% 10/15/25		06/12/2023	Various		2,226,192	2,226,192	2,226,192	814,241						2,226,192				449,011	10/15/2025	1,0 Z
..000386-AA-2	ASSET 2017-1A A ASSET 2017-1A A 3.367% 05/16/42		06/16/2023	Paydown		85,775	85,775	86,536	85,994		(219)		(219)		85,775				1,359	05/16/2042	2,8 FE
..000367-AA-0	ASSET 2018-1A A ASSET 2018-1A A 3.844% 01/16/38		06/16/2023	Paydown		596,483	596,483	484,655	484,655		111,829		111,829		596,483				11,302	01/16/2038	5,8 FE
..00109B-AA-3	AFN 2019-1A A1 AFN 2019-1A A1 3.780% 05/20/49		06/20/2023	Paydown		8,263	8,263	8,263	8,263						8,263				120	05/20/2049	1,1 FE
..00109B-AB-1	AFN 2019-1A A1 AFN 2019-1A A2 4.460% 05/20/49		06/20/2023	Paydown		2,525	2,525	2,524	2,524		1		1		2,525				47	05/20/2049	1,1 FE
..001192-AH-6	SOUTHERN GAS Senior Unsecured 5.875% 03/15/41		06/14/2023	AIH - AmerUs Group Co.		66,852	67,000	93,409	91,191		(465)		(465)		90,726		(23,874)	(23,874)	2,941	03/15/2041	2,1 FE
..00159H-AB-1	APRC Funding III LLC APRC Funding III LLC 7.542% 03/24/31		05/03/2023	Paydown		5,000,000	5,000,000	4,988,882	4,993,105		6,895		6,895		5,000,000				186,143	03/24/2031	1,0 PL
..00206R-JL-7	AT&T INC Senior Unsecured 4.850% 07/15/45		06/14/2023	AIH - AmerUs Group Co.		1,303,401	1,500,000	1,457,983	1,461,119		428		428		1,461,548		(158,147)	(158,147)	66,485	07/15/2045	2,8 FE
..00206R-KH-4	AT&T INC Senior Unsecured 2.250% 02/01/32		06/14/2023	AIH - AmerUs Group Co. 100,0000 Redemption		394,655	500,000	489,095	489,265		33		33		489,299		(104,443)	(104,443)	9,781	02/01/2032	2,8 FE
..00230H-AA-8	AT&T INC P/T CERTS 4.003% 05/15/46		06/15/2023			37,337	37,337	37,710	37,691		(354)		(354)		37,337				630	05/15/2046	2,8
..00255U-IA-3	ASSET 2020-1A A ASSET 2020-1A A 3.351% 01/16/40		04/15/2023	Paydown		16,117	16,117	16,117	16,117						16,117				180	01/16/2040	2,1 FE
..00382H-AA-0	Abteen 2019 1 ABTEEN 2019-1 A 3.930% 08/15/39		06/15/2023	Paydown		48,395	48,395	48,395	48,395						48,395				793	08/15/2039	1,8 PL
..004421-BH-5	ACE SECURITIES CORP. ACE 02-HE ACE 2002-HE3 M1 6.950% 10/25/32		06/26/2023	Paydown		4,738	4,738	4,824	5,032		(1,193)		(1,193)		4,738				127	10/25/2032	1,1 FM
..004421-CH-4	ACE 2003-HS1 M3 ACE 2003-HS1 M3 8.900% 06/25/33		06/26/2023	Paydown		84,268	84,268	73,432	81,626		2,642		2,642		84,268				1,085	06/25/2033	1,1 FM
..00442B-A0-3	ACE 2006-HE4 A2D ACE 2006-HE4 A2C 5.470% 10/25/36		06/26/2023	Paydown		31,840	31,840	18,089	13,745		18,095		18,095		31,840				158	10/25/2036	1,1 FM
..00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.650% 10/25/36		06/26/2023	Paydown		31,840	31,840	18,248	13,791		18,049		18,049		31,840				158	10/25/2036	1,1 FM
..00442J-A0-6	ACE SECURITIES CORP ACE 07-ASP ACE 2007-ASP1 A2C 5.670% 03/25/37		05/25/2023	Paydown		3,831	3,831	2,347	2,106		1,725		1,725		3,831				20	03/25/2037	1,1 FM
..005346-AS-9	ADMSO 2018-1 A ADMSO 2018-1 A 4.910% 11/15/48		06/15/2023	Paydown		50,977	50,977	50,975	50,971		6		6		50,977				1,022	11/15/2048	1,1 FE

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/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
..007036-RR-2		ARNT 2005-1 C89 ARNT 2005-1 2A22 4 184%		06/01/2023	Paydown		254	254	238	253		2		2		254				4	05/25/2035	1.A FM
..007036-PG-5		ARNT 2005-6A P ARNT 2005-6A 2A1 5 770%		06/26/2023	Paydown		177,233	177,233	94,158	87,095		90,137		90,137		177,233				4,283	11/25/2035	1.A FM
..007036-OIL-9		ARNT 2005-8 ARL ARNT 2005-8 7A4 5 810%		06/26/2023	Paydown		23,748	23,748	23,100	23,332		416		416		23,748				478	11/25/2035	1.A FM
..007037-AD-6		ARNT 2007-1 C83 ARNT 2007-1 4A1 5 435%		06/01/2023	Paydown		21,864	21,864	18,225	18,225		3,639		3,639		21,864				469	03/25/2037	5.B FM
..012873-AK-1		ENCANA CORP Senior or Unsecured 7.375%		06/14/2023	AMH - AmerUs Group Co.		1,060,368	1,000,000	1,162,180	1,123,167		(4,960)		(4,960)		1,118,207		(57,839)	(57,839)	45,684	11/01/2031	2.C FE
..021460-AC-7		CWALT 2006-0A10 2A2 CWALT 2006-0A10 3A1		06/26/2023	Paydown		15,124	15,683	15,222	16,625		(1,501)		(1,501)		15,124				237	08/25/2046	4.C RM
..021465-AD-1		CWALT 2006-0A14 MB CWALT 2006-0A14 2A1		04/25/2023	Paydown		889	873	775	860		29		29		889				11	11/25/2046	1.G FM
..021465-AD-1		CWALT 2006-0A14 MB CWALT 2006-0A14 2A1		06/26/2023	Paydown		17,461	17,645	15,668	17,375		87		87		17,461				280	11/25/2046	2.A FM
..021465-AD-1		CWALT 2006-0A14 MB CWALT 2006-0A14 2A1		05/25/2023	Paydown		47,842	47,424	42,208	46,972		869		869		47,842				736	11/25/2046	2.B FM
..021465-AD-1		CWALT 2006-0A14 MB CWALT 2006-0A14 2A1		06/26/2023	Paydown		154,014	156,278	141,874	155,658		(1,644)		(1,644)		154,014				2,462	11/25/2046	2.C RM
..02146T-AV-3		CWALT 2006-2A03 B1 CWALT 2006-2A03 A23		06/01/2023	Paydown		2,990	3,149	2,280	1,796		1,194		1,194		2,990				75	08/25/2036	1.A FM
..02147L-AB-9		CWALT 2006-22R 1A2 CWALT 2006-22R 1A2		06/01/2023	Paydown		16,980	17,058	11,543	9,549		7,441		7,441		16,980				663	05/25/2036	1.A FM
..02147R-AF-7		CWALT 2006-2303 1A9 CWALT 2006-2303 1A6		06/01/2023	Paydown		7,387	7,348	6,241	6,621		766		766		7,387				184	08/25/2036	1.A FM
..02147R-AG-5		CWALT 2006-2303 1A9 CWALT 2006-2303 1A7		06/01/2023	Paydown		26,658	26,519	19,937	21,417		5,242		5,242		26,658				530	08/25/2036	1.A FM
..02147R-AG-5		CWALT 2006-2303 1A9 CWALT 2006-2303 1A7		06/01/2023	Paydown		2,932	2,917	2,903	3,009		(77)		(77)		2,932				44	08/25/2036	4.A FM
..02147V-AA-9		CWALT 2006-2503 A6 CWALT 2006-2503 A1		06/01/2023	Paydown		6,654	6,705	4,413	3,432		3,222		3,222		6,654				149	10/25/2036	1.A FM
..02147X-AU-1		CWALT 2006-3203 A12 CWALT 2006-3203 A19		06/01/2023	Paydown		12,940	13,057	9,380	7,472		5,468		5,468		12,940				295	11/25/2036	1.A FM
..02147Y-AW-7		CWALT 2006-3203 A12 CWALT 2006-3203 A21		06/01/2023	Paydown		20,574	20,761	14,786	11,555		9,020		9,020		20,574				384	11/25/2036	1.A FM
..02148B-AC-8		CWALT 2006-3303 2A1 CWALT 2006-3303 2A1		06/01/2023	Paydown		38,027	38,807	32,034	29,306		8,721		8,721		38,027				827	11/25/2036	5.A FM
..02148H-AA-9		CWALT 2006-3103 A11 CWALT 2006-3103 A1		06/25/2023	Paydown		3,545	3,017	1,436	987		2,558		2,558		3,545				101	11/25/2036	1.A FM
..02148H-AL-5		CWALT 2006-3103 A11 CWALT 2006-3103 A11		06/25/2023	Paydown		3,560	2,967	1,447	988		2,562		2,562		3,560				99	11/25/2036	1.A FM
..02148H-AL-5		5.750% 11/25/36		06/25/2023	Paydown		354	365	194	131		222		222		354				8	11/25/2036	1.A FM
..02148C-AD-3		CWALT 2006-4103 1A1 CWALT 2006-4103 1A4		06/01/2023	Paydown		16,504	16,882	12,255	9,498		7,006		7,006		16,504				402	01/25/2037	1.A FM
..02148J-AU-0		CWALT 2006-45T1 MB CWALT 2006-45T1 2A5		06/01/2023	Paydown			130	96	86		(86)		(86)						4	02/25/2037	3.A FM
..02148J-AU-0		CWALT 2006-45T1 MB CWALT 2006-45T1 2A5		05/01/2023	Paydown			(2,509)	(1,856)	(1,651)		1,651		1,651						29	02/25/2037	3.B FM
..02149L-AE-1		CWALT 2007-0A2 2A3 CWALT 2007-0A2 2A1		06/26/2023	Paydown		19,346	19,346	11,148	10,795		8,551		8,551		19,346				276	03/25/2047	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 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
..02150M-AA-3	CWALT 2007-13 A1 CWALT 2007-13 A1 6.00%		05/01/2023	Paydown		7,527	7,535	4,542	3,567		3,960		3,960		7,527				51	06/25/2047	1.A FM
..02150V-AD-7	CWALT 2007-HY7C A1 CWALT 2007-HY7C A4 5.61%		06/26/2023	Paydown		90,073	83,703	75,607	80,901		9,172		9,172		90,073				1,310	08/25/2037	1.A FM
..02151C-AC-0	CWALT 2007-1503 B2 CWALT 2007-1503 A3 5.75%		06/01/2023	Paydown		12,288	20,771	13,337	10,773		1,515		1,515		12,288				595	07/25/2037	1.A FM
..02209S-BE-2	ALTRIA GROUP INC Senior Unsecured 5.80%		06/14/2023	AMH - AmerUs Group Co.		2,898,847	3,000,000	2,992,950	2,993,768		108		108		2,993,876		(95,029)		145,000	02/14/2039	2.B FE
..02209S-BG-7	ALTRIA GROUP INC Senior Unsecured 6.20%		06/14/2023	AMH - AmerUs Group Co.		949,172	1,000,000	997,060	997,135		10		10		997,144		(47,972)		51,667	02/14/2039	2.B FE
..02379*-AA-7	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1A 3.530%		06/15/2023	Redemption 100,000		450,000	450,000	450,000	450,000						450,000				7,943	06/15/2026	1.E PL
..02660T-BM-4	AMH 2005-2 1A2 AMH 2005-2 5A4A 5.883%		06/01/2023	Paydown		130,910	130,910	112,829	128,858		2,052		2,052		130,910				2,052	10/25/2034	1.A FM
..02660T-FK-4	AMH 2006-3 3A12 AHMA 2006-3 3A12 5.340%		06/01/2023	Paydown		61,164	61,164	48,741	41,705		19,459		19,459		61,164				691	09/25/2035	1.A FM
..02660U-AL-4	AMH 2006-3 3A12 AHMA 2006-3 3A12 5.340%		06/26/2023	Paydown		5,095	5,095	4,675	4,773		322		322		5,095				65	10/25/2046	1.A FM
..02660U-AL-4	AMH 2006-3 3A12 AHMA 2006-3 3A12 5.340%		05/25/2023	Paydown		304	304	279	284		19		19		304				4	10/25/2046	1.A FM
..03027X-BB-8	AMERICAN TOWER Senior Unsecured 2.30%		06/14/2023	AMH - AmerUs Group Co.		2,529,709	3,200,000	3,182,208	3,184,225		743		743		3,184,969		(655,260)		54,996	09/15/2031	2.C FE
..03072S-LV-5	AMSI 2003-11 M1 AMSI 2003-11 M1 6.185%		06/26/2023	Paydown		7,961	7,961	7,384	7,739		222		222		7,961				159	12/25/2033	1.A FM
..03072S-LV-5	AMSI 2003-11 M1 AMSI 2003-11 M1 6.185%		04/25/2023	Paydown		5,920	5,920	5,490	5,755		165		165		5,920				74	12/25/2033	1.A FM
..03770D-AA-0	Apollo Debt Solutions BDC SR NTS 8.210%		06/13/2023	AAIA Modco FHLB - AMI		14,026,364	14,000,000	14,000,000							14,000,000		26,364		459,760	01/19/2026	2.C PL
..03770D-AA-4	Apollo Debt Solutions BDC SR NTS 8.210%		06/13/2023	AAIA Modco FHLB - AMI		21,968,012	22,000,000	22,000,000	22,000,000						22,000,000		(31,988)		722,480	12/21/2025	2.C PL
..037735-CY-1	APALACHIAN PWR Senior Unsecured 3.70%		06/14/2023	AMH - AmerUs Group Co.		740,279	1,000,000	1,077,700	1,073,448		(781)		(781)		1,072,667		(332,388)		22,919	05/01/2050	1.G FE
..038779-AB-0	ABRY'S 2020-1A A2 ABRY'S 2020-1A A2 3.237%		04/30/2023	Paydown		5,000	5,000	5,000	5,000						5,000				81	07/30/2050	2.C FE
..04010L-BC-6	ARES CAPITAL COR Senior Unsecured 3.20%		06/14/2023	AMH - AmerUs Group Co.		3,008,928	4,000,000	3,973,160	3,977,665		990		990		3,978,655		(969,727)		74,311	11/15/2031	2.C FE
..04015K-AB-6	ARES FINANCIAL SENIOR 3.250%		06/14/2023	AMH - AmerUs Group Co.		839,494	1,000,000	997,710	998,224		96		96		998,320		(158,826)		16,160	06/15/2030	2.A FE
..04010Q-AQ-9	AHT 1 2018-ASFF AHT 1 2018-ASFF 9.41%		06/27/2023	AAIA FLS ILA		4,720,220	5,000,000	4,717,980			2,195		2,195		4,720,175		55		15,697	04/15/2035	5.A
..040504-AL-7	ASITCO CAPITAL Senior Unsecured 4.250%		06/14/2023	AMH - AmerUs Group Co.		1,965,357	1,500,000	1,500,000	1,500,000						1,500,000		(134,643)		39,490	11/01/2029	2.C FE
..04516G-DS-8	ABSHE 2003-HE2 A110 ABSHE 2003-HE2 M1 6.68%		06/15/2023	Paydown		74,978	74,978	74,588	74,698		280		280		74,978				1,166	04/15/2033	1.A FM
..04516G-NC-3	ABSHE 2004-HE7 M1 ABSHE 2004-HE7 M1 6.125%		06/26/2023	Paydown		107,902	107,902	100,233	102,701		5,201		5,201		107,902				2,167	10/25/2034	1.A FM
..04516K-AA-6	ASSET 2018-2A C ASSET 2018-2A A 4.454%		06/16/2023	Paydown		84,004	84,004	84,002	84,006		(1)		(1)		84,004				1,773	11/18/2038	3.B FE
..053332-BA-9	AUTOZONE INC Senior Unsecured 1.650%		06/14/2023	AMH - AmerUs Group Co.		775,284	1,000,000	980,250	984,240		827		827		985,067		(209,784)		15,079	01/15/2031	2.B FE
..05369A-AC-5	AVIATION CAPITAL Senior Unsecured 3.875%		05/01/2023	Maturity		2,000,000	2,000,000	1,997,020	1,999,027		973		973		2,000,000				38,750	05/01/2023	2.C FE
..05369A-AF-8	AVIATION CAPITAL Senior Unsecured 4.375%		06/14/2023	AMH - AmerUs Group Co.		986,284	1,000,000	989,410	997,966		1,089		1,089		998,455		(12,171)		38,160	01/30/2024	2.B 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	
055200-4A-0	BCAPB 2007-4B1 A1 BCAPB 2007-4B1 A1 5.300%		06/26/2023	Paydown		130,343	130,343	62,947	51,317		79,026		79,026		130,343				609	03/25/2037	1.A FM	
055310-4B-5	BCAP 2009-RR2 A2 BCAP 2009-RR2 A2 3.604%		06/01/2023	Paydown		37,065	37,065	31,916	31,916		5,150		5,150		37,065				500	01/21/2038	1.A FM	
05531U-4D-2	BCAP LLC TRUST BCAP 09-RR5 BCAP 2009-RR5 242		06/01/2023	Paydown			2	2	1			(1)									02/26/2037	1.A FM
05531U-4D-2	BCAP LLC TRUST BCAP 09-RR5 BCAP 2009-RR5 242		05/01/2023	Paydown		1,007	2,307	1,837	1,463		(456)		(456)		1,007				58	02/26/2037	1.C FM	
05531U-4D-2	BCAP LLC TRUST BCAP 09-RR5 BCAP 2009-RR5 242		04/01/2023	Paydown		37,913	34,894	27,785	22,135		15,778		15,778		37,913				802	02/26/2037	1.F FM	
05532E-AK-1	BCAP 2009-RR10 1242 BCAP 2009-RR10 542		04/01/2023	Paydown		3,553	3,547	3,352	3,532		21		21		3,553				44	01/26/2036	1.B FM	
05532E-AK-1	BCAP 2009-RR12 342 BCAP 2009-RR12 342		06/01/2023	Paydown		85,012	85,012	80,352	84,651		361		361		85,012				1,579	01/26/2036	1.C FM	
05532G-AF-7	BCAP 2009-RR12 342 BCAP 2009-RR12 342		06/01/2023	Paydown		165,539	167,135	149,507	149,507		16,031		16,031		165,539				2,303	12/26/2035	1.A FM	
05532X-BE-2	BCAP LLC TRUST BCAP 10-RR4 BCAP 2010-RR4 846		05/01/2023	Paydown		4,717	4,717	4,523	4,734		(16)		(16)		4,717				68	10/26/2035	1.F FM	
05532X-BE-2	BCAP LLC TRUST BCAP 10-RR4 BCAP 2010-RR4 846		06/01/2023	Paydown		1,957	1,957	1,876	1,964		(7)		(7)		1,957				39	10/26/2035	1.G FM	
05532X-BE-2	BCAP 2010-RR7 4414 BCAP 2010-RR7 5411		06/01/2023	Paydown		150	150	150	152		(2)		(2)		150				2	10/26/2035	2.B FM	
055330-04-6	BCAP 2010-RR7 4414 BCAP 2010-RR7 5411		06/01/2023	Paydown		3,123	3,123	2,596	2,028		1,095		1,095		3,123				94	10/26/2036	1.A FM	
055330-04-6	BCAP 2010-RR7 4414 BCAP 2010-RR7 5411		05/01/2023	Paydown		1,209	1,331	1,106	865		344		344		1,209				33	10/26/2036	1.E FM	
055330-04-6	BCAP 2011-RR12 247 BCAP 2011-RR12 247		04/01/2023	Paydown		12,178	12,184	10,128	7,913		4,265		4,265		12,178				244	10/26/2036	2.A FM	
05537N-AR-1	BCAP 2012-RR5 642 BCAP 2012-RR5 642 3.872%		06/01/2023	Paydown		38,347	39,527	37,346	37,683		663		663		38,347				572	12/26/2036	1.A FM	
055380-BE-9	BCAP 2012-RR2 247 BCAP 2012-RR2 5416 3.762%		06/01/2023	Paydown		52,738	52,935	49,220	49,220		3,518		3,518		52,738				857	10/26/2035	1.A FM	
05540F-BX-9	BCAP 2013-RR9 142 BCAP 2013-RR9 142 3.935%		06/01/2023	Paydown		344,079	443,746	415,231	431,733		(87,653)		(87,653)		344,079				7,816	02/26/2036	1.A FM	
05542U-4B-9	Blue Torch Capital BTC Holdings Fund I		06/01/2023	Paydown		39,266	36,817	34,725	34,959		4,307		4,307		39,266				664	01/26/2036	1.A FM	
055596*-4B-5	BSPT 2022-FL9 AS BSPT 2022-FL9 A 7.443%		06/09/2023	Paydown		832,919	832,919	832,919	832,919						832,919				29,577	01/28/2027	1.B FE	
055594-4A-6	BGS NE II (OMAHA NE) CTL PT P/T CERTS		05/17/2023	AAIA Medco Catalina - AMI	100,0000	8,674,119	8,750,000	8,662,500	8,688,418		10,953		10,953		8,689,371		(25,252)	(25,252)	257,224	07/15/2039	1.A FE	
05601*-4A-0	BAKER HUGHES Senior Unsecured 4.080%		06/15/2023	Redemption		52,363	52,363	52,363	52,363						52,363				792	12/31/2045	1.G	
05723K-AF-7	BAFC 2006-C B3 BAFC 2006-C 241 3.503%		06/14/2023	AMH - AmerUs Group Co.		1,173,417	1,500,000	1,451,260	1,454,747		434		434		1,455,181		(281,764)	(281,764)	30,430	12/15/2047	1.G FE	
056830-4D-0	BAFC 2006-D 6A1 BAFC 2006-D 6A1 3.383%		06/01/2023	Paydown		26,362	29,903	27,456	27,456		(1,094)		(1,094)		26,362				383	04/20/2036	3.C RM	
056833-AT-9	BAFC 2006-D 6A1 BAFC 2006-D 6A1 3.383%		06/01/2023	Paydown		15,735	15,797	13,276	13,960		1,775		1,775		15,735				204	05/20/2036	1.A FM	
056833-AT-9	BAFC 2006-D 6A1 BAFC 2006-D 6A1 3.383%		06/01/2023	Paydown		6,943	6,943	6,008	6,091		252		252		6,943				104	05/20/2036	1.B FM	
05946X-D3-4	BAFC 2005-5 B6 BAFC 2005-5 1A1 5.500%		06/01/2023	Paydown		5,935	5,935	5,747	5,837		97		97		5,935				136	09/25/2035	1.A FM	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
05946X-ZD-8	BAFC 2005-F 6A1 BAFC 2005-F 6A1 4.051%		06/01/2023	Paydown		1,394	1,394	1,297	1,308		.86		.86		1,394			24	09/20/2035	1.A FM
05948K-1I/3-9	BOA 2005-11 10B3 BOA 2005-11 4A3 5.750%		06/01/2023	Paydown		18,592	22,134	18,161	17,680		.912		.912		18,592			423	12/25/2035	1.A FM
05948A-4K-3	BOAMS 2005-D B5 BOAMS 2005-D 2A1 4.354%		06/01/2023	Paydown		14,134	11,577	11,176	11,192		2,943		2,943		14,134			196	05/25/2035	1.A FM
05949A-4S-6	BOAMS 2005-D B5 BOAMS 2005-D 3A1 4.997%		06/01/2023	Paydown		4,412	4,412	4,495	4,423		(11)		(11)		4,412			67	05/25/2035	1.A FM
05949A-6J-4	BOAMS 2005-E 2A7 BOAMS 2005-E 2A7 4.596%		06/01/2023	Paydown		5,482	5,518	5,255	5,320		.162		.162		5,482			79	06/25/2035	1.A FM
05949A-6J-4	BOAMS 2005-E 2A7 BOAMS 2005-E 2A7 4.596%		06/23/2023	Paydown		5,787	5,787	5,156			.630		.630		5,787				06/25/2035	1.A FM
05949C-CA-2	BOAMS 2005-F B1 BOAMS 2005-F 2A2 4.370%		06/01/2023	Paydown		54,055	55,036	53,243	53,634		.420		.420		54,055			965	07/25/2035	1.A FM
05949C-6A-8	BOAMS 2005-H 4A1 BOAMS 2005-H 2A5 4.004%		06/01/2023	Paydown		8,544	8,588	8,429	8,463		.81		.81		8,544			142	09/25/2035	1.A FM
05950D-AD-2	BAFC 2006-E 2A1 BAFC 2006-E 2A1 4.934%		06/01/2023	Paydown		14,880	16,103	14,465	14,661		.220		.220		14,880			251	06/20/2036	1.A FM
05951U-A1-1	BANC OF AMERICA FUNDING CORP B BAFC 2006-8T2		04/01/2023	Paydown		6,655	7,018	6,562	6,582		.73		.73		6,655			103	10/25/2036	2.C RM
05951U-A1-1	BANC OF AMERICA FUNDING CORP B BAFC 2006-8T2		06/01/2023	Paydown		10,869	13,804	12,907	12,946		(2,077)		(2,077)		10,869			317	10/25/2036	3.A FM
059522-BE-1	BAFC 2007-C X84 BAFC 2007-C 4A3 3.818%		06/01/2023	Paydown		8,838	8,995	8,859	9,316		(478)		(478)		8,838			142	05/20/2036	3.A FM
059522-BE-1	BAFC 2007-C X84 BAFC 2007-C 4A3 3.818%		06/01/2023	Paydown		13,898	14,146	14,022	14,948		(950)		(950)		13,898			224	05/20/2036	3.B FM
05952H-JD-1	BOAMS 2007-1 2B3 BOAMS 2007-1 1A4 6.000%		06/01/2023	Paydown		5,066	13,089	11,854	11,945		(6,788)	.92	(6,880)		5,066			327	03/25/2037	2.C RM
05990R-AU-5	BAFC 2015-F4 6A3 BAFC 2015-F4 6A3 3.161%		06/28/2023	Paydown		241,201	241,201	195,373	218,530		.22,671		.22,671		241,201			3,628	08/27/2036	1.A FM
06051G-HJ-6	BANK OF AMER CORP Senior Unsecured 4.078%		06/14/2023	AMH - AmerUs Group Co.		628,707	750,000	750,000	750,000		(9,760)		(9,760)		750,000		(121,283)	19,625	04/23/2040	1.E FE
06540Z-BD-0	BANK 2019-BN22 C BANK 2019-BN22 YA 0.709%		06/01/2023	Paydown				11,483	9,760		(9,760)		(9,760)					757	05/15/2062	1.A FE
06540X-BH-3	11/15/62		06/01/2023	Paydown				2,195	1,886		(1,886)		(1,886)					132	11/15/2062	1.A FE
07324S-BP-6	BAVC 2005-2A A2 BAVC 2005-2A A2 5.675%		06/26/2023	Paydown		27,955	27,505	20,319	22,235		5,270		5,270		27,505			486	08/25/2035	2.A FE
07324S-CC-4	BAVC 2005-3A A2 BAVC 2005-3A A2 5.750%		06/26/2023	Paydown		277,508	277,508	266,217	265,632		.11,656		.11,656		277,508			5,317	11/25/2035	2.C FE
07324S-CS-9	BAVC 2005-4A A2 BAVC 2005-4A A2 5.735%		06/26/2023	Paydown		167,287	167,287	159,318	159,675		.7,611		.7,611		167,287			3,245	01/25/2036	2.C FE
07324V-AC-3	BAVC 2006-2A A2 BAVC 2006-2A A2 5.570%		06/26/2023	Paydown		19,910	19,810	14,263	15,043		.4,767		.4,767		19,810			341	07/25/2036	2.A FE
07325V-AF-1	BAVY 2007-A B1 BAVY 2007-A 1A5 6.601%		06/01/2023	Paydown		14,910	14,910	15,208	15,166		(257)		(257)		14,910			421	05/28/2037	1.A FM
07378R-4B-5	BS4BS 2007-AC4 A3 BS4BS 2007-AC4 A2 9.273%		06/25/2023	Paydown		5,139	5,297	5,681	6,081		(942)		(942)		5,139			122	02/25/2037	5.A FM
07384M-4A-7	BS4RM 2004-10 12A2 BS4RM 2004-10 12A2		06/01/2023	Paydown		14,695	14,695	13,335	13,542		.1,153		.1,153		14,695			161	01/25/2035	1.A FM
07384M-TT-9	BS4RM 2003-1 B3 BS4RM 2003-1 1I 4.359%		06/01/2023	Paydown		8,994	8,994	8,769	8,948		.146		.146		8,994			157	04/25/2033	1.A FM

SCHEDULE D - PART 4

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

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	Consi-deration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Accretion/Amortization	Current Year's 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 Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..078200-00-5	BELLA VISTA MORTGAGE TRUST BVI BLMBS 2005-2 2A1 5.878% 05/20/45				06/21/2023	Paydown		135,103	119,522	89,751	82,841		52,262		52,262	135,103					3,599	05/20/2045	1.A FM
..08161C-AG-6	BIWARK 2018-B2 C BIWARK 2018-B2 YA 10 0.598% 02/15/51				06/01/2023	Paydown				1,055			(1,055)								58	02/15/2051	1.A FE
..08163E-BE-4	BIWARK 2021-B26 D BIWARK 2021-B26 YA 10 0.998% 06/15/54				06/01/2023	Paydown				2,886	2,405		(2,405)		(2,405)						159	06/15/2054	1.A FE
..09143F-AA-3	BISHOP HILL ENERGY LLC SR SEC'D NTS 3.280% 06/30/37				06/30/2023	Redemption	100,000	243,213	243,213	243,213	243,213					243,213					4,011	06/30/2037	2.B PL
..092113-AQ-2	BLACK HILLS CORP Senior Unsecured 4.350% 05/01/33				06/14/2023	AIH - AmerUs Group Co.		444,869	500,000	497,715	498,228		62		62	498,230			(53,421)		13,473	05/01/2033	2.A FE
..09261B-AA-8	BLACKSTONE HDGS Senior Unsecured 1.600% 03/30/31				06/14/2023	AIH - AmerUs Group Co.		446,247	600,000	598,902	599,123		45		45	599,168			(152,920)		6,773	03/30/2031	1.E FE
..09261H-A1-3	BLACKSTONE PRIVA Senior Unsecured 7.050% 09/29/25				05/19/2023	Tax Free Exchange		18,462,362	18,572,000	18,435,310	18,446,134		16,229		16,229	18,462,362					843,788	09/29/2025	2.C FE
..09261H-BA-4	BLACKSTONE PRIVA Senior Unsecured 7.050% 09/29/25				06/26/2023	Various		16,891,786	16,901,000	16,801,227			2,911		2,911	16,804,137		87,648			243,653	09/29/2025	2.C FE
..09748R-AA-6	BOJA 2020-1A A2 BOJA 2020-1A A2 3.832% 10/20/50				04/20/2023	Paydown	100,000	42,425	42,425	42,498	42,634		(209)		(209)	42,425					813	10/20/2050	2.B FE
..09751*-AA-0	BOLDT SUN FORTS 2018 PT TR P/T CERTS 4.390% 10/15/43				06/15/2023	Redemption		48,983	48,983	48,983	48,983					48,983					930	10/15/2043	1.G
..101137-AT-4	BOSTON SCIENTIFIC Senior Unsecured 4.550% 03/01/39				06/14/2023	AIH - AmerUs Group Co.		898,334	980,000	974,512	975,227		92		92	975,319		(76,985)			35,053	03/01/2039	2.A FE
..10367*-AA-0	BRVES STADIUM COMPANY LLC SR SEC'D NTS 3.770% 09/30/41				04/21/2023	Redemption	100,000	(1,422)	(1,422)	(1,422)	(1,422)					(1,422)					4,375	09/30/2041	2.A PL
..10821U-2D-9	BRIGHTHS FIN GLB Senior Secured 0.600% 06/28/23				06/28/2023	Maturity		5,000,000	5,000,000	4,999,200	4,999,886		114		114	5,000,000					15,000	06/28/2023	1.G FE
..110122-C0-9	BRISTOL-INVEST Senior Unsecured 4.12% 06/15/39				06/14/2023	AIH - AmerUs Group Co.		899,040	1,000,000	1,276,369	1,247,957		(5,875)		(5,875)	1,242,082		(343,042)			20,510	06/15/2039	1.F FE
..11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35				06/15/2023	Redemption	100,000	36,040	36,040	36,040	36,040					36,040					523	03/15/2035	1.F FE
..11042T-AA-1	BRIT AIR 18-1 Secured 3.800% 09/20/31				06/20/2023	Redemption	100,000	58,751	58,751	56,125	56,661		2,089		2,089	58,751					1,116	09/20/2031	1.F FE
..11042U-AA-4	BRIT AIR 2020-1 Secured 8.375% 11/15/28				05/15/2023	Redemption	100,000	13,382	13,382	13,599			(217)		(217)	13,382					280	11/15/2028	2.B FE
..11040M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32				05/15/2023	Redemption	100,000	37,264	37,264	39,100	38,894		(1,630)		(1,630)	37,264					792	11/15/2032	1.G FE
..11135F-BF-7	BROADCOM INC Senior Unsecured 2.600% 02/15/33				06/14/2023	AIH - AmerUs Group Co.		772,789	1,000,000	987,720	998,053		77		77	998,130		(225,341)			21,594	02/15/2033	2.C FE
..11135F-B0-3	BROADCOM INC Senior Unsecured 3.187% 11/15/36				06/14/2023	AIH - AmerUs Group Co.		2,228,384	3,000,000	2,985,729	2,986,600		350		350	2,986,950		(758,566)			55,507	11/15/2036	2.C FE
..12327F-AA-5	BUETS 2020-1A A BUETS 2020-1A A 2.981% 11/15/35				06/15/2023	Paydown		150,796	150,796	150,794	150,793		4		4	150,796					2,132	11/15/2035	1.F FE
..12481B-AF-2	CBASS 2007-CB2 A1 CBASS 2007-CB2 A1 5.420% 02/25/37				06/26/2023	Paydown		14,343	14,343	5,289	5,389		8,987	33	8,954	14,343					66	02/25/2037	1.A FM
..12510H-AE-0	CAUTO 2020-1A B2 CAUTO 2020-1A A5 3.480% 02/15/50				06/15/2023	Paydown		15,000	15,000	14,994	14,998		2		2	15,000					211	02/15/2050	1.E FE
..12515B-AF-5	CD 2019-CB B CD 2019-CB XA 1.543% 08/15/57				06/01/2023	Paydown				5,200	4,245		(4,245)		(4,245)						324	08/15/2057	1.A FE
..125435-AA-5	CIVL 2006-R2 AS CIVL 2006-R2 #F1 5.570% 07/25/36				06/25/2023	Paydown		56,909	56,909	51,730	52,800		4,649		4,649	56,909					1,005	07/25/2036	1.A FM
..125435-AB-3	CIVL 2006-R2 AS CIVL 2006-R2 AS 0.892% 07/25/36				06/01/2023	Paydown				6,547	3,332		(3,332)		(3,332)						347	07/25/2036	6. FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- nation, NAIC Design- nation Modifier and SVO Admini- strative Symbol
12549H-AA-6	CML 2006-18 2V7 CML 2006-18 1A1 6.000% 12/25/36		05/01/2023	Paydown		12	3.387	2,210	2,097		(2,086)		(2,086)		12				53	12/25/2036	4.B FM
125523-AJ-9	CIGNA GROUP/THE Senior Unsecured 4.800% 08/15/38		06/14/2023	AIH - AmerUs Group Co.		3,729,260	4,000,000	3,993,589	3,994,411		110		110		3,994,521		(265,261)		159,467	08/15/2038	2.A FE
12593A-BB-0	COMI 2015-CP23 A4 COMI 2015-CP23 YA 1.000% 05/10/48		06/01/2023	Paydown				4,297	2,886		(2,886)		(2,886)						610	05/10/2048	1.B FE
126396-DD-7	CSMC 2009-14R 4A10 CSMC 2009-14R 4A10 4.586% 10/26/35		06/01/2023	Paydown		85,800	85,800	82,092	82,900		2,900		2,900		85,800				1,203	10/26/2035	1.A FM
12639H-FA-8	CSMC 2010-15R 2B1 CSMC 2010-15R 7A4 2.338% 10/26/37		06/01/2023	Paydown		2,476	12,491	9,400	9,509		(6,819)	214	(7,033)		2,476				129	10/26/2037	1.A FM
126408-HN-6	CSX CPP Senior Unsecured 4.750% 11/15/48		06/14/2023	AIH - AmerUs Group Co.		2,726,678	3,000,000	2,972,040	2,973,668		234		234		2,974,192		(247,514)		82,729	11/15/2048	2.A FE
12641T-AS-5	CSMC 2009-SR 2A3 CSMC 2009-SR 2A3 3.839% 06/25/36		06/01/2023	Paydown		54,545	54,545	49,174	49,817		5,383	655	4,728		54,545				621	06/25/2036	1.A FM
12642E-BN-1	CSMC 2010-20R 7A4 CSMC 2010-20R 7A4 3.500% 03/27/37		06/01/2023	Paydown		83,880	83,880	82,811	83,109		781		781		83,880				1,068	03/27/2037	1.A FM
12648L-BP-3	CSMC 2011-SR 4A2 CSMC 2011-SR 5A2 3.902% 02/27/47		06/01/2023	Paydown		175,703	175,703	153,192	161,676		14,027		14,027		175,703				2,141	02/27/2047	3.C RM
12649Q-DN-6	CSMC 2011-6R 3A11 CSMC 2011-6R 3A11 4.104% 07/28/36		06/01/2023	Paydown		79,388	79,388	49,594	49,994		29,404		29,404		79,388				1,475	07/28/2036	1.A FM
12649Q-DN-6	CSMC 2011-6R 3A11 CSMC 2011-6R 3A11 4.104% 07/28/36		04/01/2023	Paydown		13,949	13,949	8,783	8,783		5,166		5,166		13,949				167	07/28/2036	2.A FM
126650-AI-0	CVS PASS-THROUGH P/T CERTS 5.298% 01/11/27		06/10/2023	Redemption 100.0000		91,926	91,926	98,115	93,836		(1,910)		(1,910)		91,926				2,030	01/11/2027	2.B
126650-BC-3	CVS PASS-THROUGH P/T CERTS 5.880% 01/10/28		06/10/2023	Redemption 100.0000		12,061	12,061	12,961	12,387		(325)		(325)		12,061				118	01/10/2028	2.B
126650-CY-4	CVS HEALTH CORP Senior Unsecured 4.780% 03/25/38		06/14/2023	AIH - AmerUs Group Co.		915,127	1,000,000	1,228,980	1,201,963		(4,953)		(4,953)		1,197,010		(281,883)		34,389	03/25/2038	2.B FE
126670-AF-5	CML 2007-S01 A1 CML 2005-10 AF6 4.162% 02/25/36		06/01/2023	Paydown		486	486	477	489		(3)		(3)		486				9	02/25/2036	1.A FM
126670-CX-2	CML 2005-11 M09 CML 2005-11 AF5A 5.998% 02/25/36		06/01/2023	Paydown		52,678	52,678	39,795	47,004		5,673		5,673		52,678				899	02/25/2036	1.A FM
126673-N7-3	CML 2005-4 AF5A CML 2005-4 AF5A 5.727% 10/25/35		06/01/2023	Paydown		157,371	157,371	156,430	156,655		715		715		157,371				2,799	10/25/2035	1.A FM
126673-N7-3	CML 2005-4 AF5A CML 2005-4 AF5A 5.727% 10/25/35		06/13/2023	ALRE - TDF Trust AML		490,018	493,651	490,701	491,406		229		229		491,636		(1,618)		11,095	10/25/2035	1.A FM
12667F-5J-0	CWALT 2005-60B 1A7 CWALT 2005-60B 1A7 5.500% 04/25/35		06/01/2023	Paydown		32,603	35,812	31,805	30,185		2,419		2,419		32,603				845	04/25/2035	1.A FM
12667F-7M-1	CWALT 2005-4 1A5 CWALT 2005-4 2A7 5.500% 04/25/35		06/25/2023	Paydown		6,737	6,993	3,917	3,186		3,552		3,552		6,737				123	04/25/2035	1.A FM
12667F-R6-4	CWALT 2004-360B 2A4 CWALT 2004-360B 2A4 5.500% 02/25/35		06/01/2023	Paydown		41,901	42,472	42,036	42,466		(566)		(566)		41,901				1,026	02/25/2035	2.C FM
12667G-23-7	CWALT 2005-350B 1A1 CWALT 2005-350B 1A1 5.500% 09/25/35		06/01/2023	Paydown		9,702	9,033	7,238	7,196		2,506		2,506		9,702				282	09/25/2035	1.B FM
12667G-23-7	CWALT 2005-350B 1A1 CWALT 2005-350B 1A1 5.500% 09/25/35		05/01/2023	Paydown		3,317	3,536	2,833	2,817		500		500		3,317				81	09/25/2035	1.D FM
12667G-23-7	CWALT 2005-350B 1A1 CWALT 2005-350B 1A1 5.500% 09/25/35		04/01/2023	Paydown		4,939	5,836	4,676	4,649		290		290		4,939				107	09/25/2035	1.E FM
12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 5.810% 10/25/35		06/26/2023	Paydown		15,513	15,513	11,508	10,980		4,533		4,533		15,513				266	10/25/2035	1.A FM
12667G-6U-2	CWALT 2005-460B A1 CWALT 2005-460B A1 5.750% 10/25/35		06/01/2023	Paydown		11,609	13,200	11,042	10,051		1,558		1,558		11,609				136	10/25/2035	1.A FM
12667G-6U-2	5.750% 10/25/35		06/01/2023	Paydown		6,829	7,765	7,346	6,606		223		223		6,829				80	10/25/2035	3.A FM

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

1	CUSIP Identification	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
..12667G-6V-0	CWALT 2005-4603 A1 CWALT 2005-4603 A2	5.500% 10/25/35	04/01/2023	Paydown		425	420	388	399		86		66		425			8	10/25/2035	3 B FM
..12667G-6V-0	CWALT 2005-4603 A1 CWALT 2005-4603 A2	5.500% 10/25/35	06/01/2023	Paydown		966	1,196	1,106	1,023		(27)		(27)		966			30	10/25/2035	3 C FM
..12667G-F3-2	CWALT 2005-J7 B4 CWALT 2005-J7 1A1 5.500%	07/25/35	04/25/2023	Paydown		6,807	8,842	4,907	3,407		3,400		3,400		6,807			131	07/25/2035	1 A FM
..12667G-D2-0	CWALT 2005-J8 B3 CWALT 2005-J8 1A3 5.500%	07/25/35	06/01/2023	Paydown		1,103	298	233	213		890		890		1,103			63	07/25/2035	1 A FM
..12667G-WF-7	CWALT 2005-16 A4 CWALT 2005-16 A4 5.630%	06/25/35	06/26/2023	Paydown		61,308	61,308	56,474	56,327		4,781		4,781		61,308			1,199	06/25/2035	1 A FM
..12667G-UV-7	CWALT 2005-24 2A1B CWALT 2005-24 2A1B	5.286% 07/20/35	06/01/2023	Paydown		211,612	274,204	184,575	204,257		7,356		7,356		211,612			5,980	07/20/2035	1 A FM
..12667G-WF-6	CWALT 2005-36 IM CWALT 2005-36 2A1A 5.770%	08/25/35	06/26/2023	Paydown		48,804	53,149	45,609	46,713		1,891		1,891		48,604			733	08/25/2035	1 A FM
..12667G-WV-1	CWALT 2005-2603 2A1 CWALT 2005-2603 1A6	5.500% 08/25/35	06/01/2023	Paydown		79,969	80,838	77,201	76,549		3,040		3,040		79,589			1,880	08/25/2035	3 A FM
..12667G-X5-7	CWALT 2005-3403 B3 CWALT 2005-3403 1A10	5.500% 09/25/35	06/25/2023	Paydown		24,637	24,844	16,442	13,700		10,937		10,937		24,637			446	09/25/2035	1 A FM
..12667G-X6-5	CWALT 2005-3403 B3 CWALT 2005-3403 1A11	5.500% 09/25/35	06/25/2023	Paydown		21,003	21,003	14,353	11,782		9,222		9,222		21,003			372	09/25/2035	1 A FM
..12668A-D2-1	CWALT 2005-6403 1A15 CWALT 2005-6403 1A15	5.500% 12/25/35	06/01/2023	Paydown		34,919	43,041	33,977	34,967		(48)		(48)		34,919			822	12/25/2035	1 A FM
..12668A-AG-0	CWALT 2005-4703 A7 CWALT 2005-4703 A7	5.500% 10/25/35	06/01/2023	Paydown		1,883	1,883	1,584	1,287		595		595		1,883			52	10/25/2035	2 C FM
..12668A-AG-0	CWALT 2005-4703 A7 CWALT 2005-4703 A7	5.500% 10/25/35	05/01/2023	Paydown		4,481	13,837	11,638	9,462		(4,981)		(4,981)		4,481			259	10/25/2035	3 A FM
..12668A-AG-0	CWALT 2005-4703 A7 CWALT 2005-4703 A7	5.500% 10/25/35	06/13/2023	ALBE - TDF Trust AM		330,777	541,287	455,275	370,157		(8,216)		(8,216)		361,940		(31,163)	15,678	10/25/2035	2 C FM
..12668A-BD-6	CWALT 2005-4603 A1 CWALT 2005-4603 A20	5.500% 10/25/35	06/01/2023	Paydown		43,778	49,781	39,127	35,982		7,916		7,916		43,778			1,179	10/25/2035	1 A FM
..12668A-BD-6	CWALT 2005-4603 A1 CWALT 2005-4603 A20	5.500% 10/25/35	06/01/2023	Paydown		10,122	11,510	10,647	9,771		351		351		10,122			273	10/25/2035	3 A FM
..12668A-03-8	CWALT 2005-51 3A1 CWALT 2005-51 1A1 5.786%	11/20/35	06/20/2023	Paydown		298,146	298,146	257,318	266,966		31,780		31,780		298,146			5,005	11/20/2035	1 A FM
..12668A-QP-8	CWALT 2005-51 3A1 CWALT 2005-51 2A1 5.746%	11/20/35	06/20/2023	Paydown		40,339	40,339	38,295	38,302		2,037		2,037		40,339			558	11/20/2035	1 A FM
..12668A-F-3	CWALT 2005-J11 4A1 CWALT 2005-J11 1A7	5.500% 11/25/35	06/01/2023	Paydown			36	29	22		(22)		(22)		1			1	11/25/2035	1 A FM
..12668A-LS-2	CWALT 2005-5203 1A10 CWALT 2005-5203 1A10	6.000% 11/25/35	06/25/2023	Paydown		47,723	44,926	34,434	30,718		17,006		17,006		47,723			945	11/25/2035	1 A FM
..12668A-D2-4	CWALT 2005-J14 A3 CWALT 2005-J14 A3 5.500%	12/25/35	06/01/2023	Paydown		10,707	10,559	8,929	7,523		3,177		3,177		10,707			236	12/25/2035	1 A FM
..12668B-E5-4	CWALT 2005-6503 2A5 CWALT 2005-6503 2A2	5.500% 02/25/36	06/01/2023	Paydown		3,773	3,791	3,536	3,308		465		465		3,773			83	02/25/2036	1 A FM
..12668B-WY-6	CWALT 2006-512 A7 CWALT 2006-512 A5 6.000%	04/25/36	06/01/2023	Paydown			42,840	24,572	24,962		(24,889)	74	(24,963)					1,198	04/25/2036	1 A FM
..12668B-PY-3	CWALT 2006-403 1A3 CWALT 2006-403 2A4	5.500% 04/25/36	06/01/2023	Paydown		38,654	38,654	34,050	34,050		4,605		4,605		38,654			1,063	04/25/2036	3 A FM
..12668B-PY-3	CWALT 2006-403 1A3 CWALT 2006-403 2A4	5.500% 04/25/36	05/01/2023	Paydown		9,668	10,117	8,912	8,912		756		756		9,668			206	04/25/2036	3 B FM
..12668B-WV-9	CWALT 2006-1203 A11 CWALT 2006-1203 A1	6.000% 05/25/36	06/01/2023	Paydown		23,438	23,077	12,143	9,882		13,556		13,556		23,438			547	05/25/2036	1 A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/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	
..12668B-XD-0	CWALT 2006-1203 A11 CWALT 2006-1203 A8		06/01/2023	Paydown		28	28	22	18		11				28					1	05/25/2036	2 B FM
..12668B-XD-0	CWALT 2006-1203 A11 CWALT 2006-1203 A8		06/01/2023	Paydown		2,093	2,161	1,723	1,366		727				2,093				65	05/25/2036	2 C FM	
..12668B-XD-0	CWALT 2006-1203 A11 CWALT 2006-1203 A8		04/01/2023	Paydown		5,810	5,620	4,482	3,553		2,257				5,810				119	05/25/2036	3 A FM	
..12668B-3Y-2	CWHL 2006-HYB3 B3 CWHL 2006-HYB3 2A1A		06/01/2023	Paydown		13,992	21,965	21,389	22,069		(8,077)				13,992				294	05/20/2036	2 B FM	
..12668B-3Y-2	CWHL 2006-HYB3 B3 CWHL 2006-HYB3 2A1A		06/01/2023	Paydown		888	1,393	1,365	1,407		(519)				888				19	05/20/2036	2 C FM	
..12668B-JG-4	CWHL 2005-R3 AS CWHL 2005-R3 AF 5.550%		06/25/2023	Paydown		100,098	100,098	89,016	88,584		11,513				100,098				2,082	09/25/2035	1 A FM	
..12668B-JH-2	CWHL 2005-R3 AS CWHL 2005-R3 AS 0.903%		06/01/2023	Paydown				18,580	6,334	5,750	(12,084)								521	09/25/2035	6 FE	
..12668B-X3-1	CWHL 2006-6 B1 CWHL 2006-6 A1 6.000%		06/01/2023	Paydown		6,526	6,624	4,081	4,197		2,402	72			6,526				197	04/25/2036	1 A FM	
..12668B-LU-0	CWHL 2005-22 2A1 CWHL 2005-22 2A1 3.502%		06/01/2023	Paydown		13,277	13,277	10,886	11,243		2,035				13,277				196	11/25/2035	1 A FM	
..12668B-NS-4	CWHL 2005-26 B5 CWHL 2005-26 1A8 5.500%		06/01/2023	Paydown		496	496	451	397		99				496				11	11/25/2035	4 B FM	
..12668B-NU-9	CWHL 2005-26 B5 CWHL 2005-26 1A10 5.500%		06/01/2023	Paydown		5,370	5,370	4,500	4,309		1,062				5,370				124	11/25/2035	4 B FM	
..12668B-WI-7	CWHL 2005-HY10 3A1A CWHL 2005-HY10 3A1A		06/01/2023	Paydown		24,009	24,230	16,854	19,620		4,389				24,009				384	02/20/2036	1 A FM	
..12668B-WP-9	CWHL 2006-HYB1 2A2C CWHL 2006-HYB1 3A1		06/01/2023	Paydown		35,612	36,038	33,375	32,795		2,817				35,612				466	03/20/2036	1 A FM	
..12668F-3D-3	COUNTRYWIDE HOME LOANS CWHL 04 CWHL 2004-HYB5		06/01/2023	Paydown		6,338	6,338	5,677	5,989		349				6,338				101	04/20/2035	1 A FM	
..12668F-L9-2	CWHL 2004-12 9A1 CWHL 2004-12 2A1 4.639%		04/01/2023	Paydown		255,322	255,322	253,217	255,185		138				255,322				2,931	08/25/2034	1 A FM	
..12668F-L9-2	CWHL 2004-12 9A1 CWHL 2004-12 2A1 4.639%		06/01/2023	Paydown		118,707	118,707	117,729	118,643		64				118,707				2,072	08/25/2034	1 B FM	
..12668F-M3-4	CWHL 2004-12 9A1 CWHL 2004-12 4A1 4.816%		06/01/2023	Paydown		132,650	132,650	129,409	130,357		2,293				132,650				2,069	08/25/2034	1 A FM	
..12668F-IB-1	CWHL 2004-12 A8 CWHL 2004-12 A8 5.500%		06/01/2023	Paydown		2,009	2,009	1,956	1,961		47				2,009				18	03/25/2034	1 A FM	
..12668F-UA-9	CWHL 2004-9 B1 CWHL 2004-9 A5 5.250%		06/28/2023	Call	100,0000	10,000	10,000	10,085	10,084		(1)				10,084		(84)		276	06/25/2034	1 A FM	
..12668F-WI-2	CWHL 2004-16 1A1 CWHL 2004-16 1A1 5.950%		06/25/2023	Paydown		63,004	63,004	57,412	57,657		5,347				63,004				910	09/25/2034	1 A FM	
..12668F-WI-9	CWHL 2004-16 1A1 CWHL 2004-16 2A1 5.950%		06/25/2023	Paydown		62,390	62,390	58,067	58,492		3,898				62,390				1,152	09/25/2034	1 A FM	
..12668F-X3-1	CWHL 2004-16 1A1 CWHL 2004-16 1A3A 5.910%		06/25/2023	Paydown		36,962	36,962	35,900	36,058		904				36,962				889	09/25/2034	1 A FM	
..12668F-NU-2	CWHL 2005-4 5A1 CWHL 2005-4 5A1 5.850%		06/25/2023	Paydown		51,603	51,603	39,155	39,155		12,448				51,603				777	02/25/2035	1 A FM	
..12668F-WI-2	CWHL 2005-R2 1A1F1 CWHL 2005-R2 1A1F1 5.490%		06/25/2023	Paydown		97,137	97,137	90,701	90,944		6,194				97,137				1,032	06/25/2035	1 A FM	
..12668F-WI-4	CWHL 2005-R2 1A1F1 CWHL 2005-R2 1A1F1 5.490%		06/25/2023	Paydown		3,618	3,618	3,302	3,317		301				3,618				40	06/25/2035	1 A FM	
..12668F-WP-2	CWHL 2005-7 1B1 CWHL 2005-7 2A1 5.770%		06/28/2023	Paydown		7,285	7,285	6,830	6,939		346				7,285				168	03/25/2035	1 A FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																						
1	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/ 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 Admini- strative Symbol	
..126693-T0-4		CNHL 2005-3 142 CNHL 2005-3 142 5.730%		06/26/2023	Paydown		76,809	76,809	70,887	71,101		5,709		5,709		76,809			1,354	04/25/2035	1.A FM	
..126693-IU-1		COUNTRYWIDE HOME LOANS CNHL 05 CNHL 2005-HB62 2A 4.06% 05/20/35		06/01/2023	Paydown		11,261	11,261	11,026	11,144		118		118		11,261			178	05/20/2035	1.A FM	
..126968-AA-0		CTL PT TR 2016 (HMC/SHU) P/T CERTS 4.065% 12/15/41		06/15/2023	Redemption	100,000	51,257	51,257	52,794	52,391		(1,134)		(1,134)		51,257			869	12/15/2041	2.A	
..12702*-AA-4		CVS LSE-BXKD PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		06/10/2023	Redemption	100,000	26,139	26,139	26,139	26,139						26,139			425	10/10/2039	2.B	
..12707*-AA-9		CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		06/15/2023	Redemption	100,000	29,510	29,510	29,510	29,510						29,510			600	01/15/2044	2.B	
..14173H-AA-6		CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		06/15/2023	Redemption	100,000	76,094	76,094	76,094	76,094						76,094			1,481	03/15/2044	1.E	
..144531-AE-0		CARR 2004-NC1 MT CARR 2004-NC1 MT 6.050% 05/25/34		06/26/2023	Paydown		35,119	35,119	34,042	34,061		1,059		1,059		35,119			582	05/25/2034	1.A FM	
..144531-AQ-3		CARR 2004-NC2 MT CARR 2004-NC2 MT 6.185% 08/25/34		06/26/2023	Paydown		47,214	47,214	46,885	46,921		293		293		47,214			855	08/25/2034	1.A FM	
..14655H-AA-6		CLAST 2019-1A A CLAST 2019-1A A 3.967% 04/15/39		06/15/2023	Paydown		98,738	98,738	98,738	98,864		(126)		(126)		98,738			1,543	04/15/2039	2.B FE	
..14656C-AA-7		CLAST 2018-1 A CLAST 2018-1 A 4.12% 06/15/43		06/15/2023	Paydown		374,608	374,608	375,535	375,325		(717)		(717)		374,608			6,764	06/15/2043	2.A FE	
..15502H-AA-5		CENTRAL PART LLC SR SEC2 NTS 4.860% 11/05/29		06/30/2023	Redemption	100,000	90,000	90,000	90,000	90,000						90,000			2,187	11/05/2029	3.A	
..15674H-AB-5		Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.662% 07/16/30		04/17/2023	Paydown		7,885	7,885	7,895	7,893		(8)		(8)		7,885			273	07/16/2030	1.C FE	
..15674H-AC-3		Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.662% 07/16/30		04/17/2023	Paydown		29,423	29,423	29,462	29,453		(30)		(30)		29,423			1,019	07/16/2030	1.C FE	
..16162H-PZ-6		CHASE 2005-A2 145 CHASE 2005-A2 145 3.948% 01/25/36		06/01/2023	Paydown		114,163	114,163	108,302	108,302		5,862		5,862		114,163			1,886	01/25/2036	1.A FM	
..16165T-AB-9		CLX 2005-1 243 CLX 2005-1 142 5.500% 02/25/35		04/01/2023	Paydown		4,208	4,208	3,135	3,489		718		718		4,208			77	02/25/2035	4.B FM	
..16165T-AB-9		CLX 2005-1 243 CLX 2005-1 142 5.500% 02/25/35		06/01/2023	Paydown		15,739	15,739	11,725	13,052		2,686		2,686		15,739			374	02/25/2035	4.C FM	
..162665-AN-3		CHC 2019-CHC E CHC 2019-CHC E 7.686% 06/15/34		06/15/2023	Paydown		1,728,910	1,728,910	1,721,148	1,668,422		60,489		60,489		1,728,910			61,486	06/15/2034	1.E	
..162665-AQ-6		CHC 2019-CHC E CHC 2019-CHC F 7.944% 06/15/34		06/15/2023	Paydown		1,344,708	1,344,708	1,335,160	1,366,836		(22,128)		(22,128)		1,344,708			44,201	06/15/2034	3.C	
..16372H-AA-0		CHEMICAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		06/10/2023	Redemption	100,000	3,654	3,654	3,654	3,654						3,654			70	06/10/2044	2.A	
..167885-AA-9		CHICAGO PARKING METERS LLC SR SEC2 NTS 5.070% 12/30/33		06/30/2023	Redemption	100,000	76,689	76,689	76,689	76,689						76,689			1,944	12/30/2033	2.C PL	
..169805-AQ-1		CHOICE HOTELS Senior Unsecured 3.700% 01/15/31		06/14/2023	AMH - AmeriLife Group Co.		1,260,223	1,500,000	1,588,371	1,570,846		(3,677)		(3,677)		1,567,169		(306,946)	50,721	01/15/2031	2.C FE	
..17028H-AA-3		CNHL 2007-H14 B5 CNHL 2007-H14 1A1 3.611% 09/25/47		06/01/2023	Paydown		74,764	75,195	69,624	70,116		4,648		4,648		74,764			1,333	09/25/2047	1.A FM	
..171265-CH-6		CHUBACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-B 2.910% 10/30/50		04/30/2023	Redemption	100,000	125,714	125,714	125,714	125,714						125,714			1,829	10/30/2050	1.G	
..172667-HB-0		CITIGROUP INC Subordinated 5.500% 09/13/25		05/30/2023	AAIA NonMedco AAM		2,985,510	3,000,000	3,000,000	3,000,000						3,000,000		(14,490)	117,792	09/13/2025	2.B FE	
..17307G-Z2-0		CMLTI 2006-AR1 342 CMLTI 2006-AR1 141 7.810% 10/25/35		06/01/2023	Paydown		12,850	12,850	11,944	12,160		691		691		12,850			205	10/25/2035	1.A FM	
..17307G-Z2-0		7.810% 10/25/35		06/01/2023	Paydown		345	345	339	345		1		1		345			7	10/25/2035	1.B FM	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..17307G-2Z-0	CMLT1 2006-AR1 3/2 CMLT1 2006-AR1 1A1 7.810% 10/25/35	..	05/01/2023	Paydown	..	2,106	2,106	2,112	2,113	..	..	..	..	..	2,106	..	..	..	30	10/25/2035	1.E FM
..17307G-2Z-0	CMLT1 2006-AR1 3/2 CMLT1 2006-AR1 1A1 7.810% 10/25/35	..	06/01/2023	Paydown	..	874	874	876	877	..	..	..	..	..	874	..	..	..	18	10/25/2035	1.F FM
..17307G-6L-7	CMLT1 2006-AR2 1/2 CMLT1 2006-AR2 1/2 4.047% 03/25/36	..	04/01/2023	Paydown	..	709	723	694	723	..	..	..	..	..	709	..	..	..	9	03/25/2036	1.G FM
..17307G-6L-7	CMLT1 2006-AR2 1/2 CMLT1 2006-AR2 1/2 4.047% 03/25/36	..	05/01/2023	Paydown	..	8,641	8,648	8,307	8,657	..	..	..	..	..	8,641	..	..	..	137	03/25/2036	2.A FM
..17307G-6L-7	CMLT1 2006-AR2 1/2 CMLT1 2006-AR2 1/2 4.047% 03/25/36	..	06/01/2023	Paydown	..	691	691	664	692	..	..	..	..	..	691	..	..	..	13	03/25/2036	2.B FM
..17307G-CX-4	CMLT1 2005-0PT1 M3 CMLT1 2003-HE3 M3 8.675% 12/25/33	..	06/26/2023	Paydown	..	149,402	149,402	151,276	151,468	..	..	..	..	..	149,402	..	..	..	4,732	12/25/2033	1.A FM
..17307G-K9-8	CMLT1 2005-0PT1 M3 CMLT1 2005-9 21A1 5.500% 11/25/35	..	06/01/2023	Paydown	..	15,024	16,673	14,503	15,097	..	..	..	..	..	15,024	..	..	..	377	11/25/2035	1.A FM
..17307G-T4-0	CMLT1 2005-0PT1 M3 CMLT1 2005-10 1A1A 3.994% 12/25/35	..	06/01/2023	Paydown	..	9,207	9,588	5,689	4,466	..	..	..	..	..	9,207	..	..	..	153	12/25/2035	1.A FM
..17307G-W5-3	CMLT1 2005-0PT1 M3 CMLT1 2005-5 21A5 5.500% 05/25/35	..	06/01/2023	Paydown	..	7,222	7,222	7,145	7,203	..	..	..	..	..	7,222	..	..	..	117	05/25/2035	1.A FM
..17307G-VH-5	CMLT1 2005-0PT1 M3 CMLT1 2005-5 21A5 5.500% 08/25/35	..	06/01/2023	Paydown	..	26,861	28,966	23,735	25,180	..	..	..	..	..	26,861	..	..	..	629	08/25/2035	1.A FM
..17309A-AC-3	CMLT 2006-A1 1/2 CMLT 2006-A1 1/3 5.750% 04/25/36	..	06/01/2023	Paydown	..	11,419	9,037	7,357	7,564	..	..	..	..	..	11,419	..	..	..	339	04/25/2036	1.A FM
..17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLT1 2006-AR6 2A1 5.290% 09/25/36	..	06/26/2023	Paydown	..	7,304	7,304	6,811	6,959	..	..	..	..	..	7,304	..	..	..	70	09/25/2036	1.A FM
..17309V-AA-1	CMLT 2006-4A B3 CMLT 2006-4A 1A1 6.000% 09/25/36	..	06/01/2023	Paydown	..	10,547	14,973	14,029	14,022	..	..	..	..	..	10,547	..	..	..	372	09/25/2036	3.B FM
..173105-AH-0	CITIGROUP MORTGAGE SECURITIES CMS1 2007-1 1A8 6.00% 01/25/37	..	05/01/2023	Paydown	..	3,463	4,981	4,465	4,678	..	..	..	..	..	3,463	..	..	..	110	01/25/2037	2.B FM
..173105-AH-0	CITIGROUP MORTGAGE SECURITIES CMS1 2007-1 1A8 6.00% 01/25/37	..	06/01/2023	Paydown	..	1,816	2,261	2,027	2,124	..	..	..	..	..	1,816	..	..	..	67	01/25/2037	2.C FM
..17310N-AE-8	CMS1 2006-3 A5 CMS1 2006-3 A5 4.710% 11/25/36	..	06/01/2023	Paydown	..	53,282	53,282	53,556	53,149	..	..	..	..	..	53,282	..	..	..	1,011	11/25/2036	1.A FM
..17311C-AE-1	CMLT1 2007-WFH1 M2 CMLT1 2007-WFH1 M2 5.570% 01/25/37	..	06/26/2023	Paydown	..	82,267	82,267	79,071	79,110	..	..	..	..	..	82,267	..	..	..	1,593	01/25/2037	1.A FM
..17312K-AJ-1	CMS1 2007-5 1A11 CMS1 2007-5 1A9 6.000% 06/25/37	..	06/01/2023	Paydown	..	12,152	16,475	15,300	14,372	..	..	..	..	..	12,152	..	..	..	412	06/25/2037	1.A FM
..17312V-AE-8	CMLT1 2007-6 2A5 CMLT1 2007-6 1A3A 3.620% 10/25/46	..	06/01/2023	Paydown	..	10,495	10,920	10,251	10,646	..	..	..	..	..	10,495	..	..	..	178	10/25/2046	1.A FM
..17312V-AE-8	CMLT1 2007-6 2A5 CMLT1 2007-6 1A3A 3.620% 10/25/46	..	04/01/2023	Paydown	..	11,637	14,201	13,385	13,897	..	..	..	..	..	11,637	..	..	..	155	10/25/2046	1.B FM
..17312V-AE-8	CMLT1 2007-6 2A5 CMLT1 2007-6 1A3A 3.620% 10/25/46	..	06/01/2023	Paydown	..	192,221	197,914	186,534	193,670	..	..	..	..	..	192,221	..	..	..	3,297	10/25/2046	1.C FM
..17313R-AA-4	CMLT1 2007-11 1A1 CMLT1 2007-11 1A1 6.000% 05/25/36	..	06/01/2023	Paydown	..	4,356	5,588	4,574	4,571	..	..	..	..	..	4,356	..	..	..	156	05/25/2036	1.A FM
..17315G-AK-4	CMLT1 2009-5 5A2 CMLT1 2009-5 5A2 4.128% 01/25/37	..	06/01/2023	Paydown	..	88,435	88,435	77,482	74,247	..	..	..	..	..	88,435	..	..	..	1,659	01/25/2037	1.A FM
..17315G-AK-4	CMLT1 2009-5 5A2 CMLT1 2009-5 5A2 4.128% 01/25/37	..	06/13/2023	ALRE - TDF Trust AMI	..	983,891	1,272,831	1,115,176	1,068,622	..	..	..	..	..	1,051,770	..	..	..	27,304	01/25/2037	1.A FM
..17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLT1 2011-2 1A2 4.348% 10/25/35	..	04/01/2023	Paydown	..	4,138	4,138	3,967	4,142	..	..	..	..	..	4,138	..	..	..	54	10/25/2035	1.D FM
..17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLT1 2011-2 1A2 4.348% 10/25/35	..	05/01/2023	Paydown	..	2,841	2,841	2,723	2,843	..	..	..	..	..	2,841	..	..	..	47	10/25/2035	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	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..17318D-4B-8		CITI GROUP MORTGAGE LOAN TRUST CMLT1 2011-2 1A2 4.348% 10/25/35		06/01/2023	Paydown		2,885	2,885	2,776	2,888		(3)		(3)		2,885				58	10/25/2035	1.F FM
..173193-4G-9		CMLT1 2012-4 3A2 CMLT1 2012-4 2A2 4.481% 11/25/35		06/01/2023	Paydown		30,821	30,821	28,856	30,113		708		708		30,821				403	11/25/2035	1.A FM
..17319N-4R-0		CITI GROUP MORTGAGE LOAN TRUST CMLT1 2012-7 8A2 3.663% 10/25/36		06/01/2023	Paydown		4,344	4,344	4,051	4,117		227		227		4,344				65	10/25/2036	1.A FM
..17319T-4B-2		CMLT1 2012-8 1A2 CMLT1 2012-8 1A2 4.586% 10/25/35		06/01/2023	Paydown		36,511	36,511	36,937	37,241		(730)		(730)		36,511				630	10/25/2035	2.C FM
..17322C-4B-4		CMLT1 2013-12 1A2 CMLT1 2013-12 1A2 5.020% 03/25/35		06/01/2023	Paydown		237,509	237,509	227,483	228,923		8,586		8,586		237,509				4,774	03/25/2035	1.A FM
..17322J-4B-9		CMLT1 2014-2 1A2 CMLT1 2014-2 1A2 3.510% 02/20/36		06/01/2023	Paydown		58,771	58,487	50,490	50,598		8,626	453	8,173		58,771				1,020	02/20/2036	1.A FM
..17328H-BF-7		CGOINT 2019-6A43 YA CGOINT 2019-6A43 YA 0.742% 11/10/52		06/01/2023	Paydown				8,576	7,309		(7,309)		(7,309)					536	11/10/2052	1.A FE	
..198575-AT-8		OHIO POWER CO Senior Unsecured 6.600% 03/01/33		06/14/2023	AMH - AmerUs Group Co.		801,741	745,000	966,453	910,702		(6,073)		(6,073)		904,629	(102,888)	(102,888)	38,653	03/01/2033	2.A FE	
..198575-AV-3		OHIO POWER CO Senior Unsecured 5.850% 10/01/35		06/14/2023	AMH - AmerUs Group Co.		3,885,145	3,846,000	4,592,132	4,444,521		(16,211)		(16,211)		4,428,310	(543,165)	(543,165)	158,119	10/01/2035	2.A FE	
..20030N-CJ-8		COMCAST CORP Senior Unsecured 3.900% 03/01/38		06/14/2023	AMH - AmerUs Group Co.		1,279,884	1,500,000	1,387,515	1,404,830		2,013		2,013		1,406,843	(127,159)	(127,159)	45,988	03/01/2038	1.G FE	
..20030N-CL-3		COMCAST CORP Senior Unsecured 4.600% 10/15/38		06/14/2023	AMH - AmerUs Group Co.		4,351,832	4,750,000	4,746,865	4,747,375		52		52		4,747,427	(395,594)	(395,594)	145,060	10/15/2038	1.G FE	
..20030N-CN-9		COMCAST CORP Senior Unsecured 4.950% 10/15/58		06/14/2023	AMH - AmerUs Group Co.		935,800	1,000,000	999,120	999,170		4		4		999,174	(63,374)	(63,374)	32,863	10/15/2058	1.G FE	
..20826F-8C-9		CONOCOPHIL CO Senior Unsecured 3.758% 03/15/42		06/14/2023	AMH - AmerUs Group Co.		2,470,556	3,000,000	3,762,771	3,754,835		(14,966)		(14,966)		3,739,869	(1,269,313)	(1,269,313)	84,242	03/15/2042	1.F FE	
..210371-AF-7		EVELON CORP Senior Unsecured 7.600% 04/01/32		05/30/2023	AAIA Modco AMI Redemption 100.0000		4,029,109	3,500,000	4,486,069	4,237,283		(26,586)		(26,586)		4,210,688	(181,589)	(181,589)	176,594	04/01/2032	2.B FE	
..210795-PZ-7		CONTINENTAL AIRLINES 2012-1 CL Secured 4.150% 10/25/25		04/11/2023			24,609	24,609	24,609	24,609						24,609			511	10/25/2025	2.B FE	
..21688*-AA-5		Core Income Funding I LLC Core Income Funding I LLC 6.950% 09/16/31		06/20/2023	AAIA Modco FHLB - AMI		80,000,000	80,000,000	80,000,000	80,000,000						80,000,000			3,469,003	09/16/2031	1.C FE	
..224044-CC-9		COX COMMON INC Senior Unsecured 4.500% 06/30/43		06/14/2023	AMH - AmerUs Group Co.		406,145	500,000	612,921	604,629		(1,730)		(1,730)		602,889	(196,754)	(196,754)	10,250	06/30/2043	2.B FE	
..224044-CC-0		COX COMMON INC Senior Unsecured 3.350% 09/15/26		04/25/2023	AAIA Modco AMI		4,756,755	5,000,000	4,638,440	4,820,975		14,183		14,183		4,835,157	(78,403)	(78,403)	102,361	09/15/2026	2.B FE	
..22541S-5T-1		CSFB 2005-5 3A1 CSFB 2005-FIX1 A4 6.010% 05/25/35		06/01/2023	Paydown		160,255	160,255	151,453	153,360		6,895		6,895		160,255			3,012	05/25/2035	1.A FM	
..22541S-FY-1		CSFB 2004-4RA 5X CSFB 2004-4RA 2A2 4.246% 05/25/34		06/01/2023	Paydown		2,479	2,479	2,479	2,479						2,479			40	05/25/2034	1.A FM	
..22541S-CC-8		CSFB 2005-5 3A1 CSFB 2004-A11 1E 6.200% 02/25/35		06/26/2023	Paydown		13,291	13,291	12,835	13,075		216		216		13,291			296	02/25/2035	1.A FM	
..22541S-A7-8		CSFB 2004-8 CB6 CSFB 2004-8 8A4 5.750% 12/25/34		06/01/2023	Paydown		5,215	5,215	5,301	5,255		(41)		(41)		5,215			125	12/25/2034	1.A FM	
..22541S-XV-5		CSFB 2005-5 3A1 CSFB 2004-ARB CB1 6.300% 09/25/34		06/26/2023	Paydown		286,593	286,593	278,129	279,924		6,669		6,669		286,593			5,007	09/25/2034	1.A FM	
..22565B-PN-2		CSFB 2005-4 2A1 CSFB 2005-4 2A1 5.500% 06/25/35		06/25/2023	Paydown		35,954	34,861	25,233	22,042		13,911		13,911		35,954			586	06/25/2035	1.A FM	
..22940K-BT-6		CSNC 2006-7 5A2 CSNC 2006-7 8A9 6.500% 08/25/36		06/01/2023	Paydown		5,204	5,215	3,285	2,589		2,615		2,615		5,204			113	08/25/2036	1.A FM	
..22964G-AA-4		OCHSNER CLINIC P/T CERTS 2014 5.090% 08/15/34		06/15/2023	AMH - AmerUs Group Co. Redemption 100.0000		56,507	56,507	56,517	56,512		(6)		(6)		56,507			1,377	08/15/2034	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/ 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
..22966R-A6-1	02/15/31	CUBESWART LP Senior Unsecured 2.00%		06/14/2023	AMH - AmerUs Group Co.		5,075,680	6,533,000	6,468,356	6,481,022		2,670		2,670		6,483,691		(1,408,011)	(1,408,011)	108,520	02/15/2031	2 B FE ...
..22975H-AA-9	06/25/2023	CITL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		06/25/2023	Redemption 100,0000		62,901	62,901	62,901	62,793		108		108		62,901				1,121	09/25/2042	1 E
..22976H-AA-8	06/15/2023	DOW CHEMICAL CO P/T CERTS 4.010% 10/15/36		06/15/2023	Redemption 100,0000		68,875	68,875	68,875	68,875						68,875				1,151	10/15/2036	2 B
..23245Q-AA-7	06/20/2023	CWALT 2006-0421 MG CWALT 2006-0421 A1 5.336% 03/20/47		06/20/2023	Paydown		11,978	17,232	14,790	14,940		(2,962)		(2,962)		11,978				257	03/20/2047	1 A FM ...
..233046-AF-8	05/20/2023	DNKN 2017-1A A211 DNKN 2017-1A A21 4.030%		05/20/2023	Paydown		37,500	37,500	37,402	37,428		72		72		37,500				756	11/20/2047	2 B FE ...
..233046-AL-5	05/20/49	DNKN 2017-1A A211 DNKN 2019-1A A23 4.352%		05/20/2023	Paydown		12,500	12,500	12,500	12,500						12,500				272	05/20/2049	2 B FE ...
..233046-AS-0	11/20/51	DNKN 2017-1A A211 DNKN 2021-1A A23 2.791%		05/20/2023	Paydown		75,000	75,000	75,000	75,000						75,000				1,047	11/20/2051	2 B FE ...
..23332U-AR-5	11/19/44	DSLA 2004-AR2 A2A DSLA 2004-AR2 A2A 5.926%		06/20/2023	Paydown		2,788	2,788	2,633	2,663		125		125		2,788				48	11/19/2044	1 A FM ...
..23332U-AR-5	11/19/44	DSLA 2004-AR2 A2A DSLA 2004-AR2 A2A 5.926%		05/19/2023	Paydown		5,664	5,664	5,349	5,411		253		253		5,664				98	11/19/2044	1 A FM ...
..23332U-DU-5	5.626% 07/19/45	DSLA 2005-AR3 2A1A DSLA 2005-AR3 2A1A 5.626% 07/19/45		06/20/2023	Paydown		197,259	197,259	189,922	191,130		6,129		6,129		197,259				3,408	07/19/2045	1 A FM ...
..23332U-DU-5	5.626% 07/19/45	DSLA 2005-AR3 2A1A DSLA 2005-AR3 2A1A 5.626% 07/19/45		05/19/2023	Paydown		13,301	13,301	12,806	12,887		413		413		13,301				221	07/19/2045	1 A FM ...
..23332U-EN-2	06/19/45	DSLA 2005-ARA B1 DSLA 2005-ARA 2A1A 5.881%		06/20/2023	Paydown		17,301	17,301	16,507	16,599		712		712		17,301				270	08/19/2045	1 A FM ...
..23332U-FU-3	06/20/2023	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-ARB 1A1A 5.746% 10/19/45		06/20/2023	Paydown		72,205	72,205	71,998	106,889		(34,694)		(34,694)		72,205				1,095	10/19/2045	1 A FM ...
..233331-BF-3	03/01/30	DTE ENERGY CO Senior Unsecured 2.950%		06/14/2023	AMH - AmerUs Group Co.		864,499	1,000,000	996,760	997,630		135		135		997,765		(133,266)	(133,266)	23,190	03/01/2030	2 B FE ...
..251510-GR-8	3.109% 10/25/35	DBALT 2005-AR2 3A2 DBALT 2005-AR2 3A1 3.109% 10/25/35		06/01/2023	Paydown		9,489	11,478	9,028	9,028		461		461		9,489				144	10/25/2035	1 A FM ...
..251510-HH-6	2A3 5.500% 11/25/35	DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5 2A3 5.500% 11/25/35		06/01/2023	Paydown		17,863	20,030	15,223	11,400		6,463		6,463		17,863				418	11/25/2035	1 A FM ...
..251510-LF-8	3.500% 02/25/36	DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1 3.500% 02/25/36		06/01/2023	Paydown		1,077	1,077	795	790		287		287		1,077				6	02/25/2036	1 A FM ...
..251563-FB-3	06/25/34	DIST 2004-4 1A5 DIST 2004-4 5AR1 4.321%		06/01/2023	Paydown		12,646	12,646	10,724	10,762		1,884		1,884		12,646				221	06/25/2034	1 A FM ...
..253383-AF-9	01/15/32	DICK'S SPORTING Senior Unsecured 3.150%		06/14/2023	AMH - AmerUs Group Co.		2,414,600	3,000,000	2,996,430	2,996,729		145		145		2,996,873		(582,273)	(582,273)	86,363	01/15/2032	2 C FE ...
..254700-AS-8	09/20/37	DISCOVERY COMMUN Senior Unsecured 5.000%		06/14/2023	AMH - AmerUs Group Co.		1,264,651	1,500,000	1,412,970	1,424,992		1,526		1,526		1,426,519		(161,867)	(161,867)	55,000	09/20/2037	2 C FE ...
..257469-AJ-5	08/01/33	DOMINION RESOURC Senior Unsecured 5.250%		06/14/2023	AMH - AmerUs Group Co.		2,922,458	3,000,000	3,292,980	3,231,285		(7,901)		(7,901)		3,223,384		(300,925)	(300,925)	136,398	08/01/2033	2 B FE ...
..25746U-AN-9	03/15/33	DOMINION RESOURC Senior Unsecured 6.300%		06/14/2023	AMH - AmerUs Group Co.		2,103,500	2,000,000	2,366,420	2,286,519		(10,131)		(10,131)		2,276,388		(172,887)	(172,887)	94,150	03/15/2033	2 B FE ...
..25755T-AH-3	07/25/47	DPABS 2021-1A A21 DPABS 2017-1A A23 4.118%		04/25/2023	Paydown		11,250	11,250	11,250	11,250						11,250				232	07/25/2047	2 A FE ...
..25755T-AK-6	07/25/46	DPABS 2021-1A A21 DPABS 2018-1A A21 4.328%		04/25/2023	Paydown		62,500	62,500	63,756	63,597		(1,097)		(1,097)		62,500				1,353	07/25/2048	2 A FE ...
..25755T-AL-4	10/25/49	DPABS 2021-1A A21 DPABS 2019-1A A2 3.668%		04/25/2023	Paydown		31,250	31,250	31,250	31,250						31,250				573	10/25/2049	2 A FE ...
..26208L-JD-0	04/20/49	HONK 2020-2A A2 HONK 2019-1A A2 4.641%		04/20/2023	Paydown		30,000	30,000	30,000	30,000						30,000				696	04/20/2049	2 C FE ...

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																						
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											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Year's 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
..26208L-AE-8		HONK 2020-2A 12 HONK 2019-2A 12 3.981%		04/20/2023	Paydown		30,000	30,000	30,026	29,961		39		39		30,000				597	10/20/2049	2.C FE
..26208V-AC-5		HONK 2020-2A 12 HONK 2020-2A 12 3.237%		04/20/2023	Paydown		50,000	50,000	50,000	50,000						50,000				809	01/20/2051	2.C FE
..26208V-AD-3		HONK 2020-2A 12 HONK 2021-1A 12 2.791%		04/20/2023	Paydown		12,500	12,500	12,500	12,500						12,500				174	10/20/2051	2.C FE
..26675P-AN-1		E03 RESOURCES IN Senior Unsecured 3.900%		06/14/2023	AMH - AmerUs Group Co.		602,780	676,000	663,677	666,154		284		284		666,438		(63,659)	(63,659)	18,528	04/01/2035	1.6 FE
..26675P-AQ-4		E03 RESOURCES IN Senior Unsecured 5.100%		06/14/2023	AMH - AmerUs Group Co.		481,174	500,000	555,075	545,407		(1,265)		(1,265)		544,142		(62,968)	(62,968)	23,304	01/15/2036	1.6 FE
..28665T-D8-3		ELIZABETHOWN GAS CO 1ST MTG SER 20A-1-A 3.280% 11/10/50		03/27/2023	Redemption 100,0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				105,689	11/10/2050	1.6
..292505-JD-6		ENCANA CORP Senior Unsecured 6.500%		06/14/2023	AMH - AmerUs Group Co.		994,452	1,000,000	1,185,320	1,147,988		(4,346)		(4,346)		1,143,042		(148,591)	(148,591)	53,986	08/15/2034	2.C FE
..292554-A#-9		ENCORE CAPITAL GROUP INC. SR SEC0 NTS 5.625% 08/11/24		05/11/2023	Redemption 100,0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,125	08/11/2024	2.C FE
..29364W-BG-1		ENTERGY LA LLC Secured 4.200% 04/01/50		06/14/2023	AMH - AmerUs Group Co.		828,882	1,000,000	992,930	993,410		59		59		993,469		(164,577)	(164,577)	29,517	04/01/2050	1.F FE
..29366T-AK-0		ENTERGY TEXAS Senior Secured 1.750%		06/14/2023	AMH - AmerUs Group Co.		392,525	500,000	489,150	498,518		76		76		488,595		(106,070)	(106,070)	6,538	03/15/2031	1.6 FE
..293791-AT-6		ENTERPRISE PROD Senior Unsecured 5.750%		06/14/2023	AMH - AmerUs Group Co.		3,992,428	4,000,000	4,413,958	4,331,587		(9,199)		(9,199)		4,322,388		(329,960)	(329,960)	180,806	03/01/2035	2.A FE
..303250-AE-4		FAIR ISAC CORP Senior Unsecured 5.250%		05/30/2023	AAIA Modco AMI		1,975,000	2,000,000	2,005,010	2,002,235		(281)		(281)		2,001,953		(26,953)	(26,953)	56,875	05/15/2026	3.B FE
..30605Y-AB-7		FALCON AEROSPACE LTD FLOON 17- FLOON 2017-1 A 4.581% 02/15/42		06/15/2023	Paydown		116,471	116,471	116,459	116,460		11		11		116,471				1,927	02/15/2042	1.6 FE
..31428X-BA-3		FEDEX CORP Senior Unsecured 3.900% 02/01/35		06/14/2023	AMH - AmerUs Group Co.		3,483,520	4,000,000	3,792,960	3,834,412		4,782		4,782		3,839,194		(355,675)	(355,675)	135,633	02/01/2035	2.B FE
..31428X-BE-5		FEDEX CORP Senior Unsecured 4.750% 11/15/45		06/14/2023	AMH - AmerUs Group Co.		435,946	500,000	512,276	511,102		(131)		(131)		510,972		(75,025)	(75,025)	13,788	11/15/2045	2.B FE
..31428X-BZ-8		FEDEX CORP Senior Unsecured 4.250% 05/15/30		06/14/2023	AMH - AmerUs Group Co.		1,908,421	2,000,000	2,210,960	2,160,643		(9,227)		(9,227)		2,151,417		(242,996)	(242,996)	49,347	05/15/2030	2.B FE
..317394-AA-3		FASST 2022-S5 A1 FASST 2022-S5 3.000%		06/26/2023	Paydown		441,371	441,371	391,949	391,717		49,355		49,355		441,371				5,899	05/25/2062	1.A PL
..32027N-NS-6		FFHL 2004-FB8 I#3 FFHL 2004-FB8 I#3 6.575%		06/26/2023	Paydown		23,133	23,133	22,790	22,878		255		255		23,133				551	10/25/2034	1.A FM
..32027N-NS-6		FFHL 2004-FB8 I#3 FFHL 2004-FB8 I#3 6.575%		05/25/2023	Paydown		6,686	6,686	6,586	6,612		74		74		6,686				167	10/25/2034	1.A FM
..32052E-AA-7		FHASI 2006-AR3 B5 FHASI 2006-AR3 1A1 3.379%		06/01/2023	Paydown		13,866	13,985	10,634	9,327		4,569		4,569		13,896				195	11/25/2036	1.A FM
..32053E-AA-6		FIRST HORIZON MORTGAGE PASS-TH FHASI 2007-AR1 1A1 4.010% 05/25/37		06/01/2023	Paydown		352	354	168	162		189		189		352				5	05/25/2037	1.A FM
..33616C-AB-6		FIRST REP BANK Subordinated 4.625% 02/13/47		06/20/2023	Goldman Sachs		5,000	1,000,000	1,099,380	1,091,899		(222)		(222)		1,091,677		(1,086,677)	(1,086,677)	21,875	08/01/2046	6. FE
..33616C-AC-4		FIRST REP BANK Subordinated 4.625% 02/13/47		06/20/2023	Goldman Sachs		12,480	2,486,000	3,054,678	3,019,156		(1,792)		(1,792)		3,017,364		(3,004,884)	(3,004,884)	57,720	02/13/2047	6. FE
..337358-BA-2		WACHOVIA CORP Subordinated 7.500% 04/15/35		06/14/2023	AMH - AmerUs Group Co.		3,354,724	3,000,000	3,901,446	3,723,908		(19,774)		(19,774)		3,704,134		(349,410)	(349,410)	149,375	04/15/2035	2.B FE
..341089-GB-3		FLORIDA PIPE CORP Secured 5.900% 03/01/03		06/14/2023	AMH - AmerUs Group Co.		2,106,967	2,073,000	2,502,869	2,395,259		(11,753)		(11,753)		2,383,507		(276,540)	(276,540)	96,147	03/01/2033	1.F FE
..34417Q-AA-6		FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184%		04/30/2023	Paydown		22,500	22,500	21,796	10,000		704		704		22,500				421	10/30/2048	2.B FE
..35317L-AJ-4		FOX CORP Senior Unsecured 5.476% 01/25/39		06/14/2023	AMH - AmerUs Group Co.		1,384,215	1,500,000	1,780,100	1,749,870		(5,574)		(5,574)		1,744,296		(360,081)	(360,081)	72,789	01/25/2039	2.B FE

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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							
			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	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
..35564K-HE-2	STACR 2021-DN45 I12 STACR 2021-DN45 I12		04/25/2023	Paydown AAIA Medco Catalina -		285,902	..285,902	..299,587	..280,928	.....	5,374	.....	..5,374	.....	..285,902	.....	.....	.....	5,246	01/25/2034	1.A
..35564K-HE-2	STACR 2021-DN45 I12 STACR 2021-DN45 I12		05/17/2023	AMI Redemption 100,0000		11,418,005	..11,480,304	..11,207,647	..11,248,274	.....	35,074	.....	..35,074	.....	..11,283,348	.....	134,657	134,657	271,864	01/25/2034	1.A
..35926*-AA-6	FRESNO CNTL TRUST I I P/T CERTS 4,180%		06/15/2023			53,346	..53,346	..53,346	..53,346	.....	.....	.....	.....	.....	..53,346	.....	.....	.....	930	03/15/2039	1.C
..36168H-AA-9	GAT 2022-DN15 A1 GAT 2022-DN15 A1 5,710%		06/01/2023	Paydown		2,714,794	..2,714,794	2,628,948	2,632,416	.....	82,378	.....	82,378	.....	2,714,794	.....	.....	.....	61,658	06/25/2067	1.A
..36168H-D0-2	GMACN 2006-AR1 242 GMACN 2006-AR1 241		06/01/2023	Paydown		154,639	..154,639	144,644	149,070	.....	5,570	.....	..5,570	.....	..154,639	.....	.....	.....	2,112	04/19/2036	1.A FM
..36168H-D0-2	GMACN 2006-AR2 241 GMACN 2006-AR2 241		06/01/2023	Paydown		21,720	..21,720	20,336	20,965	.....	755	.....	755	.....	21,720	.....	.....	.....	409	04/19/2036	1.B FM
..36168H-EV-0	0.000% 05/19/36		06/01/2023	Paydown		42,715	..66,292	56,648	56,648	.....	(13,933)	.....	(13,933)	.....	42,715	.....	.....	.....	972	05/19/2036	1.A FM
..36190N-AF-0	GSISC 2009-6R 342 GSISC 2009-6R 342 7,010%		06/01/2023	Paydown		21,649	..21,649	20,792	20,732	.....	918	.....	918	.....	21,649	.....	.....	.....	405	02/26/2036	1.A FM
..36197X-AP-9	GSIS 2013-5C12 AS GSIS 2013-5C12 AS 3,375%		05/01/2023	Paydown		5,000,000	..5,000,000	5,046,392	5,002,757	.....	(2,757)	.....	(2,757)	.....	5,000,000	.....	.....	.....	22,229	06/10/2046	1.A
..36228F-4K-9	GSAA 2004-4 I12 GSAA 2004-4 I12 7,100%		06/26/2023	Paydown		34,328	..34,328	30,868	35,110	.....	(782)	.....	(782)	.....	34,328	.....	.....	.....	523	05/25/2034	1.A FM
..36228F-6P-6	GSAMP 2004-AR1 MT GSAMP 2004-AR1 MT 6,125%		06/26/2023	Paydown		283,634	..283,634	280,968	282,353	.....	1,480	.....	1,480	.....	283,634	.....	.....	.....	4,535	06/25/2034	1.A FM
..36228F-VH-3	GRS MORTGAGE LOAN TRUST GSR 03 GSR 2003-10		06/01/2023	Paydown		7,567	..7,567	7,563	7,578	.....	(11)	.....	(11)	.....	7,567	.....	.....	.....	125	10/25/2033	1.A FM
..362290-AC-2	GRS 2007-AR1 B2 GSR 2007-AR1 241 3,575%		06/01/2023	Paydown		17,777	..13,771	11,918	10,957	.....	6,819	.....	6,819	.....	17,777	.....	.....	.....	279	03/25/2047	3.C FM
..3622EL-AA-4	GSAA 2006-18 AV1 GSAA 2006-18 AV1 5,220%		06/26/2023	Paydown		3,619	..3,619	1,205	947	.....	2,672	.....	2,672	.....	3,619	.....	.....	.....	16	11/25/2036	1.A FM
..3622EL-AA-4	GSAA 2006-18 AV1 GSAA 2006-18 AV1 5,220%		05/25/2023	Paydown		4,259	..4,259	1,418	1,115	.....	3,144	.....	3,144	.....	4,259	.....	.....	.....	19	11/25/2036	1.A FM
..3622N6-AA-7	GRS MORTGAGE LOAN TRUST GSR 07 GSR 2007-AR2		06/01/2023	Paydown		36,773	..27,943	23,133	20,641	.....	16,132	.....	16,132	.....	36,773	.....	.....	.....	503	05/25/2037	3.C FM
..362334-CN-2	GRS 2006-2F 1A1 GSR 2006-2F 242 5,750%		06/01/2023	Paydown		28,827	..30,768	30,006	30,115	.....	(1,288)	.....	(1,288)	.....	28,827	.....	.....	.....	857	02/25/2036	4.A FM
..362334-HH-0	GSAA 2006-18 AV1 GSAA 2006-18 AV1 5,220%		06/01/2023	Paydown		2,922	..2,322	2,114	2,060	.....	(2,060)	.....	(2,060)	.....	.....	.....	.....	.....	47	03/25/2036	4.B FM
..362334-LJ-9	GRS MORTGAGE LOAN TRUST GSR 06 GSR 2006-3F		04/01/2023	Paydown		1,134	..1,969	1,566	2,309	.....	(1,175)	.....	(1,175)	.....	1,134	.....	.....	.....	36	03/25/2036	5.B FM
..362334-LJ-9	GRS MORTGAGE LOAN TRUST GSR 06 GSR 2006-3F		06/01/2023	Paydown		3,293	..4,956	3,940	5,812	.....	(2,519)	.....	(2,519)	.....	3,293	.....	.....	.....	127	03/25/2036	5.C FM
..362334-NB-6	GSAA 2006-7 AF4A GSAA 2006-7 AF2 5,995%		06/01/2023	Paydown		7,237	..7,237	5,156	3,430	.....	3,807	.....	3,807	.....	7,237	.....	.....	.....	70	03/25/2046	1.A FM
..362334-NC-4	GSAA 2006-7 AF4A GSAA 2006-7 AF3 6,220%		06/01/2023	Paydown		8,780	..8,780	5,622	4,175	.....	4,605	.....	4,605	.....	8,780	.....	.....	.....	84	03/25/2046	1.A FM
..362334-ND-2	GSAA 2006-7 AF4A GSAA 2006-7 AF4A 6,220%		06/01/2023	Paydown		29,268	..29,268	19,668	14,915	.....	14,352	.....	14,352	.....	29,268	.....	.....	.....	281	03/25/2046	1.A FM
..362341-EH-7	GRS 2005-6F 3A1B GSR 2005-6F 3A1B 5,500%		06/01/2023	Paydown		5,630	..5,630	4,829	4,821	.....	809	.....	809	.....	5,630	.....	.....	.....	130	07/25/2035	1.A FM
..362341-FJ-3	GRS 2005-AR4 3A5 GSR 2005-AR4 3A1 4,462%		06/01/2023	Paydown		9,338	..6,674	6,197	5,783	.....	3,555	.....	3,555	.....	9,338	.....	.....	.....	225	07/25/2035	3.A FM
..362341-FJ-3	GRS 2005-AR4 3A5 GSR 2005-AR4 3A1 4,462%		05/01/2023	Paydown		3,929	..3,426	3,181	2,969	.....	960	.....	960	.....	3,929	.....	.....	.....	60	07/25/2035	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	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							
		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
..362341-FN-4	07/25/35	..	06/01/2023	Paydown	..	24,797	17,724	15,261	15,134	..	9,663	..	9,663	..	24,797	..	..	598	07/25/2035	2 C FN	NAIC Designation, NAIC
..362341-FN-4	07/25/35	..	05/01/2023	Paydown	..	10,434	9,098	7,834	7,769	..	2,665	..	2,665	..	10,434	..	..	160	07/25/2035	3 A FM	NAIC Designation, NAIC
..362341-LL-1	5/5005-09/25/35	..	06/25/2023	Paydown	..	34,103	34,633	30,294	30,774	..	3,329	..	3,329	..	34,103	..	..	635	09/25/2035	1 A FM	NAIC Designation, NAIC
..362341-NC-0	10/25/35	..	06/01/2023	Paydown	..	962	385	334	258	..	705	..	705	..	962	..	..	27	10/25/2035	2 A FM	NAIC Designation, NAIC
..362341-NC-0	10/25/35	..	05/01/2023	Paydown	..	3,790	3,231	2,807	2,165	..	1,625	..	1,625	..	3,790	..	..	65	10/25/2035	2 B FM	NAIC Designation, NAIC
..362341-NC-0	10/25/35	..	04/01/2023	Paydown	..	3,512	766	665	513	..	2,999	..	2,999	..	3,512	..	..	68	10/25/2035	2 C FM	NAIC Designation, NAIC
..362341-RZ-4	3A1 4.024% 09/25/35	..	06/01/2023	Paydown	..	9,044	9,044	8,379	8,624	..	420	..	420	..	9,044	..	..	131	09/25/2035	1 A FM	NAIC Designation, NAIC
..362341-WZ-8	11/25/35	..	06/01/2023	Paydown	..	1,119	1,119	1,097	1,094	..	25	..	25	..	1,119	..	..	15	11/25/2035	1 A FM	NAIC Designation, NAIC
..362341-WZ-8	11/25/35	..	06/01/2023	Paydown	..	5,500	5,500	5,510	5,494	..	6	..	6	..	5,500	..	..	72	11/25/2035	1 E FM	NAIC Designation, NAIC
..362405-AP-7	5.850% 05/25/46	..	06/26/2023	Paydown	..	202,403	202,403	98,633	140,393	..	62,011	..	62,011	..	202,403	..	..	2,215	05/25/2046	1 A FM	NAIC Designation, NAIC
..36242D-CJ-0	09/25/34	..	06/25/2023	Paydown	..	13,343	13,343	12,277	..	..	1,066	..	1,066	..	13,343	..	..	174	09/25/2034	1 A FM	NAIC Designation, NAIC
..36242D-TS-2	5.500% 03/25/35	..	06/25/2023	Paydown	..	111,874	111,874	101,021	102,647	..	9,227	..	9,227	..	111,874	..	..	1,773	03/25/2035	1 A FM	NAIC Designation, NAIC
..36242D-UM-3	01/25/35	..	06/01/2023	Paydown	..	46,160	46,160	39,769	43,994	..	2,165	..	2,165	..	46,160	..	..	814	01/25/2035	1 A FM	NAIC Designation, NAIC
..36242D-VF-7	02/25/35	..	06/01/2023	Paydown	..	62	62	57	48	..	13	..	13	..	62	..	..	1	02/25/2035	1 A FM	NAIC Designation, NAIC
..36242D-VF-7	02/25/35	..	05/01/2023	Paydown	..	61	61	57	48	..	13	..	13	..	61	..	..	1	02/25/2035	1 C FM	NAIC Designation, NAIC
..36242D-VF-7	02/25/35	..	06/01/2023	Paydown	..	1	1	1	..	..	1	..	1	..	1	..	..	89	02/25/2035	1 D FM	NAIC Designation, NAIC
..36242D-VF-7	02/25/35	..	05/01/2023	Paydown	..	11,159	11,159	10,279	8,722	..	2,437	..	2,437	..	11,159	..	..	33	02/25/2035	1 F FM	NAIC Designation, NAIC
..36242D-VF-7	02/25/35	..	04/01/2023	Paydown	..	112	112	103	88	..	24	..	24	..	112	..	..	1	02/25/2035	1 G FM	NAIC Designation, NAIC
..36242D-VF-7	02/25/35	..	06/01/2023	Paydown	..	84	84	83	71	..	13	..	13	..	84	..	..	1	02/25/2035	4 A FM	NAIC Designation, NAIC
..36242D-VF-7	02/25/35	..	04/01/2023	Paydown	..	7,588	7,588	7,550	6,444	..	1,143	..	1,143	..	7,588	..	..	63	02/25/2035	4 B FM	NAIC Designation, NAIC
..36242D-XG-3	5.500% 01/25/35	..	06/25/2023	Paydown	..	312,976	312,976	271,571	269,789	..	43,187	..	43,187	..	312,976	..	..	5,732	01/25/2035	1 A FM	NAIC Designation, NAIC
..36242D-XG-3	5.500% 01/25/35	..	05/25/2023	Paydown	..	2,798	2,798	2,493	2,416	..	382	..	382	..	2,798	..	..	42	01/25/2035	1 A FM	NAIC Designation, NAIC
..36242D-ZG-9	03/25/35	..	06/26/2023	Paydown	..	108,663	108,663	108,065	108,291	..	372	..	372	..	108,663	..	..	1,571	03/25/2035	1 A FM	NAIC Designation, NAIC
..36249R-AB-5	05/25/47	..	06/26/2023	Paydown	..	23,603	23,603	16,850	16,850	..	6,752	..	6,752	..	23,603	..	..	131	05/25/2047	1 A FM	NAIC Designation, NAIC
..36249R-AA-1	4.560% 05/15/36	..	06/15/2023	Redemption	100,000	27,725	27,725	27,725	27,725	..	..	..	..	..	27,725	..	..	603	05/15/2036	1 B	NAIC Designation, NAIC
..362528-AB-3	4.561% 12/15/37	..	06/15/2023	Redemption	100,000	156,571	156,571	156,571	156,571	..	..	..	..	..	156,571	..	..	2,977	12/15/2037	1 C	NAIC Designation, NAIC

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 Adjusted Carrying Value (11 + 12 - 13)	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	
..36252S-AK-5	02/10/52	GSIS 2019-6338 C GSIS 2019-6338 XA 1.110%		06/01/2023	Paydown				5,370	4,494		(4,494)							387	02/10/2052	1.A FE	
..36253P-AE-2	05/10/50	GSIS 2017-656 A3 GSIS 2017-656 XA 1.157%		06/01/2023	Paydown				8,472	6,755		(6,755)							714	05/10/2050	1.A FE	
..36297T-AE-2	04/25/36	GSF 2006-AR2 442 GSF 2006-AR2 3A1 4.408%		06/01/2023	Paydown		251,468	223,873	167,488	161,360		90,108		90,108	251,468				4,884	04/25/2036	1.A FM	
..37045X-DE-3	01/08/31	GEN MOTORS FIN Senior Unsecured 2.350%		06/14/2023	AMH – AmerUs Group Co.		778,732	1,000,000	1,000,000	1,000,000					1,000,000	(221,269)	(221,269)	(221,269)	21,933	01/08/2031	2.B FE	
..37045X-DS-2	01/12/32	GENESIS FINANCIAL GNFL 20 GNFL 2020 A		06/14/2023	AMH – AmerUs Group Co.		4,026,773	5,000,000	4,994,850	4,995,287		206		206	4,995,493	(968,720)	(968,720)	(968,720)	142,944	01/12/2032	2.B FE	
..37187A-AF-1	8.390% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 A		05/17/2023	Paydown		1,016,280	1,016,280	1,012,246	1,014,832		1,448		1,448	1,016,280				33,806	01/17/2026	1.C PL	
..37187A-AF-1	8.390% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 B		06/13/2023	Various		12,833,867	12,833,867	12,782,925	12,815,584		1,281		1,281	12,816,865	17,002	17,002	17,002	561,101	01/17/2026	1.C PL	
..37187A-AG-9	9.690% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 B		06/17/2023	Paydown		890,269	890,269	886,928	889,079		1,191		1,191	890,269				23,418	01/17/2026	1.F PL	
..37187A-AG-9	9.690% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 C		06/13/2023	ALRE – TDF Trust AMI		534,652	534,652	531,978	533,048		129		129	533,177	1,475	1,475	1,475	17,979	01/17/2026	1.F PL	
..37187A-AH-7	10.990% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 C		06/07/2023	Paydown		1,218,719	1,218,719	1,212,626	1,216,830		1,889		1,889	1,218,719				31,981	01/17/2026	2.B PL	
..37187A-AH-7	10.990% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 D		06/13/2023	ALRE – TDF Trust AMI		10,233,073	10,233,073	10,181,908	10,217,209		681		681	10,217,890	15,183	15,183	15,183	346,789	01/17/2026	2.B PL	
..37187A-AJ-3	11.520% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 D		05/17/2023	Paydown		953,425	953,425	948,657	951,946		1,479		1,479	953,425				43,021	01/17/2026	3.B PL	
..37187A-AJ-3	11.520% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 E		06/13/2023	AAIA Modco FHLB – AMI		12,040,115	12,040,115	11,979,914	12,021,440		1,118		1,118	12,022,558	17,557	17,557	17,557	714,722	01/17/2026	3.B PL	
..37187A-AK-0	12.150% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 E		05/17/2023	Paydown		378,195	378,195	376,304	377,597		597		597	378,195				17,901	01/17/2026	4.B PL	
..37187A-AK-0	12.150% 01/17/26	GENESIS FINANCIAL GNFL 20 GNFL 2020 E		06/13/2023	AAIA Modco FHLB – AMI		4,775,950	4,775,950	4,752,070	4,768,407		440		440	4,768,847	7,102	7,102	7,102	297,623	01/17/2026	4.B PL	
..384802-AB-0	06/15/45	III GRANGER INC Senior Unsecured 4.600%		06/14/2023	AMH – AmerUs Group Co.		927,827	1,000,000	1,241,055	1,223,631		(3,221)		(3,221)	1,220,410	(292,583)	(292,583)	(292,583)	22,872	06/15/2045	1.E FE	
..39538C-AH-5	12/25/46	GNMF 2006-AR7 2A1 GNMF 2006-AR7 2A1 5.550%		06/26/2023	Paydown		38,296	38,293	37,019	42,548		(4,252)		(4,252)	38,296				642	12/25/2046	4.C FM	
..39538P-AA-7	06/25/45	GNMF 2005-AR1 A1 GNMF 2005-AR1 A1 5.630%		06/26/2023	Paydown		133,468	133,468	127,791	128,925		4,543		4,543	133,468				2,861	06/25/2045	1.A FM	
..39538P-AB-5	06/25/45	GNMF 2005-AR1 A1 GNMF 2005-AR1 A2 5.590%		06/26/2023	Paydown		63,946	63,946	55,947	57,940		5,407		5,407	63,946				1,048	06/25/2045	1.A FM	
..39538P-BY-3	10/25/45	GNMF 2005-AR4 2A1 GNMF 2005-AR4 4A1A 5.770%		05/25/2023	Paydown		16,723	16,723	12,502	14,548		2,174		2,174	16,723				366	10/25/2045	1.A FM	
..39538P-EE-4	11/25/45	GNMF 2005-AR5 2A1 GNMF 2005-AR5 2A1 5.764%		06/26/2023	Paydown		662,016	664,005	379,254	450,441		211,575		211,575	662,016				14,964	11/25/2045	1.A FM	
..39538P-FH-6	02/25/36	GNMF 2006-AR1 A1A GNMF 2006-AR1 A1A 5.730%		06/26/2023	Paydown		11,259	11,259	8,108	10,140		1,119		1,119	11,259				163	02/25/2036	1.A FM	
..39538P-IG-6	03/25/36	GNMF 2006-AR2 2A1 GNMF 2006-AR2 2A1 5.570%		06/26/2023	Paydown		38,269	38,269	36,916	38,916		1,353		1,353	38,269				382	03/25/2036	1.A FM	
..39538P-AA-7	06/25/37	GNMF 2007-AR3 A1 GNMF 2007-AR3 A1 5.590%		06/26/2023	Paydown		24,482	24,482	19,701	20,940		3,543		3,543	24,482				369	06/25/2037	1.A FM	
..402740-AE-4	GULFSTREAM NAT SR NTS 5.950% 10/15/45			06/14/2023	AMH – AmerUs Group Co.		1,764,139	1,971,000	2,223,505	2,204,139		(2,607)		(2,607)	2,201,532	(437,392)	(437,392)	(437,392)	77,857	10/15/2045	2.B FE	
..40431K-AF-7	HSI ASSET LIAB OBLIGATION HALO 2007-1/IF1 A6 4.497% 12/25/36			06/01/2023	Paydown		29,836	29,836	17,565	14,947		14,889		14,889	29,836				473	12/25/2036	1.A FM	
..406216-BE-0	08/01/43	HALLIBURTON CO Senior Unsecured 4.750%		06/14/2023	AMH – AmerUs Group Co.		859,089	1,000,000	967,530	970,600		378		378	970,978	(111,879)	(111,879)	(111,879)	41,399	08/01/2043	2.A FE	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																						
1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's 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	
..408216-BL-4		HALLIBURTON CO Senior Unsecured 2.920% 03/01/30		06/14/2023	AMH - AmerUs Group Co.		877,729	1,000,000	999,740	999,905		11	11		999,816		(122,088)	(122,088)	22,954	03/01/2030	2.A FE	
..41161W-AC-4		HWILT 2006-5 2A1A HWILT 2006-5 2A1A 5.506% 07/19/46		06/20/2023	Paydown		29,563	29,527	17,526	16,983		12,980	12,980		29,563				457	07/19/2046	1.A FM	
..41161P-DK-6		HWILT 2004-2 B3 HWILT 2004-2 1A1 5.666% 06/19/34		04/19/2023	Paydown		58,994	58,994	57,814	58,992		102	102		58,994				995	06/19/2034	1.A FM	
..41161P-IB-2		HWILT 2004-8 2A4A HWILT 2004-8 2A3 5.966% 11/19/34		06/20/2023	Paydown		10,982	10,645	8,141	9,034		1,948	1,948		10,982				245	11/19/2034	1.A FM	
..41161P-K4-4		HWILT 2006-2 B2 HWILT 2006-2 2A1A 4.468% 02/25/36		06/01/2023	Paydown		28,274	28,274	27,510	27,513		761	761		28,274				489	02/25/2036	3.B FM	
..41161P-K6-9		HWILT 2006-2 B2 HWILT 2006-2 3A1A 4.208% 02/25/36		06/01/2023	Paydown		1,442	1,442	1,461	1,842		(400)	(400)		1,442				25	02/25/2036	1.A FM	
..41161P-L4-3		HWILT 2006-4 2A1A HWILT 2006-4 2A1A 5.546% 05/19/46		06/20/2023	Paydown		18,731	19,160	11,888	9,966		8,766	8,766		18,731				360	05/19/2046	1.A FM	
..41161P-L4-3		HWILT 2006-4 2A1A HWILT 2006-4 2A1A 5.546% 05/19/46		05/19/2023	Paydown		5,789	5,810	3,604	3,022		2,768	2,768		5,789				98	05/19/2046	1.A FM	
..41161P-LD-3		HWILT 2005-1 2A1A HWILT 2005-1 2A1A 5.686% 03/19/35		06/20/2023	Paydown		3,174	3,174	3,021	3,058		115	115		3,174				52	03/19/2035	1.A FM	
..41161P-LD-3		HWILT 2005-1 2A1A HWILT 2005-1 2A1A 5.686% 03/19/35		05/19/2023	Paydown		1,423	1,423	1,354	1,371		52	52		1,423				24	03/19/2035	1.A FM	
..41161P-LQ-4		HWILT 2005-2 1A HWILT 2005-2 1A 5.666% 05/19/35		06/20/2023	Paydown		23,944	23,944	12,562	8,812		15,132	15,132		23,944				475	05/19/2035	1.A FM	
..41161P-TN-3		HWILT 2005-10 2A1A HWILT 2005-10 2A1A 5.766% 11/19/35		06/20/2023	Paydown		5,564	5,564	4,835	4,462		1,102	1,102		5,564				109	11/19/2035	3.B FM	
..41161P-TN-3		HWILT 2005-10 2A1A HWILT 2005-10 2A1A 5.766% 11/19/35		06/20/2023	Paydown		10,975	10,975	9,790	9,030		1,945	1,945		10,975				226	11/19/2035	3.C FM	
..41161P-TN-3		HWILT 2005-10 2A1A HWILT 2005-10 2A1A 5.766% 11/19/35		04/19/2023	Paydown		1,939	1,939	1,730	1,595		344	344		1,939				26	11/19/2035	4.A FM	
..41161P-VJ-9		HWILT 2005-12 2A11 HWILT 2005-12 2A11 6.214% 10/19/35		06/01/2023	Paydown		28,168	28,168	23,326	22,710		5,458	5,458		28,168				378	10/19/2035	3.A FM	
..41161P-VJ-9		HWILT 2005-12 2A11 HWILT 2005-12 2A11 6.214% 10/19/35		06/01/2023	Paydown		44,992	44,992	37,615	36,614		8,378	8,378		44,992				604	10/19/2035	3.B FM	
..41161P-VK-6		HWILT 2005-12 2A11 HWILT 2005-12 2A12 6.646% 10/19/35		06/20/2023	Paydown		29,916	29,916	22,581	21,301		8,615	8,615		29,916				216	10/19/2035	1.A FM	
..41161U-AC-6		HWILT 2006-6 2A1A HWILT 2006-6 2A1A 4.278% 08/19/36		06/01/2023	Paydown		58,741	58,741	41,157	37,373		21,367	21,367		58,741				1,026	08/19/2036	3.B FM	
..41162B-AA-1		HWILT 2006-SB1 A1B HWILT 2006-SB1 A1A 4.826% 12/19/36		06/01/2023	Paydown		8,140	9,591	7,759	7,986		744	744		8,140				100	12/19/2036	1.A FM	
..411707-AD-4		HNGRY 2018-1A A23 HNGRY 2018-1A A21 I 4.959% 06/20/48		06/20/2023	Paydown		6,250	6,250	6,249	6,433		(183)	(183)		6,250				155	06/20/2048	2.B FE	
..411707-AF-9		HNGRY 2018-1A A23 HNGRY 2018-1A A23 5.710% 06/20/48		06/20/2023	Paydown		62,500	62,500	62,500	62,500					62,500				1,784	06/20/2048	2.B FE	
..437084-CE-4		HEAT 2004-3 M1 HEAT 2004-3 M1 6.005% 08/25/34		06/26/2023	Paydown		78,828	78,828	55,190	73,886		4,942	4,942		78,828				1,688	08/25/2034	1.A FM	
..437084-CE-4		HEAT 2004-3 M1 HEAT 2004-3 M1 6.005% 08/25/34		05/25/2023	Paydown		14,347	14,347	10,045	13,448		889	889		14,347				289	08/25/2034	1.A FM	
..437084-FS-0		HEAT 2004-7 M1 HEAT 2004-7 M1 6.080% 01/25/35		06/26/2023	Paydown		1,828	1,828	1,328	1,747		81	81		1,828				45	01/25/2035	1.A FM	
..437084-FS-0		HEAT 2004-7 M1 HEAT 2004-7 M1 6.080% 01/25/35		04/25/2023	Paydown		556	556	404	531		25	25		556				10	01/25/2035	1.A FM	
..437086-AD-2		HEAT 2006-5 2A3 HEAT 2006-5 2A3 5.450% 10/25/36		06/26/2023	Paydown		33,576	33,576	32,602	33,149		426	426		33,576				671	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	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/ 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
..43708-A0-2	HEAT 2006-5 2A3 HEAT 2006-5 2A3 5.450%		05/25/2023	Paydown		4,917	4,917	4,775	4,855		.62		.62		4,917				.82	10/25/2036	1.A FM
..43709N-A0-5	HEAT 2006-7 2A3 HEAT 2006-7 2A3 5.450%		06/26/2023	Paydown		8,792	8,792	6,898	6,899		1,893		1,893		8,792				.85	01/25/2037	1.A FM
..43709N-A0-5	HEAT 2006-7 2A3 HEAT 2006-7 2A3 5.450%		05/25/2023	Paydown		5,170	5,170	4,033	4,057		1,113		1,113		5,170				.56	01/25/2037	1.A FM
..43735E-JB-3	HIBT 2004-1 1I2 HIBT 2004-1 2A 6.010%		06/25/2023	Paydown		117,682	117,682	97,490	103,683		14,000		14,000		117,682				2,849	08/25/2029	1.A FM
..438516-AR-7	HONEYWELL INTL Senior Unsecured 5.700%		06/14/2023	Various		1,647,506	1,551,000	1,810,544	1,764,683		(5,507)		(5,507)		1,759,176		(111,669)		66,060	03/15/2036	1.F FE
..440405-AE-8	HORZN 2018-1 A HORZN 2018-1 A 4.458%		06/15/2023	Paydown		92,939	92,939	92,937	93,116		(177)		(177)		92,939				1,930	12/15/2038	2.C FE
..45254N-KX-4	IMI 2004-9 1A1 IMI 2004-9 1A1 5.910%		06/26/2023	Paydown		128,683	128,683	114,211	115,829		12,853		12,853		128,683				2,930	01/25/2035	1.A FM
..45254N-MP-8	IMI 2005-3 1I3 IMI 2005-3 A1 5.630%		06/26/2023	Paydown		80,075	80,075	60,172	62,165		17,910		17,910		80,075				1,410	08/25/2035	1.A FM
..45264T-SS-4	IIISA 2005-2 41II IIISA 2005-2 42D 6.010%		06/26/2023	Paydown		65,984	60,528	43,895	41,351		24,633		24,633		65,984				1,337	03/25/2036	1.A FM
..45255P-AC-1	IIISA 2006-3 47 IIISA 2006-3 43 5.450%		06/26/2023	Paydown		57,669	60,306	55,525	59,016	34,169	(35,516)		(1,347)		57,669				1,224	11/25/2036	1.A FM
..45660L-QJ-6	RAST 2005-A15 5A1 RAST 2005-A15 1A3 5.750%		06/01/2023	Paydown		7,961	7,848	6,967	7,890		.71		.71		7,961				93	02/25/2036	2.B FM
..45660L-BH-8	RAST 2004-A10 A2 RAST 2004-A10 A2 5.500%		06/01/2023	Paydown		21,971	21,971	18,421	18,853		3,118		3,118		21,971				556	02/25/2035	1.A FM
..45660L-JJ-9	INDVIMC INDX MORTGAGE LOAN TRU INDX 2005-AR8 2A1A 5.610%		06/26/2023	Paydown		22,877	22,877	21,791	22,108		769		769		22,877				357	04/25/2035	1.A FM
..45660L-QR-1	RAST 2005-480B A3 RAST 2005-480B A3 5.500%		06/01/2023	Paydown		11,057	10,002	7,696	6,539		4,517		4,517		11,057				105	07/25/2035	1.A FM
..45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1 3.91%		06/01/2023	Paydown		117,576	117,576	91,372	88,020		29,556		29,556		117,576				1,889	09/25/2035	1.A FM
..45660L-ID-7	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1A 5.770%		04/25/2023	Paydown		9,555	9,555	5,564	5,230		4,325		4,325		9,555				114	10/25/2036	1.A FM
..45660L-YX-1	INDVIMC INDX MORTGAGE LOAN TRU INDX 05-1-A2 5.870%		06/26/2023	Paydown		461	461	461	6		455		455		461				6	11/25/2035	1.A FM
..45660L-ZH-5	INDVIMC INDX MORTGAGE LOAN TRU INDX 2005-AR1 1A1 3.244%		06/01/2023	Paydown		4,267	4,267	3,634	3,034		1,233		1,233		4,267				62	11/25/2035	1.A FM
..45660N-O3-2	INDX 2004-AR4 B6 INDX 2004-AR4 2A 4.669%		04/01/2023	Paydown		41,938	41,938	41,764	41,955		(17)		(17)		41,938				566	08/25/2034	1.B FM
..45660N-O3-2	INDX 2004-AR4 B6 INDX 2004-AR4 2A 4.669%		06/01/2023	Paydown		65,847	65,847	65,574	65,874		(27)		(27)		65,847				1,265	08/25/2034	1.C FM
..45660N-T9-6	INDX 2004-AR7 A1 INDX 2004-AR7 A2 6.010%		06/25/2023	Paydown		463	463	415	415		48		48		463				10	09/25/2034	1.A FM
..458140-BD-1	INTEL CORP Senior Unsecured 2.875%		06/13/2023	ALRE - DFL Trust AMI Redemption 100,0000		880,632	900,000	923,743	906,333		(2,368)		(2,368)		903,965		(23,353)		15,238	05/11/2024	1.F FE
..46433@-AA-6	ISKANDAR VENTURES LLC SEC'D REV NTS SER 20-1 3.410%		06/15/2023			123,416	123,416	123,416	123,416						123,416				1,754	06/15/2039	1.E PL
..46590T-AG-0	JPMCB 2017-C5 XA JPMCB 2017-C5 XA 1.036%		06/01/2023	Paydown				3,186	2,478		(2,478)		(2,478)						296	03/15/2050	1.B FE
..46590U-AA-0	HENDR 2018-2A B HENDR 2018-2A A 3.980%		06/15/2023	Paydown		51,210	51,210	51,172	51,174		.36		.36		51,210				866	10/15/2075	1.A FE
..46516Q-AB-7	HENDR 2011-2A B HENDR 2011-2A B 3.350%		06/15/2023	Paydown		125,140	125,140	125,136	125,647		(507)		(507)		125,140				2,350	09/15/2058	2.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							
			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)	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation and Modifier SVO Administrative Symbol	
..46617A-4B-1	HEUR 2012-3A B HEUR 2012-3A B	09/15/67		06/15/2023	Paydown		24,593	24,593	24,592	24,763		(171)		(171)	24,593				648	09/15/2067	1.0 FE	
..46621R-AA-0	HEUR 2017-3A B HEUR 2017-3A A	02/15/67		06/15/2023	Paydown		38,848	38,848	38,835	38,837		11		11	38,848				622	02/15/2067	1.1A FE	
..46621R-4B-8	HEUR 2017-3A B HEUR 2017-3A B	02/15/69		06/15/2023	Paydown		24,147	24,147	24,129	24,123		19		19	24,147				436	02/15/2069	2.1A FE	
..466247-J5-3	JPMT 2006-42 241 JPMT 2006-42 242	04/25/36		06/01/2023	Paydown		63,352	63,352	59,110	59,182		4,171		4,171	63,352				1,069	04/25/2036	1.1F FM	
..466247-J11-4	JPMT 2004-S2 446 JPMT 2004-S2 446	11/25/34		06/01/2023	Paydown		83,147	83,147	73,977	73,920		9,227		9,227	83,147				2,525	11/25/2034	1.1A FM	
..466247-QP-1	JP MORGAN MORTGAGE TRUST JPMT 2005-A3	7C41 4.323 06/25/35		06/01/2023	Paydown		24,675	24,675	23,044	22,103		2,572		2,572	24,675				340	06/25/2035	1.1A FM	
..466247-QP-1	JP MORGAN MORTGAGE TRUST JPMT 2005-A3	7C41 4.323 06/25/35		06/01/2023	Paydown		50,153	50,153	48,619	46,434		3,719		3,719	50,153				834	06/25/2035	1.1B FM	
..466247-QP-1	JP MORGAN MORTGAGE TRUST JPMT 2005-A3	7C41 4.323 06/25/35		04/01/2023	Paydown		62,575	62,575	60,661	57,935		4,640		4,640	62,575				718	06/25/2035	1.0C FM	
..466247-T0-6	JPMT 2005-A6 711 JPMT 2005-A6 241	08/25/35		06/01/2023	Paydown		10,298	10,298	10,241	10,317		(19)		(19)	10,298				181	08/25/2035	1.1A FM	
..466247-TT-0	JPMT 2005-A6 711 JPMT 2005-A6 244	08/25/35		06/01/2023	Paydown		31,570	31,570	26,767	32,470		(900)		(900)	31,570				554	08/25/2035	1.1A FM	
..466247-TZ-6	JPMT 2005-A7 245 JPMT 2005-A7 143	10/25/35		06/01/2023	Paydown		3,518	3,518	3,122	3,222		296		296	3,518				60	09/25/2035	1.1A FM	
..466247-WK-5	JPMT 2005-A7 245 JPMT 2005-A7 144	10/25/35		06/01/2023	Paydown		2,683	2,683	2,263	2,342		340		340	2,683				46	10/25/2035	1.1A FM	
..466247-WL-3	JPMT 2005-A7 245 JPMT 2005-A7 341	10/25/35		06/01/2023	Paydown		4,318	4,318	4,326	4,373		(56)		(56)	4,318				74	10/25/2035	3.1A FM	
..466247-WT-6	JPMT 2005-A8 142 JPMT 2005-A8 141	10/25/35		06/01/2023	Paydown		1,931	1,931	1,926	1,944		(13)		(13)	1,931				34	10/25/2035	1.1A FM	
..466247-WH-0	JPMT 2005-A8 142 JPMT 2005-A8 243	11/25/35		06/01/2023	Paydown		14,932	14,932	14,141	14,141		791		791	14,932				264	11/25/2035	3.0C FM	
..466247-YP-2	JPMT 2005-A8 142 JPMT 2005-A8 243	11/25/35		06/01/2023	Paydown		5,041	5,041	4,689	4,660		381		381	5,041				90	11/25/2035	2.1B FM	
..466247-YP-2	JPALT 2006-44 A7 JPALT 2005-S1 249	12/25/35		06/01/2023	Paydown		70,816	70,816	66,100	66,939		3,876		3,876	70,816				1,261	11/25/2035	3.1A FM	
..46627M-AU-1	JPALT 2006-44 A7 JPALT 2005-S1 249	12/25/35		06/01/2023	Paydown		7,353	17,330	14,004	12,815		(5,462)		(5,462)	7,353				338	12/25/2035	1.1A FM	
..46627M-AU-1	JPALT 2006-44 A7 JPALT 2005-S1 249	12/25/35		06/01/2023	Paydown		905	2,133	1,878	1,706		(801)		(801)	905				54	12/25/2035	3.1B FM	
..46627M-AU-1	JPALT 2006-44 A7 JPALT 2005-S1 249	12/25/35		06/01/2023	Paydown		7,419	17,485	15,949	14,434		(7,015)		(7,015)	7,419				442	12/25/2035	4.1A FM	
..46627M-CS-4	JPALT 2006-44 A7 JPALT 2006-A1 141	03/25/36		06/26/2023	Paydown		1,238,569	1,238,569	1,143,208	1,130,266		108,303		108,303	1,238,569				21,035	03/25/2036	1.1A FM	
..46627M-CU-9	JPALT 2006-S1 343 JPALT 2006-S1 147	03/25/36		06/01/2023	Paydown		103,666	(21,459)	(20,064)	(18,915)		122,381		122,381	103,666				3,596	03/25/2036	1.1A FM	
..46627M-ED-5	JPALT 2006-S1 343 JPALT 2006-S1 1412	03/25/36		06/01/2023	Paydown		4,364	14,405	10,226	9,912		(5,548)		(5,548)	4,364				400	03/25/2036	4.1B FM	
..46627M-EJ-2	JPALT 2006-S1 343 JPALT 2006-S1 1412	03/25/36		06/01/2023	Paydown		7,671	7,672	5,884	4,291		3,379		3,379	7,671				170	03/25/2036	1.1A FM	
..46627M-EJ-2	JPALT 2006-S1 343 JPALT 2006-S1 1412	03/25/36		06/01/2023	Paydown		1,038	1,039	801	682		376		376	1,038				31	03/25/2036	2.1B FM	
..46627M-EJ-2	JPALT 2006-S1 343 JPALT 2006-S1 1412	03/25/36		05/01/2023	Paydown		5,202	5,202	4,012	3,317		1,884		1,884	5,202				130	03/25/2036	2.0C 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						
			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
..46627M-EJ-2	JPLT 2006-S1 343 JPALT 2006-S1 1412	03/25/36	04/01/2023	Paydown		468	459	354	283		166		166		488			9	03/25/2036	3 A FM
..46628B-AD-2	JPMIT 2006-A6 341 JPMIT 2006-A6 142	10/25/36	06/01/2023	Paydown		85,522	85,522	79,081	76,967		8,555		8,555		85,522			1,418	10/25/2036	4 A FM
..46628K-AA-8	JPMIT 2006-A3 442 JPMIT 2006-A3 141	05/25/36	06/01/2023	Paydown		23,189	21,478	22,796	19,317		3,872		3,872		23,189			423	05/25/2036	1 A FM
..46628K-AA-8	JPMIT 2006-A3 442 JPMIT 2006-A3 141	05/25/36	06/01/2023	Paydown		25,371	23,409	23,117	22,161		3,209		3,209		25,371			470	05/25/2036	3 A FM
..46628K-AJ-9	JPMIT 2006-A3 442 JPMIT 2006-A3 343	05/25/36	05/01/2023	Paydown		6,043	6,043	5,580	5,518		525		525		6,043			88	05/25/2036	1 C FM
..46628K-AJ-9	JPMIT 2006-A3 442 JPMIT 2006-A3 343	05/25/36	06/01/2023	Paydown		4,911	4,911	4,535	4,484		427		427		4,911			91	05/25/2036	1 D FM
..46628Q-AL-5	JPMIT 2006-S3 1411 JPMIT 2006-S3 1411	6,500 08/25/36	06/01/2023	Paydown			662	539	283									8	08/25/2036	1 A FM
..46628Q-AB-3	JPMIT 2006-A5 341 JPMIT 2006-A5 241	08/25/36	06/01/2023	Paydown		104,889	104,889	97,480	97,480		7,419		7,419		104,889			1,868	08/25/2036	4 B FM
..46628Q-AC-1	JPMIT 2006-A5 341 JPMIT 2006-A5 242	08/25/36	06/01/2023	Paydown		11,188	11,188	8,207	7,184		4,004		4,004		11,188			198	08/25/2036	1 A FM
..46628Q-AL-1	JPMIT 2006-A5 341 JPMIT 2006-A5 345	08/25/36	06/01/2023	Paydown		8,331	8,331	7,706	7,770		561		561		8,331			140	08/25/2036	3 A FM
..46628Q-AM-9	JPMIT 2006-A5 341 JPMIT 2006-A5 346	08/25/36	06/01/2023	Paydown		40,055	40,055	37,051	37,394		2,661		2,661		40,055			553	08/25/2036	3 A FM
..46628Q-AP-8	JPMIT 2006-A5 341 JPMIT 2006-A5 541	08/25/36	06/01/2023	Paydown		189,952	189,952	174,014	172,128		17,824		17,824		189,952			3,210	08/25/2036	3 B FM
..46628S-AE-2	JPMIT 2006-S4 A5 JPMIT 2006-S4 A5	01/25/37	06/01/2023	Paydown		1,672	(1,003)	(753)	(454)		2,126		2,126		1,672			36	01/25/2037	1 A FM
..466306-AA-5	JPLT 2006-A4 A7 JPALT 2008-R2 A1	11/25/36	06/01/2023	Paydown		705	757	589	521		184		184		705			19	11/25/2036	4 A FM
..466306-AA-5	JPLT 2006-A4 A7 JPALT 2008-R2 A1	11/25/36	06/01/2023	Paydown		2,204	3,073	2,455	2,133		72		72		2,204			70	11/25/2036	4 B FM
..466306-AA-5	JPLT 2006-A4 A7 JPALT 2008-R2 A1	11/25/36	05/01/2023	Paydown		82,185	83,010	70,555	58,874		23,311		23,311		82,185			1,763	11/25/2036	4 C FM
..46630G-AH-8	JPMIT 2007-A1 546 JPMIT 2007-A1 342	07/25/35	06/01/2023	Paydown		12,122	12,122	10,012	10,844		1,278		1,278		12,122			190	07/25/2035	1 A FM
..46630U-AM-6	JPMIT 2007-A3 B2 JPMIT 2007-A3 342	05/25/37	06/01/2023	Paydown		3,984	3,677	3,498	3,315		669		669		3,984			70	05/25/2037	1 A FM
..46631J-AA-6	JPMIT 2007-A4 341 JPMIT 2007-A4 141	06/25/37	05/01/2023	Paydown		165,676	165,676	166,239	166,239		(563)		(563)		165,676			2,131	06/25/2037	4 B FM
..46631J-AA-6	JPMIT 2007-A4 341 JPMIT 2007-A4 141	06/25/37	06/01/2023	Paydown		4,966	4,966	4,983	4,983		(17)		(17)		4,966			97	06/25/2037	4 C FM
..46631N-AA-7	JPMIT 2007-S3 1418 JPMIT 2007-S3 141	08/25/37	04/01/2023	Paydown		531	531	479	312		219		219		531			12	08/25/2037	4 A FM
..46631N-DQ-9	JPMIT 2007-S3 1418 JPMIT 2007-S3 1487	5,800 08/25/37	06/25/2023	Paydown		4,674	5,984	2,239	1,284		3,390		3,390		4,674			188	08/25/2037	1 A FM
..46634F-AJ-2	JPMIR 2010-2 149 JPMIR 2010-2 149	06/26/37	06/01/2023	Paydown		86,321	(6,539)	(3,209)	(2,217)		88,738		88,738		86,521			172	06/26/2037	1 A FM
..466385-AC-7	JACK 2019-1A A23 JACK 2019-1A A23	08/25/49	05/25/2023	Paydown		12,500	12,500	12,500	12,500						12,500			311	08/25/2049	2 B FE
..466385-AE-3	JACK 2019-1A A23 JACK 2022-1A A21	02/26/52	05/25/2023	Paydown		200,000	200,000	200,000	200,000						200,000			4,136	02/26/2052	2 B FE
..46638J-AK-6	JPICC 2013-C10 D JPICC 2013-C10 C	12/15/47	06/01/2023	Paydown		189,558	189,558	190,428	189,558		(870)		(870)		189,558			2,878	12/15/2047	1 A

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/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..46647P-4P-1	..46647P-4P-1	JPMORGAN CHASE Senior Unsecured 6.00%	.....	04/23/2023	Call	100.0000	3,000,000	3,000,000	2,979,845	2,979,897	.....	1,807	.....	1,807	.....	2,981,704	.....	18,296	53,385	04/23/2024	1.E FE	
..46651T-AA-9	..46651T-AA-9	HENR 2018-1A A HENR 2018-1A A 3.740%	.....	06/15/2023	Paydown	.....	64,791	64,791	64,739	64,747	.....	..44	.....	..44	.....	64,791	.....	.....	982	10/17/2072	1.A FE	
..46651T-AB-7	..46651T-AB-7	HENR 2018-1A A HENR 2018-1A B 4.700%	.....	06/15/2023	Paydown	.....	15,529	15,529	15,529	15,529	.....	.....	.....	.....	.....	15,529	.....	.....	290	10/15/2074	2.B FE	
..46670*-AA-0	..46670*-AA-0	HENR 2013-1A A J.G. Worth XLVIII, LLC 3.125% 10/15/77	.....	06/15/2023	Paydown	.....	47,982	47,982	47,982	47,982	.....	.....	.....	.....	.....	47,982	.....	.....	607	10/15/2077	1.F PL	
..46671*-AA-9	..46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	.....	06/15/2023	Redemption	100.0000	2,672,755	2,672,755	2,740,833	2,732,577	.....	(59,822)	.....	(59,822)	.....	2,672,755	.....	.....	30,692	04/15/2043	1.F	
..46671*-AA-9	..46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	.....	06/23/2023	Security Withdrawal	100.0000	3,535	.....	.....	.....	.....	(3,535)	.....	(3,535)	.....	1,874,438	3,535	.....	1,173	04/15/2043	1.F	
..46672B-AA-6	..46672B-AA-6	RIJ BARNABAS P/T CERTS 3.64% 02/15/53	.....	04/17/2023	Redemption	100.0000	10,607	10,607	10,925	10,911	.....	(304)	.....	(304)	.....	10,607	.....	.....	113	02/15/2053	1.D Z	
..46672B-AA-6	..46672B-AA-6	RIJ BARNABAS P/T CERTS 3.64% 02/15/53	.....	06/15/2023	Redemption	100.0000	10,674	10,674	10,984	10,980	.....	(306)	.....	(306)	.....	10,674	.....	.....	178	02/15/2053	1.D	
..46673*-AA-7	..46673*-AA-7	JFD HOLDINGS SEC TR 2021-2 P/T CERTS 3.214% 12/15/41	.....	06/15/2023	Redemption	100.0000	16,825	16,825	16,825	16,825	.....	.....	.....	.....	.....	16,825	.....	.....	225	12/15/2041	2.B	
..46675*-AA-5	..46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS SER 19-A 3.980% 01/15/50	.....	04/15/2023	Redemption	100.0000	19,759	19,759	20,310	20,305	.....	(546)	.....	(546)	.....	19,759	.....	.....	261	01/15/2050	1.G Z	
..46675*-AA-5	..46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS SER 19-A 3.980% 01/15/50	.....	06/15/2023	Redemption	100.0000	39,715	39,715	40,822	40,813	.....	(1,097)	.....	(1,097)	.....	39,715	.....	.....	722	01/15/2050	1.G	
..4723J-DK-3	..4723J-DK-3	JEFFERIES GROUP Senior Unsecured 2.750%	.....	06/14/2023	Various	.....	1,537,432	2,000,000	1,985,575	1,987,904	.....	488	.....	488	.....	1,988,392	(450,960)	.....	36,514	10/15/2032	2.B FE	
..47659B-AA-1	..47659B-AA-1	JERSEY CITY NJ I I CTL PT TR P/T CERTS 4.850% 10/15/45	.....	06/15/2023	Redemption	100.0000	14,435	14,435	14,573	14,553	.....	(118)	.....	(118)	.....	14,435	.....	.....	292	10/15/2045	1.D	
..47760Q-AB-9	..47760Q-AB-9	JIMMY 2017-1A A211 JIMMY 2017-1A A211 4.846% 07/30/47	.....	04/30/2023	Paydown	.....	2,500	2,500	2,446	2,468	.....	32	.....	32	.....	2,500	.....	.....	61	07/30/2047	2.B FE	
..48248Q-AG-5	..48248Q-AG-5	KLA CORP Senior Unsecured 4.100% 03/15/29	.....	04/25/2023	AAIA Medco AAI	.....	4,923,268	5,000,000	4,976,100	4,983,999	.....	721	.....	721	.....	4,984,720	(61,453)	.....	125,278	03/15/2029	1.G FE	
..48248Q-AH-3	..48248Q-AH-3	KLA CORP Senior Unsecured 5.000% 03/15/49	.....	06/14/2023	AIH - Amerus Group Co.	.....	944,798	1,000,000	992,780	993,205	.....	58	.....	58	.....	993,263	(48,465)	.....	37,361	03/15/2049	1.G FE	
..48259*-AA-5	..48259*-AA-5	KCP LICENSING PT TRUST P/T CERTS 3.120%	.....	06/15/2023	Redemption	100.0000	4,055	4,055	4,055	4,055	.....	.....	.....	.....	.....	4,055	.....	.....	53	12/31/2035	2.B PL	
..4927IV-AC-4	..4927IV-AC-4	KEURIG DR PEPPER Senior Unsecured 4.985%	.....	06/14/2023	AIH - Amerus Group Co.	.....	1,864,781	2,000,000	2,597,860	2,534,709	.....	(13,210)	.....	(13,210)	.....	2,521,498	(656,717)	.....	55,112	05/25/2038	2.B FE	
..49383C-AA-1	..49383C-AA-1	KEYSPAN GAS EAST Senior Unsecured 5.810%	.....	06/14/2023	AIH - Amerus Group Co.	.....	2,095,865	2,167,000	2,773,082	2,716,902	.....	(9,758)	.....	(9,758)	.....	2,707,144	(611,479)	.....	88,619	04/01/2041	2.A FE	
..49456B-AR-2	..49456B-AR-2	KINDER MORGAN Senior Unsecured 2.000%	.....	06/14/2023	AIH - Amerus Group Co.	.....	393,722	500,000	495,300	496,286	.....	191	.....	191	.....	496,477	(102,755)	.....	8,306	02/15/2031	2.B FE	
..49456B-AH-1	..49456B-AH-1	KINDER MORGAN Senior Unsecured 5.450%	.....	06/14/2023	AIH - Amerus Group Co.	.....	2,220,915	2,500,000	2,490,850	2,490,893	.....	56	.....	56	.....	2,490,948	(270,033)	.....	117,705	08/01/2032	2.B FE	
..50200X-AA-8	..50200X-AA-8	LCS 2018-A A LCS 2018-A A 4.700% 12/15/62	.....	06/15/2023	Paydown	.....	133,832	133,832	133,832	133,832	.....	.....	.....	.....	.....	133,832	.....	.....	2,404	12/15/2062	1.A FE	
..50247B-AA-4	..50247B-AA-4	LV STADIUM EVENTS COMPANY LLC SR SEC NTS 3.360% 06/30/45	.....	06/30/2023	Redemption	100.0000	150,483	150,483	150,483	150,483	.....	.....	.....	.....	.....	150,483	.....	.....	2,528	06/30/2045	2.A PL	
..50543L-AA-0	..50543L-AA-0	LAFI 2016-1A A1 LAFI 2016-1A A1 4.300%	.....	01/15/42	Paydown	.....	232,046	232,046	229,958	230,862	.....	1,184	.....	1,184	.....	232,046	.....	.....	4,085	01/15/2042	3.A FE	
..51944Q-CH-9	..51944Q-CH-9	LTS 2010-R15A A4 LTS 2010-R15A A4 6.000%	.....	08/26/37	Paydown	.....	947	135	105	70	.....	877	.....	877	.....	947	.....	.....	48	08/26/2037	1.A FM	
..525271-9H-3	..525271-9H-3	LXS 2005-9H I02 LXS 2005-9H I1A1 5.420%	.....	06/28/2023	Paydown	.....	220,999	220,999	213,406	213,899	.....	7,410	.....	7,410	.....	220,999	.....	.....	3,044	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	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 Year's Temporary Impairment/ Recogn- ized	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	Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	
..52522H-AC-6	..52522H-AC-6	LXS 2006-8 342 LXS 2006-8 2A1 5.330%	..	04/25/2023	Paydown	..	40,558	40,558	40,894	41,073	..	..	..	..	..	40,558	..	..	..	..	571	06/25/2036	4.A FM
..52522H-AC-6	..52522H-AC-6	LXS 2006-8 342 LXS 2006-8 2A1 5.330%	..	06/26/2023	Paydown	..	5,912	5,912	5,981	5,987	..	..	..	..	..	5,912	..	..	..	..	116	06/25/2036	4.B FM
..53000L-AA-0	..53000L-AA-0	LAFI 2018-1A LAFI 2018-1A A 5.956%	..	04/25/2023	Paydown	..	276,950	276,950	276,950	276,950	..	..	..	..	..	276,950	..	..	..	..	7,546	07/25/2048	2.C FE
..539830-BK-4	..539830-BK-4	LOOKHEED MARTIN Senior Unsecured 4.500%	..	06/14/2023	AMH - AmerUs Group Co.	..	2,015,114	2,103,000	2,211,595	2,195,157	..	(2,731)	..	(2,731)	..	2,192,426	..	(177,312)	(177,312)	..	54,941	05/15/2036	1.G FE
..542514-AH-7	..542514-AH-7	LBILT 2000-1 AV1 LBILT 2000-1 AV1 5.677%	..	06/21/2023	Paydown	..	8,792	8,792	8,603	8,731	..	..	..	..	..	8,792	..	..	..	..	201	01/21/2031	1.A FM
..542514-AH-7	..542514-AH-7	LBILT 2000-1 AV1 LBILT 2000-1 AV1 5.677%	..	05/22/2023	Paydown	..	8,405	8,405	8,224	8,347	..	..	..	..	..	8,405	..	..	..	..	183	01/21/2031	1.A FM
..542514-OK-8	..542514-OK-8	LBILT 2002-2 H2 LBILT 2002-2 H2 6.950%	..	07/25/32	Paydown	..	17,102	17,102	16,725	16,828	..	273	..	273	..	17,102	..	..	..	..	311	07/25/2032	1.A FM
..542514-EA-8	..542514-EA-8	LBILT 2003-3 H1 LBILT 2003-3 H1 6.275%	..	06/26/2023	Paydown	..	56,394	56,394	55,634	55,644	..	750	..	750	..	56,394	..	..	..	..	1,130	07/25/2033	1.A FM
..542514-EH-3	..542514-EH-3	LBILT 2003-4 H1 LBILT 2003-4 H1 6.170%	..	08/25/33	Paydown	..	7,319	7,319	6,807	7,239	..	..	..	..	..	7,319	..	..	..	..	199	08/25/2033	1.A FM
..542514-EH-3	..542514-EH-3	LBILT 2003-4 H1 LBILT 2003-4 H1 6.170%	..	04/25/2023	Paydown	..	2,344	2,344	2,180	2,318	..	26	..	26	..	2,344	..	..	..	..	44	08/25/2033	1.A FM
..548661-DN-4	..548661-DN-4	LOHIE'S COS INC Senior Unsecured 3.700%	..	06/14/2023	AMH - AmerUs Group Co.	..	1,867,643	2,500,000	2,305,074	2,323,945	..	2,055	..	2,055	..	2,326,000	..	(458,357)	(458,357)	..	61,410	04/15/2046	2.A FE
..550279-AA-1	..550279-AA-1	LUM 2005-1 A1 LUM 2005-1 A1 5.670% 11/25/35	..	06/26/2023	Paydown	..	193,597	193,597	188,573	190,348	..	3,249	..	3,249	..	193,597	..	..	..	..	3,849	11/25/2035	1.A FM
..55027B-AA-6	..55027B-AA-6	LUMINENT MORTGAGE TRUST LUM 06 LUM 2006-4 A1A	..	06/26/2023	Paydown	..	6,837	6,837	6,253	6,312	..	525	..	525	..	6,837	..	..	..	..	109	05/25/2046	1.A FM
..55037L-AA-2	..55037L-AA-2	LUMR 2020-1A LUMR 2020-1A A 3.376%	..	06/15/2023	Paydown	..	91,314	91,314	91,313	91,574	..	(261)	..	(261)	..	91,314	..	..	..	..	1,386	02/15/2045	2.B FE
..55037L-AB-0	..55037L-AB-0	LUMR 2020-1A LUMR 2020-1A B 4.335%	..	06/15/2023	Paydown	..	18,257	18,257	18,257	18,241	..	..	..	..	..	18,257	..	..	..	..	396	02/15/2045	3.B FE
..55265K-3T-4	..55265K-3T-4	MASTR ASSET SECURITIZATION TRU MASTR 2003-12	..	06/01/2023	Paydown	..	3,948	3,948	3,851	3,838	..	109	..	109	..	3,948	..	..	..	..	87	12/25/2033	1.A FM
..55336V-AT-7	..55336V-AT-7	MPX LP Senior Unsecured 5.500% 02/15/49	..	06/14/2023	AMH - AmerUs Group Co.	..	1,776,601	2,000,000	1,960,620	1,962,766	..	290	..	290	..	1,963,056	..	(186,455)	(186,455)	..	91,361	02/15/2049	2.B FE
..55903V-AC-7	..55903V-AC-7	WARMEDIA HLDG Senior Unsecured 3.428%	..	05/01/2023	Tax Free Exchange	..	17,628,238	18,000,000	17,437,320	17,489,976	..	138,264	..	138,264	..	17,628,239	..	..	..	..	387,364	03/15/2024	2.C FE
..56081*-AC-8	..56081*-AC-8	Major League Baseball Facility SEC NTS SER 3 3.610% 12/10/44	..	06/10/2023	Redemption 100,0000	..	142,563	142,563	142,563	142,563	..	..	..	..	..	142,563	..	..	..	..	2,573	12/10/2044	1.G FE
..571748-BH-4	..571748-BH-4	MARSH & MCLENNAN Senior Unsecured 4.750%	..	06/14/2023	AMH - AmerUs Group Co.	..	689,680	750,000	749,333	749,498	..	..	..	..	..	749,507	..	(59,828)	(59,828)	..	26,620	03/15/2039	2.A FE
..576643-AS-9	..576643-AS-9	MASS ELECTRIC CO Senior Unsecured 5.900%	..	06/14/2023	AMH - AmerUs Group Co.	..	504,483	500,000	629,854	610,694	..	(2,092)	..	(2,092)	..	608,602	..	(104,119)	(104,119)	..	17,126	11/15/2039	2.A FE
..576433-A7-1	..576433-A7-1	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-6	..	05/01/2023	Paydown	..	4,048	4,048	3,723	3,804	..	244	..	244	..	4,048	..	..	..	..	44	07/25/2035	1.F FM
..576433-A7-1	..576433-A7-1	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-6	..	06/01/2023	Paydown	..	2,072	2,072	1,905	1,947	..	125	..	125	..	2,072	..	..	..	..	31	07/25/2035	1.G FM
..576433-OS-3	..576433-OS-3	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-6	..	06/01/2023	Paydown	..	5,440	5,440	4,940	5,064	..	376	..	376	..	5,440	..	..	..	..	62	07/25/2035	1.A FM
..576433-D4-5	..576433-D4-5	MARH 2005-7 B6 MARH 2005-7 2A1 4.090%	..	06/01/2023	Paydown	..	30,172	30,172	29,301	29,803	..	369	..	369	..	30,172	..	..	..	..	467	09/25/2035	3.B FM
..576433-UQ-7	..576433-UQ-7	MASTR ADJUSTABLE RATE MORTGAGE MARH 2004-13	..	06/01/2023	Paydown	..	17,408	17,408	17,042	17,231	..	177	..	177	..	17,408	..	..	..	..	334	12/21/2034	1.A FM
..576433-XY-7	..576433-XY-7	MASTR ADJUSTABLE RATE MORTGAGE MARH 2005-2	..	06/01/2023	Paydown	..	815	815	742	815	..	..	..	..	..	815	..	..	..	..	14	03/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/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
..576434-08-4	MASTR ALTERNATIVE LOAN TRUSTS MLT 2005-1 2A1 6.00% 02/25/35		06/01/2023	Paydown		6,714	6,714	7,029	6,881		(177)		(177)		6,714				150	02/25/2035	1.A FM
..576438-40-7	MARN 2006-2 1A1 MARN 2006-2 3A1 3.857% 01/25/36		04/01/2023	Paydown		113	113	109	113						113				1	01/25/2036	1.C FM
..576438-40-7	MARN 2006-2 1A1 MARN 2006-2 3A1 3.857% 01/25/36		05/01/2023	Paydown		181	181	174	180						181				3	01/25/2036	1.D FM
..576438-40-7	MARN 2006-2 1A1 MARN 2006-2 3A1 3.857% 01/25/36		06/01/2023	Paydown		2,523	2,523	2,435	2,517		7		7		2,523				47	01/25/2036	1.E FM
..576438-40-7	MARN 2006-2 1A1 MARN 2006-2 3A1 3.857% 01/25/36		06/01/2023	Paydown		4,507	4,507	4,372	4,529		(22)		(22)		4,507				83	01/25/2036	2.A FM
..576438-40-7	MARN 2006-2 1A1 MARN 2006-2 3A1 3.857% 01/25/36		06/01/2023	Paydown		109,072	109,065	106,249	110,156		(1,083)		(1,083)		109,072				1,999	01/25/2036	2.B FM
..576438-40-7	MARN 2006-2 1A1 MARN 2006-2 3A1 3.857% 01/25/36		04/01/2023	Paydown		1,175	1,173	1,172	1,212		(37)		(37)		1,175				15	01/25/2036	3.A FM
..576438-40-7	MABS 2005-4B1 MABS 2005-4B1 A5B 5.750% 01/25/36		06/01/2023	Paydown		28,121	28,121	28,086	29,059		(938)		(938)		28,121				522	01/25/2036	3.B FM
..57643L-LE-4	MASTR 2005-2 1A5 MASTR 2005-2 1A5 5.250% 11/25/35		06/01/2023	Paydown		29,914	29,914	14,026	14,026		15,888		15,888		29,914				237	11/25/2035	1.A FM
..57643L-LE-2	MCDONALD'S CORP Senior Unsecured 6.300% 10/15/37		06/01/2023	Paydown		1,990	1,990	1,893	1,908		82		82		1,990				42	11/25/2035	1.A FM
..58013M-EC-4	MCDONALD'S CORP Senior Unsecured 4.875% 12/09/45		06/14/2023	AMH - AmeriUs Group Co.		1,095,619	1,000,000	1,426,390	1,376,420		(9,160)		(9,160)		1,387,261	(271,642)	(271,642)	41,825	10/15/2037	2.A FE	
..58013M-FA-7	MED 2021-MLIN D MED 2021-MLIN E 8.343% 11/15/38		06/14/2023	AMH - AmeriUs Group Co.		234,796	250,000	269,283	267,715		(213)		(213)		267,501	(32,705)	(32,705)	6,263	12/09/2045	2.A FE	
..58403V-AU-0	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3 5.870% 07/25/34		05/15/2023	Paydown		19,413	19,413	19,413	19,413						19,413				631	11/15/2038	1.A
..589829-5H-7	MLCC 2003-6 B1 MLCC 2003-6 A1 5.790% 01/25/29		06/26/2023	Paydown		3,157	3,157	3,110	3,146		11		11		3,157				42	07/25/2034	1.A FM
..589829-5I-6	MLCC 2003-H A2 MLCC 2003-H A2 6.383% 01/25/29		06/25/2023	Paydown		133,013	133,013	131,220	131,522		1,491		1,491		133,013				2,607	01/25/2029	3.C FM
..589829-6N-3	MLCC 2003-H A2 MLCC 2003-H A2 6.383% 01/25/29		06/25/2023	Paydown		7,709	7,709	7,449	7,491		218		218		7,709				165	01/25/2029	1.A FM
..589829-6N-3	MLCC 2003-A 1A MLCC 2003-A 1A 5.890% 03/25/28		05/25/2023	Paydown		14,852	14,852	14,352	14,432		419		419		14,852				329	01/25/2029	1.A FM
..589829-F9-4	MLCC 2003-A 1A MLCC 2003-A 1A 5.890% 03/25/28		06/25/2023	Paydown		36,067	36,067	35,879	35,902		165		165		36,067				664	03/25/2028	1.A FM
..589829-F9-4	MLCC 2003-A 1A MLCC 2003-A 1A 5.890% 03/25/28		05/25/2023	Paydown		13,879	13,879	13,806	13,815		64		64		13,879				311	03/25/2028	1.A FM
..589829-62-8	MLCC 2003-A 1A MLCC 2003-A 2A1 5.930% 03/25/28		06/25/2023	Paydown		29,316	29,316	29,206	29,209		107		107		29,316				598	03/25/2028	1.A FM
..589829-S4-1	MLCC 2003-C A1 MLCC 2003-C A1 5.810% 06/25/28		06/25/2023	Paydown		39,099	39,099	37,103	39,099		1,996		1,996		39,099				547	06/25/2028	1.A FM
..59020U-2H-7	MLMI 2005-49 2A1E MLMI 2005-49 2A1E 4.674% 12/25/35		06/01/2023	Paydown		12,263	12,264	11,698	11,794		469		469		12,263				216	12/25/2035	1.A FM
..59020U-4S-1	MLCC 2006-1 M2 MLCC 2006-1 2A1 4.053% 02/25/36		06/01/2023	Paydown		13,141	13,141	13,153	13,348		(208)		(208)		13,141				202	02/25/2036	2.C FM
..59020U-AS-4	MLCC 2004-A A2 MLCC 2004-A A2 5.643% 04/25/29		06/25/2023	Paydown		32,072	32,072	30,756	30,839		1,233		1,233		32,072				778	04/25/2029	1.A FM
..59020U-AS-4	MLCC 2004-A A2 MLCC 2004-A A2 5.643% 04/25/29		05/25/2023	Paydown		2,600	2,600	2,523	2,543		56		56		2,600				63	04/25/2029	1.A FM
..59020U-6F-6	MERRILL LYNCH MORTGAGE INVESTO MLCC 2004-D A1 5.810% 09/25/29		06/25/2023	Paydown		14,158	14,158	13,588	13,684		474		474		14,158				305	09/25/2029	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	
..59020U-WN-1	..59020U-WN-1	MLCC 2004-1 B2 MLCC 2004-1 2A1 4.016%		06/01/2023	Paydown		15,137	15,137	15,231	15,424		(288)		(288)		15,137			228	12/25/2034	2.0 FM	
..59020U-W2-7	..59020U-W2-7	MLMI 2005-A9 2A1E MLMI 2005-A9 3A1 4.583%		06/01/2023	Paydown		11,054	11,054	7,267	6,959		4,094		4,094		11,054			243	12/25/2035	1.A FM	
..59020U-W2-7	..59020U-W2-7	MLMI 2005-A9 2A1E MLMI 2005-A9 3A1 4.583%		05/01/2023	Paydown		29,434	28,330	18,625	17,837		11,597		11,597		29,434			552	12/25/2035	1.B FM	
..59020U-W2-7	..59020U-W2-7	MLMI 2005-A9 2A1E MLMI 2005-A9 3A1 4.583%		04/01/2023	Paydown		8,149	8,149	5,357	5,131		3,018		3,018		8,149			117	12/25/2035	1.0 FM	
..59020U-WU-5	..59020U-WU-5	MLCC 2005-B A1 MLCC 2005-B A1 5.570%		06/25/2023	Paydown		2,504	2,504	2,382	2,409		95		95		2,504			50	07/25/2030	1.A FM	
..59020U-WU-5	..59020U-WU-5	MLCC 2005-B A1 MLCC 2005-B A1 5.570%		05/25/2023	Paydown		1,236	1,236	1,175	1,189		47		47		1,236			24	07/25/2030	1.A FM	
..59020U-VU-3	..59020U-VU-3	MLMI 2005-A5 A1O MLMI 2005-A5 A9 4.391%		06/01/2023	Paydown		12,018	12,018	12,099	12,134		(116)		(116)		12,018			213	06/25/2035	1.A FM	
..59020U-Z5-7	..59020U-Z5-7	MLMI 2005-A9 2A1E MLMI 2005-A9 2A1C 4.674%		06/01/2023	Paydown		39,992	39,992	38,099	38,253		1,739		1,739		39,992			703	12/25/2035	1.A FM	
..59023U-AA-5	..59023U-AA-5	MLMI 2006-S01 A MLMI 2006-S01 A 5.710%		05/25/2023	Paydown		77,497	77,497	77,319	77,558		(61)		(61)		77,497			1,357	01/25/2047	1.A FM	
..59023W-AD-2	..59023W-AD-2	MERRILL LYNCH ALTERNATIVE NOTE MANH 2007-A1 A2 5.610% 01/25/37		06/26/2023	Paydown		22,037	22,037	8,970	8,445		13,592		13,592		22,037			92	01/25/2037	1.A FM	
..59024K-AF-0	..59024K-AF-0	1AF6 6.000% 05/25/37		06/01/2023	Paydown		110,968	104,541	100,162	97,977		12,992		12,992		110,968			3,137	05/25/2037	4.0 FM	
..59025S-AA-9	..59025S-AA-9	MLMS 2007-2 1A1 MLMS 2007-2 1A1 7.810%		06/01/2023	Paydown		44,696	44,701	41,777	41,777		2,919		2,919		44,696			575	08/25/2036	1.A FM	
..59156R-AM-0	..59156R-AM-0	METLIFE INC Senior Unsecured 5.700%		06/14/2023	AMH - AmeriUs Group Co.		7,114,641	7,000,000	7,849,010	7,692,745		(18,843)		(18,843)		7,673,902		(559,261)	198,392	06/15/2035	1.0 FE	
..59156R-BL-1	..59156R-BL-1	METLIFE INC Senior Unsecured 4.721%		06/14/2023	AMH - AmeriUs Group Co.		878,997	1,000,000	1,035,670	1,032,285		(396)		(396)		1,031,889		(152,893)	23,474	12/15/2044	1.0 FE	
..594916-AT-1	..594916-AT-1	MIDDELTOWN NJ CTL PT TRUST P/T CERTS 4.100%		05/01/2023	Maturity		4,000,000	4,000,000	3,881,413	3,991,420		8,580		8,580		4,000,000			47,500	05/01/2023	1.A FE	
..59705*-AA-2	..59705*-AA-2	MILEAGE PLUS HLD LMT 6.500% 06/20/27		06/15/2023	Redemption		134,976	134,976	136,325	136,156		(1,180)		(1,180)		134,976			2,307	08/15/2051	1.E	
..599191-AA-1	..599191-AA-1	MILEAGE PLUS HLD LMT 6.500% 06/20/27		06/20/2023	Various		8,412,052	8,412,052	8,395,771	7,805,114		10,429		10,429		8,412,052			268,399	06/20/2027	2.0 FE	
..599191-AA-1	..599191-AA-1	MILEAGE PLUS HLD LMT 6.500% 06/20/27		05/17/2023	AAIA Modco Catalina - AMI		28,658,984	28,652,346	28,373,778	28,496,941		17,181		17,181		28,514,022		144,963	811,063	06/20/2027	2.0 FE	
..61690X-AH-7	..61690X-AH-7	MSRR 2015-P6 3B1 MSRR 2015-P6 3B1 5.338%		06/26/2023	Paydown		61,520	61,520	55,214	59,738		1,782		1,782		61,520			971	07/26/2045	1.A FM	
..61690X-AH-7	..61690X-AH-7	MSRR 2015-P6 3B1 MSRR 2015-P6 3B1 5.338%		04/28/2023	Paydown		19,002	19,002	17,055	18,452		550		550		19,002			213	07/26/2045	1.A FM	
..61692C-BK-3	..61692C-BK-3	MSC 2021-L6 YA MSC 2021-L6 YA 1.338%		06/01/2023	Paydown				24,302	20,705		(20,705)		(20,705)					1,675	06/15/2054	1.A FE	
..61744C-CV-6	..61744C-CV-6	MORGAN STANLEY ABS CAPITAL 1 IN MSAC 2004-HE2 M1 6.005% 03/25/34		06/26/2023	Paydown		103,110	103,110	79,395	93,492		9,618		9,618		103,110			2,536	03/25/2034	1.A FM	
..61744C-JJ-1	..61744C-JJ-1	MSAC 2004-HEB M2 MSAC 2004-HEB M2 6.080%		06/26/2023	Paydown		45,439	45,439	36,453	41,647		3,793		3,793		45,439			821	11/25/2034	1.A FM	
..61744C-JJ-1	..61744C-JJ-1	MSAC 2004-HEB M2 MSAC 2004-HEB M2 6.080%		05/25/2023	Paydown		24,659	24,659	19,783	22,601		2,058		2,058		24,659			461	11/25/2034	1.A FM	
..61747T-DU-6	..61747T-DU-6	MORGAN STANLEY Subordinated 4.100% 05/22/23		05/22/2023	Maturity		2,000,000	2,000,000	2,050,521	2,016,072		(16,072)		(16,072)		2,000,000			41,000	05/22/2023	2.A FE	
..61747V-EV-7	..61747V-EV-7	MORGAN STANLEY Senior Unsecured 6.342%		05/10/2023	J.P. Morgan Sec		5,393,800	5,000,000	5,000,000	5,000,000						5,000,000		393,800	179,680	10/18/2033	1.E FE	
..61749H-JJ-4	..61749H-JJ-4	MSH 2005-4 3A1 MSH 2005-4 1A 5.000%		06/01/2023	Paydown		499	499	496	503		(4)		(4)		499			10	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	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	
..61748H-KA-8	..61748H-KA-8	MSI 2005-4 3A1 MSI 2005-4 3A1 4.63%	08/25/35	Paydown		3,522	3,522	3,150	3,115		408		408		3,522				67	08/25/2035	1.A FM	
..61748H-LD-1	..61748H-LD-1	MSI 2005-5AR 3A2 MSI 2005-5AR 3A2 4.547%	09/25/35	Paydown		200,291	192,617	161,945	167,349		32,942		32,942		200,291				3,903	09/25/2035	1.A FM	
..61748H-OL-4	..61748H-OL-4	MSI 2005-9AR 1A MSI 2005-9AR 1A 5.440%	12/25/35	Paydown		249,236	254,721	205,405	206,908		45,113	2,785	42,328		249,236				4,205	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	Paydown		11,885	11,636	9,498	8,161		3,724		3,724		11,885				345	02/25/2036	3.B FM	
..61748H-VS-7	..61748H-VS-7	MSI 2006-2 5A3 MSI 2006-2 5A1 5.500%	02/25/36	Paydown		278	278	227	195		83		83		278				5	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	Paydown		45,653	44,720	29,858	23,478		22,175		22,175		45,653				1,224	02/25/2036	1.A FM	
..61748H-WP-2	..61748H-WP-2	MSI 2006-3AR 1A3 MSI 2006-3AR 1A3 5.410%	03/25/36	Paydown		34,197	34,197	24,785	23,703		10,494		10,494		34,197				447	03/25/2036	1.A FM	
..61748H-WJ-9	..61748H-WJ-9	MSI 2006-3AR 1A3 MSI 2006-3AR 3A1 4.289%	03/25/36	Paydown		10,339	10,339	7,147	8,571		1,768		1,768		10,339				161	03/25/2036	1.A FM	
..61748H-YQ-8	..61748H-YQ-8	MSI 2006-5AR A MSI 2006-5AR A 5.400%	04/25/36	Paydown		85,814	90,112	66,922	66,511		19,303		19,303		85,814				1,658	04/25/2036	1.A FM	
..61755G-BF-9	..61755G-BF-9	MSI 2007-12 B3 MSI 2007-12 3A22 6.000%	08/25/37	Paydown		284	285	151	154		130		130		284				9	08/25/2037	4.C FM	
..61756V-AG-4	..61756V-AG-4	MSI 2007-14AR 3A2 MSI 2007-14AR 2A3 3.631%	10/25/37	Paydown		35,901	35,912	27,444	27,334		8,566		8,566		35,901				474	10/25/2037	1.A FM	
..61756X-AG-0	..61756X-AG-0	MSI 2007-15AR 1B3 MSI 2007-15AR 2A1 3.103%	11/25/37	Paydown		108,307	108,307	86,868	86,868		21,439		21,439		108,307				1,528	11/25/2037	1.A FM	
..61756X-BT-1	..61756X-BT-1	MSI 2007-15AR 1B3 MSI 2007-15AR 5A1 3.732%	12/25/37	Paydown		5,324	5,324	4,166	4,161		1,163		1,163		5,324				76	12/25/2037	1.A FM	
..61758V-AR-8	..61758V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.618%	05/26/38	Paydown		121,491	215,291	176,524	169,840		(48,349)		(48,349)		121,491				4,962	05/26/2038	4.C FM	
..61759F-AN-1	..61759F-AN-1	MSRR 2010-R4 2B MSRR 2010-R4 3B 6.250%	08/26/47	Paydown		15,257	10,383	6,935	6,574		8,682		8,682		15,257				564	08/26/2047	1.A FM	
..61761P-AU-9	..61761P-AU-9	MSRR 2013-R3 1B2 MSRR 2013-R1 5B2 3.342%	11/26/38	Paydown		48,985	38,789	38,857	39,649		9,336		9,336		48,985				702	11/26/2038	3.A FM	
..61761P-AU-9	..61761P-AU-9	MSRR 2013-R3 1B2 MSRR 2013-R1 5B2 3.342%	11/26/38	Paydown		9,913	9,682	9,699	9,896		17		17		9,913				168	11/26/2038	3.B FM	
..61762U-AG-8	..61762U-AG-8	MSRR 2013-R8 4B2 MSRR 2013-R8 2B1 5.598%	09/26/38	Paydown		807,192	807,192	788,008	796,020		11,172		11,172		807,192				13,906	09/26/2038	1.A FM	
..61762U-OL-1	..61762U-OL-1	MSRR 2013-R8 4B2 MSRR 2013-R8 1B1 3.799%	09/26/38	Paydown		75,246	75,246	75,488	75,193		52		52		75,246				1,190	09/26/2038	1.A FM	
..61763G-EN-9	..61763G-EN-9	MSRR 2013-R10 2B1 MSRR 2013-R10 2B1 3.720%	01/26/51	Paydown		633,270	633,270	633,185	632,356		915		915		633,270				10,286	01/26/2051	1.A FM	
..61768H-AX-4	..61768H-AX-4	MSC 2019-L2 XA MSC 2019-L2 XA 1.173%	03/15/52	Paydown				4,074	3,465		(3,465)		(3,465)						224	03/15/2052	1.A FE	
..62928H-AA-3	..62928H-AA-3	MMC OMHA 2017-A LSE-BXND PT T P/T CERTS 3.670% 09/15/37	06/15/2023	Redemption 100,0000		33,179	33,179	33,179	33,179						33,179				371	09/15/2037	1.D	
..62929H-AA-6	..62929H-AA-6	MMC ELKHORN 2017-A LSE-BXND P/T CERTS 3.810% 03/15/38	06/15/2023	Redemption 100,0000		37,106	37,106	37,106	37,106						37,106				589	03/15/2038	1.D	
..62929H-AA-4	..62929H-AA-4	MMC FONTENELLE 2018 LSE-BXND P/T CERTS 4.190% 11/15/38	06/15/2023	Redemption 100,0000		21,694	21,694	21,694	21,694						21,694				379	11/15/2038	1.D	
..62940Q-AA-3	..62940Q-AA-3	NS5 HOLDINGS LLC Senior Secured 7.750%	12/15/25	Redemption 100,0000		307,527	307,527	328,429	319,761		(12,233)		(12,233)		307,527				30,458	12/15/2025	2.C FE	
..62951H-WL-2	..62951H-WL-2	NAA 2004-R2 A1 NAA 2004-R2 A1 6.500%	10/25/34	Paydown		28,520	27,176	26,788	24,628		3,892		3,892		28,520				691	10/25/2034	1.A FM	

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																					
1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..62951W-AV-6	NAA 2004-RF AF NAA 2004-R3 A1 6.500%		06/01/2023	Paydown		100,988	100,872	100,932	96,777		4,111		4,111		100,888				2,161	02/25/2035	1.A FM
..62951W-AZ-3	NAA 2004-RF AF NAA 2004-R3 AF 5.600%		06/25/2023	Paydown		35,391	35,386	29,093	29,595		5,806		5,806		35,391				599	02/25/2035	1.A FM
..639595-BF-5	BANK OF AMER CORP Subordinated 6.800%		05/30/2023	AAIA Nonladdco AAM		2,111,148	2,000,000	2,306,620	2,107,795		(7,487)		(7,487)		2,100,308		10,840	10,840	96,333	03/15/2028	2.A FE
..63949B-AA-1	NWTR 2021-1 A NWTR 2021-1 A 2.771%		06/15/2023	Paydown		685,713	685,713	685,683	685,367		345		345		685,713				7,917	11/15/2046	1.F FE
..641062-AL-8	NESTLE HOLDINGS Senior Unsecured 3.900%		06/14/2023	AMH - AmerUs Group Co.		1,781,494	2,000,000	1,978,620	1,981,888		380		380		1,982,268		(200,774)	(200,774)	56,333	09/24/2038	1.D FE
..649840-CT-0	NY STATE ELECTRIC Senior Unsecured 2.150%		06/14/2023	AMH - AmerUs Group Co.		469,803	601,000	599,708	599,668		54		54		599,912		(130,109)	(130,109)	9,081	10/01/2031	1.G FE
..651639-AV-8	NEWMONT GOLDCORP Senior Unsecured 5.450%		06/14/2023	AMH - AmerUs Group Co.		976,180	1,000,000	1,423,940	1,394,163		(6,233)		(6,233)		1,387,930		(411,750)	(411,750)	28,007	06/09/2044	2.A FE
..651639-A1-4	NEWMONT GOLDCORP Senior Unsecured 2.800%		06/14/2023	AMH - AmerUs Group Co.		866,876	1,000,000	991,760	994,211		354		354		994,565		(127,689)	(127,689)	19,678	10/01/2029	2.A FE
..65333K-AV-2	NEXTERA ENERGY Junior Subordinated 4.800%		06/14/2023	AMH - AmerUs Group Co.		6,145,250	7,000,000	6,549,269	6,555,308		676		676		6,555,984		(410,734)	(410,734)	180,133	12/01/2077	2.B FE
..65335V-EH-4	NAA 2004-AR2 M1 NAA 2004-AR2 M1 6.260%		06/26/2023	Paydown		33,767	33,767	31,741	32,986		771		771		33,767				689	10/25/2034	1.A FM
..65335V-EH-4	NAA 2004-AR2 M1 NAA 2004-AR2 M1 6.260%		05/25/2023	Paydown		13,681	13,681	12,860	13,369		312		312		13,681				277	10/25/2034	1.A FM
..65335V-FH-5	NAA 2004-AR3 M1 NAA 2004-AR3 M1 6.260%		06/26/2023	Paydown		34,817	34,817	28,593	32,230		2,587		2,587		34,817				599	11/25/2034	1.A FM
..65537B-AF-7	NAA 2006-WF1 M3 NAA 2006-WF1 M6 5.840%		06/01/2023	Paydown		10,718	10,718	5,707	3,512		7,206		7,206		10,718				57	06/25/2036	1.A FM
..65540A-AB-3	NMR 2012-3R 1A2 NMR 2012-3R 1A2 3.859%		01/26/37	Paydown		129,002	129,002	117,405	117,342		11,689	29	11,660		129,002				1,354	01/26/2037	1.A FM
..65584A-AQ-1	NORFOLK SOUTHERN Senior Unsecured 7.250%		06/14/2023	AMH - AmerUs Group Co.		1,945,118	1,750,000	2,210,593	2,083,947		(15,666)		(15,666)		2,068,281		(123,163)	(123,163)	105,377	02/15/2031	2.A FE
..662332-AB-9	NORTH SHORE L1 SED BUS SER 2013A 6.150%		06/14/2023	AMH - AmerUs Group Co.		1,380,417	1,350,000	1,690,034	1,653,335		(4,050)		(4,050)		1,649,285		(288,867)	(288,867)	51,428	11/01/2043	1.G FE
..666807-BD-3	NORTHROP GRUMMAN Senior Unsecured 5.050%		06/14/2023	AMH - AmerUs Group Co.		1,921,636	2,000,000	2,198,560	2,176,334		(2,999)		(2,999)		2,173,336		(251,700)	(251,700)	58,636	11/15/2040	2.A FE
..67103B-AJ-6	O'REILLY AUTOMOT Senior Unsecured 4.200%		06/14/2023	AMH - AmerUs Group Co.		938,418	1,000,000	999,590	999,690		17		17		999,707		(61,289)	(61,289)	29,517	04/01/2030	2.A FE
..67116*-AA-8	Orce II Financing II, Lic ORCC LOAN FINANCING		04/04/2023	Direct		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				662,938	04/04/2033	1.C FE
..671050-AL-0	OGLETORPE POWER Secured 4.250% 04/01/46		06/14/2023	AMH - AmerUs Group Co.		314,004	425,000	410,366	411,726		150		150		411,875		(97,871)	(97,871)	12,694	04/01/2046	2.A FE
..671347-CE-4	OHIO EDISON CO Senior Unsecured 6.875%		06/14/2023	AMH - AmerUs Group Co.		759,155	690,000	904,521	866,203		(4,386)		(4,386)		861,817		(102,662)	(102,662)	43,353	07/15/2036	2.B FE
..671400-AH-9	OHIO NAT FINAN SENIOR 6.800% 01/24/30		06/14/2023	Various		1,869,713	2,000,000	2,064,080	2,052,668		(2,502)		(2,502)		2,050,156		(180,443)	(180,443)	120,989	01/24/2030	2.C FE
..681919-BB-1	OMNICOM GP/OMNI Senior Unsecured 2.450%		06/14/2023	AMH - AmerUs Group Co.		2,095,430	2,500,000	2,339,615	2,377,029		6,788		6,788		2,383,817		(288,387)	(288,387)	38,111	04/30/2030	2.A FE
..68269C-AA-4	OMFIT 2018-2A C OMFIT 2018-2A A 3.570%		06/14/2023	Paydown		2,327,616	2,327,616	2,327,116	2,327,462		154		154		2,327,616				35,807	03/14/2033	1.A FE
..68269C-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840%		06/14/2023	Paydown		286,477	286,477	286,455	286,465		12		12		286,477				4,536	05/14/2032	1.A FE
..68402V-AA-0	OMILT 2007-FX01 1A1 OMILT 2007-FX01 1A1		06/01/2023	Paydown		23,872	23,872	22,309	22,045		1,827		1,827		23,872				374	01/25/2037	1.A FM
..69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459%		06/15/2023	Paydown		609,159	609,159	610,428	610,608		(1,649)		(1,649)		609,159				10,308	02/15/2027	1.F FE
..693627-AV-7	DUKE ENERGY IND Senior Unsecured 6.120%		06/14/2023	AMH - AmerUs Group Co.		778,922	750,000	935,543	898,556		(4,045)		(4,045)		894,511		(116,189)	(116,189)	30,473	10/15/2035	2.A FE

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..69514-03-2	PACIFICORP Secured 6.100% 08/01/36	.....	06/14/2023	AMH - AmerUs Group Co. Redemption 100,0000	.....	287,000	270,000	326,144	316,863	.....	(1,159)	.....	(1,159)	.....	315,704	.....	(28,704)	(28,704)	14,320	08/01/2036	1.E FE
..702138-AA-2	PARTNERS HEALTH (SALEM NH) CTL P/T CERTS 3.230% 03/15/51	.....	06/15/2023	.....	.....	7,652	7,652	7,652	7,652	.....	.....	.....	.....	.....	7,652	.....	.....	.....	103	03/15/2051	1.D
..70388A-10-3	PATRON'S LEGACY PATRLN III 5.646% 12/17/53	.....	04/08/2023	Paydown	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	12/17/2053	1.F FE
..713291-AH-5	PERCO HOLDINGS LLC Senior or Unsecured 7.450%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	11,487,973	10,565,000	13,153,380	12,508,092	.....	(72,219)	.....	(72,219)	.....	12,435,873	.....	(947,900)	(947,900)	653,724	08/15/2032	2.A FE
..714270-4B-4	PERN RIC INT FIN Senior Unsecured 1.625%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	974,060	1,250,000	1,239,475	1,241,575	.....	432	.....	432	.....	1,242,007	.....	(267,947)	(267,947)	14,275	04/01/2031	2.A FE
..718546-AK-0	PHILLIPS 66 Senior or Unsecured 4.650%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	927,968	1,000,000	1,194,640	1,164,271	.....	(5,549)	.....	(5,549)	.....	1,158,722	.....	(230,753)	(230,753)	26,996	11/15/2034	2.A FE
..718546-AL-8	PHILLIPS 66 Senior or Unsecured 4.875%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	765,244	850,000	906,438	900,535	.....	(652)	.....	(652)	.....	899,884	.....	(134,639)	(134,639)	24,057	11/15/2044	2.A FE
..718547-AC-6	PHILLIPS 66 Senior or Unsecured 3.605%	.....	05/02/2023	Tax Free Exchange	.....	15,230,675	15,000,000	15,376,241	15,280,836	.....	(50,162)	.....	(50,162)	.....	15,230,675	.....	.....	.....	386,035	02/15/2025	2.A FE
..718547-AL-6	PHILLIPS 66 Senior or Unsecured 4.680%	.....	05/02/2023	Tax Free Exchange	.....	999,658	1,000,000	999,582	999,655	.....	3	.....	3	.....	999,658	.....	.....	.....	33,410	02/15/2045	2.A FE
..727029-4B-9	PLNT 2019-1A A2 PLNT 2018-1A A21 4.666%	.....	06/05/2023	Paydown	.....	42,500	42,500	42,594	42,553	.....	(53)	.....	(53)	.....	42,500	.....	.....	.....	992	09/05/2048	2.C FE
..727039-4C-7	PLNT 2019-1A A2 PLNT 2019-1A A2 3.868%	.....	06/05/2023	Paydown	.....	47,500	47,500	47,399	47,425	.....	75	.....	75	.....	47,500	.....	.....	.....	916	12/05/2049	2.C FE
..741610-AA-0	PRIME 2006-CL1 A1 PRIME 2006-CL1 A1 5.650%	.....	06/25/2023	Paydown	.....	62,992	62,992	60,797	61,947	.....	1,145	.....	1,145	.....	62,992	.....	.....	.....	1,086	02/25/2035	1.A FM
..741610-AA-0	PRIME 2006-CL1 A1 PRIME 2006-CL1 A1 5.650%	.....	05/25/2023	Paydown	.....	21,896	21,896	21,133	21,498	.....	398	.....	398	.....	21,896	.....	.....	.....	413	02/25/2035	1.A FM
..74340X-B5-9	PHLODIS LP Senior or Unsecured 1.625%	.....	06/14/2023	AMH - AmerUs Group Co. Redemption 100,0000	.....	1,177,800	1,502,000	1,493,123	1,494,664	.....	379	.....	379	.....	1,495,043	.....	(317,243)	(317,243)	18,238	03/15/2031	1.G FE
..74355*-4A-4	Project Service LLC SR SEC NTS 3.160%	.....	05/27/2023	.....	.....	115,503	115,503	115,503	115,503	.....	.....	.....	.....	.....	115,503	.....	.....	.....	1,825	05/27/2043	2.A PL
..744320-AY-8	PRUDENTIAL FIN Senior Unsecured 3.955%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	784,376	1,000,000	1,128,148	1,120,181	.....	(1,485)	.....	(1,485)	.....	1,118,696	.....	(334,320)	(334,320)	20,284	12/07/2047	1.G FE
..744320-B0-7	PRUDENTIAL FIN Senior Unsecured 6.200%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	2,063,787	2,000,000	2,358,840	2,315,959	.....	(5,097)	.....	(5,097)	.....	2,310,472	.....	(246,684)	(246,684)	71,989	11/15/2040	1.G FE
..744320-CE-3	PRUDENTIAL FIN Senior Unsecured 4.350%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	839,747	1,000,000	997,630	997,782	.....	20	.....	20	.....	997,802	.....	(158,055)	(158,055)	34,321	02/25/2030	1.G FE
..744320-CE-0	PRUDENTIAL FIN Senior Unsecured 3.700%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	374,236	500,000	496,590	496,791	.....	29	.....	29	.....	496,820	.....	(122,584)	(122,584)	13,926	03/13/2051	1.G FE
..744448-CV-1	PUBLIC SERV COLO Secured 1.875% 06/15/31	.....	06/14/2023	AMH - AmerUs Group Co.	.....	385,898	481,000	477,792	478,313	.....	133	.....	133	.....	478,446	.....	(92,548)	(92,548)	4,484	06/15/2031	1.E FE
..744562-AU-0	PUBLIC SERVICE Secured 5.375% 11/01/39	.....	06/14/2023	AMH - AmerUs Group Co.	.....	7,803,866	8,000,000	9,456,548	9,241,546	.....	(23,503)	.....	(23,503)	.....	9,218,043	.....	(1,414,178)	(1,414,178)	266,361	11/01/2039	1.F FE
..74736K-AH-4	QORVO INC Senior Unsecured 4.375% 10/15/29	.....	06/14/2023	AMH - AmerUs Group Co.	.....	737,400	815,000	821,899	819,881	.....	(421)	.....	(421)	.....	819,460	.....	(82,060)	(82,060)	23,672	10/15/2029	2.C FE
..74834L-AY-6	QUEST DIAGNOSTIC Senior or Unsecured 4.700%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	145,407	167,000	215,236	211,985	.....	(670)	.....	(670)	.....	211,315	.....	(65,908)	(65,908)	5,538	03/30/2045	2.B FE
..74834L-B0-3	QUEST DIAGNOSTIC Senior Unsecured 2.800%	.....	06/14/2023	AMH - AmerUs Group Co.	.....	2,135,815	2,500,000	2,714,300	2,671,914	.....	(8,761)	.....	(8,761)	.....	2,663,153	.....	(527,339)	(527,339)	31,889	06/30/2031	2.B FE
..74922J-AA-6	RESIDENTIAL ACREDIT LOANS INC RALI 2007-QH2 A1 5.430% 03/25/37	.....	06/26/2023	Paydown	.....	9,587	9,587	8,463	8,832	.....	756	.....	756	.....	9,587	.....	.....	.....	136	03/25/2037	1.A FM
..749229-4C-8	RALI 2007-QH2 M1 RALI 2007-QH2 A3 5.450%	.....	04/25/2023	Paydown	.....	2,683	2,683	2,588	2,641	.....	43	.....	43	.....	2,683	.....	.....	.....	34	02/25/2037	4.A FM
..74927W-4E-4	RSSC 2007-A 242 RSSC 2007-A 244 6.250%		06/01/2023	Paydown		2,776	4,005	3,914	3,796		(1,020)		(1,020)		2,776				110	01/25/2037	1.A FM

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1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..750731-AA-9		RAIDERS FOOTBALL CLUB LBS PT T P/T CERTS 3.744% 02/10/49		06/10/2023	Redemption 100,000		11,732	11,732	11,732	11,723		9		9		11,732			242		02/10/2049	2.A
..75114H-A0-9		RALI 2006-005 2x1 RALI 2006-005 2x1 5.530%		06/26/2023	Paydown		164,654	164,654	153,764	154,591		10,062		10,062		164,654			3,590		05/25/2046	1.A FM
..751155-AH-5		RALI 2006-030 1x2 RALI 2006-030 1x2 6.000%		06/01/2023	Paydown		4,825	7,555	5,323	5,539		(774)		(774)		4,825			179		08/25/2036	1.A FM
..75153E-CN-9		UNITED TECH CORP Senior or Unsecured 2.375% 03/15/32		06/14/2023	AIH - AmerUs Group Co.		1,636,235	2,000,000	1,999,660	1,999,667		13		13		1,999,660		(363,445)	35,493		03/15/2032	2.A FE
..75524M-CS-7		RESSP 2009-7 9x3 RESSP 2009-7 18x3 6.000%		02/26/37	Paydown		138	317	267	208		(70)		(70)		138			8		02/26/2037	3.A FM
..75524M-CS-7		RESSP 2009-7 9x3 RESSP 2009-7 18x3 6.000%		04/01/2023	Paydown		5,210	4,798	4,042	3,151		2,059		2,059		5,210			110		02/26/2037	3.B FM
..75574E-AA-5		RCIT 2022-FL9 A RCIT 2022-FL9 A 7.556%		06/26/2023	Paydown		537,838	537,838	533,535	535,924		1,914		1,914		537,838			6,297		06/25/2037	1.A FE
..760759-BA-7		REPUBLIC SVCS Senior or Unsecured 2.375% 03/15/33		06/14/2023	AIH - AmerUs Group Co.		1,612,559	2,000,000	1,995,880	1,996,221		149		149		1,996,370		(383,812)	35,493		03/15/2033	2.A FE
..760895-FC-0		RAMP 2001-RS3 A11 RAMP 2001-RS3 A11 5.750%		06/26/2023	Paydown		81,632	81,632	76,671	79,059		2,573		2,573		81,632			1,684		10/25/2031	1.A FM
..760905-FC-0		RAMP 2001-RS3 A11 RAMP 2001-RS3 A11 5.750%		05/25/2023	Paydown		15,135	15,135	14,215	14,658		477		477		15,135			330		10/25/2031	1.A FM
..760905-NB-0		RAMP 2004-RS1 MI11 RAMP 2004-RS1 MI11 5.830% 01/25/34		06/26/2023	Paydown		28,550	28,550	20,699	27,042		1,508		1,508		28,550			785		01/25/2034	1.A FM
..76110H-T7-4		RALI 2005-042 0x2 RALI 2005-042 0x2 4.100%		06/01/2023	Paydown		109,339	139,665	117,202	130,358		(21,018)		(21,018)		109,339			1,663		02/25/2035	1.A FM
..76110H-T6-4		RESIDENTIAL ACREDIT LOANS INC RALI 2004-036 A1 5.000% 05/25/23		06/01/2023	Paydown			8	8	8		(8)		(8)							05/25/2023	5.A FM
..761118-DV-7		RALI 2005-0512 A10 RALI 2005-0512 A8 5.500%		06/25/2023	Paydown		51,486	52,248	36,116	37,448		14,038		14,038		51,486			1,166		08/25/2035	1.A FM
..761118-EN-4		RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.450% 08/25/35		06/26/2023	Paydown		3,539	3,539	2,955	2,825		714		714		3,539			93		08/25/2035	1.A FM
..761118-EN-4		RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.450% 08/25/35		06/26/2023	Paydown		3,945	3,945	3,442	3,208		737		737		3,945			109		08/25/2035	1.F FM
..761118-EN-4		RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.450% 08/25/35		05/25/2023	Paydown		1,146	1,146	1,000	932		214		214		1,146			26		08/25/2035	1.G FM
..761118-EN-4		RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.450% 08/25/35		04/25/2023	Paydown		134	134	117	109		25		25		134			2		08/25/2035	2.A FM
..761118-QH-3		RALI 2006-005 A1 RALI 2005-005 A1 4.976%		06/01/2023	Paydown		117,656	103,183	71,000	78,932		38,764		38,764		117,656			1,962		01/25/2046	1.A FM
..761118-TN-8		RALI 2006-042 1x1 RALI 2006-042 1x1 5.400%		06/26/2023	Paydown		42,669	47,197	30,810	27,769		14,900		14,900		42,669			712		02/25/2036	1.A FM
..76111X-VG-5		RFISI 2005-S42 2x2 RFISI 2005-S42 2x2 4.993% 06/25/35		06/01/2023	Paydown		15,769	17,178	15,339	15,676		92		92		15,769			288		06/25/2035	1.A FM
..76111X-WA-7		RFISI 2005-S43 2x1 RFISI 2005-S43 2x1 4.598% 08/25/35		06/01/2023	Paydown		6,380	6,380	5,657	5,902		478		478		6,380			105		08/25/2035	1.A FM
..76111X-WA-7		RFISI 2005-S43 2x1 RFISI 2005-S43 2x1 4.598% 08/25/35		05/01/2023	Paydown		1,842	1,842	1,777	1,835		7		7		1,842			9		08/25/2035	2.A FM
..76111X-WA-7		RFISI 2005-S43 2x1 RFISI 2005-S43 2x1 4.598% 08/25/35		06/01/2023	Paydown		994	994	959	990		4		4		994			11		08/25/2035	2.B FM
..76111X-WH-0		RFISI 2005-S44 2x2 RFISI 2005-S44 2x1 4.342% 09/25/35		06/01/2023	Paydown		5,671	6,150	5,338	4,112		1,559		1,559		5,671			104		09/25/2035	1.A FM
..76112B-VB-0		GMAC MORTGAGE CORPORATION LOAN GMACI 2005-AR5 3x1 3.856% 09/19/35		06/01/2023	Paydown		33,708	34,252	28,913	27,969		5,739		5,739		33,708			552		09/19/2035	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	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
..76112H-AA-5		RAST 2006-A03B A1 RAST 2006-A03B A1 5.520% 09/25/36		06/25/2023	Paydown			(1,299)	(207)	(111)		111								7	09/25/2036	1.A FM
..76114B-4B-4		RAST 2006-A14C 24S RAST 2006-A14C 1A2 6.250% 12/25/36		05/12/2023	Paydown		1,049	1,049	900	910		143	4			1,049				27	12/25/2036	4.C RM
..762009-BB-3		RESIDENTIAL FUNDING MFG SEC 1 RFINSI 2007-S6 244 6.000% 06/25/37		04/01/2023	Paydown		2,316	3,018	2,591	2,502		(186)		(186)		2,316				60	06/25/2037	4.A FM
..762009-BB-3		RESIDENTIAL FUNDING MFG SEC 1 RFINSI 2007-S6 244 6.000% 06/25/37		06/01/2023	Paydown		4,086	7,900	6,781	6,550		(2,464)		(2,464)		4,086				229	06/25/2037	4.B FM
..762000-AA-8		RESIDENTIAL FUNDING MFG SEC 1 RFINSI 2007-S8 1A1 6.000% 09/25/37		06/01/2023	Paydown		6,732	9,906	7,461	6,946		(214)		(214)		6,732				218	09/25/2037	1.G FM
..773903-AJ-8		ROCKWELL AUTOMAT Senior Unsecured 4.200% 03/01/49		06/14/2023	AIH - AmerUs Group Co.		1,096,202	1,250,000	1,248,088	1,248,221		17		17		1,248,238		(152,036)		41,271	03/01/2049	1.G FE
..776236-AD-5		ROSS STORES INC Senior Unsecured 4.800% 04/15/30		06/14/2023	AIH - AmerUs Group Co.		1,893,503	2,000,000	2,309,940	2,235,035		(13,699)		(13,699)		2,221,336		(327,833)		63,733	04/15/2030	2.A FE
..78349A-4C-7		RIJ BARMBAS REV BBS SER 2019 3.477% 07/07/49		06/14/2023	AIH - AmerUs Group Co.		371,491	500,000	500,000	500,000						500,000		(128,509)		16,564	07/01/2049	1.D FE
..78369Y-AA-1		SESAC 2019-1 A2 SESAC 2019-1 A2 5.216% 07/25/49		04/25/2023	Paydown		37,500	37,500	37,500	37,500						37,500				978	07/25/2049	2.C FE
..78412D-AA-6		SEICO ENERGY INC SEICO ENERGY INC 2.45% 4/21/20 2.450% 04/21/30		03/29/2023	Tax Free Exchange		4,760,000	4,760,000	4,760,000	4,760,000						4,760,000				51,183	04/21/2030	1.E
..78433L-AA-4		SALT 2021-1A B SALT 2021-1A A 2.675% 02/28/33		05/15/2023	Redemption		72,965	72,965	72,364	72,364						72,365				312	11/15/2031	1.A FE
..78433X-4B-6		SALT 2021-1A B SALT 2021-1A B 3.821% 02/28/33		06/15/2023	Paydown		398,327	398,527	398,526	398,558		(31)		(31)		398,527				4,237	02/28/2033	1.F FE
..78433Z-4C-4		SALT 2021-1A B SALT 2021-1A B 3.821% 02/28/33		06/15/2023	Paydown		519,512	519,512	519,506	519,566		(53)		(53)		519,512				7,437	02/28/2033	2.B FE
..78444H-AA-4		SLIM BETHLEHEM 2018 CIL PT TR P/T CERTS 4.340% 03/15/38		06/15/2023	Redemption		66,320	66,320	66,320	66,320						66,320				1,200	03/15/2038	1.G
..78473H-AA-7		STARL 2007-4 342 STARL 2007-4 2A1 3.872% 10/25/37		06/01/2023	Paydown		57,834	57,834	51,461	50,744		7,090		7,090		57,834				879	10/25/2037	1.A FM
..81375H-BV-7		SABR 2004-D02 M1 SABR 2004-D02 M1 6.140% 09/25/34		06/26/2023	Paydown		5,106	5,106	5,103	5,336		(230)		(230)		5,106				119	09/25/2034	1.A FM
..81375H-BV-7		SABR 2004-D02 M1 SABR 2004-D02 M1 6.140% 09/25/34		05/25/2023	Paydown		2,572	2,572	2,570	2,688		(116)		(116)		2,572				60	09/25/2034	1.A FM
..81685V-AA-1		SEMPRA INFRASTRU Senior Unsecured 3.250% 01/15/32		06/14/2023	AIH - AmerUs Group Co.		12,066,648	15,000,000	14,835,450	14,849,166		6,523		6,523		14,855,669		(2,789,041)		445,521	01/15/2032	2.C FE
..81743P-AA-4		SEIT 2003-1 1A SEIT 2003-1 1A 5.906% 04/20/33		06/20/2023	Paydown		17,658	17,658	17,041	11,047		549		549		17,658				338	04/20/2033	1.A FM
..81743P-AA-4		SEIT 2003-1 1A SEIT 2003-1 1A 5.906% 04/20/33		04/21/2023	Paydown		6,358	6,358	6,016			342		342		6,358				89	04/20/2033	1.A FM
..81743P-AP-1		SEIT 2003-2 A1 SEIT 2003-2 A1 6.029% 06/20/33		06/20/2023	Paydown		5,752	5,752	5,415	5,544		209		209		5,752				128	06/20/2033	1.A FM
..81743P-AP-1		SEIT 2003-2 A1 SEIT 2003-2 A1 6.029% 06/20/33		05/20/2023	Paydown		4,512	4,512	4,247	4,348		164		164		4,512				99	06/20/2033	1.A FM
..81743P-BJ-4		SEOLIA MORTGAGE TRUST SEIT 03 SEIT 2003-4 1A2 5.840% 07/20/33		06/20/2023	Paydown		4,733	4,733	4,544	4,622		111		111		4,733				85	07/20/2033	3.B FM
..81743Q-4G-9		SEIT 2006-1 B2 SEIT 2006-1 2A1 3.875% 09/20/46		06/01/2023	Paydown		6,961	6,961	5,123	4,846		2,115		2,115		6,961				94	09/20/2046	4.B FM
..81743Q-AJ-3		SEIT 2006-1 B2 SEIT 2006-1 3A1 3.964% 09/20/46		06/01/2023	Paydown		10,526	10,526	8,070	7,646		2,879		2,879		10,526				185	09/20/2046	3.C RM
..81743Q-AJ-3		SEIT 2006-1 B2 SEIT 2006-1 3A1 3.964% 09/20/46		06/01/2023	Paydown		10,127	10,127	7,905	7,407		2,720		2,720		10,127				148	09/20/2046	4.A FM
..81743Q-AJ-3		SEIT 2006-1 B2 SEIT 2006-1 3A1 3.964% 09/20/46		04/01/2023	Paydown		2,324	2,324	1,864	1,718		607		607		2,324				30	09/20/2046	4.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	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..81743S-AA-8	SENT 9 1A SENT 9 1A 5.846% 09/20/32		06/20/2023	Paydown		10,788	10,788	10,238			550		550		10,788				140	09/20/2032	1.A FM
..81744A-AA-6	SEQUOIA MORTGAGE TRUST SENT 11 SENT 11 A 6.269% 12/20/32		06/20/2023	Paydown		11,254	11,254	11,196	11,200		54		54		11,254				230	12/20/2032	1.A FM
..81744F-AA-5	SENT 2004-1 B2 SENT 2004-1 A 5.708%		06/20/2023	Paydown		112,497	112,497	108,785	109,045		3,452		3,452		112,497				2,630	02/20/2034	1.A FM
..81744F-CX-3	SEQUOIA MORTGAGE TRUST SENT 04 SENT 2004-7 A3 5.90% 06/20/34		06/20/2023	Paydown		8,060	8,060	7,698	7,711		350		350		8,060				162	08/20/2034	1.A FM
..81744F-FY-8	SENT 2004-12 A3 SENT 2004-12 A1 5.686%		06/20/2023	Paydown		21,825	21,825	21,581	21,606		219		219		21,825				416	01/20/2035	1.A FM
..81761T-AG-0	SERV 2021-1 A21 SERV 2021-1 A211 3.113%		05/01/2023	Paydown		117,549	117,549	117,549	117,549						117,549				1,830	07/30/2051	2.C FE
..830667-AA-5	DELTA SKYWILES Senior Secured 4.500%		04/20/2023	Various		2,846,000	2,846,000	2,847,692	2,846,684		(684)		(684)		2,846,000				36,209	10/20/2025	2.B FE
..842400-FL-2	SOUTHERN CAL ED Secured 6.050% 03/15/39		06/14/2023	AIH - AmerUs Group Co.		510,914	500,000	668,670	638,860		(2,853)		(2,853)		635,987		(125,083)	(125,083)	22,603	03/15/2039	1.G FE
..842400-FV-0	SOUTHERN CAL ED Secured 4.050% 03/15/42		06/14/2023	AIH - AmerUs Group Co.		802,864	1,000,000	1,124,520	1,113,351		(2,020)		(2,020)		1,111,331		(308,667)	(308,667)	30,263	03/15/2042	1.G FE
..842400-SG-2	SOUTHERN CAL ED Secured 4.000% 04/01/47		06/14/2023	AIH - AmerUs Group Co.		2,061,995	2,634,000	2,573,624	2,579,258		603		603		2,579,861		(517,867)	(517,867)	74,045	04/01/2047	1.G FE
..842400-HD-8	SOUTHERN CAL ED Secured 2.500% 06/01/31		06/14/2023	AIH - AmerUs Group Co.		994,223	1,202,000	1,197,589	1,198,198		185		185		1,198,382		(204,159)	(204,159)	16,110	06/01/2031	1.G FE
..84265V-AG-0	SOUTHERN COPPER Senior Unsecured 5.250%		06/14/2023	AIH - AmerUs Group Co.		473,190	500,000	636,250	626,641		(2,028)		(2,028)		624,613		(151,423)	(151,423)	15,750	11/08/2042	2.A FE
..8426EP-JD-0	01/15/31		06/14/2023	AIH - AmerUs Group Co.		195,021	250,000	248,149	248,524		77		77		248,602		(53,580)	(53,580)	3,998	01/15/2031	2.A FE
..845743-BN-2	SOUTHERN RBE SER Secured 4.500% 08/15/41		06/14/2023	AIH - AmerUs Group Co.		438,302	500,000	507,430	506,577		(109)		(109)		506,468		(68,166)	(68,166)	18,688	08/15/2041	1.G FE
..85208N-AE-0	SPRINT SPECTRUM SPRINTS 2018-1 A2 5.152%		06/20/2023	Paydown		470,000	470,000	470,000	470,000						470,000				12,107	09/20/2029	1.F FE
..85236K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540%		06/25/2023	Paydown		16,667	16,667	16,591	12,508		62		62		16,667				248	02/25/2044	1.G FE
..855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG SRAM 2007-S1 1A 4.894% 01/25/37		06/01/2023	Paydown		4,675	4,675	4,321	4,048		628		628		4,675				98	01/25/2037	2.C FM
..855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG SRAM 2007-S1 1A 4.894% 01/25/37		05/01/2023	Paydown		13,924	13,924	12,868	12,055		1,869		1,869		13,924				197	01/25/2037	3.A FM
..86190B-JD-6	STR 2021-1A A4 STR 2021-1A A4 3.700%		06/20/2023	Paydown		8,750	8,750	8,746	8,747		3		3		8,750				135	06/20/2051	1.E FE
..862121-AA-7	STORE CAPITAL SR NTS SER C 4.730% 04/28/26		06/20/2023	AAA Medco Catalina - AMI		1,994,769	2,000,000	2,000,000	2,000,000						2,000,000		(5,231)	(5,231)	49,928	04/28/2026	2.C FE
..862121-AB-6	STORE CAPITAL Senior Unsecured 4.625%		05/24/2023	AMI		1,700,911	2,000,000	1,985,200	1,990,088		630		630		1,990,719		(289,807)	(289,807)	69,118	03/15/2029	2.C FE
..862121-AB-6	STR 2018-1A A3 STR 2016-1A A1 3.960%		06/14/2023	AIH - AmerUs Group Co.		7,565	7,565	7,404	7,473		91		91		7,565				125	10/20/2046	1.E FE
..86212V-AA-2	STR 2018-1A A3 STR 2018-1A A2 4.290%		06/20/2023	Paydown		33,750	33,750	33,839	33,904		(54)		(54)		33,750				603	10/20/2048	1.A FE
..86212V-AE-4	STR 2018-1A A3 STR 2018-1A A3 4.400%		06/20/2023	Paydown		23,750	23,750	23,742	23,746		4		4		23,750				399	10/20/2048	1.E FE
..86212V-AF-1	STR 2018-1A A3 STR 2018-1A A4 4.740%		06/20/2023	Paydown		48,750	48,750	48,750	48,750						48,750				963	10/20/2048	1.E FE
..86212V-AG-9	STR 2019-1 A2 STR 2019-1 A2 3.650% 11/20/49		06/20/2023	Paydown		25,000	25,000	25,061	25,047		(46)		(46)		25,000				323	11/20/2049	1.A FE
..86212X-AB-6	SRAM 2006-3 4A SRAM 2005-21 3A1 3.525%		06/01/2023	Paydown		7,989	7,989	7,514	7,514		476		476		7,989				117	11/25/2035	1.A FM
..863579-B4-9	SRAM 2006-3 4A SRAM 2004-12 1A3 4.984%		06/01/2023	Paydown		9,149	9,149	9,161	9,185		(36)		(36)		9,149				186	09/25/2034	1.A FM
..863579-BP-2	SRAM 2006-3 4A SRAM 2004-19 2A2 4.786%		06/01/2023	Paydown		42,977	42,977	38,300	39,828		1,481		1,481		42,977				671	01/25/2035	1.A FM
..863579-JH-2	01/25/35		06/01/2023	Paydown		42,977	42,977	38,300	39,828		1,481		1,481		42,977						

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86362P-AC-5	SAPW 2006-12 B311 SARM 2006-12 2A1 4.288% 01/25/37		06/01/2023	Paydown		25,577	25,577	16,609	17,324		8,253		8,253		25,577				444	01/25/2037	1.A FM
863911-AC-7	SASC 2006-#F4 2A1 SASC 2006-#F4 2A1 6.000% 10/25/36		06/01/2023	Paydown		7,640	7,640	5,125	4,864		2,776		2,776		7,640				184	10/25/2036	1.A FM
872227-AE-3	TBIW 2007-2 IG TBIW 2007-2 IG3A 5.450% 07/25/37		06/26/2023	Paydown		44,045	44,045	24,706	17,092		26,953		26,953		44,045				221	07/25/2037	1.A FM
87222P-JB-9	TBIW 2006-6 IM TBIW 2006-6 IG2A 5.510% 01/25/37		06/26/2023	Paydown		43,539	43,539	15,085	11,498		32,041		32,041		43,539				246	01/25/2037	1.A FM
872500-AU-3	TJX COS INC Senior Unsecured 4.500% 04/15/50		06/14/2023	AMH - AmerUs Group Co.		915,980	1,000,000	1,278,770	1,284,524		(2,921)		(2,921)		1,261,603		(345,624)	(345,624)	29,875	04/15/2050	1.F FE
87264A-AV-3	T-MOBILE USA INC Senior Unsecured 4.375% 04/15/40		06/14/2023	AMH - AmerUs Group Co.		1,731,080	2,000,000	2,216,559	2,202,850		(4,038)		(4,038)		2,198,812		(467,732)	(467,732)	58,090	04/15/2040	2.B FE
873050-CH-9	TTYX CO SR NTS 4.600% 02/01/49		06/14/2023	AMH - AmerUs Group Co.		875,982	1,000,000	997,880	998,041		18		18		998,059		(122,167)	(122,167)	39,994	02/01/2049	1.F FE
87342P-AC-8	BELL 2021-1A IG2 BELL 2016-1A IG2 4.970% 05/25/46		05/25/2023	Paydown		11,550	11,550	11,550	11,550						11,550				144	05/25/2046	2.B FE
87342P-AE-4	BELL 2021-1A IG2 BELL 2018-1A IG21 4.940% 11/25/48		05/25/2023	Paydown		17,500	17,500	17,500	17,500						17,500				432	11/25/2048	2.B FE
87342P-AE-4	BELL 2021-1A IG2 BELL 2018-1A IG21 4.940% 11/25/48		04/03/2023	Various		12,262,518	12,447,500	12,447,500	12,447,500						12,447,500		(184,982)	(184,982)	218,633	11/25/2048	2.B FE
875127-JM-2	TAMPA ELECTRIC Senior Unsecured 6.150% 05/15/37		06/14/2023	AMH - AmerUs Group Co. Redemption 100,000		227,751	225,000	274,356	265,878		(933)		(933)		264,945		(37,194)	(37,194)	8,033	05/15/2037	1.G FE
88031V-AA-7	TENASKA GATEWAY SR SEC0 BDS 6.052% 12/30/23		06/30/2023	Redemption		336,135	336,135	335,295	335,186		949		949		336,135				10,171	12/30/2023	2.B FE
880451-AZ-2	TENNESSEE GAS PL SENIOR 2.900% 03/01/30		06/14/2023	AMH - AmerUs Group Co. Redemption 100,000		850,396	1,000,000	998,010	998,522		85		85		998,607		(148,211)	(148,211)	22,797	03/01/2030	2.B FE
88105F-AA-3	TERRACOR PHENIX I LLC GTD SR SEC0 NTS 3.380% 12/31/43		06/30/2023	Redemption		329,953	329,953	329,953	329,953						329,953				5,576	12/31/2043	2.C PL
88576P-AG-8	HENOR 2021-IG2 A HENR 2005-1A B 5.243% 10/15/55		06/15/2023	Paydown		34,223	34,223	29,860	32,195		2,028		2,028		34,223				660	10/15/2055	1.G FE
88576Y-JB-2	HENOR 2010-1A B HENR 2010-1A B 9.310% 07/15/61		06/15/2023	Paydown		240,059	240,059	274,362	250,940		(10,880)		(10,880)		240,059				9,265	07/15/2061	1.A FE
88579Y-BB-6	3M CO Senior Unsecured 3.250% 02/14/24		05/18/2023	Keybank Capital Markets		493,340	500,000	498,780	499,728		94		94		499,822		(6,482)	(6,482)	12,549	02/14/2024	1.F FE
89159B-AA-8	Total Terminals International TERM LOAN B 7.288% 07/30/26		05/24/2023	AAIA Medco Catalina - AMI		19,971,440	20,000,000	20,000,000	20,000,000						20,000,000		(28,560)	(28,560)	561,736	07/30/2026	2.B
89259F-AA-9	VANDERBILT UNIVERSITY TRACEARM VUMC 2018-1 NOTE 4.920% 07/01/48		06/01/2023	Paydown		10,526	10,526	10,526	10,526						10,526				213	07/01/2048	1.F PL
898516-AA-9	TRINITY HEALTH CORP BDS SER 2015 4.125% 12/01/45		06/14/2023	AMH - AmerUs Group Co.		4,284,504	5,000,000	4,930,350	4,936,442		757		757		4,937,198		(652,694)	(652,694)	110,573	12/01/2045	1.D FE
898550-AA*-2	Tsg Entertainment Finance Llc TSSE 2017-1 NOTE 6.250% 09/25/31		05/25/2023	Paydown		949,122	949,122	949,122	949,122						949,122				20,888	09/25/2031	2.A PL
902494-AZ-6	TYSON FOODS INC Senior Unsecured 4.875% 08/15/34		06/14/2023	AMH - AmerUs Group Co.		955,735	1,000,000	1,016,630	1,013,032		(409)		(409)		1,012,623		(56,889)	(56,889)	40,490	08/15/2034	2.B FE
902494-BK-8	TYSON FOODS INC Senior Unsecured 4.350% 03/01/29		06/14/2023	AMH - AmerUs Group Co.		2,853,551	3,000,000	2,999,460	2,999,674		21		21		2,999,695		(146,144)	(146,144)	102,588	03/01/2029	2.B FE
90331H-MS-9	US BANK NA OHIO Senior Unsecured 2.800% 01/27/25		06/14/2023	AMH - AmerUs Group Co.		8,584,337	9,000,000	8,581,597	8,859,073		29,937		29,937		8,889,010		(304,673)	(304,673)	221,900	01/27/2025	1.F FE
907818-EG-9	UNION PAC CORP Senior Unsecured 4.375% 11/15/65		06/14/2023	AMH - AmerUs Group Co.		779,774	1,000,000	910,730	913,109		279		279		913,388		(133,615)	(133,615)	25,399	11/15/2065	1.G FE
907818-FC-7	UNION PAC CORP Senior Unsecured 4.300% 03/01/49		06/14/2023	Various		1,080,725	1,250,000	1,241,213	1,241,841		71		71		1,241,912		(161,187)	(161,187)	36,878	03/01/2049	1.G FE
90931G-AA-7	UNID AIR 20-1 A Secured 5.875% 10/15/27		04/15/2023	Various		1,183,050	1,183,050	1,178,517	1,178,680		4,370		4,370		1,183,050				30,009	10/15/2027	1.G FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..90932L-AA-5	UNITED AIRLINES 2015-1 PASS TH Secured 3.450% 06/01/29	.....	06/01/2023	Redemption 100,000	.....	193,413	193,413	206,262	202,399	.....	.....	.....	.....	.....	193,413	.....	.....	.....	3,336	06/01/2029	1.F FE
..913017-BJ-7	UNITED TECH CORP Senior Unsecured 5.400% 05/01/35	.....	06/14/2023	AIH - AmerUs Group Co.	.....	503,578	500,000	684,220	659,747	.....	.....	.....	.....	.....	654,675	.....	(151,097)	(151,097)	16,725	05/01/2035	2.A FE
..913017-CX-5	UNITED TECH CORP Senior Unsecured 4.625% 11/16/48	.....	06/14/2023	AIH - AmerUs Group Co.	.....	455,671	500,000	498,415	498,502	.....	.....	.....	.....	.....	498,516	.....	(42,844)	(42,844)	13,361	11/16/2048	2.A FE
..91324P-DK-1	UNITEDHEALTH GRP Senior Unsecured 3.500% 02/15/24	.....	06/06/2023	ALRE - DFL Trust AIH	.....	2,472,484	2,500,000	2,493,775	2,498,799	.....	.....	.....	.....	.....	2,499,088	.....	(26,604)	(26,604)	26,979	02/15/2024	1.F FE
..91324P-DQ-2	UNITEDHEALTH GRP Senior Unsecured 4.450% 12/15/48	.....	06/14/2023	AIH - AmerUs Group Co.	.....	446,827	500,000	497,950	498,094	.....	.....	.....	.....	.....	498,111	.....	(51,285)	(51,285)	11,063	12/15/2048	1.F FE
..91403P-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SEC'D NTS 3.620% 06/30/50	.....	06/30/2023	Redemption 100,000	.....	81,493	81,493	81,493	81,493	.....	.....	.....	.....	.....	81,493	.....	.....	.....	1,475	06/30/2050	1.G PL
..91412N-BG-3	UNIV OF CHICAGO BDS SR 2018C 4.003% 10/01/53	.....	06/14/2023	AIH - AmerUs Group Co.	.....	864,254	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....	1,000,000	.....	(135,746)	(135,746)	28,132	10/01/2053	1.C FE
..918204-BG-1	VF CORP Senior Unsecured 2.950% 04/23/30	.....	06/14/2023	AIH - AmerUs Group Co.	.....	1,633,334	2,000,000	2,096,020	2,072,412	.....	.....	.....	.....	.....	2,068,128	.....	(434,794)	(434,794)	37,858	04/23/2030	2.B FE
..91913Y-AE-0	VALERO ENERGY Senior Unsecured 7.500% 04/15/32	.....	06/14/2023	AIH - AmerUs Group Co.	.....	1,949,357	1,750,000	2,377,410	2,274,463	.....	.....	.....	.....	.....	2,252,792	.....	(303,435)	(303,435)	87,135	04/15/2032	2.B FE
..91913Y-AL-4	VALERO ENERGY Senior Unsecured 6.625% 06/15/37	.....	06/14/2023	AIH - AmerUs Group Co.	.....	525,097	500,000	652,125	637,044	.....	.....	.....	.....	.....	633,861	.....	(108,763)	(108,763)	16,470	06/15/2037	2.B FE
..91927P-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43	.....	06/15/2023	Redemption 100,000	.....	16,565	16,565	16,565	16,565	.....	.....	.....	.....	.....	16,565	.....	.....	.....	276	01/15/2043	1.E
..92243P-AA-2	VORIL 2021-1A A VORIL 2021-1A A 2.152% 10/20/31	.....	04/20/2023	Paydown	.....	1,261	1,261	1,145	1,151	.....	.....	.....	.....	.....	1,261	.....	.....	.....	14	10/20/2031	1.F FE
..92359V-AC-6	VBIOI 2018-2A C VBIOI 2018-2A A 4.463% 11/15/48	.....	06/15/2023	Paydown	.....	15,833	15,833	15,833	15,829	.....	.....	.....	.....	.....	15,833	.....	.....	.....	280	11/15/2048	1.D FE
..92535V-AC-6	VBIOI 2018-2A C VBIOI 2018-2A A 4.483% 11/15/48	.....	06/06/2023	ALRE - DFL Trust AIH	.....	4,710,442	4,775,000	4,774,803	4,773,646	.....	.....	.....	.....	.....	4,774,630	.....	(64,188)	(64,188)	101,680	11/15/2048	1.D FE
..92538P-AA-1	VISTA RIDGE LLC SR SEC'D NTS 2.570% 10/14/49	.....	06/30/2023	Redemption 100,000	.....	31,170	31,170	31,170	31,170	.....	.....	.....	.....	.....	31,170	.....	.....	.....	401	10/14/2049	1.F PL
..92565G-AL-9	VMWARE INC Senior Unsecured 2.200% 08/15/31	.....	06/14/2023	AIH - AmerUs Group Co.	.....	304,426	391,000	386,085	386,658	.....	.....	.....	.....	.....	386,865	.....	(82,439)	(82,439)	7,144	08/15/2031	2.C FE
..929227-Y9-1	WAMU 2003-S3 CB6 WAMU 2003-S3 3A2 5.500% 05/25/33	.....	06/01/2023	Paydown	.....	521	521	512	521	.....	.....	.....	.....	.....	521	.....	.....	.....	12	05/25/2033	1.A FM
..92922F-SJ-5	WAMU 2005-AR12 1A4 WAMU 2005-AR12 1A4 3.800% 10/25/35	.....	06/01/2023	Paydown	.....	12,421	12,421	12,086	12,133	.....	.....	.....	.....	.....	12,421	.....	.....	.....	196	10/25/2035	1.A FM
..92922F-7P-7	WAMU 2005-AR17 A1C3 WAMU 2005-AR17 A1A1 5.690% 12/25/45	.....	06/26/2023	Paydown	.....	21,802	21,802	21,121	21,132	.....	.....	.....	.....	.....	21,802	.....	.....	.....	322	12/25/2045	1.A FM
..92922F-BN-3	WAMU 2005-AR18 B6 WAMU 2005-AR18 1A3A 3.975% 01/25/36	.....	06/01/2023	Paydown	.....	16,856	16,856	14,976	15,645	.....	.....	.....	.....	.....	16,856	.....	.....	.....	257	01/25/2036	1.A FM
..92922F-EH-4	WAMU 2003-S9 A1 WAMU 2003-S9 A1 5.250% 10/25/33	.....	06/01/2023	Paydown	.....	3,406	3,406	3,334	3,346	.....	.....	.....	.....	.....	3,406	.....	.....	.....	74	10/25/2033	1.A FM
..92922F-NL-8	WAMU 2004-AR3 A1 WAMU 2004-AR3 B1 4.521% 06/25/34	.....	06/01/2023	Paydown	.....	1,751	1,751	1,693	1,703	.....	.....	.....	.....	.....	1,751	.....	.....	.....	32	06/25/2034	2.A FM
..92922F-NL-8	WAMU 2004-AR3 A1 WAMU 2004-AR3 B1 4.521% 06/25/34	.....	06/01/2023	Paydown	.....	13,370	13,370	12,927	13,002	.....	.....	.....	.....	.....	13,370	.....	.....	.....	190	06/25/2034	2.B FM
..92922F-VJ-1	WAMU 2004-RP1 1F WAMU 2004-RP1 1F 5.520% 05/25/34	.....	06/25/2023	Paydown	.....	17,153	17,153	14,365	14,632	.....	.....	.....	.....	.....	17,153	.....	.....	.....	263	05/25/2034	1.A FM
..92922F-ZF-8	WAMU 2004-AR12 B6 WAMU 2004-AR12 A2A 5.984% 10/25/44	.....	06/26/2023	Paydown	.....	33,617	33,617	32,567	32,625	.....	.....	.....	.....	.....	33,617	.....	.....	.....	656	10/25/2044	1.A FM
..92927X-AA-2	WAMU 2007-H16 3B3 WAMU 2007-H16 1A1 3.784% 06/25/37		06/01/2023	Paydown		911	907	823	937						911				11	06/25/2037	4.A FM

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										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/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	
92927X-AA-2	WAMU 2007-HV6 3B3 WAMU 2007-HV6 1A1 3.784%		06/01/2023	Paydown Redemption		16,570	16,483	16,112	17,273		(703)		(703)		16,570				207	06/25/2037	4.B FM	
92984*-AA-5	WEC INFRASTRUCTURE WIND HDLG SR SEC0 NIS 2.750% 12/31/32		06/30/2023		100,000	589,746	589,746	589,746	589,746						589,746				8,116	12/31/2032	2.B PL	
92990G-AF-0	WAMU 2007-HV5 2B3 WAMU 2007-HV5 2A4 3.846%		06/01/2023	Paydown		31,020	32,302	29,782	32,808				(1,788)		31,020				436	05/25/2037	3.C RM	
93002*-AA-1	WEC INFRASTRUCTURE WIND HDLDIN SR SEC0 6.380% 12/31/31		04/21/2023	NON-BROKER TRADE Redemption	100,000	26,448,742	25,600,000	25,600,000	25,600,000						25,600,000		848,742	848,742	562,574	12/31/2031	2.B Z	
93002*-AA-1	WEC INFRASTRUCTURE WIND HDLDIN SR SEC0 6.380% 12/31/31		06/30/2023	Redemption	100,000	1,978,841	1,978,841	1,978,841	1,978,841						1,978,841				174,938	12/31/2031	2.B Z	
93062F-AC-7	WAMU 2006-AR8 3A1 WAMU 2006-AR8 1A3 3.693%		06/01/2023	Paydown		63,692	60,777	58,421	59,666		4,026		4,026		63,692				1,170	08/25/2046	1.A FM	
93063F-AD-2	WAMU 2006-AR18 LBA WAMU 2006-AR18 2A2 3.053% 01/25/37		06/01/2023	Paydown		9,934	9,877	9,665	9,945		(12)		(12)		9,934				127	01/25/2037	4.A FM	
93063B-AA-6	WAMU 2006-AR19 1A WAMU 2006-AR19 1A 4.954%		04/01/2023	Paydown		16,848	17,025	16,599	16,886		(37)		(37)		16,848				189	01/25/2047	2.B FM	
93063B-AA-6	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 1A 4.956%		06/01/2023	Paydown		183,761	158,450	154,485	157,155		26,606		26,606		183,761				3,594	01/25/2047	2.C RM	
93063C-AA-7	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 1A 4.956%		06/01/2023	Paydown		325,534	377,694	377,694	377,694		(52,160)		(52,160)		325,534				6,291	07/25/2046	4.B FM	
93063C-AB-5	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 2A 5.194%		04/01/2023	Paydown		5,197	5,197	4,638	5,120		77		77		5,197				57	07/25/2046	2.A FM	
93063C-AB-5	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 2A 5.194%		06/01/2023	Paydown		2,946	2,946	2,629	2,903		43		43		2,946				45	07/25/2046	2.B FM	
93063C-AC-3	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 3A 4.791%		06/01/2023	Paydown		112,502	112,502	99,465	101,242		11,260		11,260		112,502				1,964	07/25/2046	1.A FM	
93063D-AA-5	WAMU 2006-AR8 1A WAMU 2006-AR8 1A 4.976%		06/01/2023	Paydown		24,412	20,098	19,017	20,190		4,222		4,222		24,412				385	08/25/2046	3.B FM	
93063D-AA-5	WAMU 2006-AR8 1A WAMU 2006-AR8 1A 4.976%		06/01/2023	Paydown		38,456	31,659	29,369	32,084		6,372		6,372		38,456				607	08/25/2046	3.C RM	
93063N-AA-3	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A1 3.816% 10/25/36		06/01/2023	Paydown		3,524	3,736	3,670	3,903		(379)		(379)		3,524				61	10/25/2036	4.A FM	
93063N-AC-9	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A3 3.816% 10/25/36		06/01/2023	Paydown		565	599	572	632		(67)		(67)		565				10	10/25/2036	4.A FM	
93063N-AF-2	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1 3.355% 10/25/36		05/01/2023	Paydown		11,289	11,289	10,871	11,061		228		228		11,289				142	10/25/2036	1.A FM	
93063N-AF-2	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1 3.355% 10/25/36		06/01/2023	Paydown		6,318	6,318	6,084	6,191		128		128		6,318				105	10/25/2036	1.B FM	
93063P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1 3.342% 11/25/36		06/01/2023	Paydown		18,280	15,044	14,461	16,004		2,276		2,276		18,280				270	11/25/2036	4.A FM	
93063P-AK-6	WAMU 2006-AR14 2A1 WAMU 2006-AR14 2A3 3.347% 11/25/36		06/01/2023	Paydown		7,855	8,131	7,806	8,387		(542)		(542)		7,855				114	11/25/2036	1.A FM	
93064A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 4.746%		04/01/2023	Paydown		394	394	363	381		13		13		394				4	04/25/2047	2.B FM	
93064A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 4.746%		06/01/2023	Paydown		698	757	696	732		(34)		(34)		698				11	04/25/2047	2.C RM	
93064A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 4.746%		04/01/2023	Paydown		3,285	3,285	2,965	3,243		42		42		3,285				33	04/25/2047	3.A FM	
93064A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 4.746%		06/01/2023	Paydown		5,819	6,308	5,695	6,227		(408)		(408)		5,819				90	04/25/2047	3.B FM	
93064F-AC-9	WAMU 2005-ART A1A WAMU 2005-ART A1A 5.670% 12/25/35		06/26/2023	Paydown		14,504	14,504	13,525	13,708		796		796		14,504				187	12/25/2035	1.A FM	

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	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
93934F-J0-6	MMALT 2006-AR1 A1C MMALT 2006-AR1 A1A		06/28/2023	Paydown		30,138	30,774	26,446	29,330		809		809		30,139			817	02/25/2036	4 B FM
93934F-AP-6	MMALT 2006-1 342 MMALT 2006-1 342 5.750%		06/01/2023	Paydown		17,178	17,368	17,045	19,715		(2,536)		(2,536)		17,178			(715)	02/25/2036	5 A FM
93934F-WN-9	MMALT 2006-AR2 A1A MMALT 2006-AR2 A1A		06/01/2023	Paydown		88,102	87,347	73,814	81,265		6,837		6,837		88,102			1,388	04/25/2046	1 A FM
93935H-AJ-6	MMALT 2006-7 B2 MMALT 2006-7 A6 4.022%		06/01/2023	Paydown		35,291	35,291	12,471	12,146		23,145		23,145		35,291			183	09/25/2036	1 A FM
93936M-AA-3	MMALT 2007-04 A1B MMALT 2007-04 A1A		04/01/2023	Paydown		78,023	75,508	67,984	74,006		4,017		4,017		78,023			841	04/25/2047	1 G FM
93936M-AA-3	MMALT 2007-04 A1B MMALT 2007-04 A1A		06/01/2023	Paydown		95,779	91,931	82,770	90,101		5,678		5,678		95,779			1,611	04/25/2047	2 A FM
93936M-AA-3	4.974% 04/25/47		06/01/2023	Paydown		85,935	82,788	79,651	82,916		3,019		3,019		85,935			1,212	04/25/2047	3 A FM
94108F-AA-8	MMAT 2021-A C MMAT 2021-A A 7.393% 02/18/31		06/15/2023	Various		861,064	861,064	861,064	296,487						861,064			11,771	02/18/2031	1 C PL
94108F-AB-6	MMAT 2021-A C MMAT 2021-A B 8.243% 02/18/31		06/15/2023	Various		236,792	236,792	236,792	70,534						236,792			3,604	02/18/2031	1 F PL
94108F-AC-4	MMAT 2021-A C MMAT 2021-A C 9.943% 02/18/31		06/15/2023	Various		457,447	457,447	457,447	136,261						457,447			8,355	02/18/2031	2 C PL
94353W-AA-3	MMVE 2017-1 TRUST MMVAV_17-1A MMVAV 2017-1A A		05/15/2023	Paydown		44,602	44,602	44,575	44,560		42		42		44,602			639	11/15/2042	2 B FE
94353W-AA-3	MMVE 2017-1 TRUST MMVAV_17-1A MMVAV 2017-1A A		06/15/2023	Paydown		92,537	92,537	92,479	92,448		88		88		92,537		(102,069)	1,778	11/15/2042	3 B FE
94574B-SA-2	WELLS FARGO CO Senior Unsecured 3.300%		06/14/2023	MMH - AmeriUs Group Co.		4,924,534	5,061,000	4,901,801	5,014,391		12,211		12,211		5,026,602			127,579	09/09/2024	2 A FE
949789-AA-9	MMFIBS 2006-AR19 A1 MMFIBS 2006-AR19 A1		06/01/2023	Paydown		75,089	84,849	79,734	73,613		1,277		1,277		75,089			1,556	12/25/2036	1 A FM
94983J-AG-7	MMFIBS 2006-AR1 2A5 MMFIBS 2006-AR1 2A5		06/01/2023	Paydown		18,024	24,195	22,846	23,379		(5,356)		(5,356)		18,024			434	03/25/2036	1 A FM
94983R-J0-6	MMFIBS 2006-AR5 2A2 MMFIBS 2006-AR5 2A1		04/01/2023	Paydown		6,190	6,297	6,085	6,252		(61)		(61)		6,190			79	04/25/2036	1 B FM
94983R-J0-6	4.678% 04/25/36		05/01/2023	Paydown		5,797	6,421	6,204	6,374		(578)		(578)		5,797			106	04/25/2036	1 C FM
94983R-J0-6	4.678% 04/25/36		06/01/2023	Paydown		6,394	6,396	6,179	6,349		45		45		6,394			130	04/25/2036	1 D FM
94984D-AB-0	MMFIBS 2006-AR13 A5 MMFIBS 2006-AR13 A2		06/01/2023	Paydown		2,672	2,755	2,569	2,649		23		23		2,672			42	09/25/2036	1 A FM
94984D-AB-0	4.517% 09/25/36		06/01/2023	Paydown		50,827	52,408	50,348	52,151		(1,324)		(1,324)		50,827			805	09/25/2036	3 A FM
94984G-AA-5	MMFIBS 2006-AR12 2B2 MMFIBS 2006-AR12 1A1		06/01/2023	Paydown		21,914	28,421	23,845	23,942		(2,028)		(2,028)		21,914			554	09/25/2036	1 A FM
94984N-AA-0	MMFIBS 2006-AR16 A1 MMFIBS 2006-AR16 A1		06/01/2023	Paydown			12,117	12,537	12,537		(12,537)		(12,537)					335	10/25/2036	4 B FM
94987X-AJ-6	WELLS FARGO MORTGAGE LOAN TRUS WFMILT 2011-RR4 2A2 3.616% 06/27/36		06/01/2023	Paydown		26,861	26,861	23,482	22,752		4,110		4,110		26,861			457	06/27/2036	3 A FM
94987Y-AJ-6	WELLS FARGO MORTGAGE LOAN TRUS WFMILT 2011-RR4 2A2 3.616% 06/27/36		04/01/2023	Paydown		3,420	3,420	2,990	2,887		523		523		3,420			39	06/27/2036	3 B FM
94989Y-BC-6	MMFCM 2016-C32 XA MMFCM 2016-C32 XA 1.366%		06/01/2023	Paydown				22,949	16,670		(16,670)		(16,670)					2,674	01/15/2059	1 A FE
95000T-BV-7	MMFCM 2017-HB1 XA MMFCM 2017-HB1 XA 1.354%		06/01/2023	Paydown				1,870	1,563		(1,563)		(1,563)					172	03/15/2050	1 A FE
95040Q-AF-1	WELLTOWER INC Senior Unsecured 4.950%		06/14/2023	MMH - AmeriUs Group Co.		878,908	1,000,000	995,790	996,114		35		35		996,149		(117,240)	38,913	09/01/2048	2 A FE
95059Y-AE-8	MMEN 2022-1A 421 MMEN 2018-1A 421 3.884%		06/15/2023	Paydown		16,409	16,409	16,218	16,239		110		110		16,409			319	03/15/2048	2 B FE

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

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ 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
95098X-AH-1	WEN 2022-1A A211 WEN 2019-1A A211 4.000%		06/15/2023	Paydown		12,500	12,500	12,500	12,500						12,500				255	06/15/2049	2 B FE
958254-AD-6	WESTERN GAS PART Senior Unsecured 5.450%		06/14/2023	Various		4,593,602	5,500,000	5,842,422	5,813,493		(3,976)		(3,976)		5,809,518		(1,215,916)	(1,215,916)	210,658	04/01/2044	2 C FE
969457-BY-5	WILLIAMS COS INC Senior Unsecured 2.600%		06/14/2023	AMH - AmerUs Group Co.		5,861,593	7,143,000	7,116,642	7,120,988		1,095		1,095		7,122,083		(1,260,490)	(1,260,490)	138,773	03/15/2031	2 B FE
974153-AB-4	WINGSTOP FUNDING WSTOP 20-1 WSTOP 2020-1A A2 2.841% 12/05/50		06/05/2023	Paydown		26,750	26,750	26,781	26,826		(76)		(76)		26,750				380	12/05/2050	2 B FE
976657-AH-9	WISCONSIN ENERGY Junior Subordinated 7.433%		05/30/2023	AAIA Nonilodco AAM		798,762	984,000	793,350	794,242		(69)		(69)		794,173		4,589	4,589	36,923	05/15/2067	2 B FE
9770*-AA-2	Wolff Entertainment Funding, LL Woff Entertainment TV Rev Sec 2.990% 05/20/45		05/01/2023	Paydown		1,714,480	1,714,480	1,714,480	1,714,480				677		1,714,480				25,632	05/20/2045	2 B PL
9802EII-AK-7	HALL 2017-1 B HALL 2017-1 A 4.000% 11/15/37		06/15/2023	Paydown		394,619	394,619	392,098	393,942						394,619				6,338	11/15/2037	3 C FE
990016-AA-5	ABSOT 2020-1X B ABSOLUTE 2020-1 2.950%		06/20/2023	Paydown		3,694,072	3,694,072	3,694,072	3,694,072						3,694,072				78,701	09/20/2025	1 F
990016-AB-3	ABSOT 2020-1X B ABSOLUTE 2020-1 5.200%		06/20/2023	Paydown		3,230,587	3,230,587	3,230,587	3,230,587						3,230,587				85,843	09/20/2025	2 C
990089-AD-9	BEACON FINCO SRAI SEC NTS SER C 3.290%		06/30/2023	Redemption 100,0000		222,214	222,214	220,553	211,521					9,031	222,214	1,661			3,601	06/25/2034	2 C PL
990176-AU-9	RIO TINTO ALCAN Senior Unsecured 6.125%	A	06/14/2023	AMH - AmerUs Group Co.		2,263,956	2,103,000	2,520,172	2,430,736		(10,712)		(10,712)		2,420,024		(156,068)	(156,068)	64,047	12/15/2033	1 F FE
990311-AK-1	BANK OF MONTREAL Subordinated 3.088%	A	06/14/2023	AMH - AmerUs Group Co.		2,339,619	3,000,000	3,000,000	3,000,000						3,000,000		(660,381)	(660,381)	85,949	01/10/2037	2 A FE
990328-AJ-2	CANADIAN NATL PR Senior Unsecured 6.375%	A	06/14/2023	AMH - AmerUs Group Co.		678,327	609,000	789,453	762,358		(3,431)		(3,431)		758,926		(80,599)	(80,599)	22,539	11/15/2037	1 F FE
990460-AE-7	TRANSALTA CORP Senior Unsecured 6.500%	A	06/14/2023	AMH - AmerUs Group Co.		1,871,881	2,000,000	2,024,960	2,022,677		(244)		(244)		2,022,433		(150,542)	(150,542)	97,139	03/15/2040	3 A FE
990528-AJ-1	TRANSNADIA PL Senior Unsecured 6.200%	A	06/14/2023	AMH - AmerUs Group Co.		255,204	250,000	296,628	289,356		(846)		(846)		288,510		(33,305)	(33,305)	10,290	10/15/2037	2 A FE
990529-AH-1	TRANSNADIA PL Senior Unsecured 4.625%	A	06/14/2023	AMH - AmerUs Group Co.		907,981	1,000,000	978,830	983,059		526		526		983,965		(75,604)	(75,604)	36,358	03/01/2034	2 A FE
990529-AK-7	TRANSNADIA PL Senior Unsecured 4.750%	A	06/14/2023	AMH - AmerUs Group Co.		1,780,862	2,000,000	2,063,520	2,053,559		(1,161)		(1,161)		2,052,388		(271,536)	(271,536)	55,153	05/15/2038	2 A FE
990568-AC-2	TRANSNADIA TRST Junior Subordinated 5.300%	A	06/14/2023	AMH - AmerUs Group Co.		876,850	1,000,000	954,531	955,156		.61		.61		955,217		(78,367)	(78,367)	39,603	03/15/2077	2 C FE
000000-00-0	GLOBAL BANK CORP Global Bank Corp 8.564%	D	06/20/2023	Redemption 100,0000		50,000	50,000	49,825	49,899		141		141		50,000				1,997	12/20/2027	2 A FE
000000-00-0	ADANI TRANSMISSIONS Senior Secured 4.250%	D	05/21/2023	Various		234,510	234,510	243,148	242,757		(8,247)		(8,247)		234,510				4,983	05/21/2036	2 C FE
000000-00-0	PT PERTAMINA Senior Unsecured 5.625%	D	06/14/2023	Various		6,162,445	6,545,000	7,184,869	7,131,218		(7,824)		(7,824)		7,123,394		(960,949)	(960,949)	210,667	05/20/2043	2 B FE
001311-AK-1	AIA GROUP Subordinated 3.200% 09/16/40	D	06/14/2023	AMH - AmerUs Group Co.		381,372	500,000	498,195	499,263		.14		.14		498,278		(117,905)	(117,905)	11,911	09/16/2040	1 F FE
001929-AL-2	ARES 2015-3SPA D ARES 2015-3SPA D 8.260%	D	06/14/2023	AMH - AmerUs Group Co.		1,863,814	2,000,000	2,000,000	2,000,000						2,000,000		(136,186)	(136,186)	101,761	07/15/2030	2 C FE
00774M-AC-9	AER/AP IRELAND Senior Unsecured 3.500%	D	05/30/2023	AAIA Modco AAM		4,771,640	5,000,000	4,776,200	4,778,811		43,035		43,035		4,821,847		(50,207)	(50,207)	153,125	01/15/2025	2 B FE
00774M-AP-0	AER/AP IRELAND Senior Unsecured 4.500%	D	06/29/2023	Various		9,991,000	9,991,000	9,927,557	9,976,083		10,424		10,424		9,986,506		4,494	4,494	354,681	09/15/2023	2 B FE
01450A-AA-8	ALESC 11A A2 ALESC 11A A1A 5.870% 12/23/36	D	06/23/2023	Paydown		26,714	26,714	23,976	24,273		2,441		2,441		26,714				703	12/23/2036	1 A FE
01450A-AF-7	ALESC 11A A2 ALESC 11A A1BF 5.870% 12/23/36	D	06/23/2023	Paydown		660,000	660,000	602,250	604,372		55,828		55,828		660,000				17,367	12/23/2036	1 A FE

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's 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	
..01460D-AB-0	ALES3 12A A2 ALES3 12A A1 5.580% 07/15/37	D.....	04/17/2023	Paydown		44,863	44,863	40,769	41,154		3,709	3,709		44,863				1,082	07/15/2037	1.A FE	
..01460G-AA-5	ALES3 16A B ALES3 16A A 5.860% 03/23/38	D.....	06/23/2023	Paydown		35,705	35,705	30,461	30,666		5,039	5,039		35,705				398	03/23/2038	1.E FE	
..01460N-AA-0	ALES3 17A A1 ALES3 17A A1 6.290% 09/23/38	D.....	06/23/2023	Paydown		11	11	10	10		1	1		11						09/23/2038	1.B FE
..01751E-AG-3	ALLES 2014-1RA B ALLES 2014-1RA B 7.411%	D.....	06/06/2023	ALRE - DFL Trust AML		979,032	1,000,000	975,700	988,983		1,242	1,242		980,225		(11,193)	(11,193)	43,280	10/21/2028	1.C FE	
..03328L-AG-7	ANHC 2014-4RA D ANHC 2014-4RA D 7.873%	D.....	06/14/2023	AMH - AmerUs Group Co.		2,721,537	3,000,000	2,926,200	2,952,799		3,513	3,513		2,956,312		(234,775)	(234,775)	139,748	01/28/2031	2.C FE	
..033292-AH-3	ANHC 2013-1A CR ANHC 2013-1A CR 8.442%	D.....	06/14/2023	AMH - AmerUs Group Co.		957,964	1,000,000	970,000	980,725		1,523	1,523		982,248		(24,284)	(24,284)	52,824	10/13/2030	2.C FE	
..034863-BA-7	ANGLO AMERICAN Senior Unsecured 2.875%	D.....	06/14/2023	AMH - AmerUs Group Co.		2,473,460	3,000,000	2,992,500	2,993,889		311	311		2,993,999		(520,539)	(520,539)	63,969	03/17/2031	2.A FE	
..03664T-AJ-6	ANTR 2019-1A D ANTR 2019-1A D 9.900%	D.....	06/14/2023	AMH - AmerUs Group Co.		950,177	1,000,000	999,500	1,001,111		(102)	(102)		1,001,008		(50,831)	(50,831)	61,495	07/20/2031	2.C FE	
..03755H-AL-7	APEC 2018-1A D APEC 2018-1A D 8.205%	D.....	06/14/2023	AMH - AmerUs Group Co.		882,289	1,000,000	1,000,000	1,000,000					1,000,000		(117,711)	(117,711)	49,492	04/25/2031	2.C FE	
..04015N-AL-8	ARES 2015-4A CR ARES 2015-4A CR 7.910%	D.....	06/14/2023	AMH - AmerUs Group Co.		1,594,413	1,750,000	1,627,500	1,675,388		4,529	4,529		1,679,916		(85,504)	(85,504)	84,957	10/15/2030	2.C FE	
..04017F-AG-4	ARES 2018-48A C ARES 2018-48A C 7.388%	D.....	05/17/2023	AAIA Modco Catalina - AML		1,910,490	2,000,000	1,899,890	1,937,314		3,407	3,407		1,940,722		(30,232)	(30,232)	74,498	07/20/2030	1.F FE	
..04042V-AS-3	ATQLO 2019-13A D ATQLO 2019-13A D 9.383%	D.....	06/14/2023	AMH - AmerUs Group Co.		1,899,902	2,000,000	1,980,000	1,983,169		1,268	1,268		1,984,437		(84,535)	(84,535)	114,348	04/22/2031	2.C FE	
..05071T-AC-3	ADUX 2019-2A C ADUX 2019-2A B 9.223%	D.....	06/02/2023	ANV PRT CDM NI PR AML Redemption 100,0000		974,958	1,000,000	1,000,000	1,000,000					1,000,000		(25,642)	(25,642)	53,064	10/22/2029	1.F FE	
..05330K-AA-3	AUTO METRO PR SR SEC0 NTS 6.750% 06/30/35	D.....	06/30/2023			50,000	50,000	50,000	50,000					50,000				1,688	06/30/2035	2.C FE	
..05533U-AG-3	BBVA BANCOMER SA Subordinated 5.875%	D.....	06/14/2023	AMH - AmerUs Group Co.		901,000	1,000,000	1,000,000	1,000,000					1,000,000		(99,000)	(99,000)	44,226	09/13/2034	3.B FE	
..05541V-AF-3	B6 ENERGY CIP Senior Unsecured 5.125%	D.....	06/14/2023	AMH - AmerUs Group Co.		4,646,635	5,000,000	5,588,100	5,514,117		(8,150)	(8,150)		5,505,967		(859,332)	(859,332)	170,122	10/15/2041	1.E FE	
..06761V-AL-1	BABN 2019-4A D BABN 2019-4A D 9.660%	D.....	06/14/2023	Various		2,992,789	3,000,000	3,002,482	3,001,591		(59)	(59)		3,001,533		(8,744)	(8,744)	180,105	01/15/2033	2.C FE	
..08180X-AH-2	BSF 2015-8A CR BSF 2015-8A CR 8.000%	D.....	06/14/2023	AMH - AmerUs Group Co.		902,880	1,000,000	1,000,000	1,000,000					1,000,000		(97,120)	(97,120)	48,987	01/20/2031	2.C FE	
..10949J-AB-4	BIWCF 2021-1RA LOAN BIWCF 2021-1RA LO 7.660%	D.....	04/17/2023	Paydown		1,326,877	1,326,877	1,326,877	1,326,877					1,326,877				45,857	04/15/2028	1.C FE	
..10949J-AB-4	BIWCF 2021-1RA LOAN BIWCF 2021-1RA LO 7.660%	D.....	06/13/2023	AAIA Modco FHLB - AML		9,853,536	9,853,536	9,853,536	9,853,536					9,853,536				460,050	04/15/2028	1.C FE	
..11778B-AB-8	BSXVB FINANCE UK Senior Unsecured 6.500%	D.....	06/14/2023	AMH - AmerUs Group Co.		555,136	512,000	630,866	608,160		(2,544)	(2,544)		605,616		(50,480)	(50,480)	22,094	10/15/2035	1.G FE	
..12481H-AU-9	CBAN 2017-3A CR CBAN 2017-3A CR 7.710%	D.....	06/13/2023	ALRE - DFL Trust AML		5,233,108	5,390,461	5,402,967	5,401,805		(460)	(460)		5,401,345		(168,237)	(168,237)	253,350	07/17/2034	1.F FE	
..12551R-AG-3	C1FC 2018-1A D C1FC 2018-1A D 8.222%	D.....	06/14/2023	AMH - AmerUs Group Co.		1,663,303	1,800,000	1,791,643	1,793,922		434	434		1,794,266		(130,953)	(130,953)	87,531	04/18/2031	2.C FE	
..12552H-AJ-7	C1FC 2019-3RA C C1FC 2013-3RA C 8.173%	D.....	06/14/2023	AMH - AmerUs Group Co.		12,286,703	13,000,000	12,997,777	12,995,394		287	287		12,995,680		(708,977)	(708,977)	641,286	04/24/2031	2.C FE	
..12643H-AH-2	CSNC 2010-3R 2H4 CSNC 2010-3R 2H4 3.888%	D.....	06/01/2023	Paydown		317,986	317,986	312,162	312,259		5,726	5,726		317,986				4,973	12/26/2036	1.A FM	
..13673L-AS-7	CANVC 2014-1A BR CANVC 2014-1A BR 7.073%	D.....	05/17/2023	AAIA Modco Catalina - AML		1,888,464	2,000,000	1,876,000	1,892,542		5,643	5,643		1,898,186		(9,722)	(9,722)	71,108	01/30/2031	1.F FE	
..15672H-AE-5	CERB 2018-3A D CERB 2018-3A C 8.010%	D.....	06/02/2023	ANV PRT CDM NI PR AML		2,441,498	2,500,000	2,500,000	2,500,000					2,500,000		(58,503)	(58,503)	116,359	07/15/2030	1.F FE	
..15673H-AG-0	CERB 2018-3A D CERB 2018-3A D 9.110%	D.....	06/14/2023	AMH - AmerUs Group Co.		3,775,380	4,000,000	4,000,000	4,000,000					4,000,000		(224,620)	(224,620)	226,188	07/15/2030	2.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 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	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
..15673N-AA-1		CERB 2018-1A C CERB 2018-1A A 6.600%	D....	06/13/2023	Paydown		2,000,000	2,000,000	1,952,400	1,959,026		40,974		40,974		2,000,000				80,058	04/15/2030	1.A FE
..15673N-AG-8		CERB 2018-1A C CERB 2018-1A C 7.610%	D....	06/13/2023	Paydown		2,500,000	2,500,000	2,488,686	2,490,906		9,094		9,094		2,500,000				115,839	04/15/2030	1.E FE
..15674E-AA-0		CERB 2021-1A B CERB 2021-1A A 6.760%	D....	04/17/2023	Paydown		740,254	740,254	740,254	740,254						740,254				22,199	04/15/2032	1.A FE
..15674H-AA-3		CERB 2020-2A B CERB 2020-2A A 7.160%	D....	05/17/2023	AAIA Modco Catalina - AMI		30,011,418	30,250,000	30,286,693	30,271,517		(7,162)		(7,162)		30,264,355		(252,937)	(252,937)	1,148,835	10/15/2032	1.A FE
..204429-AA-2		CIA CERV UNIDAS Senior Unsecured 3.350%	D....	06/14/2023	AMH - AmerUs Group Co.		1,979,279	2,315,000	2,312,083	2,312,320		116		116		2,312,436		(333,157)	(333,157)	70,013	01/19/2032	2.B FE
..210314-AB-6		TRANSNAT'RO Senior Unsecured 4.700%	D....	06/14/2023	AMH - AmerUs Group Co.		214,020	232,000	232,000	232,000						232,000		(17,980)	(17,980)	7,209	04/16/2034	2.C FE
..225401-AH-1		CREDIT SUISSE Senior Unsecured 6.780%	D....	06/12/2023	Call 1 100.0000		1,000,000	1,000,000	998,125			74		74		998,199		1,801	1,801	16,162	06/12/2024	2.B FE
..225433-AF-8		UBS GROUP Senior Unsecured 4.875% 05/15/45	D....	06/12/2023	Tax Free Exchange		4,830,154	5,000,000	4,804,400	4,828,288		1,866		1,866		4,830,154				140,156	05/15/2045	2.B FE
..225433-AR-2		UBS GROUP Senior Unsecured 4.550% 04/17/26	D....	06/12/2023	Various		2,999,800	3,000,000	2,999,314	2,999,772		27		27		2,999,800				88,725	04/17/2026	2.B FE
..22846M-AG-8		CRNPT 2018-7A D CRNPT 2018-7A D 9.088%	D....	06/14/2023	AMH - AmerUs Group Co.		927,055	1,000,000	1,000,000	1,000,000						1,000,000		(72,945)	(72,945)	53,925	10/20/2031	2.C FE
..26243E-AC-5		DRSLF 2017-53A C DRSLF 2017-53A C 6.960%	D....	05/17/2023	AAIA Modco Catalina - AMI		2,153,837	2,250,000	2,135,903	2,180,220		4,141		4,141		2,184,361		(30,524)	(30,524)	83,010	01/15/2031	1.F FE
..26251Y-AJ-5		DRSLF 2018-65A D DRSLF 2018-65A D 8.362%	D....	06/14/2023	AMH - AmerUs Group Co.		938,383	1,000,000	957,500	970,790		1,806		1,806		972,596		(34,213)	(34,213)	51,616	07/18/2030	2.C FE
..27915B-AH-9		ECOPETROL SA Senior Unsecured 6.875%	D....	06/14/2023	AMH - AmerUs Group Co.		641,667	700,000	838,950	810,394		(6,113)		(6,113)		804,280		(162,614)	(162,614)	30,078	04/29/2030	3.A FE
..28622P-AG-8		AIPT 2017-6A C AIPT 2017-6A C 7.960%	D....	05/17/2023	AAIA Modco Catalina - AMI		1,958,940	2,000,000	2,001,498	2,000,820		(330)		(330)		2,000,490		(41,650)	(41,650)	85,378	07/15/2029	1.E FE
..286220-AE-1		AIPT 2014-2A CR AIPT 2014-2A CR 7.448%	D....	06/02/2023	ANY PRT COM MI PR AMI		977,022	1,000,000	1,000,000	1,000,000						1,000,000		(22,978)	(22,978)	43,479	10/15/2029	1.D FE
..28623C-AJ-0		AIPT 2018-10A D AIPT 2018-10A D 8.760%	D....	06/14/2023	AMH - AmerUs Group Co.		1,923,902	2,000,000	2,000,000	2,000,000						2,000,000		(76,098)	(76,098)	107,748	10/20/2031	2.C FE
..34960J-BA-2		FCO 2015-6I ER FCO 2015-6A DR 9.213%	D....	06/14/2023	AMH - AmerUs Group Co.		2,328,293	2,500,000	2,487,500	2,484,392		1,815		1,815		2,486,206		(157,914)	(157,914)	141,569	07/10/2030	2.C FE
..34962J-AJ-7		FCO 2021-15A D FCO 2021-15A D 9.005%	D....	06/14/2023	AMH - AmerUs Group Co.		4,567,055	5,000,000	5,000,000	5,000,000						5,000,000		(432,945)	(432,945)	273,240	04/25/2033	2.C FE
..375415-AE-6		GILBT 2017-1A C GILBT 2017-1A C 7.210%	D....	06/06/2023	ALRE - DFL Trust AMI		967,467	1,000,000	968,000	977,075		1,722		1,722		978,796		(11,329)	(11,329)	42,278	10/15/2030	1.F FE
..381362-AU-6		GTOP 2012-1A CR GTOP 2012-1A BR2A 7.802%	D....	06/15/24	AAIA Modco Catalina - AMI		4,109,841	4,118,447	4,118,447	4,118,447						4,118,447		(8,805)	(8,805)	123,558	06/15/2034	1.A FE
..38172F-AA-6		GOCAP 2017-34A Btr GOCAP 2017-34A AR 7.028%	D....	05/05/2023	Paydown		32,657	32,657	32,024	32,657						32,657				1,034	03/14/2031	1.A FE
..38173N-AA-6		GOCAP 2015-25A CR GOCAP 2015-25A AR 6.706%	D....	05/05/2023	Paydown		238,328	238,328	233,585	234,543		3,785		3,785		238,328				3,604	05/05/2030	1.A FE
..38176K-AE-3		GOCAP 2019-42A B GOCAP 2019-42A B 8.188%	D....	06/14/2023	AMH - AmerUs Group Co.		3,863,976	4,000,000	4,000,000	4,000,000						4,000,000		(136,024)	(136,024)	191,998	04/20/2031	1.C FE
..390556-AQ-1		GRTLK 2014-1A DR GRTLK 2014-1A CR 7.960%	D....	06/14/2023	AMH - AmerUs Group Co.		1,016,022	1,030,000	1,030,000	1,030,000						1,030,000		(13,978)	(13,978)	50,347	10/15/2029	1.C FE
..390556-AS-7		GRTLK 2014-1A DR GRTLK 2014-1A DR 9.280%	D....	06/14/2023	AMH - AmerUs Group Co.		834,068	870,000	870,000	870,000						870,000		(35,932)	(35,932)	50,066	10/15/2029	2.A FE
..390557-AU-2		GRTLK 2015-1A DR GRTLK 2015-1A DR 9.160%	D....	06/14/2023	AMH - AmerUs Group Co.		1,938,596	2,000,000	2,000,000	2,000,000						2,000,000		(61,404)	(61,404)	113,761	01/16/2030	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																							
1	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							

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-	Disposal	Name	Number of	Consid-	Par Value	Actual	Prior Year	Unrealized	Current	Total	Total	Book/	Foreign	Realized	Total Gain	Bond	Stated	NAIC	
			eign	Date	of Purchaser	Shares of	eration		Cost	Book/	Valuation	Year's	Change In	Foreign	Adjusted	Exchange	Gain	(Loss) on	Interest/	Con-	Design-	
						Stock				Adjusted	Increase/	(Amor-	Book/	Change In	Carrying	Gain	(Loss) on	Disposal	Stock	tractual	ation,	
										Carrying	(Decrease)	tization)/	Value	Adjusted	Value at	(Loss) on	Disposal		Dividends	Maturity	NAIC	
										Value		Accretion	13)	Carrying	Disposal	Disposal		Received	During	Date	Design-	
														Value	Date			Year	Year		ation	
																					Modifier	
																					SVO	
																					Admini-	
																					strative	
																					Symbol	
..69370P-AA-9	05/30/44	PT PERTAMINA Senior Unsecured 6.450%	D....	06/14/2023	AMH - AmerUs Group Co.		3,105,879	3,000,000	3,562,500	3,518,823		(6,153)			3,512,669		(406,791)	(406,791)	104,275	05/30/2044	2 B FE ...	
..69688M-AG-0	07/16/31	PLURS 2018-2A B PLURS 2018-2A B 7.160%	D....	06/06/2023	ALRE - DFL Trust AMI		963,691	1,000,000	951,000	971,719		1,989		1,989	973,708		(10,017)	(10,017)	41,966	07/16/2031	1 F FE ...	
..72133P-AG-8	04/20/33	PIPK 2020-5A D PIPK 2020-5A D 8.500%	D....	06/14/2023	AMH - AmerUs Group Co.		1,423,442	1,500,000	1,500,000	1,500,000					1,500,000		(76,559)	(76,559)	78,418	04/20/2033	2 C FE ...	
..74042F-AA-9	06/22/37	PRETSL XXV PREFERRED TERM SECS XXV 5.858%	D....	06/26/2023	Paydown		7,895	7,895	6,997	7,065		800		800	7,885				204	06/22/2037	1 C FE ...	
..74042F-AB-7	06/22/37	PRETSL XIX PREFERRED TERM SECS XIX 5.892%	D....	06/26/2023	Paydown		3,530	3,530	2,904	2,957		573		573	3,530				92	06/22/2037	1 D PL ...	
..74042H-AA-5	12/22/35	PRETSL XIX PREFERRED TERM SECS XIX 5.987%	D....	06/22/2023	Paydown		8,548	8,548	7,709	7,774		775		775	8,548				223	12/22/2035	1 A FE ...	
..74042H-AB-3	12/22/35	PRETSL XXII LTD PRETSL 22-A2 A2 5.957%	D....	06/22/2023	Paydown		4,814	4,814	4,158	4,191		623		623	4,814				128	12/22/2035	1 B FE ...	
..74042H-AC-0	09/22/36	PRETSL XXII LTD PRETSL 22-B1 B1 6.150%	D....	06/22/2023	Paydown		5,591	5,591	4,805	4,869		722		722	5,591				147	09/22/2036	1 B FE ...	
..74042M-AE-6	09/22/36	PRETSL XXII LTD PREFERRED TERM XXII 6.150%	D....	06/22/2023	Paydown		8,127	8,127	6,014	6,320		1,807		1,807	8,127				224	09/22/2036	1 E FE ...	
..74042M-AG-1	09/22/36	PRETSL XXII LTD PRETSL 22-B3 B3 6.150%	D....	06/22/2023	Paydown		5,232	5,232	3,872	4,076		1,156		1,156	5,232				144	09/22/2036	1 E FE ...	
..74042M-AQ-9	09/22/36	PRETSL XVIIII PREFERRED TERM XVIIII 5.924%	D....	06/22/2023	Paydown		4,787	4,787	3,542	3,724		1,063		1,063	4,787				132	09/22/2036	1 E FE ...	
..74042M-AA-2	09/23/35	REGTB 2017-1A C REGTB 2017-1A C 7.770%	D....	06/23/2023	Paydown		23,134	23,134	22,258	22,592		542		542	23,134				608	09/23/2035	1 C FE ...	
..75888K-AE-4	10/17/30	RIO TINTO FINANC Senior Unsecured 5.200%	D....	06/06/2023	ALRE - DFL Trust AMI		1,943,496	2,000,000	1,950,720	1,968,295		2,406		2,406	1,970,701		(27,265)	(27,265)	87,779	10/17/2030	1 F FE ...	
..767201-AL-0	11/02/40	RMRK 2017-1A B RMRK 2017-1A B 7.423%	D....	06/14/2023	AMH - AmerUs Group Co.		4,498,635	4,500,000	5,104,450	5,025,765		(9,040)		(9,040)	5,016,725		(518,090)	(518,090)	144,300	11/02/2040	1 F FE ...	
..77587U-AE-2	10/23/30	STUD 2022-FL3 E STUD 2022-FL3 A 6.417%	D....	06/06/2023	ALRE - DFL Trust AMI		1,940,228	2,000,000	1,927,500	1,961,688		2,983		2,983	1,964,671		(24,443)	(24,443)	85,678	10/23/2030	1 E FE ...	
..78468X-AA-3	11/15/38	SHACK 2018-12A D SHACK 2018-12A D 8.400%	D....	05/17/2023	AMH - AmerUs Group Co.		9,807,218	10,000,000	9,659,375	9,737,067		59,497		59,497	9,796,564		10,654	10,654	242,777	11/15/2038	1 A FE ...	
..81881C-AG-2	07/20/31	SHACK 2015-7RA D SHACK 2015-7RA D 8.500%	D....	06/14/2023	AMH - AmerUs Group Co.		2,891,604	3,000,000	3,000,000	3,000,000					3,000,000		(108,396)	(108,396)	154,861	07/20/2031	2 C FE ...	
..81883A-AG-4	07/15/31	SHELL INTL FIN Senior Unsecured 4.125%	D....	06/14/2023	AMH - AmerUs Group Co.		1,370,511	1,540,000	1,493,800	1,515,589		1,571		1,571	1,517,160		(146,650)	(146,650)	81,744	07/15/2031	2 C FE ...	
..822582-BE-1	05/11/35	SLVRK 2019-1 A SLVRK 2019-1 A 3.967%	D....	06/14/2023	AMH - AmerUs Group Co.		914,203	1,000,000	993,490	994,736		149		149	994,885		(80,681)	(80,681)	24,406	05/11/2035	1 D FE ...	
..82730A-AA-4	07/15/44	SLVRK 2020-1A C SLVRK 2020-1A B 7.550%	D....	06/15/2023	Paydown		247,209	247,209	247,209	247,211		(2)		(2)	247,209				4,315	07/15/2044	2 A FE ...	
..82811R-AC-1	10/20/31	SLVRK 2020-1A C SLVRK 2020-1A C 8.100%	D....	06/02/2023	ANV PRT COM NM PR AMI		489,946	500,000	500,000	500,000					500,000		(10,154)	(10,154)	21,754	10/20/2031	1 C FE ...	
..82811R-AE-7	10/20/31	SLOSD 2007-1A A/LA SLOSD 2007-1A A/LA	D....	06/02/2023	ANV PRT COM NM PR AMI		486,259	500,000	500,000	500,000					500,000		(13,742)	(13,742)	23,473	10/20/2031	1 F FE ...	
..83438J-AA-4	5.438% 10/07/37	SOLRR 2021-1 A SOLRR 2021-1 A 2.636%	D....	04/10/2023	Paydown		52,348	52,348	46,753	47,940		4,408		4,408	52,348				1,202	10/07/2037	1 D FE ...	
..83438L-AA-9	10/15/46	SOLRR 2021-1 A SOLRR 2021-1 B 3.432%	D....	06/15/2023	Paydown		326,730	326,730	326,723	326,812		(82)		(82)	326,730				3,574	10/15/2046	1 E FE ...	
..83438L-AB-7	10/15/46	SOLRR 2021-1 A SOLRR 2021-1 B 3.432%	D....	06/15/2023	Paydown		49,152	49,152	49,152	49,161		(9)		(9)	49,152				703	10/15/2046	2 B FE ...	
..83610C-AU-5	10/20/28	SOLPT 2016-2A DR SOLPT 2016-2A DR 9.438%	D....	06/14/2023	AMH - AmerUs Group Co.		1,997,536	2,000,000	2,000,000	2,000,000					2,000,000		(2,464)	(2,464)	112,457	10/20/2028	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	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..85572R-4A-7	STAR 2018-1 A	STAR 2018-1 A 4.08%	D....	06/15/2023	Paydown		721,053	721,053	714,390	716,357		4,686		4,686		721,053				12,967	05/15/2043	2.A FE
..85573L-AA-9	STAR 2019-1 A	STAR 2019-1 A 4.08%	D....	06/15/2023	Paydown		243,592	243,592	238,549	195,716		5,089		5,089		243,592				3,664	03/15/2044	2.B FE
..87231B-AG-8	FLAT 2017-1A C	FLAT 2017-1A C 7.180%	D....	06/06/2023	ALRE - DFL Trust AM		965,574	1,000,000	949,500	970,713		2,307		2,307		973,020		(7,446)	(7,446)	37,229	11/18/2030	1.E FE
..87244C-AN-6	CHML 2016-1A CR	CHML 2016-1A CR 8.150%	D....	06/13/2023	ALRE - DFL Trust AM		1,614,287	1,689,273	1,656,924	1,659,129		1,137		1,137		1,660,266		(45,979)	(45,979)	83,043	10/20/2030	1.F FE
..87244C-AQ-9	CHML 2016-1A CR	CHML 2016-1A CR 9.150%	D....	06/14/2023	AMH - AmerUs Group Co.		1,842,410	2,000,000	2,000,000	2,000,000						2,000,000		(157,590)	(157,590)	113,116	10/20/2030	2.C FE
..87248V-AJ-9	TICP 2018-1A C	TICP 2018-1A C 8.308%	D....	04/06/2023	Paydown		10,000,000	10,000,000	9,899,090	9,955,105		44,895		44,895		10,000,000				152,870	04/26/2028	1.F FE
..87249A-AG-0	TICP 2017-9A C	TICP 2017-9A D 8.150%	D....	06/14/2023	AMH - AmerUs Group Co.		1,349,963	1,400,000	1,400,000	1,400,000						1,400,000		(50,637)	(50,637)	69,964	01/20/2031	2.C FE
..87249C-AG-6	TICP 2018-10A D	TICP 2018-10A D 8.050%	D....	06/13/2023	ALRE - DFL Trust AM		7,139,089	7,375,000	7,355,899	7,359,016		1,211		1,211		7,359,227		(220,139)	(220,139)	362,058	04/20/2031	2.C FE
..87268R-AA-2	TFINS 2019-2A A1	TFINS 2019-2A A1 7.763%	D....	05/30/2023	Paydown		394,089	394,089	388,149	388,260		5,829		5,829		394,089				14,312	02/28/2039	1.B FE
..88606W-AA-0	TBOLT 2017-A A	TBOLT 2017-A A 4.212%	D....	06/15/2023	Paydown		342,313	342,313	342,368	343,282		(969)		(969)		342,313				6,225	05/17/2032	2.B FE
..886313-AG-0	CHML 2016-1A CR	CHML 2016-1A ER 13.220%	D....	06/14/2023	AMH - AmerUs Group Co.		911,824	1,000,000	901,250	940,757		4,086		4,086		944,843		(33,019)	(33,019)	83,352	10/20/2030	3.C FE
..894135-AA-0	TRAP 2007-13A B	TRAP 2007-13A A1 5.604%	D....	05/09/2023	Paydown		14,079	14,079	12,340	12,673		1,406		1,406		14,079				352	11/09/2042	1.A FE
..89413G-AA-6	TRAP 2007-12X A2	TRAP 2007-12X A1 5.509%	D....	04/06/2023	Paydown		16,324	16,324	15,263	15,423		901		901		16,324				375	04/06/2042	1.B FE
..89640Y-AS-5	TRNTS 2016-4A DR	TRNTS 2016-4A CR 7.712%	D....	06/13/2023	ALRE - DFL Trust AM		971,126	1,000,000	997,291	997,594		173		173		997,767		(26,641)	(26,641)	47,086	10/18/2031	1.F FE
..89641J-AG-1	TRNTS 2018-9A D	TRNTS 2018-9A D 8.700%	D....	06/14/2023	AMH - AmerUs Group Co.		933,699	1,000,000	1,000,000	1,000,000						1,000,000		(66,391)	(66,391)	53,595	01/20/2032	2.C FE
..89642R-AG-2	TRNTS 2018-8A D	TRNTS 2018-8A D 8.350%	D....	06/14/2023	AMH - AmerUs Group Co.		3,413,244	4,000,000	4,000,000	4,000,000						4,000,000		(586,756)	(586,756)	205,165	07/20/2031	2.C FE
..89708B-AG-9	TRQPC 2006-5A A1LB	TRQPC 2006-5A A1L2 5.580% 07/15/36	D....	04/17/2023	Paydown		608	608	549	553		55		55		608				15	07/15/2036	1.E FE
..89821J-AA-6	TFINS 2019-1A A1	TFINS 2019-1A A1 7.352%	D....	05/02/2023	Paydown		58,148	58,148	58,148	58,148						58,148				987	02/02/2039	1.C FE
..89822P-AA-1	TFINS 2020-1A A1	TFINS 2020-1A A1 3.320%	D....	04/15/2023	Paydown		320,713	320,713	320,713	320,713						320,713				5,325	04/15/2040	1.C FE
..90267A-YF-1	UBS AG LONDON Senior	Unsecured 0.375% 06/01/23	D....	06/01/2023	Maturity		8,000,000	8,000,000	7,991,440	7,998,652		1,348		1,348		8,000,000				15,000	06/01/2023	1.E FE
..9233W-AC-2	VENTR 2017-26A C	VENTR 2017-26A C 7.850%	D....	06/02/2023	ANV PRT CDM NM PR AM		975,633	1,000,000	982,500	991,182		921		921		992,103		(16,270)	(16,270)	45,383	01/20/2029	1.D FE
..92917J-AN-7	VOYA 2018-2A D	VOYA 2018-2A D 7.998%	D....	06/14/2023	AMH - AmerUs Group Co.		863,642	1,000,000	918,200	948,598		3,106		3,106		951,703		(86,161)	(86,161)	49,214	07/15/2031	2.C FE
..94246E-AA-6	WAFORO HOLDING SENIOR	6.500% 07/02/29	D....	06/14/2023	AMH - AmerUs Group Co.		868,673	1,000,000	1,070,810	1,028,492		(4,705)		(4,705)		1,023,787		(155,114)	(155,114)	29,250	07/02/2029	2.A FE
..94860L-AG-0	WEPK 2022-1A D	WEPK 2022-1A D 8.406%	D....	06/14/2023	AMH - AmerUs Group Co.		7,521,264	8,000,000	8,000,000	8,000,000						8,000,000		(478,736)	(478,736)	410,655	04/21/2035	2.C FE
..94948L-AS-9	WELF 2016-2A CR	WELF 2016-2A CR 8.200%	D....	06/14/2023	AMH - AmerUs Group Co.		2,918,256	3,000,000	3,000,000	3,000,000						3,000,000		(81,744)	(81,744)	150,911	10/20/2028	2.A FE
..94950H-AG-0	WELF 2017-3A C	WELF 2017-3A C 8.010%	D....	06/14/2023	AMH - AmerUs Group Co.		1,292,988	1,500,000	1,500,000	1,500,000						1,500,000		(207,012)	(207,012)	73,821	01/17/2031	2.C FE
..96121A-EF-6	WESPAC BANKING Subordinated	4.110% 07/24/34	D....	06/14/2023	AMH - AmerUs Group Co.		1,755,029	2,000,000	2,149,920	2,111,826		(7,001)		(7,001)		2,104,825		(346,796)	(346,796)	73,067	07/24/2034	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 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 Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	
..961214-EB-4	..WESTPAC BANKING Subordinated 4.42%	D.....	..06/14/2023	..AMH - AmerUs Group Co.		..411,935	..500,000	..500,000	..500,000						..500,000			..(88,065)	..(88,065)	..19,649	..07/24/2039	..2.A FE
..961214-EP-4	..WESTPAC BANKING Subordinated 2.666%	D.....	..06/14/2023	..AMH - AmerUs Group Co. Redemption 100,0000		..610,049	..800,000	..800,000	..800,000						..800,000			..(189,951)	..(189,951)	..12,391	..11/15/2035	..2.A FE
..F1000#-AA-6	..AKIEN HOLDING SAS SR SEC'D NTS 1.750%	B.....	..06/30/2023	.....		..190,942	..190,942	..195,195	..187,302	.....	.....	.....	.....	..7,893	..190,942	.....	..(4,253)	.....	..1,671	..09/05/2034	..2.C PL	
..G1981*-AA-2	..CATMAN UNIVERSE HOLDINGS LLC ADIOC ADIOC 3.800% 09/30/45	D.....	..06/30/2023	..Paydown		..1,914,607	..1,914,607	..1,896,544	..1,915,437	.....	..(829)	.....	..(829)	.....	..1,914,607	.....	.....	.....	..54,566	..09/30/2045	..1.D PL	
..G6076#-AD-7	..MIDLAND MOTORWAYS GROUP LTD SECURED 2.550%	B.....	..06/30/2023	..Redemption 100,0000		..25,645	..25,645	..25,865	..24,411	.....	.....	.....	.....	..1,454	..25,645	.....	..(220)	.....	..325	..12/31/2039	..2.B PL	
..G8867K-AB-9	..Tiger Global Private Investmen Tiger Global Private Investmen 6.980% 05/13/27	D.....	..05/30/2023	..Paydown		..816,755	..816,755	..816,755	..816,755	.....	.....	.....	.....	.....	..816,755	.....	.....	.....	..14,718	..05/13/2027	..1.G PL	
..G8867L-AB-7	..Tiger Global Private Investmen Tiger Global Private Investmen 6.980% 05/13/27	D.....	..06/30/2023	..Paydown		..3,901,746	..3,901,746	..3,901,746	..3,901,746	.....	.....	.....	.....	.....	..3,901,746	.....	.....	.....	..117,813	..05/13/2027	..1.G PL	
..P7003*-AA-3	..La Barta Wind Sapi De Cv SECURED 6.770%	D.....	..06/30/2023	..Various		..155,523	..155,523	..155,523	..155,523	.....	.....	.....	.....	.....	..155,523	.....	.....	.....	..5,297	..09/30/2037	..3.B PL	
..G8718#-AB-0	..STAR ENTERTAINMENT FINANCE LTD GTD SR NTS 8.910% 08/22/27	D.....	..06/14/2023	..Call 100,0000		..2,631,096	..2,631,096	..2,631,096	..2,631,096	.....	..257,677	.....	..257,677	.....	..2,888,773	.....	..(257,677)	..(257,677)	..121,993	..08/22/2027	..2.C PL	
..G9836#-AA-6	..WELO ECO SHIP AS SR SEC'D NTS SER A 5.300%	D.....	..06/30/2023	..Redemption 100,0000		..40,905	..40,905	..40,496	..40,643	.....	.....	.....	..262	.....	..40,905	.....	.....	.....	..904	..04/30/2031	..1.G PL	
..G9836#-AB-4	..WELO ECO SHIP AS SR SEC'D NTS SER B 6.110%	D.....	..06/30/2023	..Redemption 100,0000		..40,905	..40,905	..40,496	..40,639	.....	..266	.....	..266	.....	..40,905	.....	.....	.....	..889	..04/30/2031	..1.G PL	
..G5767#-AN-8	..MASS MUTUAL LIFE Subordinated	D.....	..06/30/2023	..Security Withdraw		..1,181,570	..1,211,000	..1,180,801	..1,181,479	..1,181,479	..91	..91	..1,181,479	..91	..1,181,570	.....	.....	.....	.....	.....	..1.0 FE	
11099999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,094,124.375	1,138,352.668	1,152,059.722	1,110,208.170	1,221,398	4,079,204	5,993	5,294,619	18,469	1,156,429.505	(2,812)	(60,430.702)	(60,433.514)	38,121.537	XXX	XXX	
..74402-AM-4	..PRUDENTIAL FIN Junior Subordinated 5.625%		..06/15/2023	..Various			..5,450,000	..5,448,575	..5,000,012		..51			..51		..5,448,998		..1,062		..153,281	..06/15/2043	..2.B FE
..89356B-AE-8	..TRANSAMERICA TRST Junior Subordinated 5.500%	A.....	..06/14/2023	..AMH - AmerUs Group Co.		..2,553,938	..3,000,000	..3,000,000	..3,000,000	.....	.....	.....	.....	.....	..3,000,000	.....	..(446,063)	..(446,063)	..123,292	..09/15/2079	..2.C FE	
..G2978#-AA-6	..NBK TIER 1 FIN Junior Subordinated 4.500%	D.....	..06/14/2023	..AMH - AmerUs Group Co.		..921,239	..1,000,000	..1,000,000	..1,000,000	.....	.....	.....	.....	.....	..1,000,000	.....	.....	.....	..24,625	..11/27/2123	..2.C FE	
13099999999	Subtotal - Bonds - Hybrid Securities					8,925,177	9,450,000	9,448,575	9,000,012		51		51		9,448,998		(523,762)	(523,762)	301,198	XXX	XXX	
..00003@-AA-7	..A-A FCI 11 HOLDINGS LLC AAFCI1 0.500%		..06/30/2023	..Redemption 100,0000		..1,723,658	..1,723,658	..1,728,914	..1,728,825	.....	..(5,167)	.....	..(5,167)	.....	..1,723,658	.....	.....	.....	..45,827	..12/31/2057	..1.F PL	
..00043*-AA-7	..Aa Wth Holdco Op Llc AA Warehouse 6.887%		..05/09/2023	..Redemption 100,0000		..2,560,000	..2,560,000	..2,563,347	.....	.....	..(3,347)	.....	..(3,347)	.....	..2,560,000	.....	.....	.....	.....	..08/08/2036	..1.G PL	
..00043*-AB-5	..Aa Wth Holdco Op Llc AA Warehouse 7.037%		..05/09/2023	..Redemption 100,0000		..480,000	..480,000	..480,663	.....	.....	..(663)	.....	.....	.....	..480,000	.....	.....	.....	.....	..08/08/2036	..2.C FE	
..28655*-AA-7	..Eliant Invest Holding Lp Eliant Invest Holding LP B 7.674% 12/15/41		..06/21/2023	..Redemption 100,0000		..6,518,397	..6,518,397	..6,518,434	..1,240,223	.....	..(70)	.....	..(70)	.....	..6,518,397	.....	.....	.....	..39,190	..12/15/2041	..1.G PL	
..28655*-AB-5	..Eliant Invest Holding Lp Eliant Invest Holding LP C 8.424% 12/15/41		..06/21/2023	..Redemption 100,0000		..3,259,198	..3,259,198	..3,259,221	..620,011	.....	..(42)	.....	..(42)	.....	..3,259,198	.....	.....	.....	..21,043	..12/15/2041	..2.C PL	
..28624A-AB-7	..MDCP 2020-AA A2 MDCP 2020-AA A2 2.286%		..06/20/2023	..Paydown		..573,416	..573,416	..573,414	..573,407	.....	.....	.....	..9	.....	..573,416	.....	.....	.....	..4,670	..10/20/2029	..1.F FE	
..31745#-AA-9	..FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750%		..06/09/2023	..Paydown		..932,508	..932,508	..932,508	..932,508	.....	.....	.....	.....	.....	..932,508	.....	.....	.....	..24,815	..10/24/2029	..1.E PL	
..55929*-AA-9	..MAPSL 2021-AA B IMPSL 2021-AA A 2.521%		..06/15/2023	..Paydown		..101,180	..101,180	..101,177	..101,178	.....	.....	.....	..3	.....	..101,180	.....	.....	.....	..1,068	..06/15/2046	..1.F FE	
..G9346Y-A*-4	..PK A1FF INANCE PAF 20 PK A1FF INANCE 2020 A-R 6.500% 01/20/25		..06/20/2023	..Redemption 100,0000		..1,342,435	..1,342,435	..1,325,639	..707,157	.....	..16,743	.....	..16,743	.....	..1,342,435	.....	.....	.....	..111,229	..01/20/2035	..1.F FE	
..G9346Y-AB-2	..PK A1FF INANCE PAF 20 PK A1FF INANCE 2020 A-F 6.500% 01/20/25		..06/20/2023	..Paydown		..4,270,470	..4,270,470	..4,249,569	..2,264,215	.....	..25,799	.....	..25,799	.....	..4,270,470	.....	.....	.....	..82,623	..01/20/2035	..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 (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 Admini- strative Symbol
716808-8C-9	Petros PACE Finance LLC Petros CPAC Flow 3.64% 01/31/57		06/30/2023	Paydown		111,700	111,700	116,079			(4,379)		(4,379)		111,700			1,026	01/31/2057	1.0 PL
716808-BD-7	Petros PACE Finance LLC Petros CPAC Flow 4.44% 01/31/57		06/30/2023	Paydown		2,298	2,298	2,407			(109)		(109)		2,298			26	01/31/2057	2.8 PL
92890C-A0-5	WDL Fleet LLC Lease Plan USA Inc 7.817% 12/31/38		06/29/2023	Paydown		2,865,767	2,865,767	2,862,099			3,668		3,668		2,865,767			35,925	12/31/2038	1.6 FE
92890C-AE-3	WDL Fleet LLC Lease Plan USA Inc 8.817% 12/01/38		06/29/2023	Paydown	100,000			1,054,262			1,351		1,351		1,054,602			14,900	12/01/2038	2.4 FE
96328G-AA-5	WFLF 2023-1A D Wheel's Fleet Lease 1 - Class A 5.95% 11/18/38		06/16/2023	Redemption	100,000		14,959,140	14,954,337			4,803		4,803		14,959,140			44,335	11/18/2038	1.4 FE
96328G-AB-3	WFLF 2023-1A D Wheel's Fleet Lease 1 - Class B 6.05% 11/18/38		06/16/2023	Redemption	100,000		512,045	511,890			155		155		512,045			1,483	11/18/2038	1.0 FE
96328G-AC-1	WFLF 2023-1A D Wheel's Fleet Lease 1 - Class C 6.15% 11/18/38		06/16/2023	Redemption	100,000		881,650	881,475			175		175		881,650			1,869	11/18/2038	1.4 FE
96328G-AD-9	WFLF 2023-1A D Wheel's Fleet Lease 1 - Class D 7.65% 11/18/38		06/16/2023	Redemption	100,000		260,374	260,369			6		6		260,374			677	11/18/2038	2.4 FE
96328G-AE-7	WFLF 2023-1A D Wheel's Fleet Lease 1 - Class E 8.65% 11/18/38		06/16/2023	Redemption	100,000		86,791	86,793			(2)		(2)		86,791			(161)	11/18/2038	2.8 FE
55283L-AA-3	MAPSL 2019-1A B MAPSL 2019-1A A 4.458% 03/15/44	D	06/15/2023	Paydown		400,071	400,071	400,412	400,384		(313)		(313)		400,071			7,183	03/15/2044	2.0
56564R-AA-8	MAPSL 2018-1A A MAPSL 2018-1A A 4.212% 05/15/43	D	06/15/2023	Paydown		1,560,927	1,560,927	1,561,285	1,561,182		(255)		(255)		1,560,927			21,269	05/15/2043	2.4 FE
7480CF-AN-5	RRAM 2020-8A C RRAM 2020-8A C 8.360% 04/15/33	D	06/14/2023	Various		3,808,856	4,000,000	4,000,000	4,000,000						4,000,000	(191,144)	(191,144)	206,189	04/15/2033	2.0 FE
74888L-AG-9	RRAM 2018-3A CR2 RRAM 2018-3A CR2 7.760% 01/15/30	D	06/14/2023	AIH - AmeriUs Group Co.		907,802	1,000,000	1,000,000	1,000,000						1,000,000	(92,198)	(92,198)	47,547	01/15/2030	2.0 FE
8AN0UP-VU-0	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.00% 06/21/49	B	06/30/2023	Paydown		5,422	5,422	4,541	4,275	42	1,064		1,106	269	5,422	(227)	(227)	24	06/21/2049	6. *
8AN0UP-VY-8	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.00% 06/21/49	B	06/30/2023	Paydown		6,425	6,425	5,380	5,065	50	1,280		1,310	319	6,425	(269)	(269)	28	06/21/2049	6. *
15099999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					48,985,132	49,268,474	49,227,205	15,138,430	92	40,689		40,781	588	49,268,474	(496)	(283,342)	712,808	XXX	XXX
000000-00-0	Banco De La Produccion Dpr Sec TENM 3.182% 09/18/24		06/20/2023	Redemption	100,000		294,118	294,118	294,118						294,118			14,357	09/18/2024	3.0 FE
000000-00-0	CIMPRESS PLC CMRR TL B 1L USD 9.075% 05/17/28		06/30/2023	Redemption	100,000		1,377	1,363	1,366		11		11		1,377			58	05/17/2028	4.4 FE
05500N-AL-8	AVANTOR FUNDING AVTR TL B5 1L USD 7.805% 11/06/27		06/30/2023	Redemption	100,000		57,965	58,074	57,965						57,965			1,721	11/06/2027	3.4 FE
17148P-AF-8	CHURCHILL DOMINS CHDN TL B1 1L USD 7.538% 03/17/28		06/30/2023	Redemption	100,000		1,506	1,502	1,503		3		3		1,506			52	03/17/2028	3.4 FE
27922J-AB-2	PQ CORP PQCOR TL B 1L USD 15.570% 06/09/28		04/28/2023	Redemption	100,000		3,542	3,533	3,534		8		8		3,542			125	06/09/2028	4.4 FE
35632J-AD-7	Dontlen LLC Dontlen OpCo Debt - Tranche B 8.45% 03/30/28		06/30/2023	Redemption	100,000		333,188	333,188							333,188			6,495	03/30/2028	2.0 FE
35905C-AC-9	FRONTDOOR INC FTDR TL B 1L USD 7.744% 06/17/28		06/30/2023	Redemption	100,000		2,143	2,132	2,134		8		8		2,143			76	06/17/2028	3.0 FE
388376-AZ-7	GRAY TELE INC GTN TL D 1L USD 7.918% 12/01/28		06/30/2023	Redemption	100,000		2,432	2,426	2,427		5		5		2,432			112	12/01/2028	3.8 FE
43289J-AH-6	HILTON WORLDWIDE HLT TL B2 1L USD 1.462% 06/21/26		06/13/2023	AAI/A Modco FHLB - AAI		499,820	500,000	498,725	497,736		267		267		498,003	1,517	1,517	16,441	06/21/2026	2.0 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
..44055J-40-7	HORIZON THERAPEUTIC TL B2 1L USD 1.703%		06/30/2023	Redemption 100.0000		1,810	1,810	1,805	1,807		3		3		1,810				59	03/15/2028	3.A FE
..72584D-AF-1	KFC HOLDING CO YUM TL B 1L USD 2.305%		06/30/2023	Redemption 100.0000		2,500	2,500	2,494	2,495		5		5		2,500				82	03/15/2028	2.C FE
..72814C-AF-5	PLAYTRIX HOLDING PLTX TL B 1L USD 8.276%		06/30/2023	Redemption 100.0000		968	968	963	962		6		6		968				42	03/11/2028	3.B FE
..88887@-AA-1	Tillman Networks Tillman Networks 0.278%		04/17/2023	Redemption 100.0000		81,181	81,181	80,934	80,935		246		246		81,181				1,166	08/31/2030	2.A PL
..88887@-AA-1	Tillman Networks Tillman Networks 0.278%		06/16/2023	Redemption 100.0000		163,175	163,175	162,679	162,681		494		494		163,175				3,160	08/31/2030	2.A FE
..96208U-AT-8	WEX INC WEX TL B 1L USD 5.795% 04/01/28		06/13/2023	AAIA Modco AAM		1,174,942	1,176,000	1,170,120	1,171,031		192		192		1,171,223		3,719	3,719	37,741	04/01/2028	3.C FE
..BL2847-99-6	IMPERIVA INC TL 1L USD 28.45% 01/10/26		06/30/2023	Redemption 100.0000		839	839	829	832		7		7		839				37	01/10/2026	4.B FE
..BL3382-82-8	MILEAGE PLUS HLD TERM B 11.589% 06/20/27		04/25/2023	Various AAIA Modco Catalina - AAM				6,593	6,593		(6,593)		(6,593)		34,358				34,358	06/20/2027	2.C FE
..BL3382-82-8	MILEAGE PLUS HLD TERM B 11.589% 06/20/27		05/24/2023	Redemption 100.0000		24,278,792	23,373,086	23,106,641	23,219,538		2,755		2,755		23,222,294		1,056,499	1,056,499	1,122,816	06/20/2027	2.C FE
..BL3541-34-1	INEOS US PETROBRAS STYRO TL B 1L USD 7.303%		06/30/2023	Redemption 100.0000		1,213	1,213	1,206	1,209		4		4		1,213				46	01/29/2026	3.B FE
..BL3554-49-2	CATALENT PHARMA CTLT TL B3 1L USD 8.984%		06/30/2023	Redemption 100.0000		1,847	1,847	1,842	1,843		4		4		1,847				63	02/22/2028	3.B FE
..BL3559-99-6	SPECTRUM BRANDS SPB TL B 1L USD 2.506%		06/13/2023	AAIA Modco AAM		489,948	490,000	488,775	489,024		83		83		489,107		741	741	19,955	03/03/2028	3.A FE
..BL3613-00-9	CABLE ONE INC CABO TL B4 1L USD 6.594%		06/30/2023	Redemption 100.0000		3,831	3,831	3,812	3,817		15		15		3,831				131	05/03/2028	3.B FE
..BL3625-15-1	DT MIDSTREAM DTMINC TL B 1L USD 6.511%		06/10/28	AAIA NonModco AAM		255,255	254,689	253,416	253,687		23		23		253,710		1,546	1,546	7,874	06/10/2028	2.C FE
..BL3627-87-6	UNIVAP USA INC UNVR TL B6 1L USD 6.681%		04/22/2023	Various AAIA Modco Catalina - AAM					1		(1)		(1)						65	06/03/2028	2.C FE
..BL3627-87-6	UNIVAP USA INC UNVR TL B6 1L USD 6.681%		05/24/2023	Redemption 100.0000		1,961,941	1,959,854	1,950,054	1,951,796		481		481		1,952,277		9,664	9,664	59,909	06/03/2028	2.C FE
..BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD 2.386%		07/01/28	Redemption 100.0000		36,023	36,023	35,843	35,880		143		143		36,023				879	07/01/2028	3.A FE
..BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD 2.386%		07/01/28	AAIA Modco AAM		829,773	828,530	824,388	825,246		78		78		825,324		4,449	4,449	26,072	07/01/2028	3.A FE
..BL3638-38-6	QUIKrete HOLDING QUIKHO TL B1 1L USD 7.532%		03/18/29	Redemption 100.0000		(353)	(353)	(350)	(350)		(2)		(2)		(353)					03/18/2029	3.C FE
..BL3638-38-6	QUIKrete HOLDING QUIKHO TL B1 1L USD 7.532%		06/13/2023	AAIA Modco AAM		1,977,634	1,980,000	1,965,150	1,966,635		432		432		1,967,067		10,567	10,567	56,883	03/18/2029	3.C FE
..BL3646-39-7	PRA HEALTH SCIEN IQLR TL B 1L USD 7.107%		03/31/2023	Redemption 100.0000		15,526	15,526	15,448	15,464		61		61		15,526				278	07/01/2028	3.A FE
..BL3646-39-7	PRA HEALTH SCIEN IQLR TL B 1L USD 7.107%		06/13/2023	AAIA Modco AAM		245,944	245,384	244,157	244,413		(95)		(95)		244,318		1,526	1,526	8,187	07/01/2028	3.A FE
..BL3646-99-1	FOCUS FINANCIAL FOCUS TL B 1L USD 6.969%		06/30/2023	Various Redemption 100.0000		1,667	1,667	1,657	1,659		8		8		1,667				61	06/30/2028	4.A FE
..BL3657-50-1	FIRST STUDENT BI FIRST TL B 1L USD 8.147%		06/30/2023	Redemption 100.0000		1,369	1,369	1,354	1,357		12		12		1,369				41	07/21/2028	4.A FE
..BL3678-94-5	PILOT TRAVEL CEN PITRCE TL B 1L USD 6.602%		06/05/2023	Redemption 100.0000		10,000	10,000	9,950	9,960		40		40		10,000				345	08/06/2028	3.A FE
..BL3683-98-6	STANDARD INDS IN BICMAUS TL B 1L USD 9.615%		06/13/2023	AAIA NonModco AAM		729,060	730,474	725,000	724,075		223		223		724,289		4,761	4,761	24,281	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 of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDE/SPW00532	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	11/11/2022	11/10/2023		440,000	4484.1	7,216			9		9	(983)				1,328	0001	
Purchased Call/S&P 500 INDE/SPW02105X	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	08/01/2022	08/01/2023		2,333,000	4118.63	62,758			104,924		104,924	63,389				3,454	0001	
Purchased Call/S&P 500 INDE/SPW02108Z	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	07/26/2022	07/26/2023		2,471,000	3821.05	71,906			127,990		127,990	64,886				3,297	0001	
Purchased Call/S&P 500 INDE/SPW14063U	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA ... ES7OZ1Z7F321NEFA76	12/27/2022	12/27/2023		1,117,000	100	31,053			46,051		46,051	15,924				3,922	0001	
Purchased Call/S&P 500 INDE/SPW02135L	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	08/29/2022	08/25/2023		1,872,437	32283	48,387			50,925		50,925	1,402				3,667	0001	
Purchased Call/S&P 500 INDE/SPW021490	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	09/06/2022	09/06/2023		381,000	100	10,135			15,926		15,926	6,634				822	0001	
Purchased Call/S&P 500 INDE/SPW021151	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	02/01/2023	02/01/2024		5,912,000	4119.21		120,582		158,316		158,316	37,733				20,482	0001	
Purchased Call/S&P 500 INDE/SPW02105D	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	07/27/2022	07/27/2023		1,974,000	4023.61	62,576			110,069		110,069	62,879				2,684	0001	
Purchased Call/S&P 500 INDE/SPW02150V	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	02/21/2023	02/16/2024		3,185,769	4079	34,911			48,117		48,117	13,206				12,672	0001	
Purchased Call/S&P 500 INDE/SPW021M9D	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	03/16/2023	03/15/2024		1,700,773	3882	42,809			66,860		66,860	24,051				7,163	0001	
Purchased Call/S&P 500 INDE/SPW02103T	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	08/01/2022	08/01/2023		2,306,000	4118.63	73,100			122,399		122,399	74,795				3,414	0001	
Purchased Call/S&P 500 INDE/SPW15003Q	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA ... EX07DE1FDH4H0FF7349	07/13/2022	07/13/2023		443,000	100	3,323						(86)				418	0001	
Purchased Call/S&P 500 INDE/SPW00569C	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	08/19/2022	08/18/2023		488,000	4792.98	3,465						(10)				884	0001	
Purchased Call/S&P 500 INDE/SPW02105S	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	06/20/2023	06/20/2024		2,032,000	4388.71	58,115			61,083		61,083	2,987				10,084	0001	
Purchased Call/S&P 500 INDE/SPW01635S	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/04/2023	03/28/2024		1,031,499	33274	27,961			33,669		33,669	5,708				4,452	0001	
Purchased Call/S&P 500 INDE/SPW0015B	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	02/14/2023	02/14/2024		2,385,000	4136.13	73,913			96,366		96,366	22,453				9,382	0001	
Purchased Call/S&P 500 INDE/SPW00539	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	11/16/2022	11/16/2023		467,000	4473.43	6,211			12		12	(1,003)				1,441	0001	
Purchased Call/S&P 500 INDE/SPW00516Q	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	06/06/2023	06/06/2024		254,000	4847.18		635		1,091		1,091	456				1,229	0001	
Purchased Call/S&P 500 INDE/SPW000067	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	10/11/2022	10/11/2023		671,000	3888.84	9,981			17,080		17,080	5,312				1,782	0001	
Purchased Call/S&P 500 INDE/SPW00533	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	11/11/2022	11/13/2023		385,000	4234.5	14,062			4,508		4,508	648				1,206	0001	
Purchased Call/S&P 500 INDE/SPW0035T	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	05/22/2023	05/22/2024		531,000	4192.63	10,301			12,005		12,005	1,703				2,513	0001	
Purchased Call/S&P 500 INDE/SPW0035T	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	04/06/2023	04/05/2024		569,000	100	4,040			6,738		6,738	2,688				2,492	0001	
Purchased Call/S&P 500 INDE/SPW0009R	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	10/17/2022	10/17/2023		520,000	3677.95	5,148			8,671		8,671	2,879				1,421	0001	
Purchased Call/S&P 500 INDE/SPW01635V	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/06/2023	04/05/2024		1,171,895	33483	31,505			35,605		35,605	4,100				5,182	0001	
Purchased Call/S&P 500 INDE/SPW005H	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	02/06/2023	02/06/2024		593,000	4111.08	10,615			13,753		13,753	3,138				2,307	0001	
Purchased Call/S&P 500 INDE/SPW0035S	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	06/20/2023	06/20/2024		585,000	4388.71	11,291			11,753		11,753	462				2,889	0001	
Purchased Call/S&P 500 INDE/SPW021184	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3L3PHI6C71XB11	08/02/2022	08/02/2023		3,586,000	4091.19	97,855			165,831		165,831	98,261				5,091	0001	
Purchased Call/S&P 500 INDE/SPW0055D	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROT0BP4U1	07/26/2022	07/26/2023		760,000	3921.05	13,756			23,668		23,668	11,263				1,014	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	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	03/15/2023	03/15/2024		884,000	3891.93		15,824		22,110		22,110	6,286				3,723		0001
INDEX/SP4003\$5																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	09/09/2022	09/08/2023		538,000	4305.3	17,162			1		1	(679)				1,178		0001
INDEX/SP4007\$N																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/19/2022	10/19/2023		500,000	4208.79	9,150			2,290		2,290	(1,694)				1,379		0001
INDEX/SP4005\$K																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	02/13/2023	02/12/2024		3,888,000	4137.29		117,974		155,186		155,186	37,212				15,252		0001
INDEX/SP4001\$7																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	02/27/2023	02/26/2024		4,754,000	3982.24		145,948		202,505		202,505	56,357				19,315		0001
INDEX/SP4005\$8																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	02/14/2023	02/14/2024		340,000	4450.48		5,950		2,960		2,960	(2,990)				1,347		0001
INDEX/SP4001\$C																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1YBU11	04/04/2023	04/04/2024		1,906,000	4100.6		53,368		69,419		69,419	16,051				8,332		0001
INDEX/SP4021NF																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	03/13/2023	03/12/2024		2,255,000	3855.76		66,072		95,674		95,674	29,603				9,443		0001
INDEX/SP4003\$2																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	08/09/2022	08/09/2023		487,000	100	4,225						(384)				823		0001
INDEX/SP4005\$Z																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	09/15/2022	09/15/2023		512,000	4379.27	7,680			1		1	(415)				1,176		0001
INDEX/SP40057RZ																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	09/30/2022	09/29/2023		480,000	3971.07	10,886			27,323		27,323	14,157				1,198		0001
INDEX/SP4009\$7																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	07/25/2022	07/21/2023		1,235,000	100	19,019						(1,666)				1,481		0001
INDEX/SP4005\$B																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	09/30/2022	09/29/2023		370,000	4042.79	6,586			14,782		14,782	7,778				924		0001
INDEX/SP40059S																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/04/2022	10/04/2023		552,000	4357.67	6,403			3		3	(1,093)				1,415		0001
INDEX/SP40098F																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	11/23/2022	11/22/2023		670,000	4403.81	13,534			95		95	(2,471)				2,111		0001
INDEX/SP4003\$N																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	03/22/2023	03/22/2024		474,000	3836.97		8,485		11,502		11,502	3,018				2,023		0001
INDEX/SP4009\$G																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/21/2022	10/20/2023		394,000	4034.21	14,460			17,191		17,191	8,325				1,091		0001
INDEX/SP4005\$S																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SANTRUST BANKS INC	05/01/2023	04/30/2024		1,709,487	4169		52,267		72,779		72,779	20,512				7,813		0001
INDEX/SP48154\$R																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SANTRUST BANKS INC	05/16/2023	05/15/2024		1,158,158	4136		29,812		42,854		42,854	13,043				5,422		0001
INDEX/SP4815\$C																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CBED SUIS FB USA ... EXD7CEVF4H4HCF7349	12/30/2022	01/02/2024		484,000	100	3,775			1,326		1,326	(1,871)				1,728		0001
INDEX/SP4150\$X7																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1YBU11	03/15/2023	03/15/2024		4,041,000	3891.93		105,066		149,570		149,570	44,504				17,020		0001
INDEX/SP4021M\$8																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	03/27/2023	03/22/2024		2,235,667	3971		35,142		46,813		46,813	11,670				9,543		0001
INDEX/SP4009\$3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/15/2023	06/17/2024		1,309,000	4425.84		39,008		39,944		39,944	935				6,437		0001
INDEX/SP4119\$V7																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/31/2023	05/31/2024		1,372,000	4179.83		37,593		44,534		44,534	6,941				6,582		0001
INDEX/SP4113\$B6																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/24/2023	05/24/2024		1,642,000	4115.24		44,981		54,799		54,799	9,808				7,795		0001
INDEX/SP4113\$M																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	03/31/2023	04/02/2024		342,000	4109.31		6,293		8,133		8,133	1,940				1,490		0001
INDEX/SP4009\$S																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	08/01/2022	07/31/2023		4,203,000	4118.63	132,815			223,444		223,444	137,980				6,124		0001
INDEX/SP4005\$X																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U8HHGCT1YBU11	08/05/2022	08/03/2023		1,082,445	32801	26,738			10,508		10,508	(10,250)				1,652		0001
INDEX/SP4021N\$6																						

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Purchased Call/S&P 500 INDEX/SPX005NR	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	03/31/2023	03/28/2024		533,000	4,093.31		9,061		11,669		11,669	2,608				2,301		0001
Purchased Call/S&P 500 INDEX/SPX131SX	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPFBPR0K9P63	04/25/2023	04/25/2024		2,050,000	4,071.63		58,630		75,025		75,025	16,395				9,283		0001
Purchased Call/S&P 500 INDEX/SPX00980	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17351LVZK0KX57YV54	03/01/2023	02/27/2024		1,185,000	100		18,486		54,116		54,116	35,630				4,824		0001
Purchased Call/S&P 500 INDEX/SPX0028X	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17351LVZK0KX57YV54	01/11/2023	01/09/2024		1,854,000	100		35,226		52,565		52,565	17,339				6,741		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD404LSV	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570ZJZF327IEFA76	11/27/2018	04/17/2025		109,985	210.93	2,888			4,414		4,414	2,152				738		0001
Purchased Call/S&P 500 INDEX/SPX021K57	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U8PH16C71XB11	11/09/2018	03/28/2025		208,207	3947.74	19,943			86,076		86,076	32,579				1,375		0001
Purchased Call/S&P 500 INDEX/SPX0053H	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	11/21/2022	11/21/2023		585,000	4,260.01	15,854			4,065		4,065	(1,201)				1,837		0001
Purchased Call/S&P 500 INDEX/SPX0058A	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	10/28/2022	10/27/2023		702,000	4,480.12	8,354			2		2	(960)				2,004		0001
Purchased Call/S&P 500 INDEX/SPX0059B	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	10/28/2022	10/30/2023		902,000	4,203.39	28,684			9,872		9,872	975				2,607		0001
Purchased Call/S&P 500 INDEX/SPX01525V	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/27/2023	03/26/2024		1,353,976	32,238		37,753		54,229		54,229	16,475				5,823		0001
Purchased Call/S&P 500 INDEX/SPX0054F	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	10/14/2022	10/16/2023		577,000	100	3,520						(1,593)				1,569		0001
Purchased Call/S&P 500 INDEX/SPX0058Z	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	01/12/2023	01/12/2024		657,000	100		5,585		2,888		2,888	(2,686)				2,407		0001
Purchased Call/S&P 500 INDEX/SPX003BK	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	03/17/2023	03/18/2024		363,000	100		2,868		6,116		6,116	3,248				1,538		0001
Purchased Call/S&P 500 INDEX/SPX0053U	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	12/01/2022	12/01/2023		458,000	4,469.96	8,244			51		51	(1,319)				1,487		0001
Purchased Call/S&P 500 INDEX/SPX005HY	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	02/09/2023	02/09/2024		422,000	4,677.4		1,688		132		132	(1,556)				1,653		0001
Purchased Call/S&P 500 INDEX/SPX02145C	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U8PH16C71XB11	09/09/2022	09/08/2023		1,809,000	100	14,653						(2,802)				3,961		0001
Purchased Call/S&P 500 INDEX/SPX0053V	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	12/09/2022	12/08/2023		627,000	4,577.65	4,013			16		16	(1,270)				2,082		0001
Purchased Call/S&P 500 INDEX/SPX00590	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	11/04/2022	11/06/2023		642,000	100	4,045			8,332		8,332	5,514				1,908		0001
Purchased Call/S&P 500 INDEX/SPX0051E	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	02/15/2023	02/15/2024		402,000	100		3,095		59		59	(3,037)				1,586		0001
Purchased Call/S&P 500 INDEX/SPX005J5	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	02/24/2023	02/26/2024		552,000	100		3,698		8,411		8,411	4,712				2,243		0001
Purchased Call/S&P 500 INDEX/SPX0053A	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	05/03/2023	05/03/2024		462,000	4,080.75		8,181		10,154		10,154	1,973				2,076		0001
Purchased Call/S&P 500 INDEX/SPX005EJ	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	12/16/2022	12/15/2023		717,000	4,422.51	6,883			963		963	(3,095)				2,432		0001
Purchased Call/S&P 500 INDEX/SPX005EY	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	12/21/2022	12/21/2023		1,544,000	3,878.44	50,489			79,832		79,832	31,308				5,330		0001
Purchased Call/S&P 500 INDEX/SPX005J0	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT0BP4U1	03/20/2023	03/20/2024		480,000	100		3,216		6,503		6,503	3,287				2,041		0001
Purchased Call/S&P 500 INDEX/SPX721Y5U	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U8PH16C71XB11	07/18/2022	07/14/2023		5,547,498	3,863	68,784			117,290		117,290	51,724				5,432		0001
Purchased Call/S&P 500 INDEX/SPX02003P	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA ... EXD7DEVDH4H0FF07349	02/21/2023	02/21/2024		458,000	3,997.34		7,740		10,512		10,512	2,772				1,841		0001
Purchased Call/S&P 500 INDEX/SPX021330	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U8PH16C71XB11	08/30/2022	08/30/2023		3,146,000	3,986.16	88,088			147,279		147,279	74,688				6,431		0001

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Purchased Call/SP 500 INDEX/SP82/78T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	10/24/2022	10/23/2023		3,750,000	3797.34	75,375			129,562		129,562	48,886				10,525	0001	
Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/20/2024		53,376	218.01	1,238			1,180		1,180	636				324	0001	
5 ER Index/CD0404EST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/16/2025		68,363	222.77	1,126			942		942	528				426	0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/10/2024		53,474	208.67	1,618			2,599		2,599	1,375				260	0001	
5 ER Index/CD0404S2B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/18/2024		51,323	204.07	2,200			3,543		3,543	1,739				217	0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/19/2024		76,261	209.75	2,201			3,420		3,420	1,827				392	0001	
5 ER Index/CD0404S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/23/2024		155,603	209.75	4,491			6,953		6,953	3,617				803	0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/13/2024		77,588	209.79	2,252			3,452		3,452	1,790				426	0001	
5 ER Index/CD0407SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/24/2024		122,587	208.99	3,640			5,814		5,814	3,046				609	0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/26/2024		60,292	209.51	1,754			2,746		2,746	1,440				312	0001	
5 ER Index/CD0404S1T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/12/2024		61,650	209.28	1,829			2,858		2,858	1,479				326	0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/15/2024		129,809	205.45	4,575			8,061		8,061	3,987				608	0001	
5 ER Index/CD0401S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/28/2024		56,209	207.08	1,827			3,088		3,088	1,571				268	0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/20/2024		58,240	208.35	1,827			2,879		2,879	1,441				311	0001	
5 ER Index/CD0406S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/31/2024		82,576	208.14	2,571			4,191		4,191	2,204				386	0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/11/2024		75,610	212.34	1,968			2,710		2,710	1,395				429	0001	
5 ER Index/CD0404S3M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/16/2025		55,106	211.54	1,389			2,134		2,134	1,055				369	0001	
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/15/2023		120,790	100.4	757			2,286		2,286	1,189				371	0001	
5 ER Index/CD0404S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/19/2023		78,415	99.94	599			1,759		1,759	687				89	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 E570ZJZJFF321NEFA76	11/27/2018	09/21/2023		64,709	100.04	488			1,422		1,422	591				154		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	09/26/2023		111,842	100.14	840			2,449		2,449	1,027				275		0001
5 ER Index/CD0408S3 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	10/24/2023		64,914	99.96	452			1,331		1,331	674				183		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	10/17/2024		119,451	212.4	3,254			4,274		4,274	2,254				681		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	11/14/2024		60,608	213.2	1,527			2,029		2,029	1,063				356		0001
5 ER Index/CD040A53 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	11/27/2024		140,336	214.95	3,182			4,050		4,050	2,161				834		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	07/05/2023		92,133	99.97	765			2,071		2,071	601				54		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	11/09/2023		103,948	100	663			2,020		2,020	1,073				313		0001
5 ER Index/CD040B5M Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	11/01/2024		128,163	213.24	3,141			4,304		4,304	2,318				742		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZJZJFF321NEFA76	11/27/2018	04/22/2025		71,574	210.21	2,102			3,045		3,045	1,458				482		0001
5 ER Index/CD040M82 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CRED SUIS FB USA EX07DEVDH4H0FF07349	03/14/2023	03/14/2024		366,000	100		2,528		4,990		4,990	2,462				1,497		0001
INDEX/S&P250283 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ES7P3J08HI6C71XBU11	11/10/2022	11/09/2023		1,051,000	100	5,465			303		303	(2,182)				3,160		0001
INDEX/S&P82185X Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CRED SUIS FB USA EX07DEVDH4H0FF07349	02/17/2023	02/16/2024		941,000	100		2,523		913		913	(1,610)				1,356		0001
INDEX/S&P250093 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CRED SUIS FB USA EX07DEVDH4H0FF07349	02/13/2023	02/12/2024		1,014,000	100		17,095		11,074		11,074	(5,962)				3,998		0001
INDEX/S&P250096 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	CRED SUIS FB USA EX07DEVDH4H0FF07349	03/03/2023	03/01/2024		1,054,000	100		13,807		30,363		30,363	16,556				4,318		0001
INDEX/S&P250180 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE 02NNEB1BXP4R0TD8PU41	03/07/2023	03/07/2024		1,271,000	3986.37		37,876		52,279		52,279	14,404				5,270		0001
INDEX/S&M0830 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE 02NNEB1BXP4R0TD8PU41	02/16/2023	02/16/2024		683,000	4650.8		3,005		467		467	(2,639)				2,717		0001
INDEX/S&M0019F Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE 02NNEB1BXP4R0TD8PU41	10/18/2022	10/18/2023		595,000	4277.98	9,009			278		278	(2,634)				1,606		0001
INDEX/S&P82118Z Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ES7P3J08HI6C71XBU11	08/12/2022	08/11/2023		1,809,000	100	16,281						(1,491)				3,068		0001
INDEX/S&P82119F Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	ROYAL BK CANADA ES7P3J08HI6C71XBU11	02/01/2023	01/31/2024		1,418,657	4077		18,896		23,957		23,957	5,061				5,444		0001
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE 02NNEB1BXP4R0TD8PU41	10/25/2022	10/25/2023		403,000	4437.98	5,844			2			(750)				1,141		0001
INDEX/S&M09580 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE 02NNEB1BXP4R0TD8PU41	10/26/2022	10/26/2023		531,000	4148.54	16,567			8,797		8,797	1,927				1,510		0001
INDEX/S&M08581 Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE 02NNEB1BXP4R0TD8PU41	10/31/2022	10/31/2023		556,000	4191.42	16,458			8,308		8,308	2,312				1,614		0001
INDEX/S&M0638E Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE 02NNEB1BXP4R0TD8PU41	11/25/2022	11/24/2023		563,000	4360.29	13,062			321		321	(2,946)				1,786		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.11/08/2022	.11/08/2023		776,000	4402.33	9,545			68		68	(2,453)				2,324		0001
INDEX/SP/A0595T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	.04/24/2023	.04/24/2024		1,704,000	4137.04	53,506			66,489		66,489	12,993				7,711		0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	.06/28/2023	.06/28/2024		219,000	100	1,730			1,738		1,738	8				1,083		0001
INDEX/SP/A1329A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC				2,545,516	4180	91,527			120,214		120,214	28,688				12,211		0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	1Y0UBGJ/JY9T8/KCS/06	.06/01/2023	.05/31/2024		335,000	4091.87	6,198			11,496		11,496	6,452				898		0001
INDEX/SP/A00P95	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	.10/14/2022	.10/13/2023		541,000	4254.96	9,522			17,761		17,761	8,239				2,012		0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.01/18/2023	.01/18/2024		51,321	208.88	1,788			2,444		2,444	1,267				253		0001
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	.11/27/2018	.06/18/2024		413,000	100	3,015			3,015		3,015					1,603		0001
5 ER Index/OD/04028N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.02/03/2023	.02/05/2024		53,976	205.7	1,866			3,296		3,296	1,645				250		0001
Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	.11/27/2018	.05/07/2024		130,525	209.95	3,741			5,723		5,723	2,387				686		0001
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	.11/27/2018	.08/06/2024		584,000	4648.03	7,841						(23)				1,007		0001
5 ER Index/OD/040555	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.08/11/2023	.08/11/2023		293,000	4457.75	2,315			6,615		6,615	4,300				1,285		0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.03/28/2023	.03/28/2024		865,000	100	4,598			7,115		7,115	2,578				2,611		0001
INDEX/SP/A03690	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.03/31/2023	.03/28/2024		670,000	4318	7,906			884		684	(2,780)				1,960		0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	.11/02/2022	.11/02/2023		1,984,163	4148				98,812		98,812	23,480				7,875		0001
INDEX/SP/A812394	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.02/16/2023	.02/15/2024		437,000	4245.91	12,717			4		4	(1,105)				397		0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.09/14/2022	.09/14/2023		301,165	4148				14,988		14,988	3,955				1,195		0001
INDEX/SP/A03596	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	.02/16/2023	.02/15/2024		631,000	4365.81	11,800			1,632		1,632	(2,533)				2,095		0001
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.12/08/2022	.12/08/2023		504,000	4174.38	17,035			15,454		15,454	6,006				1,674		0001
INDEX/SP/A0595T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NNEB1B/P-AR0TD8PU41	.12/09/2022	.12/08/2023		174,000	100	1,617			1,617		1,617	416				723		0001
Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORED SUIS FB USA .. EX07DEVDH-H0F07349	.03/10/2023	.03/08/2024		66,584	100.26	444			1,357		1,357	691				189		0001
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	.11/27/2018	.10/26/2023		120,842	217.99	2,282			2,674		2,674	1,446				739		0001
5 ER Index/OD/040F83	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	.11/27/2018	.12/27/2024		67,243	210.02	1,940			2,943		2,943	1,535				372		0001
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	.11/27/2018	.09/20/2024		54,087	215.32	1,411			1,507		1,507	814				323		0001
5 ER Index/OD/04075T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	.11/27/2018	.12/02/2024		1,498,528	33301	40,820			49,495		49,495	8,674				7,005		0001
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	.05/15/2023	.05/14/2024																0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CRED SUIS FB USA ... EXD7DEVDH4HCF07349	03/01/2023	03/08/2024		384,000	100		2,005		7,469		7,469	5,433				1,995		0001
INDEX/SP2501SS																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CRED SUIS FB USA ... EXD7DEVDH4HCF07349	03/30/2023	03/28/2024		549,000	4050.83		5,765		7,561		7,561	1,797				2,370		0001
INDEX/SP2502S																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	09/02/2022	09/01/2023		569,000	100	3,983										1,182		0001
INDEX/SP400578																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CRED SUIS FB USA ... EXD7DEVDH4HCF07349	03/23/2023	03/22/2024		611,000	3943.72		6,293		8,702		8,702	2,409				2,008		0001
INDEX/SP2302SE																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	01/20/2023	01/22/2024		458,000	4485.08		2,748		1,012		1,012	(1,736)				1,720		0001
INDEX/SP40055J																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	09/14/2022	09/14/2023		457,000	4537.91	4,342						(117)				1,043		0001
INDEX/SP40057Y																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	12/01/2022	11/30/2023		3,480,334	4080	134,202			199,194		199,194	96,435				11,267		0001
INDEX/SP4821B94																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	11/29/2022	11/29/2023		576,000	4201.02	19,066			11,795		11,795	4,037				1,869		0001
INDEX/SP40053S																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BARCLAYS PLC G56SEF74P5170UK5573	11/11/2022	11/13/2023		1,138,000	3992.93	27,312			43,156		43,156	19,233				3,473		0001
INDEX/SP40572S2																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	08/16/2022	08/16/2023		3,664,000	4305.2	103,691			127,192		127,192	79,624				6,574		0001
INDEX/SP482128																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CRED SUIS FB USA ... EXD7DEVDH4HCF07349	04/06/2023	04/05/2024		438,000	100		3,110		6,145		6,145	3,036				1,918		0001
INDEX/SP260338																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	09/29/2022	09/28/2023		2,523,118	29884	57,842			124,412		124,412	18,928				6,264		0001
INDEX/SP482158C																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	12/08/2022	12/08/2023		2,416,000	100	52,669			74,226		74,226	28,965				8,023		0001
INDEX/SP4821C90																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	11/28/2022	11/28/2023		315,000	4281.06	8,159			1,699		1,699	(966)				1,013		0001
INDEX/SP40053P																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	03/07/2023	03/07/2024		469,000	100		13,018		16,685		16,685	3,667				1,907		0001
INDEX/SP4821J31																						
Purchased Call1/Citi	Dynamic Asset Detector																					
5 ER Index/QD4048ST		N/A	Equi ty/Index	CITIBANK NA E570Z0Z1ZF321NEFA76	11/27/2018	11/08/2024		88,811	213.7	1,970			2,842		2,842	1,505				518		0001
INDEX/SP4005D8																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	12/07/2022	12/07/2023		489,000	4461.07	5,330			145		145	(1,733)				1,619		0001
INDEX/SP40053Y																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	12/09/2022	12/11/2023		1,019,000	3934.38	6,216			9,076		9,076	3,498				3,415		0001
INDEX/SP40053Y																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	02/13/2023	02/13/2024		1,444,000	4137.29		44,475		58,442		58,442	13,967				5,706		0001
INDEX/SP40051S8																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BARCLAYS PLC G56SEF74P5170UK5573	11/14/2022	11/13/2023		2,442,000	3957.25	79,609			127,109		127,109	56,481				7,453		0001
INDEX/SP40572S0																						
Purchased Call1/Citi	Dynamic Asset Detector																					
5 ER Index/QD4048ST		N/A	Equi ty/Index	CITIBANK NA E570Z0Z1ZF321NEFA76	11/27/2018	10/25/2024		63,209	212.72	1,627			2,217		2,217	1,144				364		0001
INDEX/SP40053P																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	06/20/2023	06/17/2024		3,539,000	4388.71		111,125		117,352		117,352	6,228				17,402		0001
INDEX/SP4821U9P																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CRED SUIS FB USA ... EXD7DEVDH4HCF07349	03/03/2023	03/01/2024		227,000	100		1,566		1,991		1,991	425				930		0001
INDEX/SP25011E																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	04/10/2023	04/10/2024		649,000	100		4,608		7,651		7,651	3,043				2,867		0001
INDEX/SP4005P36																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	12/13/2022	12/13/2023		865,000	4632.65	5,004			11		11	(1,112)				2,943		0001
INDEX/SP4005E7																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	09/16/2022	09/15/2023		786,000	4390.42	10,847			1		1	(570)				1,805		0001
INDEX/SP400583																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1BXP4R0TD8PU41	09/16/2022	09/15/2023		444,000	4105.73	16,606			3,911		3,911	277				1,020		0001
INDEX/SP400584																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	06/20/2023	06/20/2024		2,653,000	4388.71		79,590		83,864		83,864	4,274				13,100		0001
INDEX/SP4821U9T																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/S&P 500 INDEX/SPX0058S	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	. 01/27/2023	. 01/29/2024	.....	. 736,000	. 447.62	.....	. 6,845	.....	. 2,650	.....	. 2,650	.....	(4,195)	.....	.....	. 2,811	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0404ESZ	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 12/26/2024	.....	. 75,474	. 217.95	. 641	.....	.....	. 1,659	.....	. 1,659	. 885	.....	.....	.....	.....	. 461	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0404SST	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 01/17/2025	.....	. 73,007	. 222.76	. 1,206	.....	.....	. 1,023	.....	. 1,023	. 585	.....	.....	.....	.....	. 455	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0404S6	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 07/27/2023	.....	. 59,726	. 100.06	. 453	.....	.....	. 1,338	.....	. 1,338	. 536	.....	.....	.....	.....	. 81	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0404S4	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 12/01/2023	.....	. 144,207	. 99.81	. 769	.....	.....	. 2,282	.....	. 2,282	. 1,313	.....	.....	.....	.....	. 468	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0058S	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	. 02/21/2023	. 02/20/2024	.....	. 4,900,000	. 3997.34	.....	. 152,880	.....	. 212,240	.....	. 212,240	. 59,360	.....	.....	.....	.....	. 19,659	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX01729P	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC G6SSEF7UP5170UK5573	. 11/14/2022	. 11/14/2023	.....	. 2,623,000	. 3957.25	. 76,854	.....	.....	. 121,886	.....	. 121,886	. 53,627	.....	.....	.....	.....	. 8,085	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX715I33	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC 1Y00JBSJW9T8XKCS06	. 08/10/2022	. 08/09/2023	.....	. 2,283,676	. 4130	. 35,442	.....	.....	. 53,399	.....	. 53,399	. 30,877	.....	.....	.....	.....	. 3,780	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0058B	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY 17351LVZKXKX5TXY154	. 07/15/2022	. 07/14/2023	.....	. 2,720,000	. 100	. 35,360	.....	.....	. 79,724	.....	. 79,724	. 18,730	.....	.....	.....	.....	. 2,664	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX02N69	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U3HI 6C71XB011	. 04/03/2023	. 03/28/2024	.....	. 1,783,441	. 4109	. 60,994	.....	.....	. 3,338	.....	. 3,338	. 177	.....	.....	.....	.....	. 7,698	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0256S9	FixedAnnui tyHedge	N/A	Equi ty/Index	CPED SUIS FB USA ... EX07DE1VDM4HFFC7349	. 06/09/2023	. 06/07/2024	.....	. 370,000	. 100	.....	. 3,515	.....	. 67,601	.....	. 67,601	. 7,981	.....	.....	.....	.....	. 1,793	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0213N	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U3HI 6C71XB011	. 06/05/2023	. 06/04/2024	.....	. 1,994,000	. 4273.79	.....	. 59,621	.....	. 67,601	.....	. 67,601	. 7,981	.....	.....	.....	.....	. 9,623	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0404S2	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 10/25/2024	.....	. 63,715	. 212.71	. 1,640	.....	.....	. 2,236	.....	. 2,236	. 1,154	.....	.....	.....	.....	. 366	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0406S4	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 08/18/2023	.....	. 60,115	. 100.32	. 484	.....	.....	. 1,342	.....	. 1,342	. 460	.....	.....	.....	.....	. 110	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0405S6	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 10/09/2023	.....	. 82,361	. 100.03	. 573	.....	.....	. 1,747	.....	. 1,747	. 845	.....	.....	.....	.....	. 217	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0401S6	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 02/05/2025	.....	. 194,291	. 220.6	. 3,615	.....	.....	. 3,491	.....	. 3,491	. 1,895	.....	.....	.....	.....	. 1,231	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0404S4	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 10/17/2023	.....	. 124,395	. 99.95	. 841	.....	.....	. 2,583	.....	. 2,583	. 1,299	.....	.....	.....	.....	. 340	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0405S3	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	. 11/27/2018	. 11/10/2023	.....	. 92,363	. 100.23	. 588	.....	.....	. 1,791	.....	. 1,791	. 952	.....	.....	.....	.....	. 279	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0170S1	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC G6SSEF7UP5170UK5573	. 11/01/2022	. 11/01/2023	.....	. 893,000	. 3956.1	. 14,020	.....	.....	. 23,059	.....	. 23,059	. 8,876	.....	.....	.....	.....	. 2,602	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0059P	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	. 11/04/2022	. 11/03/2023	.....	. 468,000	. 100	. 3,370	.....	.....	. 260	.....	. 260	. 1,062	.....	.....	.....	.....	. 1,375	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX00P9Q	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	. 10/17/2022	. 10/17/2023	.....	. 379,000	. 100	. 10,802	.....	.....	. 17,505	.....	. 17,505	. 5,293	.....	.....	.....	.....	. 1,096	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX005J62	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	. 02/24/2023	. 02/23/2024	.....	. 385,000	. 4511.95	.....	. 2,387	.....	. 2,036	.....	. 2,036	.....	.....	.....	.....	.....	. 1,554	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX005J64	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	. 02/24/2023	. 02/26/2024		. 650,000	. 4357.12		. 9,295		. 15,542		. 15,542	. 6,247					. 2,641		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/15/2022	07/17/2023		404,000	4413.27	3,676						(43)				438		0001
INDEX/SP/EO0580																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	03/15/2023	03/15/2024		3,151,000	100		76,884		106,267		106,267	29,382				13,272		0001
INDEX/SP/P00585																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	07/13/2022	07/13/2023		224,000	100	2,106			3,352		3,352	1,268				211		0001
INDEX/SP/EO0584																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/17/2024		87,173	218.18	1,739			1,891		1,891	1,040				528		0001
5 ER Index/DO/040ESH																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/24/2024		64,166	218.65	1,258			1,339		1,339	732				391		0001
5 ER Index/DO/040FSN																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/13/2025		69,032	215.31	1,597			1,963		1,963	1,023				440		0001
5 ER Index/DO/040SR																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/05/2025		67,714	217.79	1,409			1,565		1,565	830				429		0001
5 ER Index/DO/040SD																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	10/13/2022	10/13/2023		552,000	4049.75	15,235			24,576		24,576	12,900				1,480		0001
INDEX/SP/A05430				SANTOUST BANKS INC																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	100JUBJ/IN/9TBKCS/06	01/30/2023	01/24/2024		1,079,603	33738		28,736		19,204		19,204	(9,532)				4,075		0001
INDEX/SP/B15157																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	0425/2023	04/25/2023	04/25/2024		463,000	4307.78		10,781		25,030		25,030	14,248				2,053		0001
INDEX/SP/25498				0425/2023																		
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/10/2022	11/09/2023		764,522	3749	21,374			32,194		32,194	11,887				2,299		0001
INDEX/SP/C171S2																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/25/2023		131,400	100	984			2,882		2,882	1,190				321		0001
5 ER Index/DO/040884																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/23/2024		69,583	209.77	2,024			3,073		3,073	1,564				387		0001
5 ER Index/DO/040888																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	09/16/2022	09/18/2023		817,000	4173.51	25,000			495		495	(3,759)				1,912		0001
INDEX/SP/A05886																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	10/04/2022	09/29/2023		1,206,471	28726	39,324			59,485		59,485	6,170				3,012		0001
INDEX/SP/B21590																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	02/21/2023	02/16/2024		3,177,611	4079		55,683		77,450		77,450	21,767				12,640		0001
INDEX/SP/B21J91																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/01/2025		51,065	212.63	1,553			1,807		1,807	911				338		0001
5 ER Index/DO/040K91																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	04/06/2023	04/09/2024		463,000	4824.31		2,492		3,259		3,259	767				1,996		0001
INDEX/SP/A05935																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	04/06/2023	04/09/2024		370,000	4361.58		8,214		15,283		15,283	7,069				1,632		0001
INDEX/SP/A05938																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	09/09/2022	09/11/2023		488,000	4388.68	11,761						(314)				1,091		0001
INDEX/SP/A05790																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	09/30/2022	09/29/2023		434,000	3831.23	15,928			42,427		42,427	21,413				1,084		0001
INDEX/SP/A05994																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	04/21/2023	04/23/2024		307,000	4429.07		5,066		10,138		10,138	5,073				1,387		0001
INDEX/SP/A05931																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	09/16/2022	09/15/2023		682,000	4409.79	8,934			1		1	(456)				1,566		0001
INDEX/SP/A05985																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	05/03/2023	05/03/2024		2,907,000	4090.75		85,175		107,425		107,425	22,250				13,352		0001
INDEX/SP/A05S9																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/01/2022	09/01/2023		2,832,000	3966.85	59,472			98,953		98,953	47,014				5,883		0001
INDEX/SP/EO0P5C																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREO SUIS FB USA ..	03/14/2023	03/11/2024		544,484	3862		7,003		9,704		9,704	2,701				2,276		0001
INDEX/SP250286																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREO SUIS FB USA ..	03/23/2023	03/22/2024		1,008,000	3948.72		6,149		8,477		8,477	2,328				4,303		0001
INDEX/SP250280																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREO SUIS FB USA ..	03/24/2023	03/26/2024		266,000	100		1,516		3,824		3,824	2,308				1,144		0001
INDEX/SP250281																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	12/14/2022	12/13/2023		1,786,219	4005	24,280			34,900		34,900	14,391				6,023		0001
INDEX/SP400580																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	09/07/2022	09/07/2023		531,000	100	4,460						(1)				1,154		0001
INDEX/SP400578																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	04/14/2023	04/15/2024		818,000	100		5,726		6,519		6,519	739				3,646		0001
INDEX/SP250181																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREO SUIS FB USA ..	03/13/2023	03/08/2024		1,248,000	100		29,702		76,522		76,522	46,820				5,185		0001
INDEX/SP4150051																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREO SUIS FB USA ..	11/23/2022	11/24/2023		334,000	100	2,171			2,963		2,963	1,197				1,060		0001
INDEX/SP400589																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	04/17/2023	04/17/2024		556,000	100		3,836		4,321		4,321	484				2,487		0001
INDEX/SP250581																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREO SUIS FB USA ..	05/25/2023	05/24/2024		517,000	100		5,325		6,894		6,894	1,569				2,454		0001
INDEX/SP250585																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREO SUIS FB USA ..	05/26/2023	05/29/2024		292,000	100		2,511		2,878		2,878	367				1,397		0001
INDEX/SP400583																						0001
Purchased Call/Citi	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	03/13/2023	03/13/2024		1,504,000	3855.76		44,067		63,776		63,776	19,709				6,310		0001
5 ER Index/D404043N																						0001
Purchased Call/Citi	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/25/2024		195,738	212.45	5,055			7,013		7,013	3,608				1,126		0001
Dynamic Asset Detector																						0001
5 ER Index/D404043H	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/05/2024		62,508	214.2	1,489			1,925		1,925	993				374		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	04/05/2023	04/05/2024		863,000	100		23,474		29,331		29,331	5,859				3,779		0001
INDEX/SP2500P50																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	04/19/2023	04/19/2024		553,000	4154.52		9,678		11,802		11,802	2,125				2,482		0001
INDEX/SP400581																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	10/04/2022	10/04/2023		561,000	100	4,039						(342)				1,439		0001
INDEX/SP400586																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	10/10/2022	10/10/2023		2,684,000	3612.39	79,473			140,186		140,186	46,549				7,121		0001
INDEX/SP400582																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	03/17/2023	03/15/2024		416,000	100		2,912		5,331		5,331	2,419				1,752		0001
INDEX/SP400583																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	07/27/2022	07/27/2023		386,000	4564.79	3,802						(17)				539		0001
INDEX/SP400587																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	08/08/2022	08/04/2023		1,155,000	100	17,441			1,244		1,244	(4,459)				1,788		0001
INDEX/SP400582																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/23/2022	11/24/2023		601,000	4995.75	12,681			156		156	(2,765)				1,907		0001
INDEX/SP400583																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/28/2022	11/28/2023		3,210,000	3863.94	105,288			163,707		163,707	71,899				10,323		0001
INDEX/SP400587																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	03/10/2023	03/08/2024		447,105	4537		1,596		3,498		3,498	1,902				1,658		0001
INDEX/SP400582																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ...	04/17/2023	04/15/2024		1,129,576	4138	29,009			43,667		43,667	14,658				5,034		0001
INDEX/SP400581																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	07/05/2022	07/03/2023		4,946,152	3825	60,383			107,243		107,243	45,490				2,242		0001
INDEX/SP400586																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	10/04/2022	10/04/2023		543,000	4152.96	13,412			5,940		5,940	991				1,392		0001
INDEX/SP400582																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ...	08/22/2022	08/18/2023		2,022,404	33707	44,189						(24,431)				3,705		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (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	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U8HH6C71XBU11	08/01/2022	07/28/2023		1,956,018	32845	47,461			11,094		11,094	(25,239)				2,638		0001
INDEX/SP&P205V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	05/05/2023	05/07/2024		673,000	4136.25		9,220		11,274		11,274	2,054				3,111		0001
INDEX/SP&A05S56																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	09/01/2022	08/31/2023		1,407,980	3855	52,136			91,760		91,760	45,928				2,901		0001
INDEX/SP&E0P58																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	03/27/2023	03/26/2024		1,375,963	3971		25,490		94,089		94,089	8,609				5,909		0001
INDEX/SP&A06N4																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	03/03/2023	03/04/2024		393,000	4046.64		7,467		9,978		9,978	2,511				1,620		0001
INDEX/SP&A05J50																						
Purchased Call/Citi																						
Dynamic Asset Defector																						
5 ER Index/CD&A0E58	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570ZJZJFF327NEFA76	11/27/2018	12/13/2024		84,838	217.44	1,757			1,930		1,930	1,033				512		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	04/17/2023	04/15/2024		2,590,163	4138		66,838		84,655		84,655	17,817				11,544		0001
INDEX/SP&A0533																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U8HH6C71XBU11	12/19/2022	12/19/2023		856,000	100	22,770			33,885		33,885	11,613				2,398		0001
INDEX/SP&P2057																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	10/06/2022	10/06/2023		511,000	100	4,037			11,481		11,481	7,977				1,324		0001
INDEX/SP&A0591																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	03/06/2023	03/05/2024		821,000	4048.42		15,435		20,487		20,487	5,053				3,391		0001
INDEX/SP&A05R30																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC G63SEF7UP570UK5573	11/14/2022	11/14/2023		372,000	3957.25	5,915			9,155		9,155	2,814				1,140		0001
INDEX/SP&C1729																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	07/06/2022	07/06/2023		568,000	100	16,388			26,942		26,942	10,856				364		0001
INDEX/SP&E00361																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H5BC BANK PLC 11EB1N3QJDE0V1H4R804	03/23/2023	03/22/2024		473,000	4339.64		6,963		19,007		19,007	12,054				2,019		0001
INDEX/SP&F0033Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	12/22/2022	12/22/2023		689,000	3922.39	7,372			11,490		11,490	4,084				2,385		0001
INDEX/SP&E0238																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORFED SUIS FB USA ... EX07DE1FDM4H0FF7349	04/17/2023	04/15/2024		1,643,000	100		21,688		36,456		36,456	14,769				7,323		0001
INDEX/SP&2503M																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	08/29/2022	08/28/2023		1,774,000	4030.61	54,639			90,033		90,033	47,485				3,566		0001
INDEX/SP&E00E5J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	12/22/2022	12/22/2023		482,000	3922.39	7,128			11,253		11,253	4,061				1,496		0001
INDEX/SP&E00259																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	05/01/2023	05/01/2024		451,000	100		3,698		4,268		4,268	570				2,065		0001
INDEX/SP&A059R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	09/26/2023	05/24/2024		805,000	100		8,453		9,561		9,561	1,108				3,821		0001
INDEX/SP&A0598																						
Purchased Call/Citi																						
Dynamic Asset Defector																						
5 ER Index/CD&A0D55	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570ZJZJFF327NEFA76	11/27/2018	12/02/2024		138,676	216.03	3,158			3,642		3,642	1,983				828		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	04/19/2023	04/19/2024		688,000	100		4,943		6,981		6,981	2,038				2,396		0001
INDEX/SP&A033M																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	02/03/2023	02/02/2024		333,000	100		2,864		1,683		1,683	(1,181)				1,284		0001
INDEX/SP&A054E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U8HH6C71XBU11	11/16/2022	11/15/2023		2,203,435	3992	57,800			107,623		107,623	66,721				6,774		0001
INDEX/SP&P2195C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	07/21/2022	07/21/2023		300,000	100	2,670			4,316		4,316	2,101				360		0001
INDEX/SP&E00752																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	01/10/2023	01/10/2024		506,000	4432.67		4,655		1,641		1,641	(3,014)				1,844		0001
INDEX/SP&A05F57																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNFIRE BANKS INC	09/06/2022	09/01/2023		1,753,833	31318	45,335			86,622		86,622	27,901				3,643		0001
INDEX/SPY1591K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H5BC BANK PLC 11EB1N3QJDE0V1H4R804	03/20/2023	03/20/2024		480,000	4406		5,088		13,886		13,886	8,798				2,041		0001
INDEX/SP&F003P																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P/40T08PU41	.11/08/2022	.11/08/2023		983,000	3828.11	15,138			24,894		24,894	9,342				2,945		0001
INDEX/SP/A058V	Purchased Call/SP 500	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	.03/13/2023	.03/08/2024		285,000	100	2,166			2,830		2,830	664				1,184		0001
INDEX/SP/P0058K	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P/40T08PU41	.02/27/2023	.02/23/2024		2,211,312	3970	47,289			64,490		64,490	17,201				8,528		0001
INDEX/SP/A05J87	FixedAnnuity Hedge ...	N/A	Equity/Index	BARCLAYS PLC .. G5G5EF7L/P5170UK5573	.11/11/2022	.11/13/2023		568,000	3892.93	7,688			11,871		11,871	5,130				1,734		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3HI6C71XBU11	.08/01/2022	.07/31/2023		1,854,500	4130	36,580			4		4	(4,240)				2,702		0001
INDEX/SP/C17291	Purchased Call/SP 500	N/A	Equity/Index	CITIBANK NA .. E570Z0Z1ZF327NEFA76	.11/27/2018	.10/02/2023		74,537	98.93	542			1,614		1,614	723				189		0001
5 ER Index/CD/A0498M	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA .. E570Z0Z1ZF327NEFA76	.11/27/2018	.11/15/2023		107,297	100.14	708			2,124		2,124	1,076				330		0001
Dynamic Asset Detector	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA .. E570Z0Z1ZF327NEFA76	.11/27/2018	.12/07/2023		113,467	100.52	558			1,639		1,639	975				376		0001
5 ER Index/CD/A04034	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA .. E570Z0Z1ZF327NEFA76	.11/27/2018	.09/06/2024		67,224	209.43	2,006			3,068		3,068	1,565				367		0001
Dynamic Asset Detector	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	.10/28/2022	.10/27/2023		346,000	100	2,595			3,625		3,625	1,386				988		0001
INDEX/SP/E00R66	Purchased Call/SP 500	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P/40T08PU41	.05/16/2023	.05/15/2024		2,270,818	4136	61,872			76,677		76,677	14,805				10,631		0001
INDEX/SP/A057S8	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3HI6C71XBU11	.10/11/2022	.10/11/2023		976,000	100	26,742			43,267		43,267	12,730				2,592		0001
INDEX/SP/8216SE	Purchased Call/SP 500	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P/40T08PU41	.09/09/2022	.09/08/2023		848,000	4824.59	7,717			(86)			(86)				1,857		0001
INDEX/SP/A057SM	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3HI6C71XBU11	.12/14/2022	.12/13/2023		1,168,000	100	12,731			1,270		1,270	(4,139)				3,398		0001
INDEX/SP/821C3L	Purchased Call/SP 500	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P/40T08PU41	.10/26/2022	.10/26/2023		544,000	100	3,536						(638)				1,547		0001
INDEX/SP/A05B92	Purchased Call/SP 500	N/A	Equity/Index	CITIBANK NA .. E570Z0Z1ZF327NEFA76	.11/27/2018	.11/15/2024		115,466	219.45	2,822			3,787		3,787	1,974				678		0001
Dynamic Asset Detector	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA .. E570Z0Z1ZF327NEFA76	.11/27/2018	.10/23/2024		66,095	212.61	1,709			2,334		2,334	1,217				379		0001
5 ER Index/CD/A0403N	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA .. E570Z0Z1ZF327NEFA76	.11/27/2018	.01/08/2025		62,947	220.74	1,281			1,062		1,062	595				389		0001
Dynamic Asset Detector	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P/40T08PU41	.11/16/2022	.11/16/2023		709,000	4216.11	23,610			9,735		9,735	2,316				2,188		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	MORGAN STANLEY 17331LVZKXKX5TVXV54	.08/01/2022	.07/28/2023		1,604,000	100	24,862			37,720		37,720	23,541				2,221		0001
INDEX/SP/E00080	Purchased Call/SP 500	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	.04/11/2023	.04/11/2024		866,000	100		22,516		27,448		27,448	4,932				3,833		0001
INDEX/SP/F00P9W	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	.04/17/2023	.04/16/2024		1,293,000	100	33,877			41,408		41,408	7,532				5,773		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	.08/12/2022	.08/14/2023		969,000	100	22,287			32,486		32,486	20,014				1,701		0001
INDEX/SP/E00A5S	Purchased Call/SP 500	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	.03/27/2023	.03/25/2024		1,982,000	3977.53		58,865		80,987		80,987	22,121				8,508		0001
INDEX/SP/F00D0E	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC .. 11EBV80JDEQ11HR804	.04/28/2023	.04/26/2024		398,000	100	3,582			7,555		7,555	3,992				1,807		0001
INDEX/SP/E00H6X	FixedAnnuity Hedge ...	N/A	Equity/Index																			0001

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Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/18/2022	10/18/2023		461,000	4019.44	15,951			22,610		22,610	1,912				1,265		0001
INDE/SP400548																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/21/2022	10/23/2023		517,000	4045.46	18,550			21,600		21,600	10,260				1,451		0001
INDE/SP400549																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	05/02/2023	05/02/2024		845,000	100		7,605		10,403		10,403	2,798				3,975		0001
INDE/SP400550																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	05/09/2023	05/09/2024		529,000	100		4,444		5,682		5,682	1,248				2,453		0001
INDE/SP400551																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... ES71P038HI6C711BU11	08/01/2022	08/01/2023		2,677,000	100	84,248			98,712		98,712	54,304				3,363		0001
INDE/SP4021180																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	11/02/2022	11/02/2023		473,000	4013.47	16,366			23,431		23,431	16,263				1,384		0001
INDE/SP400553																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/25/2022	08/25/2023		818,000	4189.12	8,589			12,740		12,740	7,354				1,602		0001
INDE/SP4000980																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/22/2022	08/22/2023		885,000	4137.99	6,669			10,241		10,241	5,657				1,115		0001
INDE/SP4000984																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	09/26/2022	09/26/2023		625,000	3655.04	6,188			10,559		10,559	3,483				1,534		0001
INDE/SP400559																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/CD404558	FixedAnnuity hedge ...	N/A	Equity/Index	CITIBANK NA E570Z0Z1ZF327IEFA76	11/27/2018	08/08/2024		79,014	209.46	2,239			3,560		3,560	1,940				416		0001
INDE/SP400558																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	BARCLAYS PLC G63SEF7UP5170UK573	12/05/2022	12/04/2023		4,346,000	3988.84	142,549			216,626		216,626	96,768				14,252		0001
INDE/SP400559																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/27/2022	10/27/2023		623,000	4188.03	15,762			6,920		6,920	382				1,779		0001
INDE/SP400564																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/28/2022	10/27/2023		380,000	4336.03	8,073			66		66	(1,457)				1,113		0001
INDE/SP400569																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/CD404084	FixedAnnuity hedge ...	N/A	Equity/Index	CITIBANK NA E570Z0Z1ZF327IEFA76	11/27/2018	04/09/2024		51,794	204.03	2,239			3,573		3,573	1,749				228		0001
INDE/SP400560																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	06/14/2023	06/14/2024		444,000	100		4,973		3,976		3,976	(997)				2,174		0001
INDE/SP400561																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	07/11/2022	07/10/2023		2,328,000	100	62,856			103,421		103,421	42,183				1,927		0001
INDE/SP400498																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	11/17/2022	11/17/2023		386,000	4360.95	7,761			196		196	(1,593)				1,232		0001
INDE/SP400536																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	01/13/2023	01/12/2024		558,000	4478.98		4,576		1,075		1,075	(3,501)				2,044		0001
INDE/SP400535																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	01/24/2023	01/24/2024		382,000	4298.14		7,449		8,223		8,223	774				1,442		0001
INDE/SP400538																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	11/11/2022	11/13/2023		420,000	4416.18	8,358			43		43	(1,304)				1,282		0001
INDE/SP400534																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	HSBC BANK PLC 11EBW80UE0V14HR804	07/06/2022	07/03/2023		568,000	100	3,682										257		0001
INDE/SP400038N																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	02/07/2023	02/07/2024		1,348,000	4788.6		4,044		105		105	(3,939)				5,256		0001
INDE/SP400548																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/CD404065	FixedAnnuity hedge ...	N/A	Equity/Index	CITIBANK NA E570Z0Z1ZF327IEFA76	11/27/2018	02/21/2025		84,113	214.93	1,982			2,482		2,482	1,277				540		0001
INDE/SP400549																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/25/2022	10/25/2023		397,000	4273.96	9,846			224		224	(2,080)				1,124		0001
INDE/SP400542																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	07/12/2022	07/12/2023		1,203,000	100	31,880			52,227		52,227	20,265				1,091		0001
INDE/SP400499																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	02/08/2023	02/08/2024		702,000	4587.3		5,616		845		845	(4,771)				2,744		0001
INDE/SP400540																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	HSBC BANK PLC 11EBW80UE0V14HR804	12/23/2022	12/26/2023		702,000	100	4,142			8,241		8,241	4,817				2,458		0001
INDE/SP40025E																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current 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	CAN IMPERIAL BK ...	01/17/2023	01/17/2024		822,000	100		24,331		33,037		33,037	8,706				3,050		0001
INDEX/SPX00387																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ...	06/20/2023	06/18/2024		2,172,000	4388.71		65,160		68,673		68,673	3,513				10,685		0001
INDEX/SPX02158																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	11/16/2022	11/16/2023		487,000	100	3,628						(1,049)				1,534		0001
INDEX/SPX00539																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	12/29/2022	12/29/2023		488,000	100	3,785			8,721		8,721	5,319				1,758		0001
INDEX/SPX0003N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/26/2022	07/26/2023		715,000	4048.48	31,818			165		165	(3,662)				954		0001
INDEX/SPX0075Y																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	09/21/2022	09/21/2023		267,000	100	2,136			3,214		3,214	1,167				637		0001
INDEX/SPX00J5C																						
Purchased Call/Citi1																						
Dynamic Asset Detector																						
5 ER Index/QM040285	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/31/2024		53,063	208.06	1,688			2,706		2,706	1,421				255		0001
INDEX/SPX00038																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	01/30/2023	01/30/2024		493,000	4975.35	6,458			7,071		7,071	613				1,887		0001
INDEX/SPX00538																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	01/20/2023	01/19/2024		378,000	100	2,646			3,477		3,477	831				1,409		0001
INDEX/SPX0039F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	09/12/2022	09/08/2023		1,578,136	4067	26,341			40,986		40,986	20,861				3,456		0001
INDEX/SPX00H5J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	12/09/2022	12/11/2023		454,000	4211.75	13,620			10,741		10,741	3,966				1,522		0001
INDEX/SPX00538																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	11/22/2022	11/22/2023		593,000	4624.13	4,388			1		1	(599)				1,869		0001
INDEX/SPX0053M																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	11/29/2022	11/29/2023		529,000	4561.17	4,179			7		7	(907)				1,707		0001
INDEX/SPX0053T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	12/02/2022	12/04/2023		627,000	4468.69	11,286			97		97	(1,959)				2,056		0001
INDEX/SPX00531																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	01/04/2023	01/04/2024		386,000	3852.97	6,292			9,777		9,777	3,485				1,385		0001
INDEX/SPX0015J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	01/20/2023	01/19/2024		253,000	4425.49	2,151			1,539		1,539	(611)				943		0001
INDEX/SPX00536																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	12/28/2022	12/28/2023		505,000	4150.19	10,605			23,597		23,597	12,470				1,778		0001
INDEX/SPX0005A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	12/30/2022	01/02/2024		275,000	100	5,225			7,589		7,589	2,460				982		0001
INDEX/SPX00186																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	01/09/2023	01/08/2024		2,236,000	100		46,838		66,420		66,420	20,582				8,109		0001
INDEX/SPX0177S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/15/2022	11/15/2023		4,395,000	3991.73	101,798			157,931		157,931	70,035				13,432		0001
INDEX/SPX01729																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/13/2022	12/13/2023		3,087,000	4019.65	92,301			137,760		137,760	61,345				10,409		0001
INDEX/SPX01769																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	03/20/2023	03/20/2024		549,000	3351.57	5,325			7,148		7,148	1,822				2,335		0001
INDEX/SPX00J3S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA	04/16/2023	04/16/2024		561,000	100	4,488			5,250		5,250	762				2,505		0001
INDEX/SPX02035J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/13/2022	07/11/2023		434,000	100	3,429										377		0001
INDEX/SPX00052																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	11/04/2022	11/03/2023		719,000	4177.77	16,106			14,427		14,427	5,382				2,112		0001
INDEX/SPX0033N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	12/09/2022	12/08/2023		452,000	4420.28	5,831			281		281	(1,889)				1,501		0001
INDEX/SPX0053S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/12/2022	12/12/2023		1,673,000	3990.56	52,700			80,346		80,346	35,310				5,624		0001
INDEX/SPX01765S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/14/2022	11/13/2023		2,040,000	3957.25	50,796			79,948		79,948	34,804				6,226		0001
INDEX/SPX01729																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	03/20/2023	03/20/2024		754,000	395.57		12,969		17,628		17,628	4,659				3,206		0001
INDE/SP4003ST																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	11/25/2022	11/24/2023		411,000	4473.02	6,042			13		13	(1,067)				1,304		0001
INDE/SP400530																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331L/C2K0KX5T7YV54	09/06/2022	09/01/2023		2,691,000	100	38,212										5,590		0001
INDE/SP400058A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 656SEF7U/P5170UK573	11/30/2022	11/30/2023		1,444,000	4080.11	48,085			71,189		71,189	33,652				4,675		0001
INDE/SP4CT149T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	05/16/2023	05/16/2024		663,000	100		6,232		7,064		7,064	832				3,109		0001
INDE/SP4005TSJ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBVN30JCE0V/HHR804	08/10/2022	08/10/2023		392,000	4774.41	2,901						(8)						0001
INDE/SP400049N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 656SEF7U/P5170UK573	01/17/2023	01/16/2024		4,261,000	3990.97		135,926		197,727		197,727	61,802				15,771		0001
INDE/SP4CT188J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	03/06/2023	03/04/2024		2,962,000	4048.42		87,675		118,473		118,473	30,797				12,208		0001
INDE/SP40058T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	05/22/2023	05/22/2024		3,472,000	4192.63		106,243		126,066		126,066	19,823				16,431		0001
INDE/SP4005JS																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	05/16/2023	05/16/2024		2,792,000	4109.9		87,669		109,111		109,111	21,442				13,082		0001
INDE/SP4005TST																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	12/14/2022	12/14/2023		460,000	4261.01	14,112			8,779		8,779	2,617				1,657		0001
INDE/SP400E5E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBVN30JCE0V/HHR804	09/13/2022	09/13/2023		572,000	100	5,034						(41)				1,286		0001
INDE/SP4000H6V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL70X0K3ZE78	04/19/2023	04/19/2024		563,000	100		14,075		16,636		16,636	2,361				2,536		0001
INDE/SP400036T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBVN30JCE0V/HHR804	08/22/2022	08/22/2023		407,000	4502.13	8,099						(53)				775		0001
INDE/SP4000C3Z																						
Purchased Call/C111																						
Dynamic Asset Detector																						
5 ER Index/QA0400B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z0Z7FF32T/IEFA76	11/27/2018	04/03/2024		54,100	204.06	2,037			3,734		3,734	1,633				286		0001
INDE/SP40053T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	01/27/2023	01/29/2024		420,000	4070.56		7,182		9,580		9,580	2,398				1,604		0001
INDE/SP40058T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	12/15/2022	12/15/2023		422,000	4421.68	4,684			568		568	(1,744)				1,431		0001
INDE/SP400E5G																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	01/04/2023	01/04/2024		580,000	4296.06		8,178		12,190		12,190	4,012				2,081		0001
INDE/SP400F5K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P5170UK573	11/15/2022	11/15/2023		1,386,000	3991.73	39,983			62,419		62,419	28,051				4,288		0001
INDE/SP4CT129X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 656SEF7U/P5170UK573	11/21/2022	11/20/2023		1,786,000	3949.94	44,114			69,027		69,027	29,883				5,989		0001
INDE/SP4CT179S1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 656SEF7U/P5170UK573	08/22/2022	08/21/2023		3,245,000	4137.99	88,913			138,995		138,995	81,332				6,124		0001
INDE/SP40003J9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL70X0K3ZE78	08/22/2022	08/21/2023		2,067,000	100	57,876			85,479		85,479	33,463				6,469		0001
INDE/SP40005C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL70X0K3ZE78	11/21/2022	11/20/2023		1,633,000	100	12,737						(1,629)				3,198		0001
INDE/SP40005J9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331L/C2K0KX5T7YV54	08/26/2022	08/25/2023		3,106,000	3908.19	87,900			149,530		149,530	69,189				6,703		0001
INDE/SP4CT159L																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/06/2022	09/06/2023		600,000	100	4,380			1,350		1,350	(3,030)				2,193		0001
INDE/SP400F5Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	01/11/2023	01/11/2024		403,000	4137.03	11,324			18,170		18,170	8,247				1,411		0001
INDE/SP4005F8																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1B/P40T08PU41	12/23/2022	12/26/2023		520,000	100	2,964						(404)				1,459		0001
INDE/SP4004sV																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	06/07/2023	06/06/2024		3,032,000	100		62,762		82,007		82,007	19,245				14,675		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD40418N	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	05/21/2024		55,132	205.4	1,947			3,448		3,448	1,705				261		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U8JHI G67Y8U11	08/15/2022	08/11/2023		1,750,000	100	8,750						(1,989)				2,968		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	05/30/2023	05/28/2024		5,238,000	4205.52		161,361		188,860		188,860	27,498				25,020		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY 17331LVZKXK15TV154	12/27/2022	12/22/2023		2,238,000	100	33,794			80,980		80,980	41,539				7,748		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC G65SEF7U/P5170UK573	12/19/2022	12/19/2023		2,484,000	3817.66	81,475			132,139		132,139	51,255				8,526		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC G65SEF7U/P5170UK573	11/08/2022	11/08/2023		2,240,000	3828.11	64,736			109,713		109,713	43,980				6,710		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	05/30/2023	05/29/2024		3,277,000	4205.52		104,536		122,669		122,669	18,132				15,674		0001
Purchased Call/Deutsche Bank Cal/Deutsche Bank Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZY1ONS8B621K86	11/22/2022	11/22/2023		188,515	3995.2	867			180		180	(180)				594		0001
Purchased Call/Deutsche Bank Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZY1ONS8B621K86	12/22/2022	12/22/2023			3956.36	459			318		318	(34)				353		0001
Purchased Call/Deutsche Bank Control	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	06/14/2024		103,261	208.03	3,069			4,867		4,867	2,553				506		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZY1ONS8B621K86	12/27/2022	12/27/2023		159,070	3966.61	732			442		442	(66)				559		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U8JHI G67Y8U11	11/21/2022	11/17/2023		2,067,000	100	35,346			42,658		42,658	23,531				6,401		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC G65SEF7U/P5170UK573	12/27/2022	12/26/2023		6,662,000	3828.25	217,181			352,413		352,413	136,659				23,327		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	02/08/2023	02/08/2024		2,451,000	100		63,236		79,815		79,815	16,579				9,579		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	01/23/2023	01/23/2024		446,000	100		11,908		15,824		15,824	3,916				1,679		0001
Purchased Call/Deutsche Bank Cal/Deutsche Bank Control	FixedAnnui tyHedge	N/A	Equi ty/Index	H88C BANK PLC 11EB1W30JCE0V1HR804	01/27/2023	01/26/2024		285,000	100		2,655		3,244		3,244	589				1,119		0001
Purchased Call/Deutsche Bank Control	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	07/26/2024		78,809	209.66	2,230			3,553		3,553	1,867				408		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	01/13/2023	01/12/2024		620,000	4359.01		9,486		8,132		8,132	(1,354)				2,272		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U8JHI G67Y8U11	01/23/2023	01/22/2024		3,263,000	4019.81		74,070		102,759		102,759	28,869				12,257		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U8JHI G67Y8U11	01/30/2023	01/30/2024		3,381,000	4017.77		108,190		151,427		151,427	42,236				12,962		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1B/P40TDBPU41	07/15/2022	07/17/2023		756,000	100	4,385						(181)				816		0001
Purchased Call/SP409/ISS	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	04/27/2023	04/26/2024		789,000	4105.35		13,255		16,278		16,278	3,023				3,592		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current 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	10/28/2022	10/30/2023		553,000	3901.06	8,129			13,176		13,176	3,860				1,999		0001
INDEXT/SPXCT10SE																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/27/2022	09/27/2023		438,000	3647.29	7,884			13,713		13,713	4,606				1,081		0001
INDEXT/SPXCT00NSE																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CBED SUIS FB USA	04/18/2023	04/18/2024		498,000	100		4,084		7,019		7,019	2,936				2,231		0001
INDEXT/SPXCT503S0																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CBED SUIS FB USA	04/26/2023	04/26/2024		372,000	100		2,790		4,914		4,914	2,124				1,089		0001
INDEXT/SPXCT204SE																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	04/10/2023	04/09/2024		3,998,000	4109.11		112,063		144,362		144,362	32,289				17,989		0001
INDEXT/SPXCT17BSV																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	03/29/2023	03/28/2024		649,000	4551.43		3,829		7,219		7,219	3,390				2,801		0001
INDEXT/SPXCT03NSC																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	12/28/2022	12/27/2023		1,811,000	100	15,031			35,008		35,008	21,624				6,359		0001
INDEXT/SPXCT2ESB																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	11/14/2022	11/14/2023		592,000	100	12,701			19,202		19,202	7,066				1,538		0001
INDEXT/SPXCT001SN																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	11/15/2022	11/15/2023		3,384,000	100	74,448			108,716		108,716	44,156				10,404		0001
INDEXT/SPXCT001S0																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/23/2022	09/22/2023		417,000	3877.89	18,588			29,151		29,151	14,940				1,000		0001
INDEXT/SPXCT001JL																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	03/06/2023	03/05/2024		1,630,000	4046.42		49,063		66,427		66,427	17,364				6,731		0001
INDEXT/SPXCT17ASV																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	08/22/2022	08/18/2023		1,340,000	100	15,678			474		474	(1,272)				2,455		0001
INDEXT/SPXCT0003S																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/09/2022	09/08/2023		391,000	100	3,363			4,955		4,955	2,401				856		0001
INDEXT/SPXCT0003Z																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	04/21/2023	04/19/2024		213,000	100		1,704		1,969		1,969	265				956		0001
INDEXT/SPXCT0003Z7																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	10/04/2022	09/29/2023		2,357,000	100	28,383			474		474	(8,413)				6,384		0001
INDEXT/SPXCT000M1																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/30/2022	12/29/2023		730,000	4267.6	12,191			16,240		16,240	4,452				2,577		0001
INDEXT/SPXCT17S1																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/08/2022	09/08/2023		656,000	4418.82	11,349						(274)				1,436		0001
INDEXT/SPXCT000S1W																						
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	01/04/2023	01/03/2024		264,355	3961.39		1,351		866		866	(484)				946		0001
INDEXT/DOH164S2																						
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	12/28/2022	12/28/2023		124,515	3945.78	635			476		476	(19)				438		0001
INDEXT/DOH164S4H																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/08/2022	09/08/2023		1,639,000	4006.18	33,907			55,650		55,650	27,145				3,587		0001
INDEXT/SPXCT000S1T																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	02/28/2023	02/28/2024		1,909,000	3970.15		58,988		82,553		82,553	23,965				7,788		0001
INDEXT/SPXCT17A9L																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/05/2023	05/07/2024		460,000	100		3,420		6,846		6,846	3,426				2,080		0001
INDEXT/SPXCT00J5S																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	04/03/2023	04/03/2024		2,809,000	4124.51	80,337			103,374		103,374	23,037				12,257		0001
INDEXT/SPXCT17BSJ																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	01/17/2023	01/12/2024		1,008,000	100	20,765			12,320		12,320	(8,445)				3,693		0001
INDEXT/SPXCT263SB																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/16/2022	09/15/2023		1,482,513	3901	30,860			62,482		62,482	37,334				3,405		0001
INDEXT/SPXCT001SE																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/14/2022	09/14/2023		496,000	100	13,942			20,757		20,757	8,759				1,132		0001
INDEXT/SPXCT001S3																						

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Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	05/08/2023	05/06/2024		2,470,000	4138.12		74,100		91,886		91,886	17,796				11,400		0001
INDE/SP/C1709P																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	04/14/2023	04/12/2024		423,000	100		3,342		4,087		4,087	745				1,875		0001
INDE/SP/P00368																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	11/15/2022	11/15/2023		902,000	3991.73	15,063			23,169		23,169	9,693				2,773		0001
INDE/SP/E001ST																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/12/2022	12/11/2023		2,055,000	3990.56	50,672			76,677		76,677	33,221				6,820		0001
INDE/SP/C17693																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	03/13/2023	03/11/2024		1,517,605	3862		22,181		30,995		30,995	8,814				6,342		0001
INDE/SP/B2L3P																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	02/02/2023	02/02/2024		415,000	4409.65		9,753		4,462		4,462	(5,290)				1,600		0001
INDE/SP/A05H64																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	05/30/2023	05/29/2024		2,767,000	4205.52		77,199		89,961		89,961	12,761				13,234		0001
INDE/SP/A05H9																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	10/28/2022	10/27/2023		545,000	3901.06	8,448			13,752		13,752	5,520				1,556		0001
INDE/SP/C1709D																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	04/04/2023	04/01/2024		1,372,000	100		18,659		44,076		44,076	25,416				5,965		0001
INDE/SP/P00B5U																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	03/01/2023	02/28/2024		1,818,329	3970		49,716		86,651		86,651	36,635				7,418		0001
INDE/SP/B2K9U																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	04/10/2023	04/10/2024		556,000	4109.11		10,397		13,174		13,174	2,777				2,457		0001
INDE/SP/A05P98																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/10/2022	11/10/2023		672,000	3956.37	6,653			10,321		10,321	4,174				2,028		0001
INDE/SP/C1729D																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	04/03/2023	04/03/2024		563,000	4652.45		3,040		2,610		2,610	(430)				2,457		0001
INDE/SP/A05N9V																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	02/21/2023	02/21/2024		2,182,000	3997.34		68,078		94,459		94,459	26,381				8,773		0001
INDE/SP/A05IP																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	02/10/2023	02/09/2024		521,000	4542.46		5,106		1,101		1,101	(4,095)				2,041		0001
INDE/SP/A05I3																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/07/2022	12/07/2023		3,592,000	3933.92	118,895			186,802		186,802	79,703				11,891		0001
INDE/SP/C1759N																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	04/10/2023	04/10/2024		630,000	4109.11		8,001		10,021		10,021	2,020				2,783		0001
INDE/SP/A05P97																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/27/2022	11/27/2023		2,600,000	3963.94	65,520			100,786		100,786	43,489				8,334		0001
INDE/SP/C1749A																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/01/2022	12/01/2023		5,331,000	4076.57	129,543			189,016		189,016	87,189				17,314		0001
INDE/SP/C1759B																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/28/2022	10/27/2023		636,000	100	4,706			95,861		95,861	(509)				1,816		0001
INDE/SP/E009AF																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	08/09/2022	08/09/2023		2,149,000	4122.47	58,453			95,861		95,861	56,971				3,557		0001
INDE/SP/C1759B																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/06/2022	09/06/2023		514,000	4308.78	9,920						(522)				1,109		0001
INDE/SP/E008C																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	11/08/2022	11/08/2023		3,245,000	100	71,390			113,510		113,510	39,920				9,720		0001
INDE/SP/E005SZ																						
Purchased Call/Citi	Dynamic Asset Detector		Equity/Index	CITIBANK NA	11/27/2018	12/26/2023		78,615	99.97	359			1,016		1,016	605				275		0001
5 ER Index/D040DESV																						
Purchased Call/Citi	Dynamic Asset Detector		Equity/Index	CITIBANK NA	11/27/2018	12/07/2023		81,227	99.97	412			1,214		1,214	894				269		0001
5 ER Index/D040D5M																						
Purchased Call/Citi	Dynamic Asset Detector		Equity/Index	CITIBANK NA	11/27/2018	12/22/2023		67,086	100.34	236			827		827	503				232		0001
5 ER Index/D040F5M																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/05/2023	05/06/2024		397,000	100		2,561		5,120		5,120	2,559				1,555		0001
INDE/SP/E00J54																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	01/30/2023	01/29/2024		6,486,000	4017.77		211,120		282,917		282,917	81,797				24,812		0001
INDEX/SPX82HSR	FixedAnnuity Hedge ...	N/A	Equity/Index	BARCLAYS PLC	11/29/2022	11/29/2023		2,009,000	3957.63	66,900			104,239		104,239	45,384				6,482		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	04/27/2023	04/29/2024		1,206,000	4135.35		32,803		40,790		40,790	7,387				5,503		0001
INDEX/SPX82OSN	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/15/2023		90,813	98.99	410			1,168		1,168	707				308		0001
Dynamic Asset Detector	FixedAnnuity Hedge ...	N/A	Equity/Index	BARCLAYS PLC	11/08/2022	11/08/2023		3,340,000	3828.11	75,150			125,925		125,925	49,519				10,005		0001
5 ER Index/ODA04DE63	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	04/06/2023	04/05/2024		569,000	4653.04		2,617		2,941		2,941	323				2,482		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	12/09/2022	12/08/2023		378,000	4343.56	6,880			1,291		1,291	(1,576)				1,255		0001
INDEX/SPX0039J	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	12/20/2022	12/20/2023		656,000	4394.86	5,576			1,732		1,732	(2,872)				2,298		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BARCLAYS PLC	08/08/2022	08/07/2023		3,415,000	4140.06	95,620			155,714		155,714	93,623				5,509		0001
INDEX/SPX817SL	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/06/2023		98,645	100.41	510			1,513		1,513	884				326		0001
Dynamic Asset Detector	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/19/2024		134,589	98.75	469			1,054		1,054	676				502		0001
5 ER Index/ODA04DE51	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/27/2023		80,977	99.95	620			1,814		1,814	708				110		0001
Dynamic Asset Detector	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	04/12/2023	04/12/2024		406,000	4803.44		2,233		3,781		3,781	1,548				1,800		0001
5 ER Index/ODA049M	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	07/06/2022	07/03/2023		183,000	100	1,556			2,377		2,377	933				83		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/11/2023		89,584	100.02	717			2,002		2,002	694				152		0001
INDEX/SPX006S	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	05/08/2023	05/07/2024		1,078,000	100		13,367		32,007		32,007	18,940				4,983		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	09/19/2022	09/19/2023		438,000	3899.89	7,096			11,799		11,799	5,049				1,032		0001
INDEX/SPX001S2	FixedAnnuity Hedge ...	N/A	Equity/Index	BARCLAYS PLC	11/16/2022	11/16/2023		1,048,000	3958.79	34,479			54,819		54,819	24,299				3,234		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	12/27/2022	12/27/2023		698,000	4309.82	9,214			8,966		8,966	584				2,451		0001
INDEX/SPX005F3	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	01/09/2023	01/09/2024		318,000	4193.57		7,282		12,983		12,983	5,301				1,156		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BARCLAYS PLC	10/24/2022	10/20/2023		1,377,699	3753	40,379			70,194		70,194	27,512				5,478		0001
INDEX/SPX817Z9	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	01/13/2023	01/16/2024		453,000	4468.98		3,986		1,241		1,241	(2,746)				1,677		0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	06/02/2023	06/03/2024		487,000	4282.37		5,765		6,363		6,363	597				2,395		0001
INDEX/SPX006S4	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/21/2023		199,971	98.92	1,222			3,387		3,387	1,405				192		0001
Dynamic Asset Detector	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/04/2023		134,353	100.04	1,016			3,006		3,006	1,224				208		0001
5 ER Index/ODA0654	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/04/2023		134,353	100.04	1,016			3,006		3,006	1,224				208		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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/SP50045Z	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/19/2022	07/11/2023		338,190	4289	4,837	.....	.....	.....	.....	.....	.....(198)	.....	.....	.....	.....284	.....	0001
Purchased Call/SP 500 INDEX/SP500059P	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/15/2022	07/17/2023		414,000	4098.97	13,082	.....	.....	.....	.....	.....	.....(1,284)	.....	.....	.....	.....447	.....	0001
Purchased Call/SP 500 INDEX/SP500068M	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/19/2022	07/19/2023		619,000	4521.29	4,766	.....	.....	.....	.....	.....	.....(30)	.....	.....	.....	.....706	.....	0001
Purchased Call/SP 500 INDEX/SP500093V	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	01/06/2023	01/08/2024		493,000	4428.71	.....	4,338	.....	2,072	.....	2,072	(2,260)	.....	.....	.....	.....1,788	.....	0001
Purchased Call/SP 500 INDEX/SP5017258	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	10/24/2022	10/20/2023		3,576,371	3753	41,084	.....	67,430	.....	.....	67,430	24,316	.....	.....	.....	.....9,905	.....	0001
Purchased Call/SP 500 INDEX/SP500049R	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/12/2022	07/07/2023		643,388	4235	10,372	.....	.....	.....	.....	.....	.....(263)	.....	.....	.....	.....446	.....	0001
Purchased Call/SP 500 INDEX/SP500068L	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/19/2022	07/19/2023		482,000	4216.98	12,966	.....	.....	.....	.....	.....	.....(381)	.....	.....	.....	.....550	.....	0001
Dynamic Asset Detector Purchased Call/0404E54	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/14/2023		76,527	98.98	374	.....	1,094	.....	.....	1,094	639	.....	.....	.....	.....259	.....	0001
Dynamic Asset Detector Purchased Call/0404E55	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/14/2023		75,052	98.82	584	.....	1,677	.....	.....	1,677	635	.....	.....	.....	.....132	.....	0001
Purchased Call/SP 500 INDEX/SP500543Z	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	07/19/2022	07/19/2023		522,000	100	3,915	.....	.....	.....	.....	.....	.....(162)	.....	.....	.....	.....595	.....	0001
Purchased Call/SP 500 INDEX/SP501705X	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	05/15/2023	05/13/2024		2,999,000	4158.28	.....	92,369	.....	113,506	.....	113,506	21,137	.....	.....	.....	.....13,996	.....	0001
Purchased Call/SP 500 INDEX/SP500055S	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	07/15/2022	07/14/2023		680,000	3863.16	12,240	.....	21,323	.....	.....	21,323	9,586	.....	.....	.....	.....666	.....	0001
Purchased Call/SP 500 INDEX/SP5017150	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	10/13/2022	10/13/2023		442,000	3669.91	6,851	.....	11,784	.....	.....	11,784	3,989	.....	.....	.....	.....1,185	.....	0001
Dynamic Asset Detector Purchased Call/0404E65	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/01/2023		53,965	98.73	430	.....	1,780	.....	.....	1,780	668	.....	.....	.....	.....112	.....	0001
Dynamic Asset Detector Purchased Call/0404E66	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/15/2023		66,557	98.98	501	.....	1,467	.....	.....	1,467	613	.....	.....	.....	.....153	.....	0001
Purchased Call/SP 500 INDEX/SP500049S	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/13/2023		102,893	98.87	703	.....	2,156	.....	.....	2,156	1,072	.....	.....	.....	.....276	.....	0001
Purchased Call/SP 500 INDEX/SP5000K50	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	09/28/2022	09/28/2023		596,000	3719.04	6,020	.....	10,004	.....	.....	10,004	3,501	.....	.....	.....	.....1,480	.....	0001
Purchased Call/SP 500 INDEX/SP500056A	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	01/17/2023	01/17/2024		556,000	4228.43	.....	14,178	.....	20,492	.....	20,492	6,314	.....	.....	.....	.....2,063	.....	0001
Purchased Call/SP 500 INDEX/SP500559K	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	01/23/2023	01/23/2024		545,000	4301.2	.....	11,064	.....	11,657	.....	11,657	594	.....	.....	.....	.....2,052	.....	0001
Purchased Call/SP 500 INDEX/SP500055R	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	01/27/2023	01/26/2024		454,000	4593.63	.....	2,088	.....	240	.....	240	(1,849)	.....	.....	.....	.....1,722	.....	0001
Purchased Call/SP 500 INDEX/SP5000546	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	02/06/2023	02/06/2024		492,000	4485.19	.....	5,953	.....	2,493	.....	2,493	(3,460)	.....	.....	.....	.....1,914	.....	0001
Purchased Call/SP 500 INDEX/SP5017151	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/04/2022	11/06/2023		397,000	3981.13	15,801	.....	26,399	.....	.....	26,399	14,088	.....	.....	.....	.....2,248	.....	0001
Purchased Call/SP 500 INDEX/SP5000930	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ..	04/13/2023	04/12/2024		507,000	4146.22	.....	8,873	.....	11,076	.....	11,076	2,203	.....	.....	.....	.....	.....	0001
Dynamic Asset Detector Purchased Call/0404E5A	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/08/2023		81,146	99.81	626	.....	1,815	.....	.....	1,815	701	.....	.....	.....	.....133	.....	0001
Dynamic Asset Detector Purchased Call/0404E5A	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/31/2023		59,324	100.16	452		1,317			1,317	532				122		0001

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Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770XK43ZE78	08/17/2022	08/17/2023		331,000	4274.04	5,882			8,143		8,143	5,204						0001
INDEX/SP/E00B8X																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H88C BANK PLC 11EB1N30JCE0V/HHR804	08/18/2022	08/18/2023		428,000	4864.87	2,183						(7)						0001
INDEX/SP/E00C3A																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331LVC2KXK57YV54	08/29/2022	08/25/2023		1,945,000	100	16,271						(2,237)				3,821		0001
INDEX/SP/E00D5H																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 656SEF7UP5170UK5573	12/07/2022	12/07/2023		638,000	3893.92	10,581			16,170		16,170	6,619				2,112		0001
INDEX/SP/C17590																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 656SEF7UP5170UK5573	12/08/2022	12/08/2023		3,282,000	3863.51	79,337			120,981		120,981	51,444				10,392		0001
INDEX/SP/C1758X																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4R0TD8PU41	02/02/2022	02/02/2024		456,000	4687.6		2,736		90		90	(2,646)				1,758		0001
INDEX/SP/A05H65																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4R0TD8PU41	02/03/2023	02/02/2024		574,000	4601.83		4,305		440		440	(3,865)				2,213		0001
INDEX/SP/A05H9B																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4R0TD8PU41	02/10/2023	02/12/2024		477,000	4640.63		2,767		257		257	(2,509)				1,881		0001
INDEX/SP/A05I94																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4R0TD8PU41	03/13/2023	03/11/2024		3,121,000	3855.76	91,445			132,494		132,494	41,049				13,043		0001
INDEX/SP/A04S1																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770XK43ZE78	02/17/2023	02/20/2024		570,000	4079.09		9,120		12,110		12,110	2,980				2,287		0001
INDEX/SP/F00753																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8HI6C71XB11	12/01/2022	11/30/2023		2,468,467	4080	78,269			115,379		115,379	54,911				7,991		0001
INDEX/SP/B21B89																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770XK43ZE78	10/10/2022	10/10/2023		450,000	3612.39	7,280			12,524		12,524	4,005				1,189		0001
INDEX/SP/E00C62																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H88C BANK PLC 11EB1N30JCE0V/HHR804	01/04/2023	01/03/2024		321,228	4383		2,943		2,729		2,729	(213)				1,150		0001
INDEX/SP/F0019K																						
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/QD404P5A	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	12/27/2023		125,845	99.95	573			1,620		1,620	985				442		0001
INDEX/SP/E0095A																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4R0TD8PU41	02/03/2023	02/02/2024		578,000	4619.4		3,295		221		221	(3,073)				2,228		0001
INDEX/SP/A05H6A																						
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/QD404S5	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	10/26/2023		66,069	100.26	440			1,346		1,346	686				188		0001
INDEX/SP/E0094S																						
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/QD404S7	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	01/30/2024		93,931	100.79	282			524		524	341				360		0001
INDEX/SP/A05H6A																						
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/QD404J61	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	03/01/2024		95,963	99.5	518			1,407		1,407	706				393		0001
INDEX/SP/E0094X																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770XK43ZE78	07/12/2022	07/10/2023		302,000	100	2,960			4,824		4,824	2,094				250		0001
INDEX/SP/E0094X																						
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/QD404S8	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	10/04/2023		77,241	99.97	547			1,657		1,657	780				188		0001
INDEX/SP/E0094X																						
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/QD404S8	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	10/25/2023		204,331	100.19	1,378			4,198		4,198	2,106				578		0001
INDEX/SP/E0094X																						
Purchased Call/Citi	Dynamic Asset Detector																					
5 ER Index/QD404S9	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	02/13/2024		71,879	99.94	376			1,035		1,035	541				284		0001
INDEX/SP/E0094X																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4R0TD8PU41	12/23/2022	12/22/2023		582,000	4375.41	5,878			2,005		2,005	(2,719)				2,015		0001
INDEX/SP/A05F98																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H88C BANK PLC 11EB1N30JCE0V/HHR804	08/18/2022	08/18/2023		258,000	100	1,883			2,582		2,582	1,567				473		0001
INDEX/SP/E00C32																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 656SEF7UP5170UK5573	10/04/2022	10/04/2023		362,000	4003.22	14,263			17,181		17,181	8,923				928		0001
INDEX/SP/B175L																						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/SP 500 INDEX/SP62NS8	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U8HIG37Y8U11	04/03/2023	03/28/2024		1,319,089	4109		25,580		32,772		32,772	7,191					5,894	0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/QD0405S2	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	08/20/2024		81,288	208.02	2,491			4,113		4,113	2,047					434	0001	
Dynamic Asset Detector Purchased Call/SP 500 INDEX/QD04048A	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	10/23/2023		68,885	100.03	461			1,413		1,413	717					183	0001	
Purchased Call/SP 500 INDEX/SPX17FE	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC 656SEF7UP517OUK5573	06/12/2023	06/11/2024		3,058,000	4338.93	100,914	100,914		108,807		108,807	7,893					14,908	0001	
Purchased Call/SP 500 INDEX/SPX007SM	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	02/21/2023	02/16/2024		2,625,000	100	35,438	35,438		59,627		59,627	24,190					10,441	0001	
Purchased Call/SP 500 INDEX/SPX00NS0	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	09/28/2022	09/22/2023		1,717,352	3693	27,286			48,358		48,358	16,864					4,119	0001	
Purchased Call/SP 500 INDEX/SPX17D90	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC 656SEF7UP517OUK5573	05/08/2023	05/07/2024		1,667,000	4138.12	45,342	45,342		55,928		55,928	10,585					7,706	0001	
Dynamic Asset Detector Purchased Call/Citi ti 5 ER Index/QD0403ST	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	07/08/2024		84,401	207.35	2,730			4,531		4,531	2,290					427	0001	
Dynamic Asset Detector Purchased Call/Citi ti 5 ER Index/QD0406ST	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	08/29/2024		64,482	208.96	1,986			3,066		3,066	1,547					348	0001	
Dynamic Asset Detector Purchased Call/SP 500 INDEX/QD0408S5	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	09/25/2024		127,706	209.8	3,433			5,636		5,636	2,895					711	0001	
Purchased Call/SP 500 INDEX/SPX0009K	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	10/12/2022	10/12/2023		455,000	3577.03	7,280			12,669		12,669	3,901					1,214	0001	
Purchased Call/SP 500 INDEX/SPX00NSB	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY ... 17351LV2K0KX57YV54	05/15/2023	05/10/2024		1,216,000	100	17,632	17,632		34,734		34,734	17,102					5,648	0001	
Purchased Call/SP 500 INDEX/SPX00JS0	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	05/08/2023	05/07/2024		1,234,000	100	32,948	32,948		39,795		39,795	6,847					5,704	0001	
Purchased Call/SP 500 INDEX/SPX00588	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	02/02/2023	02/02/2024		248,000	100	1,860	1,860		2,237		2,237	377					956	0001	
Purchased Call/SP 500 INDEX/SPX00NS9	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	10/07/2022	10/06/2023		842,000	3639.66	13,472			23,013		23,013	7,559					2,181	0001	
Purchased Call/SP 500 INDEX/SPX00NSC	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY ... 17351LV2K0KX57YV54	05/15/2023	05/14/2024		3,046,000	100		32,288		61,220		61,220	28,932					14,238	0001	
Dynamic Asset Detector Purchased Call/Citi ti 5 ER Index/QD0405M	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	08/11/2023		63,676	100.39	495			1,423		1,423	540					108	0001	
Dynamic Asset Detector Purchased Call/Citi ti 5 ER Index/QD0407SM	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	09/13/2023		79,775	99.93	605			1,762		1,762	724					181	0001	
Dynamic Asset Detector Purchased Call/Citi ti 5 ER Index/QD04068A	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	09/22/2023		71,594	100	542			1,573		1,573	647					172	0001	
Dynamic Asset Detector Purchased Call/SP 500 INDEX/QD0403SB	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57O2Z1Z7FF327IEFA76	11/27/2018	06/21/2024		77,875	208.67	2,351			3,768		3,768	1,929					385	0001	
Purchased Call/SP 500 INDEX/SPX0088H	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	03/15/2023	03/15/2024		180,000	100	1,458	1,458		1,945		1,945	487					758	0001	
Purchased Call/SP 500 INDEX/SPX007SL	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	07/25/2022	07/24/2023		2,196,000	100	99,951	99,951		98,026		98,026	45,742					2,816	0001	
Purchased Call/SP 500 INDEX/SPX0008C	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	07/29/2022	07/28/2023		533,000	100	3,891	3,891		5,665		5,665	3,139					738	0001	
Purchased Call/SP 500 INDEX/SPX00J5A	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY ... 17351LV2K0KX57YV54	09/21/2022	09/20/2023		1,241,000	100	16,381	16,381					(2,311)					2,941	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/31/2022	08/31/2023		866,000	...	7,817	...	...	12,710		12,710	5,821	...	...	...	1,249	...	0001
INDE X/SP500P54	Purchased Cal l /S&P 500	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U3PHI6C71XB011	05/22/2023	05/20/2024		532,000	...	100	15,641	...	17,448		17,448	1,807	...	...	...	2,510	...	0001
INDE X/SP502R5C	Purchased Cal l /S&P 500	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U3PHI6C71XB011	03/22/2023	03/22/2024		4,447,000	3886.97	...	111,175	...	153,190		153,190	42,015	...	...	...	18,982	...	0001
INDE X/SP5021NSV	Purchased Cal l /S&P 500	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1B/P4R0TD8PU41	04/06/2023	04/08/2024		715,000	4611.99	...	4,219	...	5,735		5,735	1,516	...	...	...	3,148	...	0001
INDE X/SP50003P	Purchased Cal l /S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	09/15/2022	09/15/2023		1,216,000	3901.35	7,174	...	11,581	...		11,581	4,767	...	...	...	2,793	...	0001
INDE X/SP5001S8	Purchased Cal l /S&P 500	N/A	Equi ty/Index	BARCLAYS PLC G5G5EF7/UP5170UK5573	06/13/2023	06/13/2024		424,000	4369.01	...	8,014	...	8,536		8,536	522	...	...	...	2,073	...	0001
INDE X/SP1C17F56	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... 17331LV2QXKX5T7X164	10/03/2022	09/29/2023		1,122,000	100	15,484	...	15,689	...		15,689	1,786	...	...	...	2,801	...	0001
INDE X/SP5000M9	Purchased Cal l /S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	07/20/2022	07/20/2023		726,000	100	21,054	...	34,287	...		34,287	15,391	...	...	...	860	...	0001
INDE X/SP5000S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC 11EB1W30UE0V/HHR804	12/09/2022	12/08/2023		595,000	100	3,803	...	5,290	...		5,290	2,001	...	...	...	1,943	...	0001
INDE X/SP5007SP	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC 11EB1W30UE0V/HHR804	07/25/2022	07/21/2023		431,818	4563	2,985	...	...	...		...	(17)	...	...	...	518	...	0001
INDE X/SP50009C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC 11EB1W30UE0V/HHR804	08/04/2022	08/04/2023		588,000	4687.72	6,644	...	...	...		...	(20)	...	...	...	910	...	0001
INDE X/SP5000A50	Purchased Cal l /S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/11/2022	08/11/2023		608,000	4207.27	6,384	...	9,655	...		9,655	5,806	...	...	...	1,031	...	0001
INDE X/SP5000P9T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1B/P4R0TD8PU41	04/14/2023	04/15/2024		530,000	4644.5	...	2,809	...	3,840		3,840	1,031	...	...	...	2,362	...	0001
INDE X/SP50A8.S0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02N6B1B/P4R0TD8PU41	03/20/2023	03/18/2024		2,531,000	3951.57	...	75,171	...	104,595		104,595	29,425	...	...	...	10,722	...	0001
INDE X/SP5000986	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC 11EB1W30UE0V/HHR804	08/05/2022	08/04/2023		688,000	4708.94	5,512	...	...	...		...	(16)	...	...	...	1,067	...	0001
INDE X/SP5000850	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/02/2022	08/02/2023		1,078,000	100	28,028	...	44,376	...		44,376	23,416	...	...	...	1,621	...	0001
INDE X/SP5000985	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/03/2022	08/03/2023		647,000	100	18,763	...	28,558	...		28,558	16,114	...	...	...	987	...	0001
INDE X/SP5021LSY	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U3PHI6C71XB011	03/14/2023	03/13/2024		2,313,456	3856	...	42,312	...	58,999		58,999	16,887	...	...	...	9,706	...	0001
INDE X/SP5000883	Purchased Cal l /S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	07/27/2022	07/27/2023		1,083,000	100	31,732	...	51,001	...		51,001	25,138	...	...	...	1,473	...	0001
INDE X/SP5000190	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	12/20/2022	12/20/2023		878,000	3821.62	14,399	...	22,516	...		22,516	8,117	...	...	...	3,022	...	0001
INDE X/SP50008V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/17/2022	08/17/2023		810,000	100	23,409	...	33,243	...		33,243	20,236	...	...	...	1,469	...	0001
INDE X/SP51G19XK	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUSPUB1BP08X5P93	07/12/2022	07/12/2023		169,000	100	1,707	...	2,696	...		2,696	1,017	...	...	...	153	...	0001
INDE X/SP5000S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC 11EB1W30UE0V/HHR804	10/12/2022	10/12/2023		309,000	100	1,947	...	5	...		5	(1,107)	...	...	...	825	...	0001
Purchased Cal l /Deutsche Bank																						
OPCI US 5% Volatility																						
Control																						
INDE X/D0R416550	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFX1VNS180621K66	01/17/2023	01/17/2024		108,511	3848.25	...	1,834	...	1,414		1,414	(420)	...	...	...	403	...	0001
Purchased Cal l /Citi																						
Dynamic Asset Detector																						
5 ER Index/D0A0403N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321NEFA76	11/27/2018	07/05/2024		88,572	207.75	2,847	...	4,646	...		4,646	2,404	...	...	...	452	...	0001
Purchased Cal l /Citi																						
Dynamic Asset Detector																						
5 ER Index/D0A0408T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321NEFA76	11/27/2018	10/04/2024		74,159	211.36	2,011	...	2,884	...		2,884	1,510	...	...	...	417	...	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC	10/13/2022	10/13/2023		332,000	100	2,656						(2,019)				890		0001
INDEX/SP/EO080																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/14/2022	10/13/2023		439,000	100	3,073			1,505		1,505	(221)				1,177		0001
INDEX/SP/EO097																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/14/2022	10/13/2023		343,000	100	2,230						(547)				920		0001
INDEX/SP/EO098																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	04/17/2023	04/15/2024		1,851,000	4151.32		53,679		67,278		67,278	13,599				8,250		0001
INDEX/SP/A0034																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA	07/11/2022	07/07/2023		2,068,318	31338	51,631			102,790		102,790	32,105				1,432		0001
INDEX/SP/Y21XSR																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC	10/06/2022	10/06/2023		462,000	4156.42	9,841			4,670		4,670	1,159				1,197		0001
INDEX/SP/EO063																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/DOA0495Y	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/18/2023		83,772	100.16	693			1,870		1,870	815				153		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/DOA0496Y	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/07/2023		69,221	99.84	533			1,534		1,534	607				150		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/DOA0498M	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/13/2023		78,817	99.95	534			1,645		1,645	827				211		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/DOA0496	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/16/2024		71,291	100.09	253			593		593	373				264		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/DOA04985	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/08/2024		76,092	211.69	2,035			2,895		2,895	1,510				430		0001
Purchased Call/SP 500																						
INDEX/SP/Y0085E																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	02/15/2023	02/15/2024		2,290,000	100		55,632		70,390		70,390	14,759				9,049		0001
INDEX/SP/Y0085I																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/18/2022	10/18/2023		630,000	3719.98	10,773			18,479		18,479	6,347				1,729		0001
INDEX/SP/EO099I																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	03/08/2023	03/08/2024		3,138,000	100		76,567		100,040		100,040	23,473				13,037		0001
INDEX/SP/Y0049U																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	08/31/2022	08/31/2023		373,000	100	10,332			16,085		16,085	6,958				769		0001
INDEX/SP/EO0951																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC	03/06/2023	03/01/2024		294,000	100		2,940		8,131		8,131	5,191				1,204		0001
INDEX/SP/Y0049P																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	03/29/2023	03/28/2024		469,000	100		3,564		7,077		7,077	3,512				2,024		0001
INDEX/SP/Y009ND																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC	03/03/2023	03/04/2024		345,000	100		2,415		8,054		8,054	5,639				1,422		0001
INDEX/SP/Y009S5																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC	03/17/2023	03/19/2024		481,000	4323.97		6,830		21,572		21,572	14,742				2,041		0001
INDEX/SP/Y003X																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC	02/28/2023	02/28/2024		516,000	100		4,283		10,478		10,478	6,196				2,105		0001
INDEX/SP/Y0085X																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	03/20/2023	03/18/2024		804,000	100		22,190		23,183		23,183	6,992				3,406		0001
INDEX/SP/Y003N																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	12/09/2022	12/11/2023		407,000	3934.38	7,000			10,632		10,632	4,180				1,364		0001
INDEX/SP/EO01SH																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/DOA04086	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/01/2023		56,059	99.48	303			903		903	506				182		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/DOA040F5T	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/08/2024		65,506	99.88	259			662		662	414				238		0001
Purchased Call/SP 500																						
INDEX/SP/Y0049J																						
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	MORGAN STANLEY	03/08/2023	03/04/2024		2,306,000	100		39,280		80,143		80,143	41,863				9,504		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP5E00SI1	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/06/2022	12/06/2023		249,000	100	1,643			2,253		2,253	860					822	0001	
Purchased Call/SP 500 INDEX/SP5E00DS6	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	08/23/2022	08/23/2023		781,000	100	20,853			31,574		31,574	16,721					1,502	0001	
Purchased Call/SP 500 INDEX/SP5E00DS2	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	10/19/2022	10/19/2023		655,000	3685.16	10,153			17,393		17,393	5,949					1,806	0001	
Purchased Call/SP 500 INDEX/SP5P00DSN	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/06/2023	03/05/2024		523,000	4599.01		2,824		2,042		2,042	(783)					2,160	0001	
Purchased Call/SP 500 INDEX/SP5E00DSH	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/12/2022	10/12/2023		461,000	3970.5	12,032			29,257		29,257	16,215					1,230	0001	
Purchased Call/SP 500 INDEX/SP5E00DS6	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/28/2022	07/28/2023		418,000	4479.67	6,521						(32)					579	0001	
Purchased Call/SP 500 INDEX/SP5E00DSV	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	04/04/2023	04/03/2024		1,737,000	100		25,013		43,653		43,653	18,640					7,580	0001	
Purchased Call/SP 500 INDEX/SP5E00DS2	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/26/2022	07/26/2023		454,000	4395.5	5,947						(65)					806	0001	
Purchased Call/SP 500 INDEX/SP5E00DS6	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	08/24/2022	08/24/2023		444,000	100	12,432			18,907		18,907	10,088					862	0001	
Purchased Call/SP 500 INDEX/SP5E00DSH	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/05/2022	08/07/2023		477,000	4447.79	11,353						(56)					770	0001	
Purchased Call/SP 500 INDEX/SP5E00FS0	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/02/2022	09/01/2023		405,000	4297.06	8,222						(382)					841	0001	
Purchased Call/SP 500 INDEX/SP5Y21XST	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	07/11/2022	07/07/2023		1,833,000	100	17,414						(203)					1,289	0001	
Purchased Call/SP 500 INDEX/SP5E00ASL	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	08/10/2022	08/09/2023		1,682,000	100	26,407						(59)					2,784	0001	
Purchased Call/SP 500 INDEX/SP5A05DS6	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	04/17/2023	04/16/2024		1,707,000	4151.32		52,917		66,380		66,380	13,463					7,621	0001	
Purchased Call/SP 500 INDEX/SP5E00ASA	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	08/08/2022	08/08/2023		1,989,000	100	48,437			75,429		75,429	41,591					3,218	0001	
Purchased Call/SP 500 INDEX/SP5K1TESR	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	05/31/2023	05/31/2024		385,000	4779.83		6,815		8,040		8,040	1,226					1,847	0001	
Purchased Call/SP 500 INDEX/SP5E00S6L	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	08/05/2022	08/07/2023		259,000	100	1,943			2,854		2,854	1,586					418	0001	
Purchased Call/SP 500 INDEX/SP5R2ESZ	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	01/03/2023	12/29/2023		3,985,401	3840		138,801		230,578		230,578	91,777					14,071	0001	
Purchased Call/SP 500 INDEX/SP5E00XSB	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/09/2022	12/08/2023		669,000	100	5,352			2,900		2,900	59					2,222	0001	
Purchased Call/SP 500 INDEX/SP5R2BSH	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	11/10/2022	11/09/2023		1,170,502	32514	34,934			46,660		46,660	13,954					3,520	0001	
Purchased Call/SP 500 INDEX/SP5E00N60	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/05/2022	10/05/2023		481,000	4227.82	9,139			413		413	(1,798)					1,240	0001	
Purchased Call/SP 500 INDEX/SP5E00S9J	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/05/2022	08/04/2023		389,000	100	3,288						(245)					602	0001	
Purchased Call/SP 500 INDEX/SP5E00S9P	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/16/2022	08/16/2023		404,000	4632.4	8,120						(18)					725	0001	
Purchased Call/SP 500 INDEX/SP5E00D57	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/23/2022	08/23/2023		417,000	4405.35	11,384						(117)					802	0001	
Purchased Call/SP 500 INDEX/SP5E00SHI	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/13/2022	09/13/2023		623,000	3932.69	10,030			16,475		16,475	7,335					1,412	0001	
Purchased Call/SP 500 INDEX/SP5E00ESU	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/30/2022	08/30/2023		397,000	4326.98	9,290						(287)					811	0001	
Purchased Call/SP 500 INDEX/SP5E00DSV	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/30/2022	08/30/2023		630,000	4584.08	4,914						(65)					1,288	0001	
Purchased Call/SP 500 INDEX/SP5E00MS3	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/26/2022	09/26/2023		715,000	3655.04	4,147			6,909		6,909	2,254					1,755	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/SP 500 INDEX/SP/F008SV	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH3ZE78	05/10/2023	05/08/2024	.....	1,072,000	100	.....	16,509	.....	29,942	.....	29,942	13,433	.....	.....	.....	4,364	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA040KSV	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	04/01/2024		53,199	98.99	312			824		824	373					231		0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA040LSZ	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	04/05/2024		82,695	100.32	400			1,288		1,288	574					362		0001	
Purchased Call/SP 500 INDEX/SP/F0008Y	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1N30JCE0V1HR804	08/26/2022	08/25/2023	.....	627,000	4246.34	22,886	.....	.....	.....	.....	.....	.....(818)	.....	.....	.....	1,228	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/F00PFE	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1N30JCE0V1HR804	09/01/2022	09/01/2023		423,000	4302.05	10,025						(394)					879		0001	
Purchased Call/SP 500 INDEX/SP/F00PSE	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH3ZE78	08/29/2022	08/29/2023	.....	1,087,000	100	28,697	.....	.....	44,565	.....	44,565	21,109	.....	.....	.....	2,204	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA0408SZ	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	10/09/2024	.....	96,398	211.73	2,600	.....	.....	3,632	.....	3,632	1,864	.....	.....	.....	545	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA0408SH	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	11/01/2024	.....	186,746	213.5	4,225	.....	.....	6,144	.....	6,144	3,320	.....	.....	.....	1,082	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA0408N	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	12/06/2024	.....	77,854	216.04	1,721	.....	.....	2,032	.....	2,032	1,063	.....	.....	.....	467	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA0407SZ	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	09/20/2024	.....	62,937	209.87	1,835	.....	.....	2,785	.....	2,785	1,449	.....	.....	.....	349	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA0409ST	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	10/14/2024	.....	98,886	212.17	2,351	.....	.....	3,642	.....	3,642	1,904	.....	.....	.....	562	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/G13N/E	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K9P83	07/12/2022	07/07/2023	.....	386,039	3899	5,369	.....	.....	9,779	.....	9,779	4,593	.....	.....	.....	267	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/C17ESJ	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC G53SEF7UP5170UK5573	06/01/2023	05/31/2024	.....	3,063,815	4180	128,941	.....	.....	146,209	.....	146,209	19,268	.....	.....	.....	14,698	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/F00KSE	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH3ZE78	05/15/2023	05/14/2024	.....	1,249,000	100	.....	33,848	.....	40,130	.....	40,130	6,282	.....	.....	.....	5,838	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/F00088	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1N30JCE0V1HR804	07/29/2022	07/28/2023	.....	465,000	4808.99	5,198	.....	.....	.....	.....	.....	.....(15)	.....	.....	.....	631	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/G13JSD	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K9P83	07/07/2022	07/05/2023	.....	429,116	3831	5,733	.....	.....	9,506	.....	9,506	4,060	.....	.....	.....	251	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/G13JUS	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K9P83	07/08/2022	07/06/2023	.....	722,875	3845	4,395	.....	.....	7,130	.....	7,130	3,000	.....	.....	.....	463	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/G13JST	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K9P83	07/08/2022	07/06/2023	.....	576,782	3845	5,807	.....	.....	9,582	.....	9,582	4,101	.....	.....	.....	370	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/F0008A	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH3ZE78	10/07/2022	10/06/2023	.....	423,000	100	2,792	.....	.....	4,257	.....	4,257	1,236	.....	.....	.....	1,086	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/F00P8J	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH3ZE78	04/04/2023	04/04/2024	.....	825,000	100	.....	22,523	.....	27,977	.....	27,977	5,455	.....	.....	.....	3,606	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/F0008P	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH3ZE78	04/17/2023	04/17/2024	.....	1,325,000	100	.....	34,715	.....	42,408	.....	42,408	7,693	.....	.....	.....	5,926	.....	0001	.....	
Purchased Call/SP 500 INDEX/SP/F0008R	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH3ZE78	04/26/2023	04/26/2024	.....	969,000	100	.....	25,605	.....	31,806	.....	31,806	6,201	.....	.....	.....	4,354	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA04078S	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	08/30/2024	.....	57,411	209.66	1,696	.....	.....	2,573	.....	2,573	1,321	.....	.....	.....	310	.....	0001	.....	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA040CS3	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321IEFA76	11/27/2018	11/27/2023		146,525	100.21	815			2,443		2,443	1,352				470		0001		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040(\$)	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/02/2024		59,166	99.82	241			614		614	372				228		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040(\$)	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/06/2024		108,156	217.23	2,444			2,545		2,545	1,344				649		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040(\$)	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/17/2023		62,869	99.93	426			1,306		1,306	666				172		0001
Purchased Call/S&P 500 INDEX/SPX000585	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	03/13/2023	03/08/2024		391,832	4293		4,782		17,778		17,778	12,966				1,628		0001
Purchased Call/S&P 500 INDEX/SPX01305C	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	07/12/2022	07/07/2023		1,345,286	3889	7,593			13,425		13,425	6,063				932		0001
Purchased Call/S&P 500 INDEX/SPX000537	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	04/06/2023	04/08/2024		463,000	100		3,936		10,521		10,521	6,955				2,038		0001
Purchased Call/S&P 500 INDEX/SPX00535S	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE ..	04/20/2023	04/19/2024		536,000	4687.31		1,715		2,894		2,894	1,179				2,405		0001
Purchased Call/S&P 500 INDEX/SPX000988	FixedAnnuityHedge ...	N/A	Equity/Index	CAN IMPERIAL BK ...	08/03/2022	08/03/2023		453,000	4155.17	7,656			12,289		12,289	7,357				691		0001
Purchased Call/S&P 500 INDEX/SPX0059N	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE ..	04/13/2023	04/12/2024		431,000	4659.28		2,327		2,527		2,527	200				1,911		0001
Purchased Call/S&P 500 INDEX/SPX00930	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE ..	04/14/2023	04/16/2024		576,000	4375.55		13,306		23,711		23,711	10,405				2,572		0001
Purchased Call/S&P 500 INDEX/SPX00059K	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	03/27/2023	03/27/2024		385,000	4522.45		2,041		5,387		5,387	3,346				1,659		0001
Purchased Call/S&P 500 INDEX/SPX0005N2	FixedAnnuityHedge ...	N/A	Equity/Index	CAN IMPERIAL BK ...	10/05/2022	10/05/2023		431,000	100	11,896			18,869		18,869	6,477				1,111		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040(\$S)	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/17/2024		75,813	99.67	270			618		618	396				281		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040(\$D)	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/19/2024		90,526	100.08	303			651		651	420				338		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040(\$K)	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/26/2024		120,613	99.82	349			615		615	403				457		0001
Purchased Call/Dutsche Bank CBO1 US \$% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ..	03/08/2023	03/05/2024		181,086	3653.36		3,634		3,052		3,052	(582)				748		0001
Purchased Call/Dutsche Bank CBO1 US \$% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ..	03/17/2023	03/07/2024		104,950	3793.79		1,871		2,744		2,744	873				435		0001
Purchased Call/S&P 500 INDEX/SPX00236	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/22/2022	12/22/2023		718,000	100	4,954			17,251		17,251	12,923				2,486		0001
Purchased Call/S&P 500 INDEX/SPX0008R	FixedAnnuityHedge ...	N/A	Equity/Index	CAN IMPERIAL BK ...	08/01/2022	07/31/2023		2,967,000	4118.63	78,922			132,326		132,326	80,124				4,323		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040(\$1)	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/06/2025		64,301	220.27	1,180			1,133		1,133	619				387		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWFZ1(ONS)8621K86	03/27/2023	03/27/2024		106,765	3784.7		2,509		3,214		3,214	705					460	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWFZ1(ONS)8621K86	03/20/2023	03/20/2024		211,751	3998.9		826		1,115		1,115	290					900	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG19DL770XM43ZE78	04/03/2023	04/01/2024		3,248,000	100		81,850		101,614		101,614	19,764					14,122	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG19DL770XM43ZE78	04/27/2023	04/29/2024		571,000	100		14,561		17,360		17,360	2,800					2,606	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EBVN30JCE0V/HHR804	05/05/2023	05/03/2024		416,000	100		3,203		6,362		6,362	3,159					1,911	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE ... 02N8EB1B/P4R0TD8PU41	04/14/2023	04/16/2024		567,000	4613.47		3,629		5,284		5,284	1,655					2,531	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EBVN30JCE0V/HHR804	03/14/2023	03/14/2024		557,000	4330.82		7,185		22,645		22,645	15,460					2,341	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG19DL770XM43ZE78	03/06/2023	03/05/2024		339,000	100		3,356		4,415		4,415	1,059					1,400	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG19DL770XM43ZE78	09/26/2022	09/26/2023		545,000	3655.04	9,102		15,759		15,759		5,315					1,338	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3PH1G671XB11	05/18/2023	05/17/2024		1,663,129	4459		59,140		71,381		71,381	12,240					8,750	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EBVN30JCE0V/HHR804	03/14/2023	03/11/2024		633,301	4224		11,054		38,834		38,834	27,780					2,647	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE ... 02N8EB1B/P4R0TD8PU41	05/08/2023	05/08/2024		540,000	4138.12		9,936		12,123		12,123	2,187					2,500	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG19DL770XM43ZE78	09/20/2022	09/20/2023		747,000	3655.93	11,803		19,843		19,843		8,060					1,770	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWFZ1(ONS)8621K86	05/08/2023	05/08/2024		165,710	4040.74		713		925		925	213					767	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EBVN30JCE0V/HHR804	08/15/2022	08/15/2023		364,000	4600.09	8,081						(20)					646	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... 17331LV2K0KX5T7XV54	07/27/2022	07/25/2023		1,247,000	100	16,211						(606)					1,632	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG19DL770XM43ZE78	08/22/2022	08/21/2023		2,767,000	4137.99	86,054			134,127		134,127	79,378					5,222	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE ... 02N8EB1B/P4R0TD8PU41	05/01/2023	04/30/2024		1,939,622	4169		40,565		48,705		48,705	8,140					8,728	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3PH1G671XB11	01/03/2023	12/29/2023		2,914,181	3840		48,553		77,180		77,180	28,627					10,289	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3PH1G671XB11	11/07/2022	11/03/2023		2,298,225	32403	61,954			98,194		98,194	32,880					6,663	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EBVN30JCE0V/HHR804	08/25/2022	08/25/2023		628,000	4671.52	7,222						(33)					1,230	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EBVN30JCE0V/HHR804	08/26/2022	08/25/2023		511,000	4607.47	4,344						(40)					1,001	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EBVN30JCE0V/HHR804	08/26/2022	08/25/2023		1,280,000	4637.91	9,344						(65)					2,507	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EBVN30JCE0V/HHR804	12/19/2022	12/19/2023		452,000	100	3,661			5,850		5,850	2,643					1,551	0001	

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/23/2022	08/23/2023		186,000	100	1,488			2,186		2,186	1,158				358		0001
INDE/SP/E00089																						
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/05/2022	08/07/2023		385,000	100	9,086			13,833		13,833	7,687				621		0001
INDE/SP/E00096																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/CD/04018K	FixedAnnuity hedge ...	N/A	Equity/Index	CITIBANK NA ... E570Z1Z7FF327IEFA76	11/27/2018	02/16/2024		67,915	99.85	371			1,019		1,019	513				270		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/CD/040J84	FixedAnnuity hedge ...	N/A	Equity/Index	CITIBANK NA ... E570Z1Z7FF327IEFA76	11/27/2018	02/23/2024		88,023	100	468			1,279		1,279	654				355		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/CD/0409SZ	FixedAnnuity hedge ...	N/A	Equity/Index	CITIBANK NA ... E570Z1Z7FF327IEFA76	11/27/2018	10/17/2024		60,380	212.37	1,571			2,167		2,167	1,142				344		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/CD/040E9N	FixedAnnuity hedge ...	N/A	Equity/Index	CITIBANK NA ... E570Z1Z7FF327IEFA76	11/27/2018	12/06/2024		94,293	216.62	2,649			2,340		2,340	1,231				565		0001
Purchased Call/SP 500																						
INDE/SP/E000S6	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	12/09/2022	12/08/2023		680,000	3934.38	12,852			19,553		19,553	7,737				2,258		0001
Purchased Call/SP 500																						
INDE/SP/E000A8	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/11/2022	08/11/2023		500,000	4207.27	8,100			12,280		12,280	7,522				848		0001
Purchased Call/SP 500																						
INDE/SP/E000J9	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	05/08/2023	05/06/2024		637,000	100	17,836			21,571		21,571	3,735				2,940		0001
Purchased Call/SP 500																						
INDE/SP/E000J3	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/24/2022	08/24/2023		275,000	100	2,420			3,475		3,475	1,856				534		0001
Purchased Call/SP 500																						
INDE/SP/E000C31	FixedAnnuity hedge ...	N/A	Equity/Index	H8BC BANK PLC ... 11EB1W30JCE0V1HR804	08/18/2022	08/18/2023		387,000	4647.86	6,695						(18)				709		0001
Purchased Call/SP 500																						
INDE/SP/E00098	FixedAnnuity hedge ...	N/A	Equity/Index	MORGAN STANLEY ... 17331LVZKXKXST7YV54	10/20/2022	10/19/2023		1,013,000	100	13,473			25,292		25,292	12,608				2,793		0001
Purchased Call/SP 500																						
INDE/SP/E00068	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	10/03/2022	10/03/2023		639,000	100	17,764			28,169		28,169	8,574				1,630		0001
Purchased Call/SP 500																						
INDE/SP/E000KJ	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	05/16/2023	05/16/2024		1,374,000	100		37,098		43,876		43,876	6,778				6,443		0001
Purchased Call/SP 500																						
INDE/SP/E000P9	FixedAnnuity hedge ...	N/A	Equity/Index	H8BC BANK PLC ... 11EB1W30JCE0V1HR804	09/02/2022	09/01/2023		425,000	4249.97	10,488			1		1	(762)				883		0001
Purchased Call/SP 500																						
INDE/SP/E000J1	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	03/27/2023	03/27/2024		536,000	100		15,998		21,060		21,060	5,082				2,525		0001
Purchased Call/SP 500																						
INDE/SP/E000B8	FixedAnnuity hedge ...	N/A	Equity/Index	H8BC BANK PLC ... 11EB1W30JCE0V1HR804	03/10/2023	03/08/2024		385,209	4294		5,134		17,561		17,561	12,427				1,642		0001
Purchased Call/SP 500																						
INDE/SP/E0018F	FixedAnnuity hedge ...	N/A	Equity/Index	MORGAN STANLEY ... 17331LVZKXKXST7YV54	05/01/2023	04/30/2024		1,672,000	100		20,064		32,677		32,677	12,613				7,642		0001
Purchased Call/SP 500																						
INDE/SP/E0009X	FixedAnnuity hedge ...	N/A	Equity/Index	MORGAN STANLEY ... 17331LVZKXKXST7YV54	10/24/2022	10/20/2023		1,989,000	100	26,824			47,643		47,643	24,878				5,232		0001
Purchased Call/SP 500																						
INDE/SP/E7232V	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8H1G271XB11	07/25/2022	07/24/2023		1,901,000	3966.84	50,377			89,195		89,195	47,450				2,437		0001
Purchased Call/SP 500																						
INDE/SP/A009SZ	FixedAnnuity hedge ...	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1BXP4R0TD8PU41	05/02/2023	05/02/2024		2,324,000	4119.58		66,466		83,312		83,312	16,846				10,657		0001
Purchased Call/SP 500																						
INDE/SP/E000H0	FixedAnnuity hedge ...	N/A	Equity/Index	H8BC BANK PLC ... 11EB1W30JCE0V1HR804	09/12/2022	09/12/2023		489,000	100	4,450						(786)				1,101		0001
Purchased Call/SP 500																						
INDE/SP/E000P9	FixedAnnuity hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	09/02/2022	09/01/2023		483,000	100	3,381			5,099		5,099	2,125				1,003		0001
Purchased Call/SP 500																						
INDE/SP/E000P2	FixedAnnuity hedge ...	N/A	Equity/Index	H8BC BANK PLC ... 11EB1W30JCE0V1HR804	08/31/2022	08/31/2023		412,000	4192.3	13,596			3		3	(1,010)				849		0001
Purchased Call/SP 500																						
INDE/SP/C176SA	FixedAnnuity hedge ...	N/A	Equity/Index	BARCLAYS PLC ... G53SEF71UP5170UK5573	12/14/2022	12/14/2023		2,201,000	3995.32	73,513			111,655		111,655	49,298				7,444		0001
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/CD/04003T	FixedAnnuity hedge ...	N/A	Equity/Index	CITIBANK NA ... E570Z1Z7FF327IEFA76	11/27/2018	04/19/2024		52,009	205.02	2,146			3,338		3,338	1,664				233		0001

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Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	04/03/2023	04/03/2024		860,000	100		22,532		27,923		27,923	5,391				3,753		0001
INDE/SP/FO0B50																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	05/09/2023	05/09/2024		1,167,000	100		32,326		38,720		38,720	6,395				5,412		0001
INDE/SP/FO0J50																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISP/BMPPR0K5P83	07/13/2022	07/11/2023		709,215	3854	4,188			7,156		7,156	3,042				616		0001
INDE/SP/G17N5T																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBW03UJEOV/HHR804	03/27/2023	03/27/2024		606,000	4454.83		4,848		13,721		13,721	8,873				2,611		0001
INDE/SP/FO0B5J																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBW03UJEOV/HHR804	08/02/2022	08/02/2023		603,000	4688.5	4,221						(13)				907		0001
INDE/SP/EO0B5I																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY 17331LV2X0KX5T7XV54	08/11/2022	08/11/2023		2,309,000	100	34,635						(1,944)				3,916		0001
INDE/SP/EO0B5F																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY 17331LV2X0KX5T7XV54	08/24/2022	08/22/2023		1,463,000	100	19,470						(1,520)				2,788		0001
INDE/SP/EO0D5E																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBW03UJEOV/HHR804	08/12/2022	08/11/2023		407,000	4477.04	13,187						(56)				880		0001
INDE/SP/EO0A5U																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	09/26/2022	09/25/2023		1,103,000	100	30,002			48,867		48,867	14,538				2,683		0001
INDE/SP/EO0K51																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISP/BMPPR0K5P83	07/20/2022	07/20/2023		348,000	3859.9	5,812			10,002		10,002	5,031				407		0001
INDE/SP/G17N50																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1B/P4R0T0BPU41	05/10/2023	05/10/2024		2,317,000	4137.64	72,059			89,840		89,840	17,781				10,762		0001
INDE/SP/A05T54																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	09/19/2022	09/18/2023		1,393,000	100	35,243			58,420		58,420	23,310				3,261		0001
INDE/SP/EO0LSV																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8HI 6C71XB11	11/28/2022	11/27/2023		1,889,087	34347	45,495			4,133		4,133	(29,232)				6,055		0001
INDE/SP/A2 6B51																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC G6S5EF7L/P517OUK573	12/20/2022	12/20/2023		2,052,000	3821.62	66,885			108,095		108,095	41,951				7,064		0001
INDE/SP/C17BSY																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8HI 6C71XB11	12/28/2022	12/28/2023		1,483,000	3789.22	47,753			77,442		77,442	27,984				5,222		0001
INDE/SP/A2 6B5C																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	08/15/2022	08/14/2023		2,271,000	100	60,182			85,226		85,226	53,150				3,987		0001
INDE/SP/EO0B56																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC G6S5EF7L/P517OUK573	01/11/2023	01/11/2024		1,640,000	3969.61		50,348		75,479		75,479	25,131				5,994		0001
INDE/SP/C17B88																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8HI 6C71XB11	01/03/2023	01/02/2024		2,438,000	3824.14		79,723		129,213		129,213	49,480				8,702		0001
INDE/SP/A2 6F52																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY 17331LV2X0KX5T7XV54	09/15/2022	09/14/2023		1,487,000	100	11,301						(2,375)				3,383		0001
INDE/SP/EO0LS7																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY 17331LV2X0KX5T7XV54	10/10/2022	10/06/2023		2,137,000	100	27,140			78,411		78,411	49,662				5,537		0001
INDE/SP/EO0N6Z																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC G6S5EF7L/P517OUK573	01/10/2023	01/10/2024		1,945,000	3919.25		49,021		75,515		75,515	26,194				5,986		0001
INDE/SP/C17B51																						
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
INDE/SP/C17B50																						
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
INDE/SP/A2 6B5D																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/D040409B8																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5 ER Index/D040404HE																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF32T1EFA76	11/27/2018	10/04/2024		60,910	211.36	1,665			2,368		2,368	1,240				343		0001
INDE/SP/C17B5T																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z1Z7FF32T1EFA76	11/27/2018	01/17/2025		86,744	223.86	1,371			1,086		1,086	624				541		0001
INDE/SP/C17B5T																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC G6S5EF7L/P517OUK573	01/18/2023	01/18/2024		2,540,000	3828.86		80,518		119,098		119,098	38,580				9,448		0001
INDE/SP/C17A5P																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC G6S5EF7L/P517OUK573	03/01/2023	02/28/2024		4,089,255	3970		152,337		218,976		218,976	66,639				16,682		0001
INDE/SP/C17A5P																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX0081	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	03/09/2023	03/07/2024		462,419	3886		8,210		11,572		11,572	3,382				1,317		0001
Purchased Call/S&P 500 INDEX/SPX02163C	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U3PH16C71XB011	01/17/2023	01/12/2024		1,785,000	100		28,203		22,157		22,157	(6,046)				6,540		0001
Purchased Call/S&P 500 INDEX/SPX176SR	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC G53SEF7LWPS17OUK5573	12/19/2022	12/18/2023		4,188,000	3817.66	138,110			221,122		221,122	85,658				14,333		0001
Purchased Call/S&P 500 INDEX/SPX0003H	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	08/22/2022	08/22/2023		3,390,000	4137.99	90,174			140,678		140,678	81,829				6,459		0001
Purchased Call/S&P 500 INDEX/SPX132S5	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK6P83	07/29/2022	07/28/2023		1,735,000	4130.29	10,410			16,773		16,773	9,831				2,403		0001
Purchased Call/S&P 500 INDEX/SPX191S5	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK6P83	07/29/2022	07/31/2023		1,609,000	4130.29	42,639			71,220		71,220	43,694				2,345		0001
Purchased Call/S&P 500 INDEX/SPX131S6	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK6P83	11/14/2022	11/10/2023		2,236,041	3993	43,982			66,998		66,998	29,208				6,749		0001
Purchased Call/S&P 500 INDEX/SPX001SX	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	09/19/2022	09/19/2023		591,000	3898.89	3,487			5,617		5,617	2,304				1,392		0001
Purchased Call/S&P 500 INDEX/SPX131S2	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK6P83	07/06/2022	07/03/2023		337,206	3825	5,613			9,298		9,298	3,818				425		0001
Purchased Call/S&P 500 INDEX/SPX001S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	09/20/2022	09/20/2023		253,000	100	2,151			3,257		3,257	1,231				600		0001
Purchased Call/S&P 500 INDEX/SPX006K	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	04/24/2023	04/23/2024		1,302,000	100		35,154		42,280		42,280	7,126				5,882		0001
Purchased Call/Citi11 Dynamic Asset Detector 5 ER Index/QD4042ST	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57QZ1Z7F321IEFA76	11/27/2018	06/14/2024		122,859	209.07	3,645			5,773		5,773	3,030				602		0001
Purchased Call/S&P 500 INDEX/SPX006Y	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1W30JUE0V1H4R804	04/28/2023	04/29/2024		360,000	100		2,880		6,063		6,063	3,183				1,643		0001
Purchased Call/S&P 500 INDEX/SPX003H4	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1W30JUE0V1H4R804	04/13/2023	04/12/2024		418,000	100		3,344		5,374		5,374	2,030				1,853		0001
Purchased Call/S&P 500 INDEX/SPX1H30SC	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK6P83	08/03/2022	08/03/2023		481,000	4155.17	5,205			8,346		8,346	4,913				749		0001
Purchased Call/S&P 500 INDEX/SPX0009P	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	08/25/2022	08/25/2023		514,000	100	3,701			5,181		5,181	2,913				1,007		0001
Purchased Call/S&P 500 INDEX/SPX00DSN	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	08/29/2022	08/29/2023		229,000	100	1,786			2,620		2,620	1,241				464		0001
Purchased Call/S&P 500 INDEX/SPX00PSA	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	09/01/2022	09/31/2023		1,368,430	3855	42,981			51,994		51,994	29,719				2,820		0001
Purchased Call/S&P 500 INDEX/SPX0005H	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1W30JUE0V1H4R804	09/07/2022	09/07/2023		485,000	4312.19	11,446						(456)				1,054		0001
Purchased Call/S&P 500 INDEX/SPX0098N	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1W30JUE0V1H4R804	03/03/2023	03/01/2024		538,000	4579.66		3,067		2,408		2,408	(659)				2,204		0001
Purchased Call/Citi11 Dynamic Asset Detector 5 ER Index/QD4040S5	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57QZ1Z7F321IEFA76	11/27/2018	12/08/2023		127,347	99.88	635			1,886		1,886	1,092				423		0001
Purchased Call/Dutsche Bank CRO1 US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWZ11QNS80621K66	06/02/2023	05/31/2024		109,869	4072.3		549		556		556	6				527		0001
Purchased Call/S&P 500 INDEX/SPX001S6	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1W30JUE0V1H4R804	09/20/2022	09/20/2023		856,000	4386.12	11,214						(707)				2,029		0001
Purchased Call/S&P 500 INDEX/SPX008SZ	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	11/01/2022	10/31/2023		1,394,070	3872	53,663			105,684		105,684	54,387				5,788		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/D040185	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZJZFF321IEFA76	.11/27/2018	.05/10/2024		76,502	205.7	2,707			4,676		2,340	2,340				355		0001
Purchased Call/Deutsche Bank GRCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZF1(ONS)80621K86	.05/04/2023	.05/03/2024		115,566	4019.87		462		758		286	286				531		0001
Index/D041636	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZF1(ONS)80621K86	.06/21/2023	.06/21/2024		104,855	4001.99		1,164		1,090		(74)	(74)				518		0001
Purchased Call/Deutsche Bank GRCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZF1(ONS)80621K86	.06/26/2023	.06/26/2024		114,956	4094.57		598		588		(10)	(10)				572		0001
Index/D041653	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZJZFF321IEFA76	.11/27/2018	.01/02/2024		56,941	100.55	240			647		387	387				203		0001
Purchased Call/D040637	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.12/27/2022	.12/27/2023		801,000	3829.25	13,056			20,449		7,409	7,409				2,812		0001
Index/SF00084	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.10/06/2022	.10/06/2023		425,000	3744.52	6,970			11,710		4,167	4,167				1,101		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G65SEFF7UP5170UK5573	.11/21/2022	.11/20/2023		2,544,000	3949.94	84,461			134,214		59,006	59,006				7,962		0001
Index/SF01735J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G65SEFF7UP5170UK5573	.05/15/2023	.05/14/2024		2,496,000	4136.28		76,877		94,409		17,532	17,532				11,667		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.10/03/2022	.09/29/2023		1,946,992	3586	46,633			76,997		24,616	24,616				4,861		0001
Index/SF000M3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.10/17/2022	.10/17/2023		204,000	100	1,795			2,817		852	852				557		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... E57P3U8PH1G671XB11	.07/13/2022	.07/13/2023		1,510,000	3801.78	40,217			73,092		32,578	32,578				1,236		0001
Index/SF02197	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.03/28/2023	.03/28/2024		385,000	100		10,626		14,009		3,383	3,383				1,862		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.08/22/2022	.08/18/2023		2,164,982	4228	24,878			38,767		23,511	23,511				3,966		0001
Index/SF0003T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.09/28/2022	.09/28/2023		620,000	100	16,740			27,023		8,639	8,639				1,539		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.09/06/2022	.09/06/2023		414,000	3908.19	6,872			11,461		5,045	5,045				893		0001
Index/SF000S0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.09/09/2022	.09/11/2023		576,000	4067.36	7,430			11,677		5,858	5,858				1,288		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G65SEFF7UP5170UK5573	.11/28/2022	.11/27/2023		3,436,000	3963.94	114,419			178,270		78,506	78,506				11,013		0001
Index/SF01748B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770X0K43ZE78	.04/24/2023	.04/24/2024		1,168,000	100		30,485		36,500		6,015	6,015				5,286		0001
Purchased Call/SF00HRL	FixedAnnuityHedge	N/A	Equity/Index																			
Purchased Call/Deutsche Bank GRCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZF1(ONS)80621K86	.04/06/2023	.04/05/2024		109,093	4052.21		447		403		(45)	(45)				478		0001
Index/D041653	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZJZFF321IEFA76	.11/27/2018	.08/30/2024		85,343	207.98	2,634			4,315		2,157	2,157				462		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/02/2024		71,589	210.72	2,010			2,927		2,927	1,521				402	0001	
Dynamic Asset Detector 5 ER Index/DQ404088N	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	08/26/2022	08/25/2023		572,000	100	4,576			6,806		6,806	3,333				1,120	0001	
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/03/2022	10/02/2023		3,351,000	3678.43	71,730			124,142		124,142	42,333				9,010	0001	
INDEX/SP500M5	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	05/02/2023	05/02/2024		477,000	4119.58		5,342		6,562		6,562	1,219				2,187	0001	
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/03/2022	09/29/2023		3,320,284	3586	52,449			84,989		84,989	26,456				8,289	0001	
INDEX/SP500M2	FixedAnnuity Hedge ...	N/A	Equity/Index	BARCLAYS PLC	11/21/2022	11/21/2023		3,332,000	3949.94	101,959			161,552		161,552	70,432				10,464	0001	
Purchased Call/J.P.	FixedAnnuity Hedge ...	N/A	Equity/Index																			
Morgan Meridian Index/MP00049P	FixedAnnuity Hedge ...	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/06/2023		208,469	98.53	1,251			3,173		3,173	1,592				688	0001	
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	MORGAN STANLEY	10/10/2022	10/05/2023		1,101,000	100	5,945			1,016		1,016	(3,236)				2,838	0001	
INDEX/SP500M9Y	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	06/06/2023	06/06/2024		1,721,000	4283.85		51,468		57,900		57,900	6,442				8,329	0001	
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	09/15/2022	09/15/2023		475,000	3901.35	7,838			13,045		13,045	5,615				1,091	0001	
INDEX/SP500M10SA	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	09/12/2022	09/11/2023		1,248,000	100	33,696			50,964		50,964	25,706				2,791	0001	
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/05/2022	10/05/2023		2,202,000	3783.28	65,620			113,881		113,881	43,915				5,676	0001	
INDEX/SP500M9Y	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	07/21/2022	07/20/2023		1,248,709	3852	15,800			26,037		26,037	12,743				1,461	0001	
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC	05/19/2023	12/22/2023		6,510,000	4050		63,535		26,934		26,934	(36,601)				22,538	0001	
INDEX/SP500M10SA	FixedAnnuity Hedge ...	N/A	Equity/Index																			
Purchased Call/Deutsche Bank	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG	05/15/2023	05/15/2024		200,193	4043.35		.881		1,158		1,158	277				937	0001	
Index/DP416500	FixedAnnuity Hedge ...	N/A	Equity/Index																			
Purchased Call/Deutsche Bank	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG	06/23/2023	06/25/2024		135,603	3992.65		1,532		1,538		1,538	6				674	0001	
Index/DP4165J	FixedAnnuity Hedge ...	N/A	Equity/Index																			
Purchased Call/Citi	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/16/2024		57,429	100.02	352			912		912	389				256	0001	
Dynamic Asset Detector 5 ER Index/DQ404088N	FixedAnnuity Hedge ...	N/A	Equity/Index																			
Purchased Call/Deutsche Bank	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG	06/30/2023	07/02/2024		122,765	3966.37		2,333		1,839		1,839	(494)				616	0001	
Index/DP4165R	FixedAnnuity Hedge ...	N/A	Equity/Index																			
Purchased Call/J.P.	FixedAnnuity Hedge ...	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	02/23/2024		394,601	98.95	2,501			5,972		5,972	2,573				1,593	0001	
Index/AM000552	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	09/12/2022	09/08/2023		2,102,825	4067	25,462			39,173		39,173	19,623				4,604	0001	
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BARCLAYS PLC	11/23/2022	11/24/2023		1,678,000	4027.26	56,213			85,793		85,793	39,517				5,324	0001	
INDEX/SP500M10SA	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	09/05/2022	08/04/2023		1,889,661	4153	22,163			35,698		35,698	21,073				2,926	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SP 500 INDEX/SP500SV	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	12/05/2022	12/04/2023		1,693,000	100	46,588			87,339		67,339	27,126				5,552		0001
Purchased Call/J.P. Morgan Meridian Index/MP000350	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815DZ1ZKVSZ11NHU748	12/13/2018	10/24/2023		253,784	100.23	1,750			4,749		4,749	2,339				715		0001
Purchased Call/J.P. Morgan Meridian Index/MP00935	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815DZ1ZKVSZ11NHU748	12/13/2018	06/14/2024		201,597	197.48	7,486			8,358		8,358	2,416				987		0001
Purchased Call/J.P. Morgan Meridian Index/MP00957	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815DZ1ZKVSZ11NHU748	12/13/2018	07/03/2024		209,075	196.56	8,206			9,448		9,448	2,803				1,051		0001
Purchased Call/J.P. Morgan Meridian Index/MP00975	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815DZ1ZKVSZ11NHU748	12/13/2018	09/18/2024		253,277	199.95	8,578			9,594		9,594	3,038				1,400		0001
Purchased Call/J.P. Morgan Meridian Index/MP00953C	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815DZ1ZKVSZ11NHU748	12/13/2018	08/04/2023		289,788	99.91	2,304			6,479		6,479	2,623				449		0001
Dynamic Asset Detector 5 ER Index/DA04035	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA ... E570DZ1ZFF327HEFA76	11/27/2018	11/15/2024		102,838	212.89	2,608			3,524		3,524	1,826				604		0001
Purchased Call/SP 500 INDEX/SP409590	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02PNEB1B9P40T08PU41	05/01/2023	04/29/2024		3,260,000	4167.87		96,778		120,659		120,659	21,881				14,876		0001
Purchased Call/SP 500 INDEX/SP41555	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	08/26/2022	08/25/2023		1,227,284	4174	14,377			22,793		22,793	13,037				2,404		0001
Purchased Call/SP 500 INDEX/SP619196	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	07/15/2022	07/14/2023		1,701,075	3797	23,184			37,496		37,496	15,217				1,666		0001
Purchased Call/SP41814.SJ	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	11/16/2022	11/15/2023		2,450,922	3892	81,901			130,987		130,987	59,416				7,335		0001
Purchased Call/SP00M60	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	05/24/2023	05/24/2024		1,602,000	100		45,817		53,480		53,480	7,963				7,685		0001
Purchased Call/SP00P50	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1W80UE0V1HR804	08/26/2022	08/28/2023		671,000	4412.71	13,621						(220)				1,349		0001
Purchased Call/SP 500 INDEX/SP419191M	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	06/26/2023	06/26/2024		224,000	100		1,770		1,815		1,815	45				1,115		0001
Purchased Call/SP41309H	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	06/30/2023	06/28/2024		239,000	100		1,840		1,710		1,710	(131)				1,193		0001
Purchased Call/J.P. Morgan Meridian Index/MP00956	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815DZ1ZKVSZ11NHU748	12/13/2018	09/25/2024		219,811	199.87	7,507			7,410		7,410	1,665				1,224		0001
Purchased Call/SP82FF5F	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8PH16C71XBU11	01/04/2023	01/04/2024		1,289,000	3652.97		38,541		61,132		61,132	22,591				4,825		0001
Purchased Call/SP00359	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY ... 17351LVZKXK557YV54	09/08/2022	09/01/2023		1,844,000	100	20,221						(12,965)				3,415		0001
Purchased Call/SP 500 INDEX/SP500S52	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	11/01/2022	11/01/2023		2,242,000	3836.1	64,794			108,375		108,375	43,127				6,334		0001
Purchased Call/SP00918M	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	01/04/2023	01/03/2024		504,786	3824		8,946		13,679		13,679	4,734				1,807		0001
Purchased Call/SP500J55	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	09/20/2022	09/20/2023		254,000	100	6,909			10,901		10,901	4,121				602		0001
Purchased Call/J.P. Morgan Meridian Index/MP009450	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815DZ1ZKVSZ11NHU748	12/13/2018	11/02/2023		221,695	100.85	1,481			3,931		3,931	2,031				649		0001
Purchased Call/SP 500 INDEX/SP500058X	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	09/09/2022	09/08/2023		551,000	4067.36	9,257			14,671		14,671	7,478				1,206		0001
Purchased Call/SP 500 INDEX/SP500P91	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	10/17/2022	10/13/2023		2,465,152	3583	69,729			121,880		121,890	32,005				6,611		0001
Purchased Call/SP 500 INDEX/SP500388	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK43ZE78	01/16/2023	01/16/2024		1,033,000	100		22,313		31,062		31,062	8,749				3,842		0001

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Purchased Call / S&P 500 INDEX / SP500JN	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	09/29/2022	09/22/2023		660,000	4247.21	8,778			14		14	(2,202)				1,383		0001
Purchased Call / S&P 500 INDEX / SP500JW	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	09/19/2022	09/19/2023		529,000	100	4,487						(937)				1,246		0001
Purchased Call / J.P. Morgan Meridian Index / MRO09799	FixedAnnuity hedge	N/A	Equity / Index	JPMORGAN CHASE	12/13/2018	07/26/2024		207,462	198.28	7,478			7,965			2,074				1,075		0001
Purchased Call / S&P 500 INDEX / SP500JWSJ	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	11/23/2022	11/22/2023		1,035,000	4027.26	6,314			9,136			3,886				3,262		0001
Purchased Call / S&P 500 INDEX / SP500JSP	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	12/09/2022	12/11/2023		1,151,000	3934.38	28,430			43,522			17,500				3,858		0001
Purchased Call / S&P 500 INDEX / SP500JRU	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	09/13/2022	09/13/2023		371,000	100	9,943			15,381			6,401				841		0001
Purchased Call / S&P 500 INDEX / SP500J00S0	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	12/27/2022	12/22/2023		1,344,000	100	13,709			543			(11,308)				4,853		0001
Purchased Call / S&P 500 INDEX / SP500J13257	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	08/10/2022	08/10/2023		923,000	4210.24	5,630			8,450			5,054				1,547		0001
Purchased Call / J.P. Morgan Meridian Index / MRO09751	FixedAnnuity hedge	N/A	Equity / Index	JPMORGAN CHASE	12/13/2018	04/26/2024		254,813	194.9	10,489			13,211			4,340				1,157		0001
Purchased Call / S&P 500 INDEX / SP500J0KSF	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	05/15/2023	05/15/2024		1,115,000	100	30,551			36,234			5,883				5,220		0001
Purchased Call / S&P 500 INDEX / SP500J0KJX	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	09/23/2022	09/22/2023		688,000	4186.28	11,283			308			(3,194)				1,650		0001
Purchased Call / S&P 500 INDEX / SP500J0K52	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	09/26/2022	09/26/2023		314,000	100	8,541			13,903			4,133				771		0001
Purchased Call / S&P 500 INDEX / SP500J0N51	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	10/05/2022	10/05/2023		610,000	3783.28	9,516			15,887			5,745				1,572		0001
Purchased Call / S&P 500 INDEX / SP500J0J8J	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	09/23/2022	09/22/2023		376,000	4044.09	10,190			9,764			4,315				902		0001
Purchased Call / S&P 500 INDEX / SP500J0H6K	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	09/12/2022	09/11/2023		1,553,732	4067	21,457			33,067			16,619				3,474		0001
Purchased Call / S&P 500 INDEX / SP500J13256	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	08/11/2022	08/11/2023		319,000	100	2,265			3,137			1,761				541		0001
Purchased Call / S&P 500 INDEX / SP500J1315X	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	08/09/2022	08/09/2023		776,000	4122.47	4,734			7,374			4,084				1,284		0001
Purchased Call / J.P. Morgan Meridian Index / MRO0965JW	FixedAnnuity hedge	N/A	Equity / Index	JPMORGAN CHASE	12/13/2018	03/08/2024		3,097	182.98	139			191			87				13		0001
Purchased Call / S&P 500 INDEX / SP500J1913	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	07/25/2022	07/24/2023		740,825	3982	12,778			22,194			11,182				950		0001
Purchased Call / S&P 500 INDEX / SP500J19155	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	07/25/2022	07/25/2023		443,000	3966.84	4,563			7,667			3,760				580		0001
Purchased Call / S&P 500 INDEX / SP500J0065J	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	02/16/2023	02/16/2024		704,000	4080.41		12,742		16,600			3,857				2,600		0001
Purchased Call / S&P 500 INDEX / SP500J0038X	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	07/07/2022	07/05/2023		484,249	4369	6,418						(47)				289		0001
Purchased Call / S&P 500 INDEX / SP500J00580	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	07/15/2022	07/14/2023		676,000	4336.78	8,382						(133)				662		0001
Purchased Call / S&P 500 INDEX / SP500J0038R	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	09/28/2022	09/28/2023		455,000	3719.04	6,461			10,887			3,780				1,130		0001
Purchased Call / S&P 500 INDEX / SP500J00K50	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	09/27/2022	09/27/2023		784,000	3647.29	12,309			21,159			7,049				1,395		0001
Purchased Call / S&P 500 INDEX / SP500J00J50	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	09/23/2022	09/25/2023		662,000	3960.99	23,435			32,122			16,259				1,616		0001
Purchased Call / S&P 500 INDEX / SP500J028H	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	01/09/2023	01/08/2024		3,118,000	3892.09		96,346		149,120			52,773				11,307		0001

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Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	05/18/2023	05/17/2024		348,000	4,498.05		6,368		7,476		7,476	1,107				1,834		0001
INDEX/S&P500SP	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	07/06/2022	07/06/2023		322,987	3845	5,404		9,055	9,055		9,055	3,965				207		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	10/12/2022	10/12/2023		435,000	3577.03	4,263			7,319		7,319	2,204				1,161		0001
INDEX/S&P500SJ	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ... 17331LVZKXK5T7XV54	05/22/2023	05/21/2024		1,338,000	100		24,225		41,359		41,359	17,134				9,158		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	03/17/2023	03/15/2024		476,000	3916.64		8,378		11,660		11,660	3,282				2,005		0001
INDEX/S&P113957	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	06/05/2023	06/03/2024		1,417,000	4273.79		35,708		40,120		40,120	4,412				6,828		0001
INDEX/S&P1131T5	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	06/22/2023	06/24/2024		1,486,000	4381.89		44,877		46,810		46,810	1,933				7,379		0001
INDEX/S&P1131XK	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE .. 02NKB1BP40TDBPU41	03/01/2023	03/01/2024		4,307,000	3951.39		101,215		140,785		140,785	39,571				17,643		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	12/19/2022	12/19/2023		1,356,000	3817.66	30,781			48,660		48,660	17,709				4,654		0001
INDEX/S&P41393V	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	12/12/2022	12/08/2023		3,623,538	3834	43,066		63,870	63,870		63,870	25,081				12,033		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	12/27/2022	12/26/2023		1,449,497	3845	17,791		27,682	27,682		27,682	9,942				5,075		0001
INDEX/S&P4005JF	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	12/27/2022	12/22/2023		1,972,393	3845	21,910		34,058	34,058		34,058	12,207				6,829		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	12/20/2022	12/19/2023		1,416,352	3818	21,333		32,774	32,774		32,774	11,659				4,861		0001
INDEX/S&P41393V	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	09/27/2022	09/27/2023		926,000	3647.29	5,371		8,945	8,945		8,945	2,593				2,286		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	06/12/2023	06/12/2024		2,243,000	4338.93		67,066		72,739		72,739	5,674				10,361		0001
INDEX/S&P4005JF	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ... 17331LVZKXK5T7XV54	08/29/2022	08/25/2023		2,043,000	100	23,699						(2,644)				4,001		0001
Purchased Call / J.P. Morgan Meridian Index / MRO09267	FixedAnnui tyHedge ...	N/A	Equi ty / Index	JPMORGAN CHASE ... 815Z2ZVZNSZ11N4U748	12/13/2018	07/27/2023		212,824	99.71	1,664		4,766	4,766		4,766	2,010				289		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	10/19/2022	10/19/2023		464,000	3909.48	20,462		35,565	35,565		35,565	18,081				1,279		0001
INDEX/S&P500S60	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	11/15/2022	11/15/2023		430,000	100	3,354		4,873	4,873		4,873	1,327				1,322		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/01/2022	07/31/2023		2,213,835	4130	38,051		63,208	63,208		63,208	37,618				3,326		0001
INDEX/S&P61323V	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/02/2022	08/01/2023		1,890,451	4419	25,415		41,738	41,738		41,738	24,159				2,799		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA ... E570Z2IZ7F321NEFA76	11/27/2018	01/05/2024		66,830	99.76	271		707	707		707	440				240		0001
Dynamic Asset Detector 5 ER Index / OIA040580	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA ... E570Z2IZ7F321NEFA76	11/27/2018	04/18/2024		114,214	99.99	716		1,845	1,845		1,845	763				512		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	10/07/2022	10/09/2023		191,000	100	1,318		2,013	2,013		2,013	594				502		0001
INDEX/S&P500N6B	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	09/07/2022	09/07/2023		505,000	3979.87	8,494		13,788	13,788		13,788	6,465				1,098		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H88C BANK PLC ... 11EB1W30JCE0V1HR804	12/28/2022	12/28/2023		373,000	4350.7	3,282		3,016	3,016		3,016	(370)				1,313		0001
INDEX/S&P500058	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	12/30/2022	01/02/2024		502,000	4060.27	18,172		37,475	37,475		37,475	19,723				1,792		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/J.P. Morgan Meridian Index/MR00946Z	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/22/2023		300,331	99.78	1,732			4,228		4,228	2,158				1,040		0001
Purchased Call/J.P. Morgan Meridian Index/MR00968T	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	04/26/2024		211,415	100.19	1,374			3,130		3,130	1,253				960		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA0403SE	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/04/2024		66,251	98.75	278			751		751	458				234		0001
Purchased Call/SP 500 Index/SPX001S5	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/19/2024		64,375	100.19	345			924		924	459				273		0001
Purchased Call/SP 500 Index/SPX009S	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	01/05/2023	01/05/2024		205,000	100	1,866			2,686		2,686	831				738		0001
Purchased Call/J.P. Morgan Meridian Index/MR009790	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	10/17/2022	10/17/2023		480,000	3877.95	7,105			12,122		12,122	4,087				1,389		0001
Purchased Call/J.P. Morgan Meridian Index/MR009684	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/03/2024		200,556	201.86	6,348			6,842		6,842	2,118				1,199		0001
Purchased Call/Deutsche Bank CRO1 US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	04/25/2025		202,522	199.35	7,551			8,414		8,414	2,413				1,367		0001
Index/D23161SY	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	10/18/2022	10/16/2023		153,196	3737.01	2,503			3,021		3,021	741				417		0001
Purchased Call/SP 500 Index/SPX009S1	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	10/31/2022	10/31/2023		503,000	3871.98	7,988			12,962		12,962	5,038				1,460		0001
Purchased Call/SP 500 Index/SPX00J5B	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/21/2022	09/21/2023		593,000	4278.83	8,421			3		3	(1,301)				1,414		0001
Purchased Call/SP 500 Index/SPX009S7	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	10/25/2022	10/25/2023		1,300,000	3659.11	13,622			22,595		22,595	8,480				3,935		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA0403SL	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/12/2024		99,387	99.38	378			928		928	586				364		0001
Purchased Call/SP 500 Index/SPX6131S6	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023		861,000	3866.84	11,435			19,588		19,588	9,886				865		0001
Purchased Call/SP 500 Index/SPX6131S4	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	07/06/2022	07/03/2023		761,241	3825	13,138			22,459		22,459	9,688				945		0001
Purchased Call/SP 500 Index/SPX0009P	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	11/25/2022	11/27/2023		428,000	4026.12	7,447			10,988		10,988	4,755				1,372		0001
Purchased Call/J.P. Morgan Meridian Index/MR00968H	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/22/2024		223,288	99.89	1,475			3,459		3,459	1,384				953		0001
Index/MR0023W	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	09/11/2023		257,484	99.86	1,868			5,403		5,403	2,713				576		0001
Purchased Call/SP 500 Index/SPX00MSY	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	05/30/2023	05/30/2024		2,995,000	4205.52	76,401			89,881		89,881	13,481				11,472		0001
Purchased Call/SP 500 Index/SPX001SY	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	11/18/2022	11/20/2023		1,736,000	3866.34	45,136			70,327		70,327	29,923				5,433		0001
Purchased Call/SP 500 Index/SPX000SF	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	12/09/2022	12/08/2023		1,046,000	3934.38	12,970			19,541		19,541	7,545				3,474		0001
Purchased Call/SP 500 Index/SPX617BSU	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	04/10/2023	04/08/2024		1,771,000	4109.11		52,245		67,450		67,450	15,206				7,797		0001
Purchased Call/SP 500 Index/SPX617BSH	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	05/08/2023	05/07/2024		2,435,000	4198.12		75,729		94,074		94,074	18,945				11,256		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX00380	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	01/23/2023	01/22/2024	.....	1,995,000	100	.....	47,976	.....	64,053	.....	64,053	 16,077	.....	.....	.....	7,369	.....	0001
Purchased Call/S&P 500 INDEX/SPX00058K	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	02/06/2023	02/06/2024	.....	631,000	100	.....	18,551	.....	23,526	.....	23,526	 4,975	.....	.....	.....	2,465	.....	0001
Purchased Call/S&P 500 INDEX/SPX00049H	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	07/11/2022	07/11/2023	.....	1,094,000	100	 28,882	.....	.....	47,502	.....	47,502	 19,369	.....	.....	.....	950	.....	0001
Purchased Call/S&P 500 INDEX/SPX0016L	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBW30JCE0V/HHR804	01/04/2023	01/03/2024	.....	355,000	100	.....	2,734	.....	3,658	.....	3,658	 924	.....	.....	.....	1,270	.....	0001
Purchased Call/S&P 500 INDEX/SPX00536	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4ROTDBPU41	06/13/2023	06/13/2024	.....	475,000	100	.....	5,320	.....	4,288	.....	4,288	 (1,032)	.....	.....	.....	2,322	.....	0001
Purchased Call/S&P 500 INDEX/SPX0006L	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	12/29/2022	12/29/2023	.....	372,000	4128.35	 10,602	.....	.....	19,436	.....	19,436	 9,283	.....	.....	.....	1,313	.....	0001
Purchased Call/S&P 500 INDEX/SPX0038P	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	06/28/2023	06/28/2024	.....	856,000	4376.86	.....	5,821	.....	6,084	.....	6,084	 283	.....	.....	.....	4,274	.....	0001
Purchased Call/S&P 500 INDEX/SPX0175M	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 668EF7UP5170UK5573	10/13/2022	10/13/2023	.....	688,000	3889.91	 3,874	.....	.....	6,376	.....	6,376	 2,086	.....	.....	.....	1,791	.....	0001
Purchased Call/S&P 500 INDEX/SPX0006X	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	05/30/2023	05/30/2024	.....	1,388,000	4205.52	 37,346	.....	.....	43,575	.....	43,575	 6,228	.....	.....	.....	6,553	.....	0001
Purchased Call/S&P 500 INDEX/SPX0009F	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	06/06/2023	06/06/2024	.....	1,823,000	4283.85	 49,383	.....	.....	55,419	.....	55,419	 6,036	.....	.....	.....	8,852	.....	0001
Purchased Call/Citi11 Dynamic Asset Detector 5 ER Index/CDX040N5F	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA E570Z0ZTFZ321IEFA76	11/27/2018	05/10/2024	.....	92,593	96.72	 584	.....	.....	1,499	.....	1,499	 594	.....	.....	.....	430	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MP00028R	FixedAnnuity hedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1KVSZ11NHU748	12/13/2018	09/01/2023	.....	261,751	96.41	 1,978	.....	.....	5,677	.....	5,677	 2,607	.....	.....	.....	544	.....	0001
Purchased Call/Deutsche Bank Call/Deutsche Bank Control Index/DO3161SL	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWFZY1NSX80621K86	09/30/2022	10/02/2023	.....	134,626	3644.87	 2,827	.....	.....	5,181	.....	5,181	 1,547	.....	.....	.....	342	.....	0001
Purchased Call/S&P 500 INDEX/SPX01346	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPFBMPROKSP83	08/18/2022	08/18/2023	.....	284,000	4283.74	 5,112	.....	.....	6,948	.....	6,948	 4,391	.....	.....	.....	520	.....	0001
Purchased Call/S&P 500 INDEX/SPX01315	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPFBMPROKSP83	01/20/2023	01/22/2024	.....	1,150,000	3972.61	.....	7,130	.....	9,962	.....	9,962	 2,632	.....	.....	.....	4,320	.....	0001
Purchased Call/S&P 500 INDEX/SPX0038Q	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4ROTDBPU41	05/08/2023	05/08/2024	.....	575,000	100	.....	3,968	.....	4,651	.....	4,651	 683	.....	.....	.....	2,662	.....	0001
Purchased Call/S&P 500 INDEX/SPX01365	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPFBMPROKSP83	11/25/2022	11/27/2023	.....	2,053,000	4026.12	 52,557	.....	.....	78,765	.....	78,765	 35,265	.....	.....	.....	6,580	.....	0001
Purchased Call/S&P 500 INDEX/SPX0136Q	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPFBMPROKSP83	11/28/2022	11/27/2023	.....	2,343,202	4026	 43,091	.....	.....	66,416	.....	66,416	 29,311	.....	.....	.....	7,511	.....	0001
Purchased Call/S&P 500 INDEX/SPX0136A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPFBMPROKSP83	12/01/2022	11/30/2023	.....	2,313,422	4080	 45,082	.....	.....	65,582	.....	65,582	 29,989	.....	.....	.....	7,489	.....	0001
Purchased Call/S&P 500 INDEX/SPX0089H	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	02/27/2023	02/27/2024	.....	542,000	3982.24	 8,238	.....	.....	11,144	.....	11,144	 2,955	.....	.....	.....	2,207	.....	0001
Purchased Call/S&P 500 INDEX/SPX0049C	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBW30JCE0V/HHR804	01/27/2023	01/26/2024	.....	333,000	100	 2,764	.....	.....	2,928	.....	2,928	 164	.....	.....	.....	1,263	.....	0001
Purchased Call/S&P 500 INDEX/SPX0004H	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY 17331LVZ0X0K57YV54	09/12/2022	09/08/2023	.....	1,501,000	100	 21,614	.....	.....	.....	.....	.....	..... (728)	.....	.....	.....	3,287	.....	0001
Purchased Call/S&P 500 INDEX/SPX0059Q	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02N6B1BP4ROTDBPU41	09/05/2022	09/07/2023	.....	585,000	100	 4,154	.....	.....	.....	.....	.....	..... (376)	.....	.....	.....	944	.....	0001
Purchased Call/Deutsche Bank Call/Deutsche Bank Control Index/DO3161S5	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWFZY1NSX80621K86	09/23/2022	09/25/2023	.....	305,781	3652.57	 6,146	.....	.....	10,884	.....	10,884	 3,236	.....	.....	.....	746	.....	0001
Purchased Call/S&P 500 INDEX/SPX0006R	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	05/09/2023	05/09/2024		810,000	100	 21,870			26,423		26,423	 4,553				3,750		0001

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Purchased Call/S&P 500 INDEX/S&P500S89	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	10/20/2022	10/20/2023		348,000	100	2,436			109		109	(260)					864	0001	
Purchased Call/S&P 500 INDEX/S&P4131ST	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/24/2023	01/24/2024		542,112	4016.95		9,975		13,762		13,762	3,787					2,046	0001	
Purchased Call/S&P 500 INDEX/S&P500S8X	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	04/21/2023	04/19/2024		1,267,000	100		14,571		31,585		31,585	17,014					5,686	0001	
Purchased Call/S&P 500 INDEX/S&P500K31	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	05/16/2023	05/15/2024		1,774,000	100		28,207		42,762		42,762	14,556					8,395	0001	
Purchased Call/S&P 500 INDEX/S&P4131SK	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/08/2022	08/04/2023		1,653,931	4145	29,630			48,052		48,052	28,621					2,561	0001	
Purchased Call/S&P 500 INDEX/S&P500ISX	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	12/05/2022	12/05/2023		617,000	100	4,813			439		439	(1,140)					2,030	0001	
Purchased Call/S&P 500 INDEX/S&P4136S6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/29/2022	08/29/2023		3,089,000	4030.61	87,110			142,737		142,737	74,771					6,262	0001	
Purchased Call/S&P 500 INDEX/S&P500BS2	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	08/26/2022	08/28/2023		366,000	100	2,421			3,553		3,553	1,735					716	0001	
Purchased Call/S&P 500 INDEX/S&P500K5N	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/28/2022	09/27/2023		2,330,951	3648	33,528			54,840		54,840	18,164					5,755	0001	
Purchased Call/Citi11																							
Dynamic Asset Detector 5 ER Index/DD404USP	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/04/2024		89,048	99.99	474			1,284		1,284	650					367	0001	
Purchased Call/S&P 500 INDEX/S&P4131S2	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/20/2023	01/19/2024		1,714,000	3972.61		10,627		14,862		14,862	4,235					6,391	0001	
Purchased Call/S&P 500 INDEX/S&P4131S7	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/20/2023	01/22/2024		332,000	3972.61		5,710		8,123		8,123	2,413					1,247	0001	
Purchased Call/S&P 500 INDEX/S&P4136SF	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/19/2022	12/19/2023		545,000	3817.66	5,559			8,620		8,620	3,025					1,871	0001	
Purchased Call/S&P 500 INDEX/S&P4131S7	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/29/2022	12/29/2023		1,209,000	3849.28	7,254			10,841		10,841	3,680					4,269	0001	
Purchased Call/S&P 500 INDEX/S&P4137ISY	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	07/13/2022	07/13/2023		819,000	3801.78	8,190			13,894		13,894	5,577					773	0001	
Purchased Call/S&P 500 INDEX/S&P4133SE	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/23/2022	09/22/2023		295,000	3693.23	6,638			11,602		11,602	4,078					708	0001	
Purchased Call/S&P 500 INDEX/S&P500A98	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	01/25/2023	01/25/2024		507,000	100		13,030		17,322		17,322	4,292					1,918	0001	
Purchased Call/S&P 500 INDEX/S&P4007S2	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	02/17/2023	02/16/2024		526,000	4079.09		9,398		12,499		12,499	3,100					2,100	0001	
Purchased Call/S&P 500 INDEX/S&P500588	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	07/14/2022	07/14/2023		784,000	3790.38	8,075			13,664		13,664	5,451					788	0001	
Purchased Call/S&P 500 INDEX/S&P4135S6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/23/2022	12/26/2023		693,000	3844.82	7,200			10,972		10,972	3,914					2,448	0001	
Purchased Call/S&P 500 INDEX/S&P4137S8	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/01/2022	09/01/2023		409,000	3866.85	4,213			6,797		6,797	3,111					850	0001	
Purchased Call/S&P 500 INDEX/S&P500581	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	02/10/2023	02/12/2024		521,000	100		3,699		393		393	(3,366)					2,054	0001	
Purchased Call/S&P 500 INDEX/S&P4137B50	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	03/16/2023	03/15/2024		2,842,806	3884	105,646			146,876		146,876	41,231					11,973	0001	
Purchased Call/S&P 500 INDEX/S&P500J64	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/20/2022	09/19/2023		1,271,364	3900	15,162			26,248		26,248	11,084					2,995	0001	
Purchased Call/S&P 500 INDEX/S&P500681	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	03/03/2023	03/01/2024		884,000	4045.64		16,718		22,332		22,332	5,614					3,662	0001	
Purchased Call/S&P 500 INDEX/S&P500A52	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	01/24/2023	01/24/2024		304,000	100		2,432		3,157		3,157	725					1,147	0001	
Purchased Call/S&P 500 INDEX/S&P4135S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/02/2022	12/04/2023		665,000	4275.29	23,515			7,397		7,397	529					2,148	0001	
Purchased Call/S&P 500 INDEX/S&P500R99	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	10/25/2022	10/25/2023		183,000	100	1,391			2,143		2,143	788					518	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&PE00RS	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	10/31/2022	10/31/2023		1,294,000	100	37,397			98,535		58,535	21,684				3,796	0001	
Purchased Call/S&P 500 INDEX/S&WH1383	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	09/07/2022	09/07/2023		961,000	3979.87	5,670			9,090		9,090	4,118				2,089	0001	
Purchased Call/S&P 500 INDEX/S&WH1379	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	09/06/2022	09/06/2023		707,000	3908.19	6,222			10,135		10,135	4,322				1,526	0001	
Purchased Call/S&P 500 INDEX/S&WH1330	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	12/15/2022	12/15/2023		990,000	3895.75	5,940			8,865		8,865	3,293				3,358	0001	
Purchased Call/S&P 500 INDEX/S&W053P	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1BP4ROT8PU41	06/15/2023	06/14/2024		621,000	100		6,769		4,995		4,995	(1,774)				3,041	0001	
Purchased Call/S&P 500 INDEX/S&WH136H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	08/29/2022	08/29/2023		887,000	4030.61	5,411			8,388		8,388	4,066				1,798	0001	
Purchased Call/S&P 500 INDEX/S&E00KSC	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	09/27/2022	09/27/2023		800,000	3647.29	8,000			13,512		13,512	4,421				1,975	0001	
Purchased Call/S&P 500 INDEX/S&P0065S	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	04/13/2023	04/12/2024		216,000	100		1,620		1,908		1,908	288				986	0001	
Purchased Call/S&P 500 INDEX/S&P0068B	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	02/13/2023	02/13/2024		480,000	100		14,304		17,874		17,874	3,570				1,897	0001	
Purchased Call/S&P 500 INDEX/S&E006SY	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBVNS0JCE0V1H4R804	07/20/2022	07/20/2023		482,000	100	4,916						(184)				564	0001	
Purchased Call/S&P 500 INDEX/S&P00N60	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	05/31/2023	05/31/2024		669,000	100		7,183		10,191		10,191	3,008				3,161	0001	
Purchased Call/S&P 500 INDEX/S&E005M	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	11/07/2022	11/07/2023		300,000	100	8,160			12,913		12,913	4,449				885	0001	
Purchased Call/S&P 500 INDEX/S&P00586	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	02/01/2023	02/01/2024		333,000	4119.21		6,260		8,105		8,105	1,845				1,281	0001	
Purchased Call/S&P 500 INDEX/S&E0069	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	07/18/2022	07/18/2023		669,000	100	17,925			28,909		28,909	11,371				732	0001	
Purchased Call/S&P 500 INDEX/S&P00760	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	02/21/2023	02/20/2024		1,590,000	100		45,820		60,928		60,928	15,108				6,399	0001	
Purchased Call/S&P 500 INDEX/S&E00L52	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331LVZKXK617XV154	09/29/2022	09/28/2023		1,165,000	100	14,563			13,120		13,120	(1,978)				2,882	0001	
Purchased Call/S&P 500 INDEX/S&P0049X	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	01/30/2023	01/29/2024		1,871,000	100		52,762		69,449		69,449	16,687				7,146	0001	
Purchased Call/S&P 500 INDEX/S&E00T98	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	11/09/2022	11/09/2023		440,000	100	12,320			19,855		19,855	6,432				1,323	0001	
Purchased Call/S&P 500 INDEX/S&P00584	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	02/01/2023	02/01/2024		4,095,000	100		101,556		128,644		128,644	27,088				15,751	0001	
Purchased Call/S&P 500 INDEX/S&P0069H	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	02/16/2023	02/16/2024		1,084,000	4090.41		6,938		8,931		8,931	1,993				4,312	0001	
Purchased Call/S&P 500 INDEX/S&E0068A	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBVNS0JCE0V1H4R804	07/18/2022	07/18/2023		292,000	4192.48	5,898						(337)				324	0001	
Purchased Call/S&P 500 INDEX/S&WH1355	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	08/22/2022	08/18/2023		2,042,000	100	16,949						(1,746)				3,741	0001	
Purchased Call/S&P 500 INDEX/S&WH135T	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	12/27/2022	12/22/2023		2,180,013	3845	39,588			62,293		62,293	22,789				7,597	0001	
Purchased Call/S&P 500 INDEX/S&P1305F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	06/30/2023	07/02/2024		503,000	4450.38		3,471		3,380		3,380	(91)				2,925	0001	
Purchased Call/S&P 500 INDEX/S&WH135S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	12/23/2022	12/26/2023		193,000	100	1,216			1,751		1,751	589				676	0001	
Purchased Call/S&P 500 INDEX/S&WH136H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMISFPBMPROKSP63	09/21/2022	09/21/2023		484,000	4000.27	18,344			17,692		17,692	8,240				1,154	0001	
Purchased Call/S&P 500 INDEX/S&W055Y	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1BP4ROT8PU41	08/09/2022	08/09/2023		539,000	4728.47	3,773						(9)				882	0001	
Purchased Call/S&P 500 INDEX/S&P00198	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2161190L770X0K3ZE78	12/30/2022	01/02/2024		553,000	4018.04	22,728			46,961		46,961	24,668				1,974	0001	
Purchased Call/S&P 500 INDEX/S&E00P96	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBVNS0JCE0V1H4R804	10/14/2022	10/16/2023		708,000	3889.72	26,196			65,172		65,172	33,216				1,926	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/14/2022	07/14/2023		271,000	100	2,385			3,780		3,780	1,373				285		0001
INDEX/SPX19IS2																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/21/2022	09/21/2023		812,000	3788.93	8,282			13,380		13,380	5,042				1,396		0001
INDEX/SPXH138SJ																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	11/15/2022	11/15/2023		511,000	4586.5	4,957			3		3	(523)				1,571		0001
INDEX/SPXE00TSS																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	10/12/2022	10/12/2023		993,000	100	25,638			41,584		41,584	11,202				2,480		0001
INDEX/SPXE00036																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE	06/28/2023	06/28/2024		2,553,000	4376.86		75,058		78,713		78,713	3,655				12,747		0001
INDEX/SPXA095SR																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	10/24/2022	10/24/2023		302,000	3797.34	6,765			11,676		11,676	4,322				851		0001
INDEX/SPXE00P90																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	10/18/2022	10/18/2023		509,000	100	14,557			23,680		23,680	7,516				1,397		0001
INDEX/SPXE00P9V																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/30/2023	07/02/2024		437,000	4460.38		6,730		6,628		6,628	(102)				2,194		0001
INDEX/SPXJ130S6																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/30/2023	01/30/2024		445,000	4017.77		8,233		11,258		11,258	3,026				1,704		0001
INDEX/SPXH133T																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	06/02/2023	06/04/2024		369,000	100		3,026		3,981		3,981	955				1,781		0001
INDEX/SPF00N8X																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/16/2022	09/18/2023		1,350,000	3873.33	7,965			12,851		12,851	5,150				3,160		0001
INDEX/SPXH130P																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/23/2022	09/22/2023		1,767,000	3693.23	10,249			17,027		17,027	5,649				4,238		0001
INDEX/SPXH133F																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	06/14/2023	06/14/2024		1,203,000	100		32,240		34,483		34,483	2,242				5,890		0001
INDEX/SPF0003J																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/12/2022	09/12/2023		683,000	4110.41	7,035			10,850		10,850	5,620				1,538		0001
INDEX/SPXH1388A																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	06/16/2023	06/18/2024		380,000	100		3,496		4,002		4,002	506				1,871		0001
INDEX/SPF00R8E																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/03/2023	02/05/2024		680,000	4136.48		4,420		5,577		5,577	1,157				2,640		0001
INDEX/SPX113151																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/15/2022	12/15/2023		424,000	4164.56	13,059			16,882		16,882	8,151				1,438		0001
INDEX/SPXH1326N																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/08/2023	02/08/2024		400,000	4117.86		7,400		9,579		9,579	2,179				1,563		0001
INDEX/SPX11319V																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/11/2022	07/10/2023		4,442,019	3800	54,535			96,609		96,609	45,156				3,676		0001
INDEX/SPXG13IS3																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/13/2022	07/12/2023		1,753,695	3829	22,277			38,824		38,824	16,479				1,590		0001
INDEX/SPXG13IS5																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023		640,000	3693.23	8,448			14,451		14,451	4,909				1,562		0001
INDEX/SPXH1333J																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/03/2023	03/01/2024		784,000	4045.64		8,389		11,047		11,047	2,669				3,212		0001
INDEX/SPX113630																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	12/07/2022	12/06/2023		3,063,000	100	53,909			127,798		127,798	76,766				10,108		0001
INDEX/SPXE00IS6																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	06/26/2023	06/21/2024		1,330,000	100		20,216		29,541		29,541	9,325				6,577		0001
INDEX/SPF003SJ																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	12/09/2022	12/11/2023		482,000	100	2,506			678		678	(716)				1,448		0001
INDEX/SPXE00ISD																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	12/12/2022	12/12/2023		783,000	100	22,942			32,760		32,760	12,947				2,632		0001
INDEX/SPXE00ISP																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/02/2022	12/04/2023		532,000	4071.7	5,426			7,792		7,792	3,438				1,745		0001
INDEX/SPXH1336N																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	11/03/2022	11/03/2023		668,000	4091.88	16,433			28,718		28,718	14,398				1,962		0001
INDEX/SPXE00QS8																						
Purchased Call1/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	10/24/2022	10/24/2023		4,412,000	3797.34	139,419			243,503		243,503	97,586				12,436		0001
INDEX/SPB1728A																						

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Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	07/14/2022	07/14/2023		463,000	4211.11	7,825						(408)				463		0001
INDEX/SP5000587																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE	08/22/2022	08/18/2023		1,346,000	100	18,440			1,852		1,852	(7,161)				2,466		0001
INDEX/SP5000561																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	06/02/2023	05/31/2024		487,000	100		4,870		6,428		6,428	1,558				2,336		0001
INDEX/SP5000567																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	09/15/2022	09/15/2023		1,863,000	3901.35	38,564			64,082		64,082	27,915				4,278		0001
INDEX/SP5000566																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	06/06/2023	06/06/2024		393,000	100		4,127		5,211		5,211	1,065				1,902		0001
INDEX/SP5000036																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	09/26/2022	09/26/2023		2,033,000	3655.04	59,567			105,377		105,377	36,490				4,391		0001
INDEX/SP5000500																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	11/08/2022	11/08/2023		229,000	100	1,763			2,777		2,777	977				686		0001
INDEX/SP5000500																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	10/03/2022	10/02/2023		2,369,000	3678.43	70,122			124,387		124,387	43,726				6,011		0001
INDEX/SP5000500																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	06/05/2023	06/05/2024		531,000	4273.79		4,885		5,476		5,476	591				2,566		0001
INDEX/SP5000500																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	09/26/2022	09/22/2023		2,237,000	100	17,672			8,528		8,528	(386)				5,366		0001
INDEX/SP5000500																						
Purchased Call / Citi	Dynamic Asset Detector		Equity / Index	CITIBANK NA	11/27/2018	01/30/2024		76,651	100.72	233			440		440	286				293		0001
5 ER Index/CD0404SR																						
Purchased Call / Citi	Dynamic Asset Detector		Equity / Index	CITIBANK NA	11/27/2018	02/05/2024		71,738	101.68	330			900		900	513				278		0001
5 ER Index/CD0404SR																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	07/25/2022	07/21/2023		1,834,000	100	20,724						(792)				2,200		0001
INDEX/SP500079K																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS	03/10/2023	03/08/2024		796,402	3992		4,454		6,557		6,557	2,103				3,317		0001
INDEX/SP5000500																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	03/13/2023	03/13/2024		481,000	4241.34		6,926		28,781		28,781	21,854				2,018		0001
INDEX/SP5000500																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	12/08/2022	12/08/2023		394,000	100	2,443			1,194		1,194	156				1,308		0001
INDEX/SP5000500																						
Purchased Call / J.P.	Morgan Meridian		Equity / Index	JPMORGAN CHASE	12/13/2018	02/14/2024		24,826	192.57	1,131			1,591		1,591	729				98		0001
Index/AM000630																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	10/26/2022	10/25/2023		408,000	100	11,302			18,158		18,158	6,677				1,155		0001
INDEX/SP500098B																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	10/31/2022	10/30/2023		1,237,000	100	35,007			54,840		54,840	20,339				3,576		0001
INDEX/SP500098R																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE	08/01/2022	07/31/2023		4,737,443	4130	167,875			281,441		281,441	177,308				6,903		0001
INDEX/SP500553J																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE	09/02/2022	09/01/2023		415,000	4501.13	3,528			8,655		8,655	3,396				862		0001
INDEX/SP5005539																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	07/01/2022	07/03/2023		244,000	100	5,222			19,720		19,720	5,167				5,177		0001
INDEX/SP5000980																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	06/22/2023	06/21/2024		1,047,000	100		14,553		17,525		17,525	12,899				1,925		0001
INDEX/SP5000981																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	HSBC BANK PLC	03/13/2023	03/08/2024		463,391	4337		4,626		10,871		10,871	3,556				1,917		0001
INDEX/SP500050A																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	10/20/2022	10/20/2023		692,000	3665.78	6,436			38,871		38,871	6,953				9,796		0001
INDEX/SP500050B																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE	06/05/2023	06/03/2024		2,033,000	100		31,918											
INDEX/SP500050L																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK	11/07/2022	11/06/2023		2,067,000	100	56,222			89,023		89,023	30,702				6,144		0001
INDEX/SP500050L																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/19/2022	09/15/2023		2,757,811	3873	31,940			52,810		52,810	21,638				6,333		0001
INDEX/SP/WH1357																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	02/27/2023	02/26/2024		1,661,000	100		47,505		64,067		64,067	16,593				6,748		0001
INDEX/SP/WH0081																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	03/13/2023	03/13/2024		843,000	3655.76		14,500		20,575		20,575	6,075				3,537		0001
INDEX/SP/WH0086																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/23/2022	09/22/2023		422,000	100	2,785			4,490		4,490	1,412				1,012		0001
INDEX/SP/WH133K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/12/2022	10/12/2023		776,000	3577.03	4,423			7,455		7,455	2,180				2,071		0001
INDEX/SP/WH13F3																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	03/03/2023	03/04/2024		387,000	4801.92		2,064		1,427		1,427	(638)				1,636		0001
INDEX/SP/WH009P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/23/2022	09/22/2023		1,775,117	3777	20,802			37,322		37,322	13,828				4,258		0001
INDEX/SP/WH1335																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/12/2022	10/11/2023		1,747,905	3604	21,626			37,224		37,224	11,438				4,643		0001
INDEX/SP/WH13F2																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/07/2022	07/05/2023		624,517	3831	4,099			6,673		6,673	2,768				365		0001
INDEX/SP/WH13J8																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/15/2022	09/14/2023		1,737,699	3940	49,789			84,694		84,694	39,714				3,965		0001
INDEX/SP/WH1345																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/14/2022	10/13/2023		1,236,000	3583.07	12,266			20,775		20,775	6,167				3,320		0001
INDEX/SP/WH13N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	06/12/2023	06/12/2024		1,112,000	100	29,246			31,583		31,583	2,337				5,429		0001
INDEX/SP/WH13F5																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/23/2022	09/22/2023		1,024,000	3693.23	16,569			28,539		28,539	9,808				2,456		0001
INDEX/SP/WH133H																						
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		88,859		88,859	39,048				8,359		0001
INDEX/SP/WH0049																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/19/2022	09/18/2023		2,056,000	3699.89	56,241			99,179		99,179	44,294				4,817		0001
INDEX/SP/WH1369																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/15/2023	03/15/2024		770,000	3891.93		4,851		6,588		6,588	1,737				3,243		0001
INDEX/SP/WH13S2																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/04/2023	01/04/2024		1,224,000	3652.97		7,222		10,943		10,943	3,722				4,392		0001
INDEX/SP/WH13J0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/30/2022	01/02/2024		366,000	3693.5	6,219			9,680		9,680	3,466				1,313		0001
INDEX/SP/WH133X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/04/2022	10/04/2023		1,106,000	3790.93	6,543			10,520		10,520	3,803				2,844		0001
INDEX/SP/WH1340																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024		1,703,000	3970.04		10,729		14,494		14,494	3,765				6,676		0001
INDEX/SP/WH13J9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	12/06/2022	12/06/2023		2,470,000	3941.26	80,028			123,828		123,828	51,429				8,151		0001
INDEX/SP/WH0019																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024		367,265	3692		3,433		5,087		5,087	1,654				1,526		0001
INDEX/SP/WH13S5																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/04/2022	10/04/2023		785,000	3790.93	12,246			20,400		20,400	7,619				2,013		0001
INDEX/SP/WH13E5																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/06/2022	10/06/2023		696,000	3744.52	4,048			6,640		6,640	2,289				1,808		0001
INDEX/SP/WH1322																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024		1,331,754	4098		19,708		26,131		26,131	6,423				5,216		0001
INDEX/SP/WH135F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/05/2023	01/05/2024		606,000	3808.1		10,944		17,118		17,118	6,174				2,188		0001
INDEX/SP/WH13E6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/06/2022	10/06/2023		468,000	3744.52	4,980			8,279		8,279	2,894				1,230		0001
INDEX/SP/WH1395																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/17/2023	03/15/2024		883,000	3916.64		5,563		7,518		7,518	1,955				3,719		0001
INDEX/SP/WH1358																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/27/2023	02/26/2024		1,992,960	3970		22,736		30,622		30,622	7,887				8,097		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	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/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	03/07/2023	03/06/2024		1,453,383	4048		18,478		25,453		25,453	6,976				6,014		0001
INDEX/SPX 1365M																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	04/03/2023	03/28/2024		1,598,522	4109		16,684		21,249		21,249	4,565				6,900		0001
INDEX/SPX 130357																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	03/01/2023	02/28/2024		2,436,854	3975		37,044		51,166		51,166	14,123				9,942		0001
INDEX/SPX 1353P																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	10/10/2022	10/06/2023		1,889,116	3771	22,645			41,790		41,790	15,198				4,894		0001
INDEX/SPX H1363N																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/03/2022	09/29/2023		2,162,129	3586	81,345			137,968		137,968	45,442				5,398		0001
INDEX/SPX E00M64																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	08/30/2022	08/30/2023		1,109,000	3866.16	6,654			10,557		10,557	4,679				2,267		0001
INDEX/SPX H1363N																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/17/2022	10/16/2023		2,903,000	100	63,866			103,715		103,715	31,375				7,896		0001
INDEX/SPX E00P9P																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	09/29/2022	09/22/2023		741,000	3757.99	4,372			7,105		7,105	2,515				1,777		0001
INDEX/SPX H13330																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	01/27/2023	01/26/2024		324,000	100	2,398			3,038		3,038	640				1,129		0001
INDEX/SPX F00A5E																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	10/18/2022	10/18/2023		385,000	3719.98	4,813			8,192		8,192	2,793				1,057		0001
INDEX/SPX H1363H																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	SOCIETE GENERALE	06/12/2023	06/10/2024		4,347,000	4338.93		123,890		134,533		134,533	10,643				21,162		0001
INDEX/SPX A053F																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	01/24/2023	01/24/2024		17,888	4016.95	329			454		454	125				68		0001
INDEX/SPX H1315T																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	03/29/2023	04/01/2024		3,153,000	4027.81		93,644		126,985		126,985	33,341				13,709		0001
INDEX/SPX 1363S																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/10/2022	10/10/2023		508,000	3612.39	5,080			8,544		8,544	2,679				1,343		0001
INDEX/SPX E00051																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	09/28/2022	09/28/2023		200,000	100	1,500			2,395		2,395	766				497		0001
INDEX/SPX E0003P																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	09/06/2022	09/01/2023		2,225,055	3824	37,348			62,631		62,631	28,102				4,622		0001
INDEX/SPX H1315X																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	02/28/2023	02/28/2024		266,000	100		2,181		2,860		2,860	679				1,085		0001
INDEX/SPX 1353K																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	04/10/2023	04/09/2024		1,522,962	4105		25,254		32,144		32,144	6,890				6,717		0001
INDEX/SPX 13E3L																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	08/29/2022	08/25/2023		3,485,530	4058	36,508			98,127		98,127	29,583				6,836		0001
INDEX/SPX H1365D																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	04/12/2023	04/11/2024		3,225,518	4109		70,626		89,078		89,078	18,451				14,276		0001
INDEX/SPX 13F4D																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	04/17/2023	04/15/2024		3,559,370	4138		38,700		48,193		48,193	9,493				15,859		0001
INDEX/SPX 1363H																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	H8C BANK PLC	10/13/2022	10/13/2023		228,000	100	2,029			3,169		3,169	1,013				611		0001
INDEX/SPX E0003R																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	10/07/2022	10/06/2023		1,649,000	3639.66	9,564			15,821		15,821	4,931				4,272		0001
INDEX/SPX H13E3D																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/03/2022	09/29/2023		1,552,573	3586	38,321			64,916		64,916	15,548				3,676		0001
INDEX/SPX E000LSZ																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	10/25/2022	10/25/2023		741,000	3665.11	4,224			6,899		6,899	2,545				2,098		0001
INDEX/SPX E00P96																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	03/24/2023	03/26/2024		775,000	3970.99	5,348			7,140		7,140	1,792				3,333		0001
INDEX/SPX 13A9P																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	03/31/2023	04/02/2024		515,000	4109.31		6,232		8,039		8,039	1,807				2,243		0001
INDEX/SPX 1333N																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	11/14/2022	11/13/2023		1,564,000	100	41,915			64,244		64,244	25,518				4,773		0001
INDEX/SPX E00T5M																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK	06/07/2023	06/07/2024		747,000	100		20,244		22,182		22,182	1,938				3,621		0001
INDEX/SPX F003SS																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/18/2023	04/18/2024		595,000	4,154.87		6,664		8,155		8,155	1,491				2,665		0001
INDEX/S&P 1350	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	10/03/2022	09/28/2023		1,350,000	100	22,275			40,425		40,425	27,046				3,370		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	10/13/2022	10/12/2023		2,620,000	100	16,826			7,228		7,228	(4,527)				7,017		0001
INDEX/S&F0009P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	06/07/2023	06/07/2024		691,000	4267.52		8,016		8,897		8,897	.881				3,349		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	10/03/2022	10/02/2023		5,739,000	100	120,519			199,854		199,854	57,801				14,562		0001
INDEX/S&F000M67	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	11/28/2022	11/27/2023		2,112,000	100	58,080			63,900		63,900	33,044				6,770		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/23/2023	06/21/2024		372,000	100		3,646		4,307		4,307	.661				1,940		0001
INDEX/S&F000S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	07/29/2022	07/31/2023		797,000	4130.29	12,911			21,258		21,258	12,607				1,161		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/21/2022	09/21/2023		294,000	100	8,056			12,727		12,727	4,405				701		0001
INDEX/S&G131S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	07/25/2022	07/24/2023		1,160,758	3962	6,713			11,319		11,319	5,423				1,488		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	07/29/2022	07/31/2023		811,000	4130.29	4,866			7,820		7,820	4,473				1,182		0001
INDEX/S&G123B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	07/29/2022	07/28/2023		710,000	4130.29	12,283			20,317		20,317	12,145				983		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	08/09/2022	08/09/2023		608,000	4122.47	9,910			15,964		15,964	9,159				1,006		0001
INDEX/S&H131S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	10/24/2022	10/24/2023		572,000	3797.34	5,606			9,365		9,365	3,386				1,612		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/01/2022	09/01/2023		484,000	4116.63	8,422			13,828		13,828	8,110				717		0001
INDEX/S&F000J6X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	08/02/2022	08/02/2023		546,000	4091.19	8,736			14,406		14,406	8,152				821		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	05/11/2023	05/10/2024		1,507,000	100		35,089		61,455		61,455	26,366				8,658		0001
INDEX/S&H135B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	10/14/2022	10/12/2023		1,365,288	3582	22,718			38,101		38,101	11,580				3,652		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	12/30/2022	12/29/2023		756,000	4233.05	14,742			24,326		24,326	10,040				2,669		0001
INDEX/S&F000H8	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	04/24/2023	04/19/2024		2,870,000	100		44,772		85,239		85,239	40,467				12,879		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	10/20/2022	10/20/2023		945,000	3665.78	5,481			8,986		8,986	2,942				2,617		0001
INDEX/S&H136B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/12/2022	09/12/2023		420,000	4110.41	7,350			11,500		11,500	6,097				946		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	03/03/2023	03/01/2024		1,274,544	3971		26,659		35,152		35,152	8,439				5,221		0001
INDEX/S&G131S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	07/25/2022	07/21/2023		4,608,118	3969	57,644			98,911		98,911	49,351				5,527		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/11/2022	09/10/2023		2,121,961	4210	28,899			43,516		43,516	26,577				3,556		0001
INDEX/S&F000B3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	03/19/2023	03/08/2024		305,066	3862		5,258		7,381		7,381	2,122				1,267		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	10/27/2022	10/26/2023		1,403,038	3844	18,461			30,815		30,815	11,790				3,989		0001
INDEX/S&H1331	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/23/2022	09/25/2023		1,221,000	3693.23	6,960			11,754		11,754	3,695				2,981		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	03/13/2023	03/13/2024		355,000	4420.63		1,917		8,869		8,869	6,932				1,489		0001
INDEX/S&F000B0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	03/13/2023	03/13/2024		355,000	4420.63		1,917		8,869		8,869	6,932				1,489		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 Call11/SP 500 INDEX/SP/FP0003J	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/17/2023	03/19/2024		444,000	4184.93		11,677		32,931		32,931	21,254				1,884		0001	
Purchased Call11/SP 500 INDEX/SP/PH130B8	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	08/03/2022	08/03/2023		1,111,000	4155.17	6,777			10,558		10,558	6,118					1,695		0001
Purchased Call11/SP 500 INDEX/SP/PA0579A	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	09/02/2022	09/01/2023		638,000	4487.39	5,933						(161)					1,325		0001
Purchased Call11/SP 500 INDEX/SP/FE00037	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	10/20/2022	10/19/2023		2,244,000	100	18,176			9,921		9,921	(1,392)					6,187		0001
Purchased Call11/SP 500 INDEX/SP/FE00045H	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	07/12/2022	07/12/2023		615,000	3818.8	10,209			17,774		17,774	7,550					558		0001
Purchased Call11/SP 500 INDEX/SP/PH138S7	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/13/2023	03/08/2024		567,654	3862		5,865		6,929		6,929	1,064					2,338		0001
Purchased Call11/SP 500 INDEX/SP/FP0008U	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	06/20/2023	06/18/2024		1,661,000	100		19,600		27,517		27,517	7,917					8,179		0001
Purchased Call11/SP 500 INDEX/SP/PH138S8	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	09/19/2022	09/15/2023		1,979,272	3873	33,235			55,737		55,737	23,273					4,545		0001
Purchased Call11/SP 500 INDEX/SP/FP0005J	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	02/06/2023	02/05/2024		1,823,000	100		53,961		68,786		68,786	14,825					7,077		0001
Purchased Call11/SP 500 INDEX/SP/FP0006D	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	02/14/2023	02/14/2024		732,000	100		21,667		26,993		26,993	5,325					2,889		0001
Purchased Call11/SP 500 INDEX/SP/FP0008S	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	02/22/2023	02/22/2024		2,514,000	100		61,593		81,881		81,881	20,288					10,129		0001
Purchased Call11/SP 500 INDEX/SP/FP0008C	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/24/2023	02/23/2024		339,000	100		2,780		6,114		6,114	3,334					1,369		0001
Purchased Call11/SP 500 INDEX/SP/FE0005U	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	07/15/2022	07/17/2023		644,000	3863.16	11,592			20,187		20,187	9,060					685		0001
Purchased Call11/SP 500 INDEX/SP/PH13F50	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	10/14/2022	10/16/2023		597,000	3883.07	7,343			12,579		12,579	3,772					1,624		0001
Purchased Call11/SP 500 INDEX/SP/PH1333L	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	04/01/2024		419,000	4109.31		5,573		7,205		7,205	1,632					1,822		0001
Purchased Call11/SP 500 INDEX/SP/PH13F57	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	10/13/2022	10/12/2023		1,888,596	3585	52,601			87,769		87,769	27,889					4,507		0001
Purchased Call11/SP 500 INDEX/SP/FE0003R	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	12/13/2022	12/12/2023		1,561,000	100	16,078			15,906		15,906	6,035					5,248		0001
Purchased Call11/SP 500 INDEX/SP/PH130ST	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/05/2023	04/05/2024		624,000	4090.38		10,608		13,715		13,715	3,107					2,733		0001
Purchased Call11/SP 500 INDEX/SP/FP0006H	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2023	03/08/2024		403,587	4462		1,953		6,629		6,629	4,676					1,677		0001
Purchased Call11/SP 500 INDEX/SP/PH13357	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/14/2023	04/12/2024		486,000	4137.64		5,249		6,527		6,527	1,278					2,155		0001
Purchased Call11/SP 500 INDEX/SP/PH1318Q	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/11/2023	01/11/2024		650,000	100		16,380		22,933		22,933	6,553					2,375		0001
Purchased Call11/SP 500 INDEX/SP/FE0003L	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	12/19/2022	12/15/2023		1,855,000	100	7,524			3,340		3,340	(1,781)					6,225		0001
Purchased Call11/SP 500 INDEX/SP/PH13E3R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	10/10/2022	10/10/2023		580,000	3612.39	3,190			5,280		5,280	1,602					1,533		0001
Purchased Call11/SP 500 INDEX/SP/FE0003I	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	11/23/2022	11/22/2023		1,756,000	100	30,554			46,129		46,129	31,169					5,534		0001
Purchased Call11/SP 500 INDEX/SP/PH138S4	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/27/2023	03/27/2024		499,000	3977.53		4,840		6,451		6,451	1,610					2,150		0001
Purchased Call11/SP 500 INDEX/SP/PH138S9	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/13/2023	03/13/2024		366,000	100	9,982			13,554		13,554	3,562					1,536		0001
Purchased Call11/SP 500 INDEX/SP/PH1318S	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	08/05/2022	08/04/2023		712,000	4145.19	11,392			18,348		18,348	10,860					1,102		0001
Purchased Call11/SP 500 INDEX/SP/FP00032	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	03/16/2023	03/15/2024		208,000	100		1,539		1,952		1,952	413					876		0001
Purchased Call11/SP 500 INDEX/SP/PH138S2	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	09/22/2022	09/22/2023		2,168,000	100	42,928			67,877		67,877	22,742					5,200		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZY1NSX8621K86	07/11/2022	07/07/2023		125,602	3878.69	263						(108)				87		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZY1NSX8621K86	09/07/2022	09/01/2023		113,844	3769.07	1,064			918			(33)				236		0001
Index/DD31616S8	FixedAnnuityHedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK3ZE78	07/25/2022	07/25/2023		843,000	100	22,087			35,912			16,716				1,103		0001
INDEX/SP/E0079M	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	10/10/2022	10/06/2023		3,290,263	3640	36,621			62,365			19,781				8,324		0001
INDEX/SP/H13E30	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	01/19/2023	01/19/2024		866,000	3888.85	5,307			7,535			2,228				3,192		0001
INDEX/SP/H13SA	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	09/23/2022	09/22/2023		1,109,000	3893.23	10,979			18,683			6,265				2,660		0001
INDEX/SP/H133G	FixedAnnuityHedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK3ZE78	07/15/2022	07/17/2023		380,000	3863.16	4,218			7,185			3,116				410		0001
INDEX/SP/E005ST	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/09/2024		52,988	216.54	1,311			1,326			881				319		0001
Dynamic Asset Detector 5 ER Index/QDA04USZ	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZY1NSX8621K86	08/08/2022	08/08/2023		131,131	3701.15	2,413			2,084			376				214		0001
Index/DD31616N	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	09/28/2022	09/28/2023		703,000	3719.04	4,148			6,736			2,279				1,745		0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP-AROTDPU41	09/02/2022	09/01/2023		666,000	3824.26	11,056			18,394			8,186				1,383		0001
INDEX/SP/A057SC	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	09/09/2022	09/11/2023		1,219,000	4067.36	7,314			11,284			5,550				2,726		0001
INDEX/SP/H1389J	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	11/04/2022	11/03/2023		350,000	100	2,275			3,620			1,187				1,028		0001
INDEX/SP/H13J6R	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/03/2023	04/01/2024		4,094,000	4124.51	103,169			133,064			29,885				17,800		0001
INDEX/SP/X113398	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	09/15/2022	09/15/2023		1,476,000	100	29,963			46,600			18,168				3,390		0001
INDEX/SP/H13457	FixedAnnuityHedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK3ZE78	03/29/2023	04/01/2024		1,136,000	100				40,288			9,389				4,939		0001
INDEX/SP/F00D56	FixedAnnuityHedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK3ZE78	04/06/2023	04/05/2024		3,785,000	100				116,885			65,409				16,376		0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	10/27/2022	10/27/2023		559,000	3807.3	8,217			13,777			5,087				1,596		0001
INDEX/SP/H13457	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	10/14/2022	10/13/2023		352,000		2,489			3,888			1,091				944		0001
INDEX/SP/H135FR	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	10/05/2022	10/05/2023		1,317,000	3783.28	7,375			11,868			4,246				3,395		0001
INDEX/SP/H13E31	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	09/08/2022	09/08/2023		1,428,000	100	28,377			44,021			19,261				3,122		0001
INDEX/SP/H1389B	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	10/17/2022	10/13/2023		2,457,986	3583	70,960			117,894			37,131				6,592		0001
INDEX/SP/H13357	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/12/2023	04/12/2024		3,733,000	4091.95	105,271			136,309			31,039				16,551		0001
INDEX/SP/X113E3E	FixedAnnuityHedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XK3ZE78	09/22/2023	03/22/2024		2,900,000	100				95,404			22,904				12,378		0001
INDEX/SP/F0039J	FixedAnnuityHedge ...	N/A	Equity/Index																			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	04/20/2023	04/22/2024		340,000	100		8,398		9,980		9,980	1,392				1,333		0001
INDEX/S&P000S0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	04/11/2023	04/10/2024		2,423,000	100		52,821		100,053		100,053	47,232				10,705		0001
INDEX/S&P000SV																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUSPUBMPR0K6P93	08/01/2022	07/28/2023		3,523,137	4130	44,228			72,888		72,888	42,655				4,679		0001
INDEX/S&G123T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUSPUBMPR0K6P93	08/17/2022	08/17/2023		905,000	4274.04	5,521			7,807		7,807	4,820				1,641		0001
INDEX/S&H194S4																						
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWFZ11QNS80621K66	09/30/2022	10/02/2023		151,843	3589.27	4,555			8,042		8,042	2,363				385		0001
INDEX/DQ3161SK																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUSPUBMPR0K6P93	08/18/2022	08/18/2023		823,000	4283.74	8,724			12,050		12,050	7,532				1,506		0001
INDEX/S&H194SF																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331LVCK0KX5T7XV54	03/06/2023	03/05/2024		1,050,000	100	18,585			52,395		52,395	33,810				4,336		0001
INDEX/S&P000SJ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1BXP4R0TD8PU1	08/11/2022	08/11/2023		406,000	100	3,410						(347)				689		0001
INDEX/S&A056S1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBVW3QJCE0V1HR804	10/19/2022	10/19/2023		341,000	100	2,012						(175)				940		0001
INDEX/S&E000S1																						
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWFZ11QNS80621K66	10/14/2022	10/16/2023		153,299	3677.42	3,603			4,962		4,962	1,439				417		0001
INDEX/DQ3161SN																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUSPUBMPR0K6P93	07/28/2022	07/26/2023		440,000	3921.05	6,292			10,657		10,657	5,015				587		0001
INDEX/S&G1236																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUSPUBMPR0K6P93	07/29/2022	07/28/2023		1,219,000	4130.29	12,678			20,537		20,537	11,978				1,688		0001
INDEX/S&P000SK																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	11/25/2022	11/27/2023		352,000	100	7,588			10,674		10,674	4,441				1,128		0001
INDEX/S&F00RSD																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBVW3QJCE0V1HR804	06/16/2023	06/17/2024		594,000	100	6,884	5,881		6,884		6,884	1,003				2,321		0001
INDEX/S&F00RSD																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	06/29/2023	07/01/2024		730,000	100		20,294		20,863		20,863	569				3,660		0001
INDEX/S&F000S0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUSPUBMPR0K6P93	10/10/2022	10/09/2023		2,536,000	3612.39	51,783			89,454		89,454	28,442				6,644		0001
INDEX/S&H193E30																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	06/05/2023	06/03/2024		726,000	100		18,949		20,984		20,984	2,036				3,498		0001
INDEX/S&F000S4																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	06/13/2023	06/13/2024		579,000	100		15,633		16,213		16,213	580				2,831		0001
INDEX/S&F000S4																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	06/22/2023	06/24/2024		745,000	100		20,582		21,241		21,241	679				3,689		0001
INDEX/S&P000S1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	03/14/2023	03/14/2024		544,000	100		14,797		19,901		19,901	5,005				2,287		0001
INDEX/S&P000A57																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331LVCK0KX5T7XV54	08/08/2022	08/04/2023		3,303,000	100	31,766						(2,949)				5,123		0001
INDEX/S&E000S7																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBVW3QJCE0V1HR804	07/25/2022	07/25/2023		366,000	4272.29	9,004						(194)				479		0001
INDEX/S&E007SS																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	03/27/2023	03/25/2024		511,000	100		14,104		18,601		18,601	4,498				2,193		0001
INDEX/S&P000S6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUSPUBMPR0K6P93	10/24/2022	10/24/2023		864,000	3797.34	4,666			7,693		7,693	2,742				2,435		0001
INDEX/S&H1936P																						
Purchased Call/Citi																						
Dynamic Asset Detector																						
5-ER Index/DQ049SL	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA ... E570Z1Z7F32T1EFA76	11/27/2018	01/28/2025		115,970	226.43	1,930			1,031		1,031	555				730		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Call 5 ER Index/ODA04KSP	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIFZ321NEFA76	.11/27/2018	.03/27/2025		.102,777	.212.38	.2,457			3,738		.3,738	.1,889						0001
Purchased Call/SP 500 INDEX/SPF00B8Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.03/16/2023	.03/14/2024		1,028,000	100		15,317		41,663		41,663	26,346					4,321	0001
Purchased Call/SP 500 INDEX/SPF00KSD	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.05/15/2023	.05/13/2024		813,000	100		23,089		27,434		27,434	4,345					3,794	0001
Purchased Call/SP 500 INDEX/SPF00N8F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EB1WN30UE0V/HHR804	.06/01/2023	.05/31/2024		462,000	100		4,068		5,404		5,404	1,336					2,168	0001
Purchased Call/SP 500 INDEX/SPF00G9H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.06/08/2023	.06/10/2024		570,000	100		14,820		16,104		16,104	1,284					2,775	0001
Purchased Call/SP 500 INDEX/SPF00B8T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... 17331LVZK0KXSTYV154	.06/20/2023	.06/18/2024		2,822,000	100		25,958		36,264		36,264	10,306					12,911	0001
Purchased Call/SP 500 INDEX/SPFH131\$7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSIPPBNPR0KSP83	.10/28/2022	.10/27/2023		1,900,000	3901.06	11,020			17,510		17,510	6,851					5,424	0001
Purchased Call/SP 500 INDEX/SPF00P58	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EB1WN30UE0V/HHR804	.04/06/2023	.04/09/2024		429,000	100		3,046		7,278		7,278	4,233					1,892	0001
Purchased Call/SP 500 INDEX/SPF00T1\$0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.11/14/2022	.11/14/2023		488,000	3957.25	4,782			7,249		7,249	2,921					1,495	0001
Purchased Call/SP 500 INDEX/SPF00D90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EB1WN30UE0V/HHR804	.03/23/2023	.03/22/2024		608,000	4469.95		4,560		11,443		11,443	6,883					2,595	0001
Purchased Call/SP 500 INDEX/SPF00N36	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.11/28/2022	.11/28/2023		868,000	100	26,040			37,631		37,631	14,781					2,791	0001
Purchased Call/SP 500 INDEX/SPF00Q30	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EB1WN30UE0V/HHR804	.03/21/2023	.03/21/2024		376,000	4469.2		3,422		7,166		7,166	3,745					1,602	0001
Purchased Call/SP 500 INDEX/SPF00P5X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EB1WN30UE0V/HHR804	.04/11/2023	.04/11/2024		497,000	100		3,628		9,021		9,021	5,392					2,200	0001
Purchased Call/SP 500 INDEX/SPF00Q30	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EB1WN30UE0V/HHR804	.03/16/2023	.03/15/2024		578,000	4374.13		7,398		18,993		18,993	11,595					2,434	0001
Purchased Call/SP 500 INDEX/SPF00B83	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.04/13/2023	.04/15/2024		731,000	100		19,079		23,168		23,168	4,089					3,298	0001
Purchased Call/SP 500 INDEX/SPFH131\$6A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSIPPBNPR0KSP83	.10/21/2022	.10/20/2023		1,641,000	3752.75	16,082			27,048		27,048	9,402					4,545	0001
Purchased Call/SP 500 INDEX/SPF00H6J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.04/24/2023	.04/22/2024		989,000	100		27,682		33,329		33,329	5,637					4,461	0001
Purchased Call/Dautsche Bank CRI/US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7L1WFZ1V1NSX80621K86	.10/07/2022	.10/05/2023		193,065	3754.23	2,488			2,932		2,932	.597					498	0001
Purchased Call/SP 500 INDEX/SPF00P5P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.04/03/2023	.04/02/2024		1,271,000	100		36,605		45,419		45,419	8,814					5,536	0001
Purchased Call/SP 500 INDEX/SPFH13\$37	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSIPPBNPR0KSP83	.08/22/2022	.08/22/2023		478,000	4137.99	2,916			4,433		4,433	2,424					.911	0001
Purchased Call/SP 500 INDEX/SPFH13\$3V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSIPPBNPR0KSP83	.08/12/2022	.08/11/2023		682,000	4280.15	11,833			16,425		16,425	10,532					1,174	0001
Purchased Call/SP 500 INDEX/SPFH13\$36	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSIPPBNPR0KSP83	.10/17/2022	.10/13/2023		3,174,600	3583	56,048			90,769		90,769	27,605					8,513	0001
Purchased Call/SP 500 INDEX/SPH13J96	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSIPPBNPR0KSP83	.04/26/2023	.04/26/2024		668,000	4055.99		4,275		5,404		5,404	1,128					3,033	0001
Purchased Call/SP 500 INDEX/SPF00P5N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... 17331LVZK0KXSTYV154	.10/17/2022	.10/13/2023		1,222,000	100	17,841			11,777		11,777	(3,882)					3,277	0001
Purchased Call/SP 500 INDEX/SPF00T1\$R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 1EB1WN30UE0V/HHR804	.11/15/2022	.11/15/2023		504,000	4330.99	12,046			397		397	(1,750)					1,550	0001
Purchased Call/SP 500 INDEX/SPFH13V96	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSIPPBNPR0KSP83	.01/10/2023	.01/10/2024		764,000	3919.25		4,584		6,729		6,729	2,145					2,785	0001
Purchased Call/SP 500 INDEX/SPF00N3D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG119DL770XHK3ZE78	.12/01/2022	.12/01/2023		541,000	4076.57	9,251			13,371		13,371	5,960					1,757	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) Risk(s) (a)	Exchange, Counterparty or 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/SP500MSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	05/25/2023	05/28/2024		1,312,000	100		35,030		40,204		40,204	5,174					6,266	0001	
Purchased Call/S&P 500 INDEX/SP500RSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	10/28/2022	10/30/2023		250,000	100	1,800			2,911		2,911	1,112					723	0001	
Purchased Call/S&P 500 INDEX/SP41333V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	08/12/2022	08/14/2023		1,385,000	4280.15	8,449			11,955		11,955	7,489					2,432	0001	
Purchased Call/S&P 500 INDEX/SP500RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBW30JCE0V1HR804	08/05/2022	08/04/2023		382,000	4329.65	13,838						(121)					607	0001	
Purchased Call/S&P 500 INDEX/SP4131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	12/30/2022	01/02/2024		1,163,000	3839.5	6,978			10,436		10,436	3,522					4,151	0001	
Purchased Call/S&P 500 INDEX/SP500R8S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBW30JCE0V1HR804	08/01/2022	08/01/2023		375,000	4497.54	6,675						(26)					555	0001	
Purchased Call/Citi 5 ER Index/DD40401BK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57OZ1Z7FF321NEFA76	11/27/2018	02/03/2025		56,889	220.2	886			1,034		1,034	555					360	0001	
Dynamic Asset Detector 5 ER Index/DD40401S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57OZ1Z7FF321NEFA76	11/27/2018	04/04/2025		79,278	212.36	2,087			2,866		2,866	1,410					527	0001	
Purchased Call/S&P 500 INDEX/SP41333B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	10/17/2022	10/16/2023		2,131,927	3593	34,564			55,808		55,808	16,885					5,798	0001	
Purchased Call/S&P 500 INDEX/SP41335Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	12/28/2022	12/27/2023		1,083,678	3829	13,550			21,332		21,332	21,105					3,805	0001	
Purchased Call/S&P 500 INDEX/SP41313U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	11/01/2022	11/01/2023		1,877,000	3856.1	36,602			60,342		60,342	23,576					5,470	0001	
Purchased Call/S&P 500 INDEX/SP5001S2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XK43ZE78	12/06/2022	12/06/2023		1,327,000	100	36,360			52,721		52,721	20,099					4,379	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 11EBW30JCE0V1HR804	12/06/2022	12/06/2023		495,000	100	3,119			5,653		5,653	4,219					1,634	0001	
Index/DD41605S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWZFZY1NSX80621K86	11/02/2022	11/02/2023		144,339	3884.88	982			545		545	(88)					422	0001	
Purchased Call/S&P 500 INDEX/SP41353V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	08/24/2022	08/24/2023		928,000	4140.77	9,744			14,894		14,894	8,221					1,801	0001	
Purchased Call/S&P 500 INDEX/SP411335D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	04/25/2023	04/25/2024		445,000	4071.63		7,031		8,885		8,885	1,854					2,017	0001	
Purchased Call/S&P 500 INDEX/SP4113351	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	02/15/2023	02/15/2024		641,000	4693.01		3,141		325		325	(2,816)					2,544	0001	
Purchased Call/S&P 500 INDEX/SP411335D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	02/17/2023	02/16/2024		400,000	4389.1		7,600		7,541		7,541	(59)					1,591	0001	
Purchased Call/S&P 500 INDEX/SP41355D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	08/23/2022	08/23/2023		571,000	4128.73	3,483			5,302		5,302	2,865					1,098	0001	
Purchased Call/S&P 500 INDEX/SP41313U4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	01/04/2023	01/03/2024		487,138	3824		2,969		4,441		4,441	1,472					1,779	0001	
Purchased Call/S&P 500 INDEX/SP41313U5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBMPROK5P83	01/04/2023	01/03/2024		413,007	3824		4,240		6,393		6,393	2,153					1,478	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWZFZY1NSX80621K86	08/19/2022	08/18/2023		168,234	3758.45	2,505			1,219		1,219	(144)					310	0001	
Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWZFZY1NSX80621K86	10/04/2022	10/02/2023		151,840	3629.23	4,542			6,445		6,445	1,926					385	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current (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/S&P136SF	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/29/2022	08/28/2023	.....	1,564,000	4030.61	37,849	.....	.....	61,876	.....	61,876	32,054	.....	.....	.....	.....	3,144	.....	0001
Purchased Call/S&P 500 INDEX/S&P135SY	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/26/2022	08/25/2023	.....	1,755,000	4057.66	10,530	.....	.....	16,560	.....	16,560	8,296	.....	.....	.....	.....	3,437	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/D040419H	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/20/2024	.....	180,544	205.36	6,348	.....	.....	11,264	.....	11,264	5,632	.....	.....	.....	.....	862	.....	0001
Purchased Call/S&P 500 INDEX/S&P133Z	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/16/2022	08/16/2023	.....	664,000	4305.2	6,972	.....	.....	9,481	.....	9,481	6,028	.....	.....	.....	.....	1,191	.....	0001
Purchased Call/S&P 500 INDEX/S&P134SV	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/19/2022	08/21/2023	.....	688,000	4228.48	7,482	.....	.....	10,846	.....	10,846	6,520	.....	.....	.....	.....	1,261	.....	0001
Purchased Call/S&P 500 INDEX/S&P0049K	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	03/06/2023	03/04/2024	.....	663,000	100	.....	18,385	.....	23,972	.....	23,972	5,607	.....	.....	.....	.....	2,733	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/D0404058H	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/09/2024	.....	87,708	208.52	2,711	.....	.....	4,234	.....	4,234	2,146	.....	.....	.....	.....	463	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/D04160SS	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	11/11/2022	11/13/2023	.....	140,186	3941.34	887	.....	.....	251	.....	251	(121)	.....	.....	.....	.....	428	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/D04160SO	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	11/09/2022	11/09/2023	.....	106,721	3785.05	1,793	.....	.....	1,579	.....	1,579	339	.....	.....	.....	.....	321	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/D04161SF	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	11/18/2022	11/20/2023	.....	134,655	3939.36	902	.....	.....	295	.....	295	(89)	.....	.....	.....	.....	421	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/D04162S2	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	11/25/2022	11/27/2023	.....	112,762	3881.06	1,331	.....	.....	626	.....	626	.....	.....	.....	.....	.....	361	.....	0001
Purchased Call/S&P137SF	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/02/2022	09/01/2023	.....	2,364,000	3924.26	13,948	.....	.....	22,636	.....	22,636	9,760	.....	.....	.....	.....	4,911	.....	0001
Purchased Call/S&P133SX	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/16/2022	08/15/2023	.....	2,213,027	4297	36,915	.....	.....	49,231	.....	49,231	31,528	.....	.....	.....	.....	3,928	.....	0001
Purchased Call/S&P 500 INDEX/S&P0049D	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	05/22/2023	05/17/2024	.....	1,156,000	100	.....	16,762	.....	27,688	.....	27,688	10,926	.....	.....	.....	.....	5,429	.....	0001
Purchased Call/S&P 500 INDEX/S&P00060	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	11/18/2022	11/20/2023	.....	243,000	100	1,531	.....	.....	2,202	.....	2,202	874	.....	.....	.....	.....	760	.....	0001
Purchased Call/S&P132SX	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/12/2022	08/14/2023	.....	438,000	4280.15	5,212	.....	.....	7,370	.....	7,370	4,670	.....	.....	.....	.....	769	.....	0001
Purchased Call/S&P0089J	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	06/02/2023	06/03/2024	.....	314,000	100	.....	2,826	.....	3,772	.....	3,772	946	.....	.....	.....	.....	1,513	.....	0001
Purchased Call/S&P 500 INDEX/S&P00032	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	06/12/2023	06/12/2024	.....	525,000	100	.....	4,725	.....	5,594	.....	5,594	869	.....	.....	.....	.....	2,563	.....	0001
Purchased Call/S&P133S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/22/2022	09/22/2023	.....	640,000	3757.99	6,656	.....	.....	11,031	.....	11,031	3,964	.....	.....	.....	.....	1,535	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MR00978B	FixedAnnuity hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	08/16/2024		220,021	197.71	8,193			8,889		8,889	2,317					1,170		0001

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	12/02/2022	12/04/2023		187,844	3887.5	2,198			1,059		1,059	28					616		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	01/10/2023	01/10/2024		154,136	4004.36		709		319		319	(390)					562		0001
Index/DD41658C	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	07/14/2022	07/14/2023		1,026,000	3790.38	6,053			10,219		10,219	3,387					1,005		0001
Index/S&P135E	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	08/23/2022	08/23/2023		841,000	4128.73	8,746			13,586		13,586	7,447					1,617		0001
Index/S&P136S1	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	08/29/2022	08/29/2023		738,000	4030.61	9,151			14,584		14,584	7,227					1,486		0001
Index/S&P133C	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	10/17/2022	10/17/2023		500,000	3677.95	2,850			4,760		4,760	1,528					1,366		0001
Index/S&P502S3	Purchased Call//S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G19DL770XHC3ZE78	12/22/2022	12/22/2023		5,903,000	3822.39	138,271			221,884		221,884	80,623					20,458		0001
Index/S&P1303H	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	08/05/2022	08/07/2023		1,492,000	4145.19	39,836			64,456		64,456	39,246					2,407		0001
Index/S&P500P90	Purchased Call//S&P 500	N/A	Equi ty/Index	MORGAN STANLEY ... 17331LVZKXKXSTXV154	10/17/2022	10/13/2023		1,824,000	100	29,184			51,001		51,001	27,814					4,892		0001
Index/S&P008F	Purchased Call//S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G19DL770XHC3ZE78	03/13/2023	03/13/2024		234,000	100		1,544		2,141		2,141	597					982		0001
Index/S&P009H	Purchased Call//S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G19DL770XHC3ZE78	03/27/2023	03/26/2024		709,000	100		19,143		25,194		25,194	6,051					3,049		0001
Index/S&P1313B	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	01/19/2023	01/19/2024		864,000	3888.85		9,936		14,402		14,402	4,466					3,222		0001
Index/S&P131S	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	10/14/2022	10/16/2023		170,000	100	1,258			1,963		1,963	549					462		0001
Index/S&P131SJ	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	01/10/2023	01/10/2024		240,000	100		1,752		2,458		2,458	706					875		0001
Index/S&P131SN	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	10/31/2022	10/27/2023		2,843,873	3801	32,783			53,561		53,561	21,355					8,119		0001
Index/S&P13359	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	10/17/2022	10/16/2023		3,194,000	3677.95	63,880			110,558		110,558	37,204					8,687		0001
Index/S&P13759	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	09/01/2022	09/01/2023		497,000	3966.85	8,051			13,163		13,163	6,155					1,032		0001
Index/S&P0005	Purchased Call//S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G19DL770XHC3ZE78	06/05/2023	06/04/2024		1,267,000	100		33,449		37,085		37,085	3,636					6,114		0001
Index/S&P0036	Purchased Call//S&P 500	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G19DL770XHC3ZE78	06/05/2023	06/05/2024		590,000	100		14,986		16,600		16,600	1,614					2,851		0001
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570ZIZ7F321NEFA76	11/27/2018	04/04/2025		62,517	212.29	1,507			2,272		2,272	1,117					415		0001
Purchased Call/D404LSA	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	11/03/2022	11/03/2023		970,000	3719.89	5,626			9,112		9,112	2,999					2,850		0001
Index/S&P131SJ	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	11/15/2022	11/15/2023		821,000	3991.73	4,926			7,347		7,347	3,058					2,524		0001
Index/S&P1313B	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	07/07/2022	07/05/2023		528,732	3831	10,321			17,363		17,363	7,622					309		0001
Index/S&P1313E	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	07/12/2022	07/10/2023		674,593	3889	9,202			16,736		16,736	7,838					558		0001
Index/S&P131SH	Purchased Call//S&P 500	N/A	Equi ty/Index	BNP PARIBAS ... ROMUSFPUBMPROK5P83	11/10/2022	11/10/2023		878,000	3956.37	5,180			7,940		7,940	3,216					2,650		0001

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Purchased Call/SP 500 INDEX/SP/F0058K	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY 17331LVZKXKXSTVXI54	06/26/2023	06/25/2024		1,966,000	100		22,019		31,233		31,233	9,214					9,776	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0406SN	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	05/05/2025		59,294	210.93	1,703			2,396		2,396	1,173					403	0001	
Purchased Call/SP 500 INDEX/SP/H13IGD	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK8F9B3	01/13/2023	01/12/2024		565,000	3999.09		10,283		14,730		14,730	4,447					2,070	0001	
Purchased Call/SP 500 INDEX/SP/G13ISF	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK8F9B3	07/12/2022	07/10/2023		963,147	3899	5,436			9,608		9,608	4,333					797	0001	
Purchased Call/SP 500 INDEX/SP/G13IS1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK8F9B3	07/12/2022	07/12/2023		567,000	3818.8	3,572			5,935		5,935	2,410					514	0001	
INDEX/SP/F003SN	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	04/17/2023	04/15/2024		869,000	100		24,506		29,934		29,934	5,428					3,873	0001	
Purchased Call/SP 500 INDEX/SP/F003SS	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	04/16/2023	04/18/2024		1,287,000	100		35,393		42,160		42,160	6,768					5,765	0001	
Purchased Call/SP 500 INDEX/SP/H131SN	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK8F9B3	09/08/2022	08/08/2023		507,000	4140.06	5,273			8,360		8,360	4,796					829	0001	
Purchased Call/SP 500 INDEX/SP/H13IS1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK8F9B3	01/17/2023	01/17/2024		360,000	3990.97		6,732		9,543		9,543	2,811					1,336	0001	
Purchased Call/SP 500 INDEX/SP/F00PRZ	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	06/12/2023	06/10/2024		850,000	100		21,845		23,545		23,545	1,700					4,138	0001	
Purchased Call/SP 500 INDEX/SP/H139SK	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK8F9B3	10/19/2022	10/19/2023		720,000	3695.16	7,056			11,944		11,944	3,935					1,985	0001	
Purchased Call/SP 500 INDEX/SP/H13JZ	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK8F9B3	01/06/2023	01/05/2024		737,000	3895.08		8,697		13,023		13,023	4,326					2,622	0001	
Purchased Call/Dautsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1ONS80621K86	10/13/2022	10/13/2023		403,789	3694.45	9,166			11,382		11,382	3,232					1,083	0001	
INDEX/DD316IS1	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	08/30/2024		52,504	208.55	1,637			2,548		2,548	1,285					284	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD0406SH	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1ONS80621K86	08/19/2022	08/21/2023		288,809	3751.32	4,563			2,454		2,454	(84)					545	0001	
Purchased Call/SP 500 INDEX/SP/E000SE	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	12/09/2022	12/08/2023		2,016,000	3934.38	12,096			18,021		18,021	6,882					6,985	0001	
Purchased Call/SP 500 INDEX/SP/E000SO	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	12/12/2022	12/11/2023		2,145,000	100	59,846			86,110		86,110	34,150					7,189	0001	
Purchased Call/SP 500 INDEX/SP/H13F8N	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS ROMUISPUBIPROK8F9B3	10/14/2022	10/13/2023		1,644,000	3983.07	9,371			15,779		15,779	4,640					4,409	0001	
Purchased Call/SP 500 INDEX/SP/E000SY	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	08/12/2022	08/11/2023		657,000	100	4,402			5,948		5,948	3,676					1,114	0001	
Purchased Call/SP 500 INDEX/SP/E000SN	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	11/25/2022	11/24/2023		516,000	4026.12	8,669			12,822		12,822	5,553					1,637	0001	
Purchased Call/SP 500 INDEX/SP/E000SC	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	12/01/2022	12/01/2023		473,000	4076.57	4,967			7,116		7,116	3,115					1,536	0001	
Purchased Call/Dautsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1ONS80621K86	11/15/2022	11/15/2023		117,922	3948.32	755			199		199	(100)					383	0001	
INDEX/DD316IS1	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1ONS80621K86	11/15/2022	11/15/2023		117,922	3948.32	755			199		199	(100)					383	0001	

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWfZ1(ONS)8b621K86	11/23/2022	11/24/2023		126,814	3895.69	587			126		126	(93)					412	0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD0403SH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZtZ7FF321IEFA76	11/27/2018	06/28/2024		67,005	206.02	2,074			3,408		3,408	1,766					335	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWfZ1(ONS)8b621K86	09/29/2022	09/29/2023		135,657	3652.5	2,876			4,928		4,928	1,469					339	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWfZ1(ONS)8b621K86	11/04/2022	11/03/2023		125,145	3938.3	588			202		202	(113)					388	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWfZ1(ONS)8b621K86	01/13/2023	01/12/2024		167,608	4020.51		764		294		294	(471)					614	0001	
Index/DD3165SP	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	12/09/2022	12/11/2023		480,000	100	10,486			15,029		15,029	5,665					1,642	0001	
Purchased Call/SP 500 INDEX/SPX600NSU	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	08/09/2022	08/09/2023		963,000	100	25,423			39,261		39,261	21,207					1,594	0001	
Purchased Call/SP 500 INDEX/SPX600ASG	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	07/29/2022	07/31/2023		293,000	100	2,578			3,824		3,824	2,117					427	0001	
Purchased Call/SP 500 INDEX/SPX600B8D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	08/04/2022	08/04/2023		259,000	100	2,124			3,104		3,104	1,741					401	0001	
Purchased Call/SP 500 INDEX/SPX60098D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K6P83	01/06/2023	01/08/2024		967,000	3895.08		5,455		8,057		8,057	2,603					3,470	0001	
Purchased Call/SP 500 INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	08/08/2022	08/07/2023		2,006,000	100	53,614			83,772		83,772	46,301					3,239	0001	
Purchased Call/SP 500 INDEX/SPX600B8I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	11/25/2022	11/24/2023		884,000	4026.12	9,282			13,582		13,582	5,788					2,805	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWfZ1(ONS)8b621K86	10/31/2022	10/31/2023		103,504	3788.96	1,584			1,343		1,343	251					300	0001	
Index/DD31623Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... 17351LV2X0KX5T7XV54	12/05/2022	12/01/2023		1,524,000	100	20,422			2,129		2,129	(5,154)					4,950	0001	
Purchased Call/SP 500 INDEX/SPX600NSU	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K6P83	01/10/2023	01/10/2024		449,000	4123.05		14,862		25,167		25,167	10,305					1,637	0001	
Purchased Call/SP 500 INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K6P83	05/03/2023	05/03/2024		795,000	4090.75		8,666		10,748		10,748	2,082					3,651	0001	
Purchased Call/SP 500 INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K6P83	05/08/2023	05/08/2024		487,000	4138.12		5,454		6,662		6,662	1,207					2,255	0001	
Purchased Call/SP 500 INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K6P83	11/02/2022	11/02/2023		1,389,000	3759.69	8,056			13,003		13,003	4,437					4,064	0001	
Purchased Call/SP 500 INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K6P83	10/03/2022	10/03/2023		363,000	3930.4	12,850			24,636		24,636	13,090					926	0001	
Purchased Call/SP 500 INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K6P83	05/04/2023	05/06/2024		1,087,000	4061.22		29,458		38,102		38,102	8,644					5,017	0001	
Purchased Call/SP 500 INDEX/SPX19/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ROMUISP1BNIPR0K6P83	09/19/2022	08/18/2023		637,000	4228.48	10,383			15,150		15,150	9,257					1,167	0001	

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Purchased Call/S&P 500 INDEX/SPX00257	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770X0K3ZE78	12/22/2022	12/22/2023		1,176,000	3822.39	6,938			10,629		10,629	3,908				4,071		0001
Purchased Call/S&P 500 INDEX/SPX00068	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770X0K3ZE78	12/07/2022	12/07/2023		824,000	100	24,638			35,733		35,733	13,304				2,728		0001
Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFZY1NSX8D621K86	11/29/2022	11/29/2023		108,640	3884.98	413			138		138	(76)				351		0001
Index/DD416236	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFZY1NSX8D621K86	12/09/2022	12/08/2023		122,814	3971.34	553			236		236	(78)				408		0001
Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFZY1NSX8D621K86	11/11/2022	11/13/2023		121,202	3884.49	533			103		103	(96)				370		0001
Index/DD41605W	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770X0K3ZE78	12/27/2022	12/26/2023		2,182,000	3829.25	49,539			78,271		78,271	28,554				7,675		0001
INDEX/SPX00052	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	11/15/2022	11/15/2023		605,000	3991.73	5,869			8,905		8,905	3,748				1,860		0001
Purchased Call/S&P 500 INDEX/SPXH133C	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	09/09/2022	09/08/2023		1,536,000	4067.36	15,821			24,816		24,816	12,419				3,363		0001
INDEX/SPXH1983V	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	09/13/2022	09/13/2023		779,000	3932.69	4,674			7,386		7,386	3,164				1,766		0001
INDEX/SPXH1386W	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	09/13/2022	09/13/2023		1,390,000	100	25,298			35,749		35,749	10,451				6,737		0001
Purchased Call/S&P 500 INDEX/SPX00P9H	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331LVZK0KX5T7YV54	06/12/2023	06/07/2024		416,000	3886.85	7,488			10,900		10,900	3,412				1,351		0001
INDEX/SPXH133C	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	01/19/2023	01/19/2024																0001
Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFZY1NSX8D621K86	12/01/2022	12/01/2023		180,382	3888.79	2,075			983		983	15				586		0001
Index/DD416238	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	05/12/2023	05/10/2024		830,000	4124.08				6,542		6,542	1,147				3,855		0001
INDEX/SPX113NS9	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331LVZK0KX5T7YV54	01/09/2023	01/05/2024		2,784,000	100				61,493		61,493	22,377				10,053		0001
Purchased Call/S&P 500 INDEX/SPX00296	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	12/08/2022	12/08/2023		470,000	3963.51	8,272			12,390		12,390	5,072				1,561		0001
INDEX/SPXH1298K	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFZY1NSX8D621K86	12/13/2022	12/13/2023		148,210	3991.55	671			227		227	(96)				503		0001
Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFZY1NSX8D621K86	05/09/2023	05/09/2024		111,501	4035.92				661		661	189				517		0001
Index/DD41603R	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	01/11/2023	01/11/2024		501,000	3969.61	9,118			13,388		13,388	4,270				1,831		0001
INDEX/SPXH191SV	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	01/11/2023	01/11/2024		738,000	4576.96				280		280	(3,926)				2,697		0001
INDEX/SPXH1291S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83	04/24/2023	04/23/2024		2,138,000	4137.04				72,465		72,465	13,884				9,659		0001
Purchased Call/S&P 500 INDEX/SPX1131SE	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK8GP83																		0001

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Purchased Call/S&P 500 INDEX/SPX13P99	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/17/2024		831,000	491.98		7,193		8,427		8,427	1,234				2,963		0001
Purchased Call/S&P 500 INDEX/SPX6006SX	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/20/2022	07/20/2023		562,000	4330.15	11,015						(128)				658		0001
Purchased Call/S&P 500 INDEX/SPX600ASW	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/12/2022	08/14/2023		593,000	4633.26	10,971							(28)			1,041		0001
Purchased Call/S&P 500 INDEX/SPX113M69	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/09/2023	05/09/2024		945,000	4119.17		11,070		13,591		13,591	2,522				3,919		0001
Purchased Call/Dutsche Bank CROCI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	12/15/2022	11/27/2023		105,129	3783.72	1,926			1,757			427				337		0001
Purchased Call/S&P 500 INDEX/SPXH13T98	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/29/2022	12/29/2023		723,000	3949.28	8,025			12,282		12,282	4,334				2,553		0001
Purchased Call/S&P 500 INDEX/SPXFOOPSY	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	08/12/2023	06/11/2024		2,006,000	100		29,689		41,125		41,125	11,436				9,780		0001
Purchased Call/S&P 500 INDEX/SPXFOOPSY	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	04/12/2023	04/11/2024		2,040,000	100		34,884		65,984		65,984	31,100				9,029		0001
Purchased Call/S&P 500 INDEX/SPX600B80	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/16/2022	08/16/2023		487,000	4950.98	2,386						(5)				882		0001
Purchased Call/S&P 500 INDEX/SPXH19I92	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/06/2023	01/08/2024		688,000	3985.08	7,004			10,515		10,515	3,511				2,466		0001
Purchased Call/S&P 500 INDEX/SPXG19I94	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023		594,000	3966.84	3,564			5,878		5,878	2,831				777		0001
Purchased Call/S&P 500 INDEX/SPXH1329C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/26/2023	01/26/2024		201,000	100		1,367		1,726		1,726	359				762		0001
Purchased Call/S&P 500 INDEX/SPXH13230	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/30/2023	01/26/2024		1,741,724	4069		20,822		28,311		28,311	7,489				6,606		0001
Purchased Call/S&P 500 INDEX/SPXH19I9R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/11/2023	01/11/2024		494,000	4281.22		10,917		11,068		11,068	149				1,805		0001
Purchased Call/S&P 500 INDEX/SPXG19I32	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	07/21/2022	07/21/2023		691,000	3998.95	4,077			6,844		6,844	3,443				829		0001
Purchased Call/Dutsche Bank CROCI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	11/08/2022	11/08/2023		108,961	3950.48	512			142			(95)				326		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097SL	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	10/25/2024		206,083	201.02	6,660			7,342		7,342	2,300				1,185		0001
Purchased Call/J.P. Morgan Meridian Index/MR0097SU	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	01/02/2025		238,551	204.38	6,713			6,921		6,921	2,139				1,467		0001
Purchased Call/Dutsche Bank CROCI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	01/11/2023	01/11/2024		115,367	4010.28		531		228		228	(303)				422		0001
Purchased Call/Dutsche Bank CROCI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	02/07/2023	02/07/2024		159,423	4061.39		765		234		234	(531)				622		0001

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Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWFZ1(ONS)80621K86	03/08/2023	03/06/2024		157,387	4034.82		803		475		475	(327)					651		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWFZ1(ONS)80621K86	05/05/2023	05/07/2024		108,658	4042.67		478		590		590	112					592		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	CITIBANK NA ... E5703Z1ZFF327IEFA76	11/27/2018	11/14/2023		63,192	100.04	412			1,241		1,241	640					194		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWFZ1(ONS)80621K86	12/16/2022	12/18/2023		188,432	3952.32	923			556		556	(88)					645		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	01/06/2023	01/08/2024		572,000	4098.57		19,448		36,911		36,911	17,463					2,074		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	07/27/2022	07/27/2023		866,000	4023.61	5,196			8,515		8,515	4,357					1,178		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	02/03/2023	02/02/2024		377,000	100		2,677		3,317		3,317	641					1,463		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	05/05/2023	05/06/2024		485,000	4136.25		5,578		6,833		6,833	1,255					2,238		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	JPMORGAN CHASE ... 81E3Z1ZK1SZ11MUJ748	12/19/2018	01/23/2025		208,213	206.68	5,410			5,207		5,207	1,606					1,311		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	05/26/2023	05/29/2024		620,000	4205.45		3,906		4,484		4,484	578					2,965		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	05/31/2023	05/31/2024		1,251,000	100		34,903		39,668		39,668	4,765					6,001		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	11/02/2022	11/02/2023		1,943,000	3759.69	58,607			100,637		100,637	36,888					5,383		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	H8BC BANK PLC ... 11EBW80UE0V1H4R804	04/27/2023	04/26/2024		432,000	100		3,672		8,183		8,183	4,511					1,982		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	01/04/2023	01/03/2024		581,269	3824		6,937		10,488		10,488	3,551					2,080		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	10/17/2022	10/17/2023		677,000	3677.95	2,911			4,835		4,835	1,545					1,850		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	01/24/2023	01/24/2024		917,000	4016.95		10,637		14,440		14,440	3,803					3,461		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	01/20/2023	01/19/2024		780,000	3972.61		9,048		12,796		12,796	3,748					2,908		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	02/23/2023	02/23/2024		954,000	4012.32		6,010		8,017		8,017	2,007					3,852		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	01/26/2023	01/26/2024		1,062,000	4060.43		6,691		8,962		8,962	2,271					4,028		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	H8BC BANK PLC ... 11EBW80UE0V1H4R804	08/12/2022	08/14/2023		471,000	100	3,862						(401)					827		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	08/15/2022	08/15/2023		2,253,000	100	50,693			71,468		71,468	44,453					3,999		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	01/17/2023	01/16/2024		4,234,000	100		105,003		142,521		142,521	37,518					15,671		0001
Purchased Call/D Deutsche Bank CDO1 US 5% Volatility Control	Fixed/Annual ty hedge ...	N/A	Equity/Index	BNP PARIBAS ... ROMUISPUBIPROK6P83	07/12/2022	07/07/2023		834,467	3899	7,854			14,092		14,092	6,478					578		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPXF008C	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	06/16/2023	06/14/2024		586,000	100		5,424		6,297		6,297	873				2,918		0001	
Purchased Call/S&P 500 INDEX/SPXG19I95	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	07/11/2022	07/07/2023		452,704	3903	4,326			7,639		7,639	3,529				313		0001	
Purchased Call/S&P 500 INDEX/SPXG19I94	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	07/11/2022	07/07/2023		639,063	3903	4,801			8,366		8,366	3,798				581		0001	
Purchased Call/S&P 500 INDEX/SPXG19I93	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	07/13/2022	07/11/2023		925,063	3854	9,252			16,034		16,034	6,941				803		0001	
Purchased Call/S&P 500 INDEX/SPXH13357	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	08/16/2022	08/16/2023		754,000	4305.2	4,599			6,297		6,297	3,975				1,353		0001	
Purchased Call/S&P 500 INDEX/SPX11315E	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	02/06/2023	02/05/2024		1,402,267	4136		22,750		29,648		29,648	6,897				5,443		0001	
Purchased Call/S&P 500 INDEX/SPX1303Z	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	02/03/2023	02/02/2024		890,000	4136.48		9,968		12,710		12,710	2,742				3,431		0001	
Purchased Call/S&P 500 INDEX/SPXG19I9N	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	07/28/2022	07/28/2023		546,000	4072.43	5,678			9,310		9,310	5,109				756		0001	
Purchased Call/S&P 500 INDEX/SPXF00068	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK	06/05/2023	06/05/2024		266,000	100		2,022		2,195		2,195	174				1,286		0001	
Purchased Call/S&P 500 INDEX/SPX11315C	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	02/06/2023	02/02/2024		1,877,962	4136		21,974		28,508		28,508	6,534				7,240		0001	
Purchased Call/Citi 5 ER Index/DO40403SA	Dynamic Asset Detector																						
Purchased Call/S&P 500 INDEX/SPX113333	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	11/13/2023		115,484	100.16	722			2,188		2,188	1,155				352		0001	
Purchased Call/S&P 500 INDEX/SPXH1355R	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	02/15/2023	02/15/2024		868,000	4147.6		9,635		12,261		12,261	2,626				3,445		0001	
Purchased Call/S&P 500 INDEX/SPXH13I93	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	08/25/2022	08/25/2023		984,000	4198.12	6,002			8,831		8,831	5,047				1,927		0001	
Purchased Call/S&P 500 INDEX/SPXF00K50	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	10/31/2022	10/31/2023		467,000	3871.98	4,670			7,536		7,536	2,900				1,355		0001	
Purchased Call/S&P 500 INDEX/SPXH13I92	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK	05/18/2023	05/17/2024		363,000	100		4,283		4,821		4,821	537				1,705		0001	
Purchased Call/S&P 500 INDEX/SPXF00090	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	01/12/2023	01/12/2024		662,000	3983.17		7,745		11,147		11,147	3,401				2,426		0001	
Purchased Call/S&P 500 INDEX/SPXG19I9I	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK	06/12/2023	06/11/2024		776,000	100		22,970		24,882		24,882	1,913				3,783		0001	
Purchased Call/S&P 500 INDEX/SPXF005SL	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	07/13/2022	07/13/2023		1,053,000	3801.78	6,318			10,491		10,491	4,154				994		0001	
Purchased Call/S&P 500 INDEX/SPXH13556	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	06/26/2023	06/26/2024		485,000	100		4,414		5,028		5,028	615				2,415		0001	
Purchased Call/S&P 500 INDEX/SPXH1355K	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	08/22/2022	08/18/2023		4,169,281	4228	38,257			59,272		59,272	35,634				7,638		0001	
Purchased Call/S&P 500 INDEX/SPX11315K	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	08/24/2022	08/23/2023		2,127,490	4131	27,486			42,255		42,255	23,552				4,092		0001	
Purchased Call/S&P 500 INDEX/SPXH13I9S	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	02/07/2023	02/07/2024		755,000	4164		4,895		6,104		6,104	1,210				2,986		0001	
Purchased Call/S&P 500 INDEX/SPX11N9B	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	01/17/2023	01/16/2024		1,816,000	3980.97		50,666		73,080		73,080	22,413				6,721		0001	
Purchased Call/Citi 5 ER Index/DO4040K53	Dynamic Asset Detector																						
Purchased Call/S&P 500 INDEX/SPXH1365E	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	05/12/2023	05/13/2024		734,000	4124.08		4,771		5,781		5,781	1,010				3,426		0001	
Purchased Call/Citi 5 ER Index/DO4040L59	Dynamic Asset Detector																						
Purchased Call/S&P 500 INDEX/SPXH1365E	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	03/08/2024		59,852	100.04	317			856		856	434				249		0001	
Purchased Call/S&P 500 INDEX/SPXH1365E	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	04/05/2024		65,188	100.28	387			1,018		1,018	453				285		0001	
Purchased Call/S&P 500 INDEX/SPXH1365E	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS	08/29/2022	08/25/2023		2,183,021	4058	35,094			56,308		56,308	29,216				4,275		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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	03/24/2023	03/26/2024		686,000	3970.99		12,110		16,487		16,487	4,377				2,993		0001
INDEX/SPX13AS0				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	01/24/2023	01/24/2024		840,000	4016.95		5,292		7,188		7,188	1,886				3,171		0001
INDEX/SPX13HS				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	01/25/2023	01/25/2024		749,000	4016.22		8,688		11,798		11,798	3,109				2,834		0001
INDEX/SPX13HSY				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	06/01/2023	06/03/2024		564,000	100		14,326		16,120		16,120	1,794				2,718		0001
INDEX/SPX13SSN				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	05/11/2023	05/13/2024		1,406,000	4130.62		38,524		47,930		47,930	9,406				6,562		0001
INDEX/SPX13MSP				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	09/07/2022	09/07/2023		778,000	3979.87	7,936			12,843		12,843	5,907				1,691		0001
INDEX/SPX13BS4				ROMUISPUBIPROKSP63																		
Purchased Call/J.P. Morgan Meridian	FixedAnnuity Hedge ...	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	09/11/2024		250,603	199.99	8,450			9,445		9,445	3,000				1,374		0001
INDEX/AM09/SE																						
Purchased Call/Deutsche Bank	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ...	01/24/2023	01/24/2024		144,585	3908.29		1,807		1,107		1,107	(700)				546		0001
INDEX/D041668				7LTWZF1QNSXB021K66																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ...	02/27/2023	02/27/2024		915,000	3982.24		5,856		7,737		7,737	1,881				3,725		0001
INDEX/SPX008Y				2IG19DL7DXM43ZE78																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	01/20/2023	01/19/2024		375,000	3972.61		6,788		9,660		9,660	2,872				1,398		0001
INDEX/SPX13HS4				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	11/01/2022	11/01/2023		5,262,000	3836.1	111,028			183,475		183,475	72,067				15,335		0001
INDEX/SPX13J61				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	03/14/2023	03/12/2024		613,983	4336		6,481		23,681		23,681	17,200				2,571		0001
INDEX/SPX13BSC				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	04/24/2023	04/22/2024		2,775,000	4137.04		89,190		103,241		103,241	20,051				12,507		0001
INDEX/SPX13IS0				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024		472,000	3970.99		5,098		6,901		6,901	1,803				2,026		0001
INDEX/SPX13AS0				ROMUISPUBIPROKSP63																		
Purchased Call/Deutsche Bank	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ...	04/19/2023	04/19/2024		134,344	4056.22		658		527		527	(131)				603		0001
INDEX/D041668J				7LTWZF1QNSXB021K66																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	07/27/2022	07/27/2023		502,000	4023.61	5,070			8,381		8,381	4,359				683		0001
INDEX/SPX13IS6				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	05/31/2023	05/31/2024		486,000	4779.64		1,118		3,451		3,451	2,333				2,331		0001
INDEX/SPX13SS8				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024		1,396,522	4138		16,937		20,823		20,823	3,865				6,496		0001
INDEX/SPX13AS0				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	07/20/2022	07/20/2023		774,000	3959.9	4,567			7,679		7,679	3,687				906		0001
INDEX/SPX13ISP				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	06/21/2023	06/21/2024		2,059,000	4365.69		60,123		63,629		63,629	3,506				10,182		0001
INDEX/SPX13IS1				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	05/18/2023	05/17/2024		512,000	4764.79		1,382		3,209		3,209	1,827				2,404		0001
INDEX/SPX13IS0				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	06/02/2023	06/04/2024		789,000	4828.37		2,427		4,135		4,135	1,708				3,779		0001
INDEX/SPX13SS0				ROMUISPUBIPROKSP63																		
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS	05/30/2023	05/30/2024		1,039,000	4205.52		6,961		7,903		7,903	942				4,977		0001
INDEX/SPX13BS1				ROMUISPUBIPROKSP63																		
Purchased Call/Citi	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/11/2024		59,292	99.92	357			932		932	407				262		0001
5-ER Index/D04040.S6				E570DZ0ZFEE321HEFA76																		

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/J.P. Morgan Meridian Index/MR00965V	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1KVSZ11NHJ748	12/13/2018	03/01/2024		1,713	193.52	75			101		101	47				7		0001
Purchased Call/J.P. Morgan Meridian Index/MR00965B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1KVSZ11NHJ748	12/13/2018	03/08/2024		234,866	100.12	1,486			3,328		3,328	1,481				976		0001
Purchased Call/J.P. Morgan Meridian Index/MR009796	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1KVSZ11NHJ748	12/13/2018	06/21/2024		203,322	197.5	7,578			8,440		8,440	2,438				1,085		0001
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/DA0406SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1FF321NEFA76	11/27/2018	08/29/2023		66,439	100.14	522			1,479		1,479	551				135		0001
Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnuityHedge	N/A																				
Index/DD416063	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZ1Y1NSX80621K86	11/01/2022	11/01/2023		106,957	3902.72	717			292		292	(90)				312		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZ1Y1NSX80621K86	11/25/2022	11/24/2023		136,269	3994.63	600			134		134	(98)				432		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21G119DL770X04C3Z278	01/23/2023	01/23/2024		474,000	4019.81		6,731		9,254		9,254	2,523				1,785		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPBBMPR08K5P83	01/20/2023	01/22/2024		377,000	3972.61		4,147		5,857		5,857	1,710				1,416		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPBBMPR08K5P83	07/19/2022	07/19/2023		835,000	3936.69	5,010			8,295		8,295	3,882				953		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPBBMPR08K5P83	07/28/2022	07/28/2023		698,000	4072.43	10,610			17,623		17,623	9,851				967		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPBBMPR08K5P83	01/18/2023	01/18/2024		587,000	4516.22		2,524		1,070		1,070	(1,454)				2,183		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPBBMPR08K5P83	05/01/2023	04/30/2024		1,787,000	4167.87		48,606		59,001		59,001	10,394				8,168		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 11EBW30UEQV1HR804	12/21/2022	12/21/2023		595,000	100	4,463			19,418		19,418	16,003				2,054		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY 17331LVZK0KXST7XV154	12/09/2022	12/08/2023		1,588,000	100	17,786			30,863		30,863	17,995				5,273		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPBBMPR08K5P83	06/14/2023	06/14/2024		608,000	5000.06		1,216		1,180		1,180	(36)				2,977		0001
Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnuityHedge	N/A																				
Index/DD416445	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZ1Y1NSX80621K86	12/23/2022	12/26/2023		161,081	3956.94	823			499		499	(54)				564		0001
Purchased Call/J.P. Morgan Meridian Index/MR009232	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1KVSZ11NHJ748	12/13/2018	07/19/2023		299,434	98.69	2,414			6,717		6,717	2,555				342		0001
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/DA0406SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1FF321NEFA76	11/27/2018	11/03/2023		69,642	99.88	450			1,378		1,378	725				205		0001
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/DA0406SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z1Z1FF321NEFA76	11/27/2018	12/01/2023		77,303	99.56	443			1,319		1,319	744				251		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPBBMPR08K5P83	06/14/2023	06/14/2024		765,000	4372.59		5,126		5,369		5,369	243				3,746		0001
Purchased Call/SP 500 INDEX/SPX0038I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 11EBW30UEQV1HR804	12/21/2022	12/21/2023		812,000	4450.51	6,577			686		686	(3,207)				2,803		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/17/2024		222,000	100		1,554		1,741		1,741	187				1,043		0001
INDEX/SPX 139F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/22/2023	05/21/2024		2,028,918	4192		29,916		34,542		34,542	4,626				9,587		0001
INDEX/SPX 139N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/27/2022	09/27/2023		781,000	4190.74	11,481			1,036		1,036	(4,462)				1,928		0001
INDEX/SPX139D																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	12/07/2022	12/06/2023		2,979,593	3941	59,066			90,181		90,181	36,054				9,883		0001
INDEX/SPX00067																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/31/2023	05/31/2024		775,000	4179.83		5,115		5,944		5,944	829				3,718		0001
INDEX/SPX 135S9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/01/2023	05/01/2024		462,000	4680.52		1,940		3,751		3,751	1,811				2,115		0001
INDEX/SPX 13XSE																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/31/2022	08/31/2023		623,000	3955	3,676			5,949		5,949	2,653				1,284		0001
INDEX/SPX136SY																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/09/2023	06/11/2024		983,000	4298.86		6,763		7,380		7,380	617				2,942		0001
INDEX/SPX 13098																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/17/2023	02/16/2024		2,985,000	4079.09		18,507		24,770		24,770	6,263				11,873		0001
INDEX/SPX 1339R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/05/2022	12/05/2023		1,823,000	3998.84	46,640			69,427		69,427	30,179				6,017		0001
INDEX/SPX13937																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/05/2022	12/01/2023		2,084,710	4072	39,322			60,171		60,171	27,333				6,771		0001
INDEX/SPX13936																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/26/2022	08/28/2023		828,000	100	19,411			29,515		29,515	13,863				1,660		0001
INDEX/SPX1365U																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/30/2022	08/30/2023		723,000	3986.16	7,519			12,012		12,012	5,638				1,478		0001
INDEX/SPX13650																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/13/2022	09/13/2023		1,187,000	3932.69	12,107			19,650		19,650	8,544				2,690		0001
INDEX/SPX1368N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/28/2022	07/28/2023		808,000	4072.43	4,854			7,901		7,901	4,265				1,120		0001
INDEX/SPX1391S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/12/2023	05/14/2024		752,000	4124.08		10,754		13,206		13,206	2,453				3,515		0001
INDEX/SPX 139NE																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/09/2022	09/08/2023		1,604,000	4067.36	9,624			14,873		14,873	7,336				3,512		0001
INDEX/SPX1388U																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/04/2022	09/29/2023		2,190,814	3586	28,558			43,044		43,044	13,020				5,470		0001
INDEX/SPX1393V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/23/2023	01/19/2024		1,034,640	33375		29,562		28,055		28,055	(1,507)				3,658		0001
INDEX/SPX1391SH																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/12/2023	05/14/2024		849,000	4124.08		5,519		6,683		6,683	1,164				3,969		0001
INDEX/SPX 139ND																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/05/2023	01/05/2024		697,000	3808.1		4,182		6,271		6,271	2,083				2,508		0001
INDEX/SPX1381D																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/20/2022	12/20/2023		1,907,000	3821.62	44,242			70,012		70,012	25,571				6,564		0001
INDEX/SPX1393Q																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	06/16/2023	06/18/2024		435,000	100		3,959		4,546		4,546	588				2,142		0001
INDEX/SPX0095F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/08/2022	08/07/2023		1,645,640	4145	23,963			38,301		38,301	22,461				2,655		0001
INDEX/SPX1318L																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/20/2022	12/20/2023		962,000	3821.62	5,387			8,268		8,268	2,871				3,311		0001
INDEX/SPX1393R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/14/2022	10/13/2023		727,000	3983.07	11,269			19,495		19,495	5,910				1,950		0001
INDEX/SPX13950																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/19/2022	10/19/2023		794,000	3993.16	4,526			7,536		7,536	2,451				2,189		0001
INDEX/SPX1363J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/19/2022	08/18/2023		1,428,441	4290	17,346			24,224		24,224	15,349				2,617		0001
INDEX/SPX1345J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	12/19/2022	12/15/2023		2,054,000	100	25,470			49,785		49,785	18,445				6,988		0001
INDEX/SPX00051L																						

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Purchased Call/S&P 500 INDEX/SPWH132BA	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/26/2023	01/26/2024		487,000	4060.43		5,914		7,930		7,930	2,016				1,885	0001	
Purchased Call/S&P 500 INDEX/SPWH1319K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/23/2023	01/23/2024		1,012,000	4019.81		6,983		9,522		9,522	2,539				3,811	0001	
Purchased Call/S&P 500 INDEX/SPWH138SV	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/29/2023	03/28/2024		900,000	4027.81		14,940		19,874		19,874	4,934				3,885	0001	
Purchased Call/S&P 500 INDEX/SPWH133BJ	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/04/2022	10/02/2023		1,777,512	3586	32,371			48,503		48,503	14,920				4,358	0001	
Purchased Call/S&P 500 INDEX/SPWH138SJ	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/29/2023	03/28/2024		702,000	4027.81		7,652		10,101		10,101	2,449				3,030	0001	
Purchased Call/S&P 500 INDEX/SPWH133SJ	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	03/28/2024		989,000	4109.31		6,132		7,979		7,979	1,847				4,269	0001	
Purchased Call/S&P 500 INDEX/SPWH13E2	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/06/2023	04/05/2024		1,080,000	4105.02		11,880		15,137		15,137	3,257				4,730	0001	
Purchased Call/S&P 500 INDEX/SPWH133F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	03/28/2024		329,000	4825.03		2,007		2,081		2,081	74				1,420	0001	
Purchased Call/S&P 500 INDEX/SPWH132B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/26/2023	01/26/2024		360,000	4060.43		6,624		9,003		9,003	2,379				1,365	0001	
Purchased Call/S&P 500 INDEX/SPWH131X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/25/2023	01/25/2024		539,000	4626.69		1,779		175		175	(1,604)				2,039	0001	
Purchased Call/S&P 500 INDEX/SPWH13PZ	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/12/2022	12/12/2023		539,000	3990.56	5,336			7,802		7,802	3,165				1,812	0001	
Purchased Call/S&P 500 INDEX/SPWH13MH	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024		814,000	4137.64		5,291		6,389		6,389	1,098				3,781	0001	
Purchased Call/S&P 500 INDEX/SPWEO0SC	FixedAnnuity hedge	N/A	Equity/Index	11EBN30JCEV/H4R804	12/09/2022	12/08/2023		509,000	100	3,258			446		446	(1,303)				1,690	0001	
Purchased Call/S&P 500 INDEX/SPWH134P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024		868,000	3970.04		8,854		12,153		12,153	3,299				3,505	0001	
Purchased Call/S&P 500 INDEX/SPWH194S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/17/2022	08/17/2023		879,000	4274.04	9,317			13,042		13,042	8,128				1,594	0001	
Purchased Call/S&P 500 INDEX/SPWH134E2	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/19/2023	04/19/2024		890,000	4736.15		2,670		3,505		3,505	835				3,994	0001	
Purchased Call/S&P 500 INDEX/SPWH131P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/24/2023	01/24/2024		576,000	4615.48		2,074		214		214	(1,859)				2,174	0001	
Purchased Call/S&P 500 INDEX/SPWH1231	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/09/2023	02/09/2024		521,000	4081.5		8,753		11,581		11,581	2,828				2,041	0001	
Purchased Call/S&P 500 INDEX/SPWH139J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/30/2023	05/29/2024		1,516,000	100		41,842		47,169		47,169	5,927				7,251	0001	
Purchased Call/S&P 500 INDEX/SPWH139ST	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/22/2023	03/22/2024		403,000	4425.15		2,821		10,626		10,626	7,805				1,720	0001	
Purchased Call/S&P 500 INDEX/SPWH1389	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/27/2023	04/26/2024		477,000	4608.85		2,767		5,926		5,926	3,159				2,166	0001	
Purchased Call/S&P 500 INDEX/SPWH131B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/09/2023	01/08/2024		2,344,838	3885		42,561		62,541		62,541	19,979				8,503	0001	
Purchased Call/S&P 500 INDEX/SPWH133K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/15/2022	08/11/2023		1,549,414	4280	27,302			37,802		37,802	24,252				2,628	0001	
Purchased Call/S&P 500 INDEX/SPWH13C6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	04/01/2024		614,000	4643.52		3,438		3,430		3,430	(8)				2,670	0001	
Purchased Call/S&P 500 INDEX/SPWH13EE	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/07/2022	10/06/2023		1,184,000	3639.66	11,840			19,860		19,860	6,272				3,068	0001	
Purchased Call/S&P 500 INDEX/SPWH1344	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/15/2022	09/14/2023		1,072,022	3941	14,582			24,117		24,117	10,715				2,446	0001	
Purchased Call/S&P 500 INDEX/SPWH13P40	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/21/2024		558,000	4191.98		6,194		7,234		7,234	1,040				2,637	0001	
Purchased Call/S&P 500 INDEX/SPWH134SE	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/23/2023	02/23/2024		412,000	4012.32		7,045		9,626		9,626	2,381				1,663	0001	
Purchased Call/S&P 500 INDEX/SPWH13E6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/07/2022	10/09/2023		568,000	3639.66	6,021			10,063		10,063	3,180				1,494	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/23/2022	09/23/2023		444,000	428.73	7,889			12,350		12,350	6,381					854	0001
INDE/SP/H135F				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/31/2023	01/31/2024		738,000	4076.6		13,727		18,312		18,312	4,385					2,832	0001
INDE/SP/H132Y				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/16/2022	09/15/2023		2,769,959	3801	58,885			103,597		103,597	45,399					6,381	0001
INDE/SP/H134E				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2024		1,592,857	4127		18,929		23,301		23,301	4,371					7,387	0001
INDE/SP/H130E				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/13/2022	07/11/2023		612,854	3854	10,139			17,913		17,913	7,391					532	0001
INDE/SP/G131S/				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/26/2022	07/26/2023		668,000	3321.05	4,008			6,611		6,611	3,005					891	0001
INDE/SP/G131SA				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/17/2023	05/17/2024		1,185,000	4198.05		7,821		9,077		9,077	1,258					5,565	0001
INDE/SP/H133P				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/08/2023	03/05/2024		1,555,000	4048.42		9,952		12,911		12,911	2,959					6,422	0001
INDE/SP/H136C				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/19/2022	08/21/2023		1,040,000	4228.48	6,136			8,795		8,795	5,214					1,963	0001
INDE/SP/H134U				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/01/2022	08/01/2023		556,000	4118.63	5,782			9,347		9,347	5,348					823	0001
INDE/SP/G132X				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/08/2023	05/07/2024		1,327,736	4136		22,675		27,686		27,686	5,020					6,138	0001
INDE/SP/H133X				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/11/2022	10/11/2023		742,000	3888.84	7,346			12,467		12,467	3,744					1,971	0001
INDE/SP/H13E3Z				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/24/2023	02/26/2024		677,000	3970.04		11,983		16,545		16,545	4,562					2,751	0001
INDE/SP/H134S				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/05/2022	08/04/2023		1,117,000	4145.19	6,814			10,620		10,620	6,079					1,729	0001
INDE/SP/H1313				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/12/2022	07/12/2023		506,000	3818.8	5,161			8,827		8,827	3,647					469	0001
INDE/SP/G131S/				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/15/2022	07/14/2023		1,860,000	3863.16	10,974			18,518		18,518	7,929					1,821	0001
INDE/SP/G131S/				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/15/2022	07/17/2023		1,183,000	3863.16	6,980			11,772		11,772	5,034					1,277	0001
INDE/SP/G131S/				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/29/2022	07/31/2023		415,000	4130.29	4,316			6,972		6,972	4,050					605	0001
INDE/SP/G131S/				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/04/2022	08/04/2023		821,000	4151.94	4,926			7,789		7,789	4,488					1,271	0001
INDE/SP/H130F				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/01/2022	08/01/2023		988,000	4118.63	5,808			9,337		9,337	5,259					1,433	0001
INDE/SP/G132W				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/28/2022	10/30/2023		1,172,000	3901.06	6,798			10,791		10,791	4,215					3,388	0001
INDE/SP/H131S				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/21/2022	10/23/2023		611,000	3752.75	7,210			12,066		12,066	4,215					1,715	0001
INDE/SP/H136D				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/05/2022	08/04/2023		1,314,000	4145.19	13,666			21,743		21,743	12,631					2,034	0001
INDE/SP/H131S4				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/12/2022	08/14/2023		482,000	4280.15	8,483			11,763		11,763	7,517					846	0001
INDE/SP/H132Y				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	02/02/2023	02/02/2024		447,000	100		3,308		558		558	(2,750)					1,723	0001
INDE/SP/F005E7				11EIN93QJCEQV1H4R804																		
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD41E58	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	06/16/2023	06/18/2024		151,384	4117.44		772		588		588	(185)					745	0001
INDE/SP/H1393A				ROMUISP/BM/PROK/SP83																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/17/2023	03/19/2024		364,000	3916.64		6,370		8,760		8,760	2,390					1,545	0001
INDE/SP/H1393A				ROMUISP/BM/PROK/SP83																		

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Purchased Call/S&P 500 INDEX/SPX113361	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/23/2023	05/23/2024		506,000	4145.58		3,340		3,939		3,939	599				2,398	0001	
Purchased Call/S&P 500 INDEX/SPX11336C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	09/27/2022	09/27/2023		552,000	3893.48	21,583			39,001		39,001	19,029				1,363	0001	
Purchased Call/J.P. Morgan Meridian Index/MRO09733	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	05/29/2024		216,688	197.1	8,122			9,284		9,284	2,767				1,036	0001	
Purchased Call/J.P. Morgan Meridian Index/MRO09734	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	06/05/2024		206,469	197.36	7,678			8,647		8,647	2,535				988	0001	
Purchased Call/S&P 500 INDEX/SPX 1323U	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/14/2023	02/14/2024		629,000	4136.13		4,026		5,132		5,132	1,107				2,491	0001	
Purchased Call/S&P1336C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	10/21/2022	10/23/2023		1,082,000	3752.75	5,986			9,727		9,727	3,332				2,896	0001	
Purchased Call/S&P 500 INDEX/SPX11336R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/11/2023	05/10/2024		465,000	4677.93		1,411		4,613		4,613	3,202				2,113	0001	
Purchased Call/S&P1315X	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/03/2023	12/29/2023		1,965,824	3840		22,139		34,837		34,837	12,698				6,941	0001	
Purchased Call/S&P 500 INDEX/SPX1319H	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	07/27/2022	07/27/2023		649,000	4023.61	10,903			18,432		18,432	9,850				883	0001	
Purchased Call/S&P1323X	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/31/2023	01/31/2024		773,000	4076.6		9,276		12,242		12,242	2,966				2,966	0001	
Purchased Call/S&P 500 INDEX/SPX 11336T	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/23/2023	05/23/2024		1,329,000	4145.58		36,946		44,363		44,363	7,417				6,299	0001	
Purchased Call/S&P 500 INDEX/SPX 11348D	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/20/2023	04/19/2024		285,000	100		2,223		2,651		2,651	428				1,279	0001	
Purchased Call/S&P 500 INDEX/SPX 11336R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/18/2023	05/17/2024		213,000	100		1,598		1,834		1,834	237				1,000	0001	
Purchased Call/S&P 500 INDEX/SPX11336X	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	09/13/2022	09/13/2023		413,000	4145.06	15,157			1,523		1,523	(1,459)				936	0001	
Purchased Call/S&P 500 INDEX/SPX 11336U	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/24/2023	05/24/2024		303,258	4115.24		5,944		7,165		7,165	1,221				1,440	0001	
Purchased Call/J.P. Morgan Meridian Index/MRO0963X	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/08/2024		4,489	193.17	199			272		272	125				19	0001	
Purchased Call/S&P1335Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	08/26/2022	08/26/2023		1,224,000	4057.66	7,344			11,527		11,527	5,756				2,461	0001	
Purchased Call/S&P 500 INDEX/SPX 11336Q	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/02/2023	05/02/2024		402,000	4119.58		7,196		8,962		8,962	1,767				1,843	0001	
Purchased Call/S&P13239	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/26/2023	01/26/2024		460,000	4669.49		1,426		94		94	(1,332)				1,745	0001	
Purchased Call/S&P 500 INDEX/SPX 11351	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/12/2023	04/12/2024		802,000	4091.95		15,388		19,750		19,750	4,352				3,556	0001	
Purchased Call/S&P 500 INDEX/SPX 11336K	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/17/2023	04/17/2024		616,000	4151.32		8,747		10,831		10,831	2,084				2,755	0001	
Purchased Call/D Deutsche Bank Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG	12/21/2022	12/21/2023		102,848	3949.36	1,296			1,122		1,122	209				355	0001	
Purchased Call/S&P 500 INDEX/SPX 113494	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/19/2023	04/19/2024		688,000	4154.52		7,887		9,561		9,561	1,674				3,182	0001	
Purchased Call/S&P 500 INDEX/SPX 11336F	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/01/2023	05/01/2024		1,404,000	4167.87		9,266		10,951		10,951	1,865				6,428	0001	
Purchased Call/S&P 500 INDEX/SPX 11336A	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/14/2023	04/15/2024		428,000	4137.64		4,751		5,911		5,911	1,160				1,908	0001	

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Purchased Call/S&P 500 INDEX/SPX135P	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 11/11/2022	. 11/13/2023		1,459,000	3892.93	8,608			13,078		13,078	5,482				4,463		0001
Purchased Call/J.P. Morgan Mer idian Index/MPO006SN	FixedAnnual tyHedge ...	N/A	Equi ty/Index	JPORGAN CHASE 815ZVIZKVSZ11NLU748	. 12/13/2018	. 04/09/2024		211,989	98.84	1,382			3,196		3,196	1,239						0001
Purchased Call/S&P 500 INDEX/SPX135V	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 05/03/2023	. 05/03/2024		1,045,000	4090.75		6,793		8,346		8,346	1,553				4,800		0001
Purchased Call/S&P 500 INDEX/SPX135S9	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 04/14/2023	. 04/15/2024		670,000	4137.64		4,288		5,316		5,316	1,028				2,986		0001
Purchased Call/S&P 500 INDEX/SPX130S2	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 02/01/2023	. 02/01/2024		689,000	4119.21		4,479		5,695		5,695	1,216				2,650		0001
Purchased Call/SPX134S9	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 08/19/2022	. 08/18/2023		1,385,000	4228.48	8,587			12,355		12,355	7,360				2,537		0001
Purchased Call/S&P 500 INDEX/SPX131S8	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 02/07/2023	. 02/07/2024		785,000	4164		14,209		18,146		18,146	3,937				3,061		0001
Purchased Call/S&P 500 INDEX/SPX13NSV	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 05/15/2023	. 05/15/2024		1,260,000	4156.28		8,316		9,873		9,873	1,557				5,889		0001
Purchased Call/SPX133S5	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 10/17/2022	. 10/13/2023		1,845,281	3583	21,568			34,561		34,561	10,328				4,949		0001
Purchased Call/SPX130S1	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 02/01/2023	. 02/01/2024		338,000	4737.09		980		56		56	(924)				1,300		0001
Purchased Call/S&P 500 INDEX/SPX135S7	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 04/21/2023	. 04/22/2024		882,000	4133.52		4,498		5,482		5,482	984				3,121		0001
Purchased Call/SPX134S2	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 04/21/2023	. 04/22/2024		579,000	4133.52		6,543		7,985		7,985	1,442				2,611		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1NSX8D621K86	. 01/13/2023	. 01/16/2024		163,892	3851.78		2,919		2,044		2,044	(875)				607		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1NSX8D621K86	. 03/06/2023	. 03/05/2024		157,601	4034.82		867		470		470	(386)				651		0001
Purchased Index/DD416S83	FixedAnnual tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1NSX8D621K86	. 12/30/2022	. 01/02/2024		105,339	3760.25	2,528			2,608		2,608	68				376		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1NSX8D621K86	. 03/17/2023	. 03/19/2024		107,726	3801.5		1,907		2,836		2,836	929				457		0001
Purchased Call/S&P 500 INDEX/SPX133S9	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 06/01/2023	. 05/31/2024		883,000	4221.02		5,828		6,671		6,671	843				4,236		0001
Purchased Call/SPX137S9	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 09/06/2022	. 09/01/2023		5,831,450	3824	67,613			112,106		112,106	49,343				12,113		0001
Purchased Call/SPX133S5	FixedAnnual tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	. 11/14/2022	. 11/13/2023		2,595,405	3893	31,551			47,616		47,616	20,333				7,921		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1NSX8D621K86	. 02/24/2023	. 02/23/2024		217,221	4007.05		1,151		796		796	(355)				877		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/J.P.P. Morgan Meridian Index/MR00955L	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	10/12/2023		215,341	99.6	1,519			4,213		4,213	2,107				575		0001
Purchased Call/J.P.P. Morgan Meridian Index/MR00955B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	01/12/2024		256,153	98.54	1,306			2,858		2,858	1,537				939		0001
Purchased Call/J.P.P. Morgan Meridian Index/MR00955S	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	01/02/2024		246,414	98.14	1,327			3,082		3,082	1,614				880		0001
Purchased Call/J.P.P. Morgan Meridian Index/MR00975J	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	10/11/2024		207,502	200.76	6,784			7,489		7,489	2,357				1,176		0001
INDEX/SPX/H3.SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/16/2022	11/16/2023		746,000	3955.79	12,533			19,311		19,311	8,053				2,302		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/27/2023	03/25/2024		4,062,323	3971	55,641			74,197		74,197	18,556				17,437		0001
INDEX/SPX/1398	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/27/2023	03/27/2024		577,000	3977.53	10,617			14,334		14,334	3,717				2,486		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/30/2024		1,461,000	4163.48	9,058			10,829		10,829	1,771				6,678		0001
Purchased Call/J.P.P. Morgan Meridian Index/MR00925H	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	08/17/2023		225,288	98.51	1,797			5,009		5,009	2,020				408		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/29/2023	03/27/2024		1,403,552	3976	18,155			23,800		23,800	5,846				6,047		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/25/2023	04/25/2024		559,000	4071.63	6,205			7,849		7,849	1,644				2,534		0001
INDEX/SPX/1315Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	09/14/2022	09/14/2023		832,000	3946.01	8,486			13,725		13,725	6,036				1,998		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	09/14/2022	09/14/2023		1,134,000	3946.01	6,691			10,716		10,716	4,643				2,587		0001
INDEX/SPX/H385T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/13/2023	03/13/2024		430,000	3855.76	4,472			5,395		5,395	923				1,904		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/22/2023	02/22/2024		422,000	3991.05	4,600			6,237		6,237	1,637				1,700		0001
INDEX/SPX/1393I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/16/2023	05/16/2024		389,000	4109.9	2,567			3,072		3,072	595				1,824		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/16/2023	05/16/2024		464,000	4109.9	5,243			6,382		6,382	1,139				2,176		0001
INDEX/SPX/1383J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/28/2023	03/28/2024		653,000	3971.27	7,052			9,529		9,529	2,477				2,819		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/25/2022	11/27/2023		1,344,000	4026.12	7,795			11,255		11,255	4,762				4,308		0001
INDEX/SPX/H36G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/06/2023	01/05/2024		468,000	3985.08	8,143			12,355		12,355	4,212				1,684		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/09/2023	01/09/2024		563,000	3992.09	8,276			12,398		12,398	4,122				2,047		0001
INDEX/SPX/H13I9P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	10/31/2022	10/31/2023		521,000	3971.98	3,022			4,815		4,815	1,828				1,512		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/17/2024		649,000	4739.03	1,947			4,990		4,990	3,043				3,048		0001
INDEX/SPX/13936	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/24/2023	05/24/2024		521,000	4115.24	6,252			7,529		7,529	1,277				2,473		0001
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/15/2023	05/10/2024		2,516,606	4126	30,866			37,258		37,258	6,392				11,689		0001
INDEX/SPX/1393P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/17/2023	02/16/2024		391,000	4446.21	5,748			4,530		4,530	(1,218)				1,555		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current 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	02/08/2023	02/07/2024		2,331,712	4164		47,825		82,866		62,866	15,041				9,872		0001
INDEX/SPX 131ST																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/13/2023	02/09/2024		2,004,325	4090		43,669		56,392		56,392	12,723				7,851		0001
INDEX/SPX 123SS																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/22/2023	05/20/2024		3,382,928	4182		42,860		49,813		49,813	6,953				15,961		0001
INDEX/SPX 129SI																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/30/2023	05/28/2024		2,306,792	4205		38,067		45,372		45,372	6,305				11,026		0001
INDEX/SPX 136SN																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/21/2023	04/23/2024		366,000	4133.52		4,136		5,045		5,045	909				1,654		0001
INDEX/SPX 131S1																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY	06/29/2023	06/28/2024		1,209,000	100		14,871		18,394		18,394	3,523				6,037		0001
INDEX/SPF003ST																						
Purchased Call / J.P.																						
Morgan Meridian																						
INDEX/MIRO095Z																						
Purchased Call / J.P.																						
Morgan Meridian																						
INDEX/MIRO095K																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	08/19/2022	08/18/2023		1,274,000	4228.48		13,504		19,656		19,656	11,846				2,334		0001
INDEX/SPH134S5																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/01/2023	04/29/2024		2,683,484	4169		35,285		42,022		42,022	6,738				12,291		0001
INDEX/SPX 124S7																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	02/21/2023	02/16/2024		1,418,000	100		21,554		35,405		35,405	13,852				5,940		0001
INDEX/SPF007SN																						
INDEX/SPX135J																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/06/2023	01/05/2024		1,379,000	3885.08		8,274		12,229		12,229	3,955				4,962		0001
INDEX/SPH135X																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/09/2023	01/09/2024		673,000	3882.09		4,442		6,556		6,556	2,114				2,447		0001
INDEX/SPH139D																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/28/2023	05/29/2024		407,000	4205.45		6,227		7,201		7,201	974				1,947		0001
INDEX/SPX 139SE																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/19/2023	01/19/2024		882,000	4351.12		6,090		11,009		11,009	4,919				2,580		0001
INDEX/SPH139																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024		239,000	100		1,888		2,176		2,176	288				1,135		0001
INDEX/SPX 130X																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	08/18/2022	08/18/2023		800,000	4283.74		4,960		6,820		6,820	4,226				1,466		0001
INDEX/SPH134SE																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/03/2023	02/02/2024		1,762,000	4166.48		11,453		14,463		14,463	3,010				6,793		0001
INDEX/SPX 13037																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	02/27/2023	02/27/2024		1,039,000	100		29,715		40,069		40,069	10,353				4,230		0001
INDEX/SPF006SU																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	10/31/2022	10/27/2023		1,950,530	3901		35,885		59,415		59,415	24,243				5,569		0001
INDEX/SPH131S0																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/23/2023	01/22/2024		1,652,606	3973		25,018		33,651		33,651	8,633				6,208		0001
INDEX/SPX 135J																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/11/2023	04/11/2024		508,000	4108.94		9,500		12,055		12,055	2,555				2,248		0001
INDEX/SPX 13F52																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/16/2023	05/16/2024		509,000	4109.9		8,908		10,927		10,927	2,019				2,387		0001
INDEX/SPX 13033																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/21/2023	04/19/2024		593,000	4133.52		10,022		12,309		12,309	2,288				2,661		0001
INDEX/SPX 124S8																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/16/2022	12/15/2023		1,644,007	3896		25,360		40,533		40,533	15,301				5,571		0001
INDEX/SPH13ST																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPXH3XSN	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	11/11/2022	11/10/2023		1,941,000	3992.93	11,452			17,416		17,416	7,287				5,958		0001
Purchased Call/S&P 500 INDEX/SPXH13XNC	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/12/2023	05/13/2024		599,000	4124.08		8,069		9,886		9,886	1,825				2,749		0001
Purchased Call/S&P 500 INDEX/SPXH13BXV	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/14/2022	09/14/2023		566,000	3946.01	8,603			14,094		14,094	6,309				1,291		0001
Purchased Call/S&P 500 INDEX/SPXH13G9P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/30/2022	09/30/2023		515,000	3996.16	8,652			14,114		14,114	6,779				1,053		0001
Purchased Call/S&P 500 INDEX/SPXH13X30	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	11/11/2022	11/10/2023		1,103,000	3992.93	11,140			17,257		17,257	7,316				3,329		0001
Purchased Call/S&P 500 INDEX/SPXH13X3A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/31/2023	03/28/2024		1,427,651			18,236		23,374		23,374	5,138				6,162		0001
Purchased Call/S&P 500 INDEX/SPXH13230	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	02/09/2023	02/09/2024		423,000	4081.5		4,653		6,134		6,134	1,481				1,657		0001
Purchased Call/S&P 500 INDEX/SPXH1353X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/27/2022	12/27/2023		600,000	3929.25	6,900			10,775		10,775	3,905				2,107		0001
Purchased Call/S&P 500 INDEX/SPXH131TS	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/30/2022	12/29/2023		665,000	3939.5	7,664			11,728		11,728	4,119				2,313		0001
Purchased Call/S&P 500 INDEX/SPXH13392	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	02/15/2023	02/15/2024		830,000	4147.6		5,395		6,739		6,739	1,944				3,294		0001
Purchased Call/S&P 500 INDEX/SPXH13190	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	02/06/2023	02/02/2024		2,531,526	4136		55,869		73,245		73,245	17,376				9,760		0001
Purchased Call/S&P 500 INDEX/SPXH1363A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		257,000	100	1,671			2,277		2,277	896				867		0001
Purchased Call/S&P 500 INDEX/SPXH13057	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	08/02/2022	08/02/2023		1,530,000	4091.19	15,759			25,829		25,829	14,316				2,300		0001
Purchased Call/S&P 500 INDEX/SPXH13E5Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	10/11/2022	10/11/2023		923,000	3988.84	5,261			8,869		8,869	2,630				2,462		0001
Purchased Call/J.P. Morgan Meridian Index/MIRO0963Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPORGAN CHASE	12/13/2018	03/15/2024		2,079	193.23	92			125		125	57				9		0001
Purchased Call/J.P. Morgan Meridian Index/MIRO0979N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPORGAN CHASE	12/13/2018	11/08/2024		210,511	201.65	6,747			7,217		7,217	2,254				1,228		0001
Purchased Call/J.P. Morgan Meridian Index/MIRO0979C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPORGAN CHASE	12/13/2018	11/19/2024		226,893	201.34	7,322			7,979		7,979	2,477				1,338		0001
Purchased Call/J.P. Morgan Meridian Index/MIRO0955T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG	12/22/2022	12/22/2023		131,312	3947.43	643			461		461	(33)				455		0001
Purchased Call/J.P. Morgan Meridian Index/MIRO0979C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPORGAN CHASE	12/13/2018	02/06/2024		174,570	100.22	1,082			2,613		2,613	1,176				679		0001
Purchased Call/J.P. Morgan Meridian Index/MIRO0979C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPORGAN CHASE	12/13/2018	08/22/2024		205,704	196.39	7,408			7,821		7,821	1,949				1,102		0001
Purchased Call/J.P. Morgan Meridian Index/MIRO0979C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG	06/05/2023	06/05/2024		118,448	4065.4		569		659		659	90				572		0001
Purchased Call/J.P. Morgan Meridian Index/MIRO0979S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPORGAN CHASE	12/13/2018	12/13/2024		252,856	203.16	7,580			7,918		7,918	2,455				1,526		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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/J.P. Morgan Meridian Index/MR009851	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHSE	12/13/2018	03/07/2025		225,149	200.01	8,019			8,901		8,901	2,619					1,462	0001	
Purchased Call/J.P. Morgan Meridian Index/MR00949K	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHSE	12/13/2018	12/01/2023		206,534	99.8	1,341			3,428		3,428	1,704					677	0001	
Purchased Call/S&P 500 INDEX/SPX1346A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/20/2023	04/18/2024		1,283,585	4154		12,209		14,799		14,799	2,590					5,750	0001	
Purchased Call/S&P 500 INDEX/SPX1373S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	09/01/2022	08/31/2023		2,333,450	3855	34,651			58,287		58,287	26,874					4,809	0001	
Purchased Call/S&P 500 INDEX/SPX1368B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	12/19/2022	12/15/2023		2,311,416	3852	39,564			63,435		63,435	23,482					7,841	0001	
Purchased Call/S&P 500 INDEX/SPX13389	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/27/2023	04/26/2024		1,060,442	4063		10,098		12,203		12,203	2,105					4,815	0001	
Purchased Call/S&P 500 INDEX/SPX1315L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/07/2023	02/07/2024		565,000	4164		6,102		7,741		7,741	1,638					2,293	0001	
Purchased Call/S&P 500 INDEX/SPX1338J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/26/2024		200,000	100	1,560			1,834		1,834	274					908	0001	
Purchased Call/S&P 500 INDEX/SPX13490	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/22/2022	11/22/2023		640,000	4003.58	11,200			16,869		16,869	7,275					2,017	0001	
Purchased Call/S&P 500 INDEX/SPX1349H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024		595,000	3919.25		6,843		10,180		10,180	3,338					2,169	0001	
Purchased Call/S&P 500 INDEX/SPX1353S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	12/23/2022	12/26/2023		1,823,000	3944.82	41,747			65,680		65,680	24,314					6,383	0001	
Purchased Call/S&P 500 INDEX/SPX1349I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/12/2023	01/12/2024		795,000	3983.17		4,850		6,887		6,887	2,047					2,913	0001	
Purchased Call/S&P 500 INDEX/SPX1349H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/01/2023	05/01/2024		545,000	4167.87		9,538		11,531		11,531	1,993					2,495	0001	
Purchased Call/S&P 500 INDEX/SPX1349B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	10/21/2022	10/20/2023		518,000	3752.75	8,288			14,114		14,114	5,007					1,435	0001	
Purchased Call/S&P 500 INDEX/SPX1385S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/13/2023	03/08/2024		411,424	3918		7,131		10,303		10,303	3,173					1,709	0001	
Purchased Call/S&P 500 INDEX/SPX1348I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/05/2023	05/03/2024		645,000	4136.25		7,224		8,843		8,843	1,619					2,983	0001	
Purchased Call/S&P 500 INDEX/SPX13487	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/14/2022	11/14/2023		551,000	3957.25	3,306			4,972		4,972	2,011					1,688	0001	
Purchased Call/S&P 500 INDEX/SPX1349R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/24/2023	02/26/2024		1,414,000	3970.04		9,332		12,623		12,623	3,291					5,745	0001	
Purchased Call/S&P 500 INDEX/SPX1346J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024		355,000	4137.64		6,000		7,297		7,297	1,298					1,649	0001	
Purchased Call/S&P 500 INDEX/SPX1349K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/24/2023	03/26/2024		433,000	4459.42		3,724		8,779		8,779	5,056					1,862	0001	
Purchased Call/S&P 500 INDEX/SPX13460	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/02/2022	11/02/2023		884,000	3759.69	13,702			22,669		22,669	7,973					2,587	0001	
Purchased Call/S&P 500 INDEX/SPX1348T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/11/2023	05/10/2024		674,000	4130.62		8,829		10,791		10,791	1,961					3,131	0001	
Purchased Call/S&P 500 INDEX/SPX1349K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	06/12/2023	06/12/2024		780,000	4338.93		5,226		5,576		5,576	350					3,808	0001	
Purchased Call/S&P 500 INDEX/SPX13557	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/27/2023	02/27/2024		552,000	4227.15		14,131		28,208		28,208	14,077					2,247	0001	
Purchased Call/S&P 500 INDEX/SPX1355I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/28/2023	02/28/2024		487,000	4565.67		1,802		1,999		1,999	197					1,987	0001	
Purchased Call/S&P 500 INDEX/SPX1315S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	06/08/2023	06/07/2024		491,000	4293.93		5,499		6,060		6,060	561					2,380	0001	
Purchased Call/S&P 500 INDEX/SPX1313B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	06/06/2023	06/06/2024		410,000	4283.85		2,747		3,013		3,013	266					1,984	0001	
Purchased Call/S&P 500 INDEX/SPX13136	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	06/05/2023	06/04/2024		1,649,000	4273.79		44,523		50,046		50,046	5,523					7,598	0001	

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Purchased Call/SP 500 INDEX/SPX1345M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/24/2023	03/22/2024		492,000	3970.99		5,461		7,402		7,402	1,941				2,100		0001	
Purchased Call/SP 500 INDEX/SPX1333K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	04/01/2024		691,000	4109.31		4,284		5,570		5,570	1,286				3,004		0001	
Purchased Call/SP 500 INDEX/SPX1301S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	06/14/2023	06/14/2024		779,000	4372.59		8,803		9,216		9,216	414				3,814		0001	
Purchased Call/SP 500 INDEX/SPX1301N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/22/2022	11/22/2023		888,000	4003.58	5,417			7,885		7,885	3,287				2,798		0001	
Purchased Call/SP 500 INDEX/SPX1335S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/22/2023	03/22/2024		410,000	4224.37		8,323		26,535		26,535	18,212				1,750		0001	
Purchased Call/SP 500 INDEX/SPX1335K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	09/09/2022	09/08/2023		2,001,889	3996	25,571			39,089		39,089	18,443				4,383		0001	
Purchased Call/SP 500 INDEX/SPX1333N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	08/15/2022	08/15/2023		369,000	4297.14	6,347			8,484		8,484	5,436				655		0001	
Purchased Call/SP 500 INDEX/SPX1336C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/02/2022	11/02/2023		654,000	3759.69	6,540			10,697		10,697	3,698				1,914		0001	
Purchased Call/SP 500 INDEX/SPX1398S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/16/2023	03/15/2024		844,000	3960.28		14,264		19,421		19,421	5,158				3,555		0001	
Purchased Call/SP 500 INDEX/SPX1399Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/23/2023	05/23/2024		2,340,000	4145.58		74,412		89,996		89,996	15,584				11,091		0001	
Purchased Call/SP 500 INDEX/SPX13334	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/15/2023	02/15/2024		599,000	4147.6		11,201		14,350		14,350	3,149				2,377		0001	
Purchased Call/SP 500 INDEX/SPX1336E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/05/2023	01/05/2024		457,000	3808.1		5,713		8,810		8,810	3,097				1,644		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	08/24/2022	08/24/2023		303,807	3740.58	4,922			3,379		3,379	295				590		0001	
Index/DD31615C	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	09/02/2022	08/31/2023		218,853	3775.27	1,901			1,535		1,535	(159)				451		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	09/20/2022	09/20/2023		135,243	3688.46	2,556			3,522		3,522	979				321		0001	
Index/DD31615X	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	01/31/2025		371,487	204.28	10,958			11,003		11,003	3,360				2,343		0001	
Morgan Meridian Index/MR009SX	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	02/28/2023	02/28/2024		238,486	4006.55		1,288		921		921	(367)				973		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	04/28/2023	04/26/2024		169,875	4063.88		764		682		682	(82)				771		0001	
Index/DD41636	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	06/16/2023	06/14/2024		140,412	4117.44		702		532		532	(170)				687		0001	

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Purchased Call 1/1/P.P. Morgan Meridian	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	07/03/2023		216,466	100.63	1,809			4,866		4,866	1,575						0001
Index/ARO09ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024		615,000	3919.25	11,439			17,174		17,174	5,735					2,242	0001
Index/SPWH13G1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/29/2022	11/29/2023		786,000	3957.63	8,174			12,258		12,258	4,944					2,536	0001
Index/SPWH13G2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/07/2022	11/06/2023		2,725,000	3886.8	86,383			147,286		147,286	57,089					8,100	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/17/2023	04/16/2024		1,439,899	4138	22,491			28,112		28,112	5,620					6,428	0001
Index/SPX1133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/24/2023	04/24/2024		294,000	100	2,176			2,606		2,606	430					1,330	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/11/2023	01/11/2024		710,000	3993.61	4,118			5,875		5,875	1,757					2,995	0001
Index/SPWH13G1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/09/2023	01/08/2024		1,823,000	3892.09	39,377			99,956		99,956	20,579					6,611	0001
Index/SPWH13G2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/09/2023	01/08/2024		1,622,897	3885	18,275			26,516		26,516	8,240					6,611	0001
Index/SPX1133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/05/2023	04/05/2024		460,000	4080.38	4,905			6,337		6,337	1,432					1,971	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	01/11/2023	01/10/2024		1,968,518	3914	31,080			44,941		44,941	13,961					7,176	0001
Index/SPWH13G2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/10/2023	04/10/2024		439,000	100	3,907			4,663		4,663	756					1,940	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/17/2023	03/15/2024		441,000	3916.64	4,763			6,551		6,551	1,788					1,857	0001
Index/SPX1133G6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/17/2023	04/17/2024		428,000	4151.32	8,175			10,136		10,136	1,961					1,914	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/27/2023	04/26/2024		1,021,000	4135.35	6,637			8,066		8,066	1,430					4,636	0001
Index/SPX1133J4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/01/2023	02/01/2024		431,000	4119.21	5,215			6,723		6,723	1,508					1,658	0001
Index/SPX1133G4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	02/28/2023	02/28/2024		1,138,000	3970.15	7,169			9,663		9,663	2,494					4,643	0001
Index/SPX1133G5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/15/2023	05/15/2024		466,000	4166.28	5,312			6,357		6,357	1,045					2,182	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/04/2023	04/03/2024		1,633,306	4125	24,659			31,711		31,711	7,052					7,127	0001
Index/SPWH13G5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/18/2022	11/20/2023		1,742,000	3965.34	10,278			15,633		15,633	6,330					5,452	0001
Index/SPX05996	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/30/2022	10/02/2023		514,000	3922.27	19,429			51,549		51,549	26,506					1,304	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/20/2024		640,000	4191.98	7,296			8,542		8,542	1,246					3,020	0001
Index/SPX1133G8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/21/2024		684,000	4191.98	11,423			13,472		13,472	2,049					3,232	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/17/2023	03/18/2024		402,000	3916.64	4,342			5,967		5,967	1,626					1,703	0001
Index/SPX1133G9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/06/2023	03/05/2024		426,000	4046.42	7,114			9,454		9,454	2,940					1,759	0001
Purchased Call 1/1/SP 500	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/21/2022	10/20/2023		415,000	4126.15	11,662			9,154		9,154	3,422					1,149	0001
Index/SPX0595R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/03/2022	11/03/2023		913,000	3719.89	10,591			17,546		17,546	5,978					2,682	0001
Index/SPWH13G6K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	04/14/2023	04/16/2024		510,000	4137.64	5,661			7,039		7,039	1,378					2,277	0001

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Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/17/2023	02/20/2024		555,000	4415.61		9,546		8,488		8,488	(1,058)				2,227		0001
INDEX/SPX 13350																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/08/2023	02/08/2024		509,000	4735.54		1,782		119		119	(1,663)				1,989		0001
INDEX/SPX 1318U																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/23/2023	02/23/2024		381,000	4248.05		10,087		16,579		16,579	6,483				1,338		0001
INDEX/SPX 1349C																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/17/2023	03/18/2024		786,000	3916.64		4,952		6,687		6,687	1,735				3,330		0001
INDEX/SPX 13998																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/11/2023	01/11/2024		1,000,000	3989.61		11,700		16,907		16,907	5,207				3,655		0001
INDEX/SPXH13U																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/18/2023	05/17/2024		715,000	4198.05		8,151		9,527		9,527	1,376				3,358		0001
INDEX/SPX 13030																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	06/16/2023	06/17/2024		533,000	4409.59		6,183		6,349		6,349	166				2,821		0001
INDEX/SPX 13164																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	11/25/2022	11/22/2023		1,774,704	4015	28,473		43,399		43,399		18,823				5,593		0001
INDEX/SPXH1364																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/24/2023	03/22/2024		756,000	3970.99		4,763		6,342		6,342	1,579				3,327		0001
INDEX/SPX 1344L																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/12/2023	05/14/2024		524,000	4882.89		1,624		5,594		5,594	3,970				2,449		0001
INDEX/SPX 13088																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	06/13/2023	06/13/2024		405,000	4360.01		4,577		4,807		4,807	230				1,980		0001
INDEX/SPX 13085																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	06/22/2023	06/21/2024		473,000	5030.41		710		883		883	773				2,339		0001
INDEX/SPX 1338L																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	06/16/2023	06/18/2024		2,080,000	4409.59		13,936		14,296		14,296	360				10,242		0001
INDEX/SPX 13165																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024		734,000	3970.99		4,624		6,153		6,153	1,529				3,151		0001
INDEX/SPX 1349L																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/30/2023	03/28/2024		906,000	4050.83		5,708		7,434		7,434	1,726				3,911		0001
INDEX/SPX 13331																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/29/2023	03/28/2024		879,000	4027.81		5,538		7,256		7,256	1,719				3,794		0001
INDEX/SPX 1363T																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/03/2023	05/03/2024		688,000	100	100	18,776		22,678		22,678	3,901				3,206		0001
INDEX/SPX 1345T																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/26/2023	05/24/2024		253,000	100	100	1,771		1,971		1,971	200				1,201		0001
INDEX/SPX 1395F																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/16/2023	02/15/2024		1,771,025	4148	31,961		41,283		41,283		9,322				7,029		0001
INDEX/SPX 1333C																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	04/11/2023	04/11/2024		828,000	4108.94		5,299		6,640		6,640	1,341				3,665		0001
INDEX/SPX 13F90																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/03/2023	02/02/2024		887,000	4136.48		16,676		21,488		21,488	4,812				3,420		0001
INDEX/SPX 13190																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/03/2023	02/05/2024		632,000	4136.48		9,922		12,804		12,804	2,882				2,453		0001
INDEX/SPX 13162																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024		458,000	4487.22		3,252		7,460		7,460	4,208				1,866		0001
INDEX/SPX 1346L																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/02/2023	05/02/2024		594,000	4119.58		3,861		4,706		4,706	845				2,724		0001
INDEX/SPX 1349P																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/27/2023	01/26/2024		597,000	4070.56		11,104		14,880		14,880	3,775				2,284		0001
INDEX/SPXH1323U																						0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE	10/11/2022	10/11/2023		434,000	100	3,429			510		510	(1,163)				1,153		0001
INDEX/SPX0548B																						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/ Index	DEUTSCHE BANK AG .. 7LTFWFZ1ONSX80621K86	09/14/2022	09/14/2023		133,622	3703.74	2,445			2,909		2,909	754				305		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/ Index	DEUTSCHE BANK AG .. 7LTFWFZ1ONSX80621K86	10/28/2022	10/30/2023		181,628	3793.17	2,833			2,218		2,218	387				525		0001
Purchased Call/S&P 500 INDEX/SPX11303X	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	05/19/2023	05/17/2024		1,190,237	4176	16,633			19,416		19,416	2,783				5,590		0001
Purchased Call/S&P 500 INDEX/SPX11303V	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	04/28/2023	04/30/2024		498,000	4169.48	5,578			6,759		6,759	1,181				2,276		0001
Purchased Call/S&P 500 INDEX/SPX11303R	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	01/17/2023	01/16/2024		3,338,000	3990.97	74,771			106,710		106,710	31,938				12,354		0001
Purchased Call/S&P 500 INDEX/SPX11323T	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	02/13/2023	02/13/2024		857,000	4137.29	6,513			8,381		8,381	1,868				3,387		0001
Purchased Call/S&P 500 INDEX/SPX11303C	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	04/27/2023	04/26/2024		193,000	4100	1,486			1,787		1,787	301				876		0001
Purchased Call/S&P 500 INDEX/SPX11303S	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	02/02/2023	02/02/2024		647,000	4179.76	11,581			14,629		14,629	3,048				2,494		0001
Purchased Call/S&P 500 INDEX/SPX11303S	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	05/11/2023	05/10/2024		784,000	4130.62	5,096			6,167		6,167	1,071				3,642		0001
Purchased Call/S&P 500 INDEX/SPX113033	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	01/06/2023	01/08/2024		557,000	3895.08	9,358			14,209		14,209	4,851				2,020		0001
Purchased Call/S&P 500 INDEX/SPX11388R	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	03/14/2023	03/14/2024		656,000	3919.29	4,067			5,586		5,586	1,519				2,758		0001
Purchased Call/S&P 500 INDEX/SPX11379J	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	03/13/2023	03/08/2024		1,637,314	3862	30,693			43,189		43,189	12,496				6,802		0001
Purchased Call/S&P 500 INDEX/SPX113053D	FixedAnnuityHedge	N/A	Equity/ Index	SOCIETE GENERALE .. 02NEB1BX24R0TD8PU41	11/18/2022	11/17/2023		393,000	4183.43	14,620			7,472		7,472	2,446				1,217		0001
Purchased Call/S&P 500 INDEX/SPX113050	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	06/20/2023	06/20/2024		830,000	4388.71	5,644			5,773		5,773	129				4,099		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/ Index	DEUTSCHE BANK AG .. 7LTFWFZ1ONSX80621K86	03/30/2023	03/28/2024		113,515	3853.03	2,077			2,200		2,200	123				480		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/ Index	DEUTSCHE BANK AG .. 7LTFWFZ1ONSX80621K86	03/14/2023	03/12/2024		121,840	3807.04	2,317			2,998		2,998	681				510		0001
Purchased Call/S&P 500 INDEX/SPX113058M	FixedAnnuityHedge	N/A	Equity/ Index	SOCIETE GENERALE .. 02NEB1BX24R0TD8PU41	11/04/2022	11/03/2023		469,000	4253.18	7,803			2,944		2,944	839				1,348		0001
Purchased Call/S&P 500 INDEX/SPX1130503	FixedAnnuityHedge	N/A	Equity/ Index	SOCIETE GENERALE .. 02NEB1BX24R0TD8PU41	12/05/2022	12/05/2023		384,000	4214.78	13,790			8,855		8,855	3,494				1,296		0001
Purchased Call/S&P 500 INDEX/SPX11303V	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	05/25/2023	05/24/2024		1,214,000	4151.28	8,012			9,426		9,426	1,414				5,763		0001
Purchased Call/J.P. Morgan Meridian Index/MI009/50	FixedAnnuityHedge	N/A	Equity/ Index	JPMORGAN CHASE 815Z1Z1K1SZ11NHU748	12/13/2018	11/21/2024		229,716	200.64	7,662			8,476		8,476	2,620				1,358		0001
Purchased Call/S&P 500 INDEX/SPX113E54	FixedAnnuityHedge	N/A	Equity/ Index	BNP PARIBAS ROMUISPXBMPROK5P63	04/06/2023	04/08/2024		553,000	4105.02	6,083			7,745		7,745	1,662				2,435		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416963	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K66	03/10/2023	03/11/2024		121,931	3807.04		2,609		2,978		2,978	369					510	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416964	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K66	02/10/2023	02/09/2024		153,288	4050.01		736		281			281	(455)				600	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416965	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K66	04/03/2023	04/03/2024		184,152	4063.41		792		570			570	(222)				804	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416966	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K66	04/10/2023	04/10/2024		149,383	4060.6		657		513			513	(145)				660	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416969	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K66	03/03/2023	03/04/2024		181,472	3853.36		3,956		3,043			3,043	(914)				748	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41675H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K66	02/17/2023	02/16/2024		106,344	4027.25		532		288			288	(243)				423	0001	
INDEX/SPX1139C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS .. ROMUISFPBMPROK6P83	05/19/2023	05/21/2024		1,000,000	4191.98		6,500		7,668			7,668	1,168				4,725	0001	
INDEX/SPX11335	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS .. ROMUISFPBMPROK6P83	02/15/2023	02/15/2024		273,000	100		2,184		2,717			2,717	533				1,084	0001	
Purchased Call/SPX 500 INDEX/SPX1133V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS .. ROMUISFPBMPROK6P83	05/18/2023	05/17/2024		1,081,280	4159		12,532		14,661			14,661	2,129				5,078	0001	
Purchased Call/J.P. Morgan Meridian Index/MR0095H	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1Z1Z11N1U1748	12/13/2018	10/02/2024		226,675	200	7,678		8,596			8,596	2,705					1,272	0001	
Purchased Call/J.P. Morgan Meridian Index/MR0095R	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1Z1Z11N1U1748	12/13/2018	12/06/2024		201,037	202.14	6,263		6,736			6,736	2,085					1,206	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41696P	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K66	11/10/2022	11/10/2023		162,781	3971.2	733			169			169	(137)				491	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41696X	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(ONS)80621K66	11/11/2022	11/10/2023		137,640	3862.22	1,665			806			806	2				415	0001	

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Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFZF21(ONS)8621K86	01/27/2023	01/29/2024		135,789	3873.69		2,363		1,521		1,521	(842)					519	0001	
Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTFZF21(ONS)8621K86	11/18/2022	11/17/2023		128,372	3982.5	578			131		131	(101)					398	0001	
Index/DD41618B	Purchased Call/S&P 500	N/A	Equity/Index	BNP PARIBAS	04/10/2023	04/05/2024		1,781,579	4105		28,236		35,955		35,955	7,719					7,802	0001	
INDEX/SPX113E3J	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/06/2023	04/05/2024		3,965,577	4092		57,278		73,080		73,080	15,803					17,366	0001	
INDEX/SPX1303Y	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	12/02/2022	12/01/2023		460,000	4332.29	13,662			1,867		1,867	(1,382)					1,494	0001	
INDEX/SPX4053Z	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	11/22/2022	11/22/2023		459,000	4325.87	11,521			526		526	(2,218)					1,447	0001	
INDEX/SPX4053L	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/10/2023	04/08/2024		1,655,469	4105		26,935		34,234		34,234	7,300					8,169	0001	
INDEX/SPX113E8K	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	06/16/2023	06/18/2024		991,000	4409.59		10,306		10,481		10,481	175					4,880	0001	
INDEX/SPX13036	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/06/2023	04/08/2024		856,000	4105.02		5,393		6,885		6,885	1,492					3,769	0001	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	05/01/2023	04/30/2024		1,471,826	4169		14,321		17,010		17,010	2,689					6,727	0001	
INDEX/SPX113E81	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/06/2023	04/05/2024		2,244,000	4105.02		14,137		18,061		18,061	3,924					9,827	0001	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/10/2023	04/10/2024		1,877,000	4109.11		12,013		15,059		15,059	3,047					8,293	0001	
INDEX/SPX113E8P	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	06/02/2023	06/04/2024		1,179,000	4282.37		7,899		8,675		8,675	775					5,690	0001	
INDEX/SPX413050	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	01/17/2023	01/12/2024		1,893,862	3995		43,670		62,170		62,170	18,500					6,939	0001	
INDEX/SPX4054L	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	10/19/2022	10/19/2023		506,000	100	3,947			147		147	(1,282)					1,395	0001	
INDEX/SPX4058U	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	11/08/2022	11/08/2023		810,000	100	5,832			6,099		6,099	2,119					2,436	0001	
INDEX/SPX113390	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	02/15/2023	02/15/2024		2,084,000	4147.6		49,599		63,562		63,562	13,963					8,272	0001	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	06/08/2023	06/07/2024		682,000	4293.93		4,569		4,986		4,986	417					3,306	0001	
INDEX/SPX113139	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	06/09/2023	06/10/2024		463,000	4296.86		5,371		5,863		5,863	492					2,254	0001	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/30/2024		595,000	4701.09		2,261		3,966		3,966	1,705					2,720	0001	
INDEX/SPX11388B	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	03/14/2023	03/12/2024		471,114	4144		12,292		37,366		37,366	25,074					1,973	0001	
INDEX/SPX113E55	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/06/2023	04/05/2024		495,000	100		3,219		3,921		3,921	702					1,905	0001	
INDEX/SPX4054S3	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	10/10/2022	10/10/2023		696,000	3912.22	23,594			51,897		51,897	26,174					1,840	0001	
INDEX/SPX11388A	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	03/14/2023	03/14/2024		436,000	3919.29		7,543		10,499		10,499	2,957					1,833	0001	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/06/2023	04/08/2024		780,000	100		19,968		24,910		24,910	4,942					3,434	0001	
INDEX/SPX119455	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	02/22/2023	02/22/2024		736,000	3991.05		4,710		6,239		6,239	1,528					2,965	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/02/2023	03/01/2024		867,000	381.35		7,004		9,557		9,557	2,554				2,732		0001
INDE/SPX 135ST	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISP/BMIPROKSP63	03/02/2023	03/01/2024		1,327,000	4045.64		12,333		16,035		16,035	3,703				7,884		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/03/2023	03/01/2024		311,908	4531		3,151		8,585		8,585	5,435				1,465		0001
INDE/SPX 1303S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/18/2023	05/17/2024		605,000	4105.02		10,890		13,932		13,932	3,042				2,688		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/06/2023	04/09/2024		477,000	4283.85		5,247		5,747		5,747	500				2,309		0001
INDE/SPX 1313C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/06/2023	06/06/2024		1,440,000	4079.09		9,792		13,124		13,124	3,332				5,777		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	02/17/2023	02/20/2024		559,000	4108.94		6,764		8,467		8,467	1,703				2,474		0001
INDE/SPX 13F51	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/11/2023	04/11/2024		487,000	4686.68		1,640		6,588		6,588	4,948				2,359		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/24/2023	05/24/2024		2,475,000	3806.8	68,063			114,747		114,747	43,762				7,385		0001
INDE/SPX1319F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	11/07/2022	11/07/2023		1,664,000	4137.04		52,250		64,968		64,968	12,718				7,518		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/24/2023	04/23/2024		516,000	4146.22		5,728		7,110		7,110	1,382				2,288		0001
INDE/SPX 13F5P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/13/2023	04/12/2024		1,024,000	4154.52		6,656		8,060		8,060	1,404				4,995		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/19/2023	04/19/2024		1,885,000	4123.79		12,253		14,961		14,961	2,708				8,459		0001
INDE/SPX 1346B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/20/2023	04/19/2024		983,000	4137.64		6,163		7,636		7,636	1,473				4,239		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/16/2023	04/16/2024		1,080,000	4151.32		8,912		8,520		8,520	1,608				4,830		0001
INDE/SPX 1363J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/17/2023	04/17/2024		281,000	4628.54		1,433		4,641		4,641	3,208				1,332		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/23/2023	05/23/2024																0001
Purchased Cal/Deutsche Bank	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS																		0001
INDE/DP41623I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	12/02/2022	12/01/2023		140,389	4001.25	604			146		146	(97)				465		0001
Purchased Cal/Deutsche Bank	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	12/02/2022	12/01/2023																0001
INDE/DP41639I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	12/21/2022	12/21/2023		114,830	3971.22	517			283		283	(56)				396		0001
Purchased Cal/Deutsche Bank	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	12/21/2022	12/21/2023																0001
INDE/DP4167SD	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	02/15/2023	02/15/2024		126,159	4051.63		631		248		248	(383)				501		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/18/2023	04/18/2024		589,000	4154.87		3,829		4,639		4,639	810				2,639		0001
INDE/SPX 1363T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/18/2023	04/18/2024		858,000	4123.79		9,695		11,855		11,855	2,160				3,850		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/20/2023	04/19/2024		205,000		100	1,599		1,925		1,925	326				895		0001
INDE/SPX 1346C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/03/2023	04/03/2024		1,258,000	4137.04		16,857		20,718		20,718	3,861				5,683		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/25/2023	04/24/2024																0001
INDE/SPX 1313I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/25/2023	04/24/2024		2,779,000	4108.94		80,035		102,995		102,995	22,960				12,300		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/11/2023	04/11/2024																0001
INDE/SPX 1353Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/11/2023	04/11/2024																0001

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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/S&P 500 INDEX/SPX133A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/01/2023	04/30/2024		1,592,000	4167.87		50,148		61,186		61,186	11,038				7,276		0001	
Purchased Call/S&P 500 INDEX/SPX133B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/22/2023	06/21/2024		1,157,000	4381.89		7,868		8,072		8,072	204					5,721		0001
Purchased Call/S&P 500 INDEX/SPX133C	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/04/2022	11/06/2023		1,492,000	3770.55	35,510			60,089		60,089	21,919					4,435		0001
Purchased Call/S&P 500 INDEX/SPX133D	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/16/2023	05/16/2024		1,265,849	4110		12,723		14,791		14,791	2,068					5,936		0001
Purchased Call/S&P 500 INDEX/SPX133E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/21/2023	04/23/2024		1,386,000	4133.52		9,148		10,974		10,974	1,826					6,262		0001
Purchased Call/S&P 500 INDEX/SPX133F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/20/2023	06/20/2024		2,030,000	100		54,201		56,190		56,190	1,969					10,024		0001
Purchased Call/S&P 500 INDEX/SPX133G	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/24/2023	04/24/2024		1,917,000	4137.04		51,951		64,233		64,233	12,282					8,675		0001
Purchased Call/S&P 500 INDEX/SPX003C	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	07/05/2022	07/03/2023		2,065,000	100	55,937			94,196		94,196	37,289					950		0001
Purchased Call/S&P 500 INDEX/SPX133H	FixedAnnuity hedge	N/A	Equity/Index	JP MORGAN CHASE	12/13/2018	02/28/2025		208,314	200.08	7,387			8,187		8,187	2,417					1,345		0001
Purchased Call/S&P 500 INDEX/SPX133I	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	04/02/2024		562,000	4925.05		15,455		26,140		26,140	10,685					2,448		0001
Purchased Call/S&P 500 INDEX/SPX133J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/12/2023	04/12/2024		981,000	4091.95		5,958		7,499		7,499	1,541					4,128		0001
Purchased Call/S&P 500 INDEX/SPX133K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/21/2023	04/23/2024		351,000	4133.52		6,248		7,551		7,551	1,304					1,586		0001
Purchased Call/S&P 500 INDEX/SPX133L	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/21/2023	03/21/2024		555,000	4002.87		6,105		8,063		8,063	1,958					2,365		0001
Purchased Call/S&P 500 INDEX/SPX133M	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/01/2023	04/30/2024		1,407,000	100		38,411		44,841		44,841	6,430					6,431		0001
Purchased Call/S&P 500 INDEX/SPX005A5J	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE	10/18/2022	10/18/2023		602,000	100	3,853			106		106	(1,461)					1,652		0001
Purchased Call/S&P 500 INDEX/SPX005A5T	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE	10/21/2022	10/20/2023		427,000	4326.92	6,277			35		35	(1,592)					1,183		0001
Purchased Call/S&P 500 INDEX/SPX01785E	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	01/13/2023	01/16/2024		524,000	4205.04		15,458		21,474		21,474	6,016					1,939		0001
Purchased Call/S&P 500 INDEX/SPX13257	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/28/2023	06/28/2024		547,000	5033.39		711		1,134		1,134	423					2,731		0001
Purchased Call/S&P 500 INDEX/SPX1313A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/06/2023	06/05/2024		2,111,252	4274		25,056		27,508		27,508	2,452					10,203		0001
Purchased Call/S&P 500 INDEX/SPX13330	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	03/28/2024		317,000	100		2,156		2,605		2,605	449					1,368		0001
Purchased Call/S&P 500 INDEX/SPX13318H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/20/2023	06/17/2024		1,953,448	4410		21,942		22,624		22,624	682					9,605		0001
Purchased Call/S&P 500 INDEX/SPX1333P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/05/2023	04/05/2024		2,103,000	4980.38		58,674		77,068		77,068	18,394					9,210		0001
Purchased Call/S&P 500 INDEX/SPX13330	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/24/2023	05/24/2024		486,000	4115.24		3,208		3,817		3,817	610					2,307		0001
Purchased Call/S&P 500 INDEX/SPX13318B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/26/2023	05/29/2024		625,000	4743.75		2,250		5,359		5,359	3,109					2,989		0001
Purchased Call/S&P 500 INDEX/SPX13318X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/14/2023	06/13/2024		1,530,320	4369		25,589		26,939		26,939	1,350					7,775		0001
Purchased Call/S&P 500 INDEX/SPX1368H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/06/2023	03/01/2024		493,924	3951		5,593		7,109		7,109	1,517					2,023		0001
Purchased Call/S&P 500 INDEX/SPX1333P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/26/2024		1,075,000	4169.48		6,988		8,335		8,335	1,408					4,881		0001
Purchased Call/S&P 500 INDEX/SPX133J8H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/26/2024		502,000	4169.48		8,434		10,255		10,255	1,821					2,279		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX13656	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/06/2023	03/01/2024		887,542	3951		4,453		5,631		5,631	1,178				2,816	0001	
Purchased Call/S&P 500 INDEX/SPX13030	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/05/2023	04/05/2024		336,000	4622.13		1,747		2,476		2,476	729				1,471	0001	
Purchased Call/Deutsche Bank Control US \$5 Volatility Contro																						
Purchased Call/S&P 500 INDEX/DD41638R	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	12/20/2022	12/20/2023		153,336	3960.08	767			489		489	(60)				528	0001	
Purchased Call/S&P 500 INDEX/SPX13135	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/21/2023	06/21/2024		739,000	4365.69		8,351		8,768		8,768	417				3,654	0001	
Purchased Call/S&P 500 INDEX/SPX13E5Y	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/11/2023	04/10/2024		2,469,575	4109		39,366		49,630		49,630	10,265				10,911	0001	
Purchased Call/S&P 500 INDEX/SPX131959	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/15/2023	06/14/2024		405,000	5018.9		972		698		698	(274)				1,983	0001	
Purchased Call/S&P 500 INDEX/SPX13N56	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/12/2023	05/13/2024		664,000	4660.21		2,324		8,155		8,155	5,831				3,089	0001	
Purchased Call/S&P 500 INDEX/SPX13669	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/06/2023	03/04/2024		3,127,280	4046		45,653		60,003		60,003	14,349				12,889	0001	
Purchased Call/S&P 500 INDEX/SPX13J9N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/26/2024		519,000	4719.85		1,661		2,749		2,749	1,088				2,357	0001	
Purchased Call/S&P 500 INDEX/SPX13860	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/16/2023	03/15/2024		1,420,000	3960.28		8,946		11,979		11,979	3,033				5,981	0001	
Purchased Call/S&P 500 INDEX/SPX1315T	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024		455,089	3892		7,331		11,008		11,008	3,676				1,891	0001	
Purchased Call/S&P 500 INDEX/SPX13889	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/14/2023	03/14/2024		443,000	3919.29		4,784		6,582		6,582	1,797				1,862	0001	
Purchased Call/S&P 500 INDEX/SPX1323R	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/30/2023	01/26/2024		1,974,222	4071		39,979		55,047		55,047	15,068				7,487	0001	
Purchased Call/I.J.P. Morgan Meridian																						
INDEX/AR00945F	FixedAnnuity hedge	N/A	Equity/Index	JPORGAN CHASE	12/13/2018	11/17/2023		236,047	99.85	1,579			4,137		4,137	2,043				731	0001	
Purchased Call/S&P 500 INDEX/SPX14053C	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE	11/18/2022	11/17/2023		444,000	4447.13	6,527			23		23	(1,178)				1,375	0001	
Purchased Call/S&P 500 INDEX/SPX1319H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/26/2023	06/24/2024		1,988,000	4328.82		53,080		57,011		57,011	3,391				9,872	0001	
Purchased Call/S&P 500 INDEX/SPX13L3H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/05/2023	05/03/2024		1,243,000	4136.25		8,080		9,789		9,789	1,710				5,709	0001	
Purchased Call/S&P 500 INDEX/SPX13030	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/15/2023	05/15/2024		564,000	4136.28		10,434		12,644		12,644	2,210				2,640	0001	
Purchased Call/S&P 500 INDEX/SPX13F50	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/13/2023	04/12/2024		1,041,000	4146.22		6,662		8,241		8,241	1,579				4,615	0001	
Purchased Call/S&P 500 INDEX/SPX1333E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/16/2023	02/16/2024		518,000	4321.52		12,484		14,825		14,825	2,341				2,060	0001	
Purchased Call/S&P 500 INDEX/SPX13556	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/28/2023	02/28/2024		388,000	4254.02		8,239		18,480		18,480	10,241				1,624	0001	
Purchased Call/S&P 500 INDEX/SPX13R9U	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/30/2023	05/30/2024		512,000	4205.52		5,888		6,774		6,774	886				2,453	0001	
Purchased Call/S&P 500 INDEX/SPX13030	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/24/2023	05/24/2024		49,742	4115.24		975		1,175		1,175	200				298	0001	
Purchased Call/S&P 500 INDEX/SPX1338B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/27/2023	03/27/2024		579,000	3977.53		9,611		12,965		12,965	3,354				2,465	0001	
Purchased Call/S&P 500 INDEX/SPX13163	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/12/2023	01/12/2024		577,000	3983.17		10,213		14,865		14,865	4,652				2,114	0001	
Purchased Call/S&P 500 INDEX/SPX13363	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/04/2023	01/03/2024		405,359	4044		14,810		32,141		32,141	17,331				1,451	0001	
Purchased Call/S&P 500 INDEX/SPX13869	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/26/2023	05/24/2024		1,763,000	4205.45		11,812		13,431		13,431	1,619				8,369	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/26/2023	05/24/2024		369,000	4205.45		7,159		8,292		8,292	1,134					1,752	0001	
INDE/SPX 139B																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/14/2023	03/12/2024		826,390	3862		5,027		6,828		6,828	1,801					3,460	0001	
INDE/SPX 138E																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	01/25/2023	01/24/2024		1,536,199	4018		26,243		38,830		38,830	10,587					6,381	0001	
INDE/SPX139V																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	02/07/2023	02/07/2024		182,000	100		1,310		1,584		1,584	274					710	0001	
INDE/SPX 131N																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/02/2023	03/01/2024		299,000	100		2,422		3,203		3,203	781					1,225	0001	
INDE/SPX 135S																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/29/2023	06/28/2024		180,000	100		1,566		1,610		1,610	44					889	0001	
INDE/SPX 102L																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/30/2023	05/30/2024		619,000	4205.52		11,018		12,762		12,762	1,744					2,965	0001	
INDE/SPX 139V																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/09/2023	06/07/2024		601,000	4902.85		1,082		2,069		2,069	987					2,913	0001	
INDE/SPX 130I																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/23/2023	06/24/2024		531,000	4948.33		6,213		6,619		6,619	407					2,637	0001	
INDE/SPX 139B																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/04/2023	05/03/2024		381,000	4568.87		1,981		7,381		7,381	5,400					1,750	0001	
INDE/SPX 131A																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	07/12/2022	07/12/2023		508,000	4039.91	17,069			4,644		4,644	949					461	0001	
INDE/SPX133S																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	02/16/2023	02/14/2024		1,592,662	4137		24,571		31,699		31,699	7,129					6,308	0001	
INDE/SPX 136SA																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/06/2023	03/05/2024		2,261,513	4046		37,604		49,668		49,668	12,064					9,339	0001	
INDE/SPX 133N																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	02/17/2023	02/16/2024		330,000	4580.82		2,376		772		772	(1,604)					1,313	0001	
INDE/SPX 13E8																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/10/2023	04/08/2024		712,000	100		20,648		25,335		25,335	4,687					3,185	0001	
INDE/SPX139SJ																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	12/22/2022	12/22/2023		2,877,000	100	60,129			89,055		89,055	29,912					9,961	0001	
INDE/SPX 139S																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/20/2023	03/18/2024		2,107,152	3917		32,016		43,226		43,226	11,209					8,926	0001	
INDE/SPX 133W																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/25/2023	05/24/2024		863,000	4151.28		9,810		11,530		11,530	1,720					4,049	0001	
INDE/SPX 13S9																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/01/2023	05/31/2024		552,000	4221.02		6,182		7,048		7,048	865					2,648	0001	
INDE/SPX139V																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	07/07/2022	07/05/2023		371,645	4005	17,891			4,088		4,088	1,577					217	0001	
INDE/SPX139S																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	07/14/2022	07/14/2023		441,000	3790.38	6,880			11,857		11,857	4,813					432	0001	
INDE/SPX 131F																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/07/2023	06/06/2024		1,713,540	4284		35,136		39,377		39,377	4,241					8,293	0001	
INDE/SPX 132SH																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/27/2023	06/27/2024		653,000	4378.41		4,440		4,563		4,563	122					3,256	0001	
INDE/SPX 132SH																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/29/2023	07/01/2024		1,648,000	4366.44		49,110		50,831		50,831	1,721					8,263	0001	
INDE/SPX 139S2																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/16/2023	06/18/2024		454,000	4987.25		1,271		1,025		1,025	(246)					2,236	0001	
INDE/SPX 139S3																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/21/2023	06/21/2024		476,000	5016.18		619		956		956	337					2,354	0001	
INDE/SPX139S3																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	01/04/2023	01/03/2024		1,377,521	3826		19,714		29,962		29,962	10,248					4,930	0001	
INDE/SPX139S3																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/13/2023	03/12/2024		1,516,802	3862		23,266		32,649		32,649	9,382					5,514	0001	
INDE/SPX 133S2																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/30/2023	03/28/2024		294,000	100		2,911		3,675		3,675	764					1,289	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/07/2023	06/06/2024		1,430,806	4284		16,256		18,034		18,034	1,778				6,325		0001
INDEX/SPX 131SE				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/11/2023	04/11/2024		231,000	100		1,663		1,981		1,981	317				1,022		0001
INDEX/SPX 13F83				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	04/02/2024		505,000	4625.03		3,182		3,425		3,425	244				2,200		0001
INDEX/SPX 12C31				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/03/2023	04/02/2024		2,465,000	4124.51		76,846		99,694		99,694	22,948				10,888		0001
INDEX/SPX 13O39				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/10/2023	04/09/2024		1,118,000	100		30,298		37,016		37,016	6,719				4,391		0001
INDEX/SPX 13E3N				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/10/2023	04/10/2024		711,000	100		19,481		23,817		23,817	4,335				3,141		0001
INDEX/SPX 13E30				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	01/17/2023	01/17/2024		2,078,000	3990.97		65,249		94,686		94,686	29,437				7,710		0001
INDEX/SPX 13F8X				GSSSEF7LUP517OU5573																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/12/2023	04/12/2024		1,405,000	100		38,778		47,786		47,786	9,008				6,229		0001
INDEX/SPX 13F8F				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/02/2023	05/31/2024		621,000	4890.47		1,242		2,014		2,014	772				2,979		0001
INDEX/SPX 13SS1				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/16/2023	06/18/2024		517,000	5009.29		1,293		1,028		1,028	(265)				2,546		0001
INDEX/SPX 13U90				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024		881,000	4348.33		5,374		5,734		5,734	359				4,381		0001
INDEX/SPX 13I89				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/03/2023	05/03/2024		638,000	4636.87		2,105		7,763		7,763	5,659				2,930		0001
INDEX/SPX 13X3U				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/20/2024		716,000	4191.98		4,654		5,493		5,493	839				3,378		0001
INDEX/SPX 13P9A				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/23/2023	05/23/2024		303,000	4145.58		5,848		6,974		6,974	1,126				1,436		0001
INDEX/SPX 13O33				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/20/2023	06/18/2024		2,623,706	4410		17,451		17,990		17,990	538				12,919		0001
INDEX/SPX 13I91				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/20/2023	06/18/2024		2,046,050	4410		30,494		31,647		31,647	1,153				10,075		0001
INDEX/SPXF0005C				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	12/28/2022	12/28/2023		430,000	100	3,311			6,747		6,747	3,672				1,514		0001
INDEX/SPX 13I9X				1EBINW30UEOV/HHR804																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/27/2023	06/27/2024		1,000,000	100		26,600		27,408		27,408	808				4,996		0001
INDEX/SPX 13I9S1				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/27/2023	06/27/2024		271,000	100		2,846		1,827		1,827	(1,018)				1,351		0001
INDEX/SPX 13I9S2				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/24/2023	04/24/2024		376,000	4662.44		1,542		2,739		2,739	1,198				1,702		0001
INDEX/SPX 13I91				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024		360,000	4464.51		4,968		12,515		12,515	7,547				1,672		0001
INDEX/SPX 13I9F				ROMUISPUBMPROKSP83																		
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						(191)				280		0001
INDEX/SPXE0038L				1EBINW30UEOV/HHR804																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	07/06/2022	07/06/2023		669,044	4279	12,502						(149)				429		0001
INDEX/SPXE0045A				1EBINW30UEOV/HHR804																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	07/08/2022	07/10/2023		512,000	100	11,418			18,657		18,657	8,100				424		0001
INDEX/SPXE00490				21G119DL770XHC3Z78																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/09/2023	06/07/2024		509,000	4298.86		5,904		6,449		6,449	544				2,467		0001
INDEX/SPX 13I94				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	07/12/2022	07/10/2023		965,410	4244	8,889						(266)				468		0001
INDEX/SPXE004S				1EBINW30UEOV/HHR804																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	07/07/2022	07/05/2023		696,000	100	6,284						(36)				407		0001
INDEX/SPXE0038Y				1EBINW30UEOV/HHR804																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/26/2023	06/24/2024		510,000	100		13,056		13,720		13,720	664				2,532		0001
INDEX/SPX 13I91S				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/30/2023	05/30/2024		854,000	100		24,083		27,223		27,223	3,140				4,091		0001
INDEX/SPX 13F8P				ROMUISPUBMPROKSP83																		

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Purchased Call/SP 500 INDEX/SPX13038	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	05/22/2023	05/22/2024		1,335,000	4192.63		8,811		10,228		10,228	1,417				6,318		0001
Purchased Call/SP 500 INDEX/SPX13236	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	06/28/2023	06/28/2024		510,000	100		14,178		14,719		14,719	541				2,547		0001
Purchased Call/SP 500 INDEX/SPX13038	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	06/30/2023	06/28/2024		720,000	4450.38		4,896		4,841		4,841	(55)				3,395		0001
Purchased Call/SP 500 INDEX/SPX13030	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	02/01/2023	02/01/2024		427,000	4506.42		4,569		1,458		1,458	(3,111)				1,642		0001
Purchased Call/SP 500 INDEX/SPX13150	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/26/2024		629,000	4169.48		6,856		8,306		8,306	1,450				2,856		0001
Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge ...																					
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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 Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/01/2023	05/01/2024		1,865,000	100		46,545		54,307		54,307	7,782				7,348	0001	
INDEX/SPXH13S0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	11/23/2022	11/24/2023		1,559,000	4027.26	9,510			13,748		13,748	5,838				4,947	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	07/18/2022	07/17/2023		2,034,000	100	55,935			91,275		91,275	35,927				2,195	0001	
INDEX/SPXEO0688	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/30/2023	07/02/2024		306,000	4841.75		6,487		6,800		6,800	313				1,536	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/21/2023	04/22/2024		1,660,205	4140		46,028		55,926		55,926	10,888				7,488	0001	
INDEX/SPXH13S0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/18/2023	05/17/2024		1,138,503	4459		7,305		8,515		8,515	1,210				5,351	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/22/2023	05/22/2024		585,000	4192.63		6,728		7,797		7,797	1,070				2,769	0001	
INDEX/SPXH13P9S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/09/2023	06/11/2024		863,000	4286.86		5,782		6,290		6,290	508				4,207	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/26/2022	09/26/2023		116,038	3618.92	2,669			5,167		5,167	1,551				285	0001	
INDEX/DOB16S09	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG	05/30/2023	05/24/2024		2,741,953	4205		41,911		48,636		48,636	6,726				13,016	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/30/2023	05/29/2024		1,564,427	4205		14,664		16,930		16,930	2,266				7,483	0001	
INDEX/SPXH13S0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/02/2022	12/04/2023		1,061,000	4071.7	6,472			9,183		9,183	4,006				3,479	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	11/17/2022	11/17/2023		1,567,000	3946.56	9,245			14,131		14,131	5,638				4,852	0001	
INDEX/SPXH13.SV	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2018	10/09/2023		219,149	99.52	1,578			4,394		4,394	2,139				576	0001	
Morgan Meridian	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	10/09/2023		219,149	99.52	1,578			4,394		4,394	2,139				576	0001	
Index/AM009366	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	10/09/2023		219,149	99.52	1,578			4,394		4,394	2,139				576	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	01/17/2025		129,398	223.12	2,187			1,748		1,748	1,001				806	0001	
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	01/17/2025		129,398	223.12	2,187			1,748		1,748	1,001				806	0001	
5 ER Index/DOA04P50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	01/17/2025		129,398	223.12	2,187			1,748		1,748	1,001				806	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
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INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
INDEX/SPXH13S6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519		8,519	3,516				3,463	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	12/13/2022	12/13/2023		1,027,000	4019.65	5,957			8,519	</								

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (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	03 / 12 / 2023	03 / 12 / 2024		865,000	100		23,031		31,236		31,236	8,205				3,372		0001
INDEX / SPX 13 / S2																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	05 / 31 / 2023	05 / 31 / 2024		987,000	4179.83		11,351		13,173		13,173	1,622				4,735		0001
INDEX / SPX 13 / S3A																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	04 / 14 / 2023	04 / 12 / 2024		561,000	4137.64		9,705		12,091		12,091	2,386				2,487		0001
INDEX / SPX 13 / S8																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 07 / 2022	12 / 07 / 2023		951,000	3933.92	5,706			8,497		8,497	3,286				3,148		0001
INDEX / SPX 13 / S6																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	11 / 28 / 2022	11 / 28 / 2023		599,000	3963.94	4,771			7,095		7,095	2,862				1,894		0001
INDEX / SPX 13 / S6R																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	11 / 07 / 2022	11 / 07 / 2023		695,000	3906.8	7,784			13,197		13,197	4,777				2,074		0001
INDEX / SPX 13 / S7																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 07 / 2022	12 / 06 / 2023		2,961,355	3941	34,957			52,920		52,920	21,011				9,443		0001
INDEX / SPX 13 / S6F																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 02 / 2022	12 / 01 / 2023		1,740,000	4071.7	10,614			15,077		15,077	6,990				5,951		0001
INDEX / SPX 13 / S3J																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	11 / 22 / 2022	11 / 22 / 2023		224,000	100	1,546			2,218		2,218	879				706		0001
INDEX / SPX 13 / S6R																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 09 / 2022	12 / 08 / 2023		400,000	3934.38	4,040			6,053		6,053	2,366				1,328		0001
INDEX / SPX 13 / S60																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	07 / 11 / 2022	07 / 07 / 2023		546,367	4824	7,004						(78)				378		0001
INDEX / SPX 13 / S6J																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	07 / 12 / 2022	07 / 12 / 2023		664,000	4370.62	5,976						(110)				602		0001
INDEX / SPX 13 / S6J																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 12 / 2022	12 / 12 / 2023		377,000	3990.56	6,107			9,041		9,041	3,757				1,267		0001
INDEX / SPX 13 / S60																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 13 / 2022	12 / 13 / 2023		518,000	4019.65	4,973			7,211		7,211	3,008				1,747		0001
INDEX / SPX 13 / S6J																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	11 / 30 / 2022	11 / 30 / 2023		888,000	4080.11	15,362			22,348		22,348	10,158				2,875		0001
INDEX / SPX 13 / S6C																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 14 / 2022	12 / 14 / 2023		821,000	3995.32	5,008			7,204		7,204	2,311				2,777		0001
INDEX / SPX 13 / S64																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 16 / 2022	12 / 15 / 2023		1,937,000	3952.36	11,622			17,477		17,477	6,257				6,571		0001
INDEX / SPX 13 / S67																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA	03 / 11 / 2025			55,127	215.55	1,459			1,563		1,563	810				369		0001
Dynamic Asset Detector																						
5 ER Index / QD404S8X																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	11 / 30 / 2022	11 / 30 / 2023		477,000	4080.11	5,009			7,186		7,186	3,204				1,544		0001
INDEX / SPX 13 / S65																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	12 / 08 / 2022	12 / 08 / 2023		1,669,000	3963.51	10,014			14,808		14,808	5,965				5,542		0001
INDEX / SPX 13 / S61																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE	02 / 13 / 2023	02 / 13 / 2024		623,000	4137.29		11,214		14,496		14,496	3,282				2,462		0001
INDEX / SPX 13 / S9																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS	11 / 28 / 2022	11 / 28 / 2023		993,000	100	1,255			1,745		1,745	865				821		0001
INDEX / SPX 13 / S6S																						
Purchased Call / Citi																						
Dynamic Asset Detector																						
5 ER Index / QD404S9Y																						
Purchased Call / Citi																						
Dynamic Asset Detector																						
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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
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.04/19/2024		92,379	204.93	3,238			5,971		5,971	2,371				415		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.09/17/2024		64,701	209.94	1,881			2,843		2,843	1,473				357		0001
5 ER Index/D04075H	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.09/16/2022	.09/15/2023		2,444,000	3873.33	14,420			23,297		23,297	9,339				5,613		0001
Purchased Call/S&P 500 INDEX/SPWH13G0	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.06/21/2024		98,952	208.89	2,988			4,709		4,709	2,418				489		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.09/04/2024		77,858	208.99	2,227			3,684		3,684	1,887				424		0001
5 ER Index/D04068N	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.07/12/2024		93,316	208.46	2,930			4,618		4,618	2,400				475		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.12/02/2022	.12/01/2023		587,000	4071.7	9,275			13,325		13,325	5,982				1,906		0001
5 ER Index/D04075S	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.09/21/2023		69,184	100.11	519			1,519		1,519	640				165		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.07/26/2024		58,067	209.88	1,663			2,573		2,573	1,357				301		0001
5 ER Index/D04045H	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.08/14/2024		73,075	209.23	2,166			3,375		3,375	1,725				388		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.11/27/2018	.10/09/2024		79,024	211.75	2,101			2,974		2,974	1,526				447		0001
5 ER Index/D04095H	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.12/14/2022	.12/14/2023		387,000	3885.32	3,930			5,729		5,729	2,340				1,343		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321IEFA76	.09/02/2024	.09/02/2024		85,956	209.95	2,488			3,758		3,758	1,952				449		0001
5 ER Index/D04045Z	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.12/19/2022	.12/19/2023		665,000	3817.66	3,630			5,480		5,480	1,900				2,077		0001
Dynamic Asset Detector Purchased Call/S&P 500 INDEX/SPWH13SE	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.11/16/2022	.11/15/2023		1,596,692	3892	26,824			41,813		41,813	17,999				4,909		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP40TDBPU41	.12/06/2022	.12/06/2023		666,000	4428.01	8,525			391		391	(2,639)				2,198		0001
5 ER Index/D04045Z	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	.09/12/2022	.09/11/2023		893,000	4862.25	5,983						(13)				1,515		0001
Dynamic Asset Detector Purchased Call/S&P 500 INDEX/SPWH13SE	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.08/12/2023	.06/11/2024		2,179,522	4299				31,814		31,814	1,952				10,625		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP40TDBPU41	.12/14/2022	.12/14/2023		674,000	4528.7	6,336			79		79	(1,979)				2,280		0001
5 ER Index/D04068N	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.11/22/2022	.11/22/2023		516,000	4003.58	7,885			11,812		11,812	5,059				1,626		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	.07/19/2022	.07/13/2023		400,000	4274.72	5,280						(95)				377		0001
5 ER Index/D04045Z	FixedAnnuityHedge ...	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	.07/25/2022	.07/21/2023		364,470	4197	10,722						(933)				437		0001
Dynamic Asset Detector Purchased Call/S&P 500 INDEX/SPWH13G0	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.06/16/2023	.06/17/2024		359,000	5051.19				522		522	(196)				1,765		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	.06/05/2023	.06/03/2024		1,987,020	4282				26,763		26,763	2,630				9,575		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 (b)	
Purchased Call/S&P 500 INDEX/SPX1335F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/12/2023	06/07/2024		1,873,803	4298		27,328		29,241		29,241	1,913					9,082	0001	
Purchased Call/S&P 500 INDEX/SPX0008A	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/29/2022	07/31/2023		441,000	4320.28	14,984							(127)				643	0001	
Purchased Call/S&P 500 INDEX/SPX00086	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	08/03/2022	08/03/2023		486,000	4543.68	8,068							(26)				742	0001	
Purchased Call/S&P 500 INDEX/SPXH13635	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/16/2022	12/18/2023		1,414,000	3852.36	8,484			12,747		12,747	4,557					4,839	0001	
Purchased Call/S&P 500 INDEX/SPXH13630	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/06/2022	12/06/2023		910,000	3941.26	5,460			8,126		8,126	3,169					3,003	0001	
Purchased Call/S&P 500 INDEX/SPX00796	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	07/22/2022	07/24/2023		614,000	100	13,815			22,236		22,236	10,309					787	0001	
Purchased Call/S&P 500 INDEX/SPX13194	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024		465,000	4948.33		5,441		5,795		5,795	355					2,312	0001	
Purchased Call/S&P 500 INDEX/SPX1335N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/30/2024		476,000	4407.14		10,282		19,241		19,241	8,960					2,176	0001	
Purchased Call/S&P 500 INDEX/SPX1335F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/05/2023	05/06/2024		374,000	4638.8		1,833		4,612		4,612	2,780					1,726	0001	
Purchased Call/S&P 500 INDEX/SPX0005N	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/15/2022	07/14/2023		296,000	4377.73	3,078						(41)					290	0001	
Purchased Call/S&P 500 INDEX/SPXH1335F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/23/2022	12/26/2023		875,000	3944.82	4,988			7,475		7,475	2,633					3,064	0001	
Purchased Call/S&P 500 INDEX/SPXH13130	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/30/2022	12/29/2023		1,622,000	3839.5	9,732			14,568		14,568	4,924					5,727	0001	
Purchased Call/S&P 500 INDEX/SPX00079N	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/25/2022	07/21/2023		455,587	4437	5,279						(41)					546	0001	
Purchased Call/S&P 500 INDEX/SPX00088	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/29/2022	07/31/2023		566,000	4698.62	4,528						(11)					825	0001	
Purchased Call/S&P 500 INDEX/SPX0008Y	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	08/02/2022	08/02/2023		400,000	4337.07	11,640						(96)					601	0001	
Purchased Call/S&P 500 INDEX/SPX1363X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/09/2023	03/07/2024		669,710	3886		6,626		9,172		9,172	2,546					2,777	0001	
Purchased Call/S&P 500 INDEX/SPX13653	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/13/2023	03/08/2024		1,265,617	3918		7,658		9,228		9,228	1,570					5,258	0001	
Purchased Call/S&P 500 INDEX/SPXH13064	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/18/2022	11/17/2023		1,948,000	3865.34	10,903			16,601		16,601	6,734					5,723	0001	
Purchased Call/S&P 500 INDEX/SPXH1365Y	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/12/2022	12/12/2023		803,000	3980.56	4,888			7,068		7,068	2,854					2,689	0001	
Purchased Call/S&P 500 INDEX/SPXH13632	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/07/2022	11/03/2023		2,152,984	3771	40,769			66,317		66,317	23,803					6,325	0001	
Purchased Call/S&P 500 INDEX/SPXH13635	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/09/2022	11/08/2023		1,400,040	3825	18,721			31,727		31,727	11,744					4,194	0001	
Purchased Call/S&P 500 INDEX/SPX13332	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/08/2023	05/08/2024		519,000	4665.73		2,052		5,421		5,421	3,969					2,375	0001	
Purchased Call/S&P 500 INDEX/SPX1335T	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/18/2023	05/17/2024		632,133	4752		1,537		4,316		4,316	2,780					2,969	0001	
Purchased Call/S&P 500 INDEX/SPX1335J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024		592,000	4746.99		1,397		4,505		4,505	3,108					2,763	0001	
Purchased Call/S&P 500 INDEX/SPX13352	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/09/2023	06/11/2024		713,000	4946.96		1,925		3,744		3,744	1,818					3,476	0001	
Purchased Call/S&P 500 INDEX/SPXH1365X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/12/2022	12/12/2023		504,000	4204.05	18,950			12,963		12,963	4,674					1,894	0001	
Purchased Call/S&P 500 INDEX/SPXH1303F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/14/2022	12/14/2023		761,000	3965.32	13,774			20,466		20,466	8,556					2,574	0001	
Purchased Call/S&P 500 INDEX/SPXH13134	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/15/2022	11/14/2023		2,180,445	3957	35,396			53,291		53,291	22,200					6,679	0001	
Purchased Call/S&P 500 INDEX/SPXH13635	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/05/2022	12/04/2023		3,298,077	4072	37,973			56,517		56,517	25,216					10,815	0001	

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Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEBIBXPARTD8PU41	12/09/2022	12/11/2023		519,000	4406.51	7,318			496		496	(2,326)				1,739		0001
INDEX/SPW003SX																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/06/2023	05/06/2024		2,154,986	4136		24,873		30,202		30,202	5,329				9,946		0001
INDEX/SPW1343W																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/23/2022	12/26/2023		519,000	4056.29	19,047			33,318		33,318	15,728				1,817		0001
INDEX/SPW135SC																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/22/2022	12/22/2023		569,000	4196.98	12,006			18,151		18,151	8,536				1,970		0001
INDEX/SPW00235																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEBIBXPARTD8PU41	12/23/2022	12/22/2023		440,000	4117.8	13,112			21,203		21,203	9,639				1,523		0001
INDEX/SPW005F89																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/12/2023	05/14/2024		386,000	4371.52		8,106		20,282		20,282	12,176				1,804		0001
INDEX/SPW13N57																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/30/2023	05/30/2024		659,000	4794.29		1,777		4,141		4,141	2,365				3,152		0001
INDEX/SPW136S5																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/08/2023	05/08/2024		265,000	100		1,599		1,888		1,888	289				949		0001
INDEX/SPW13N62																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEBIBXPARTD8PU41	12/23/2022	12/22/2023		470,000	4465.76	3,149			252		252	(2,214)				1,627		0001
INDEX/SPW005FA																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/27/2022	12/27/2023		893,000	3823.25	5,384			8,097		8,097	2,814				3,157		0001
INDEX/SPW135SV																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	06/05/2023	05/31/2024		1,109,134	4282		15,462		17,170		17,170	1,707				5,321		0001
INDEX/SPW13T52																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/21/2022	12/21/2023		594,000	4215.86	13,484			16,769		16,769	6,167				2,051		0001
INDEX/SPW135V																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	06/26/2023	06/25/2024		1,739,332	4348		22,728		24,145		24,145	1,417				8,649		0001
INDEX/SPW13T56																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	11/23/2022	11/24/2023		617,000	4027.26	6,293			9,214		9,214	3,939				1,958		0001
INDEX/SPW13N60																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/06/2023	03/05/2024		516,000	4046.42		5,366		7,043		7,043	1,676				2,131		0001
INDEX/SPW136S0																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/06/2023	01/05/2024		458,000	100		3,252		9,925		9,925	6,673				1,648		0001
INDEX/SPW13T54																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	06/05/2023	06/04/2024		2,937,706	4282		37,874		42,007		42,007	4,133				14,177		0001
INDEX/SPW137SH																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	09/02/2022	09/05/2023		764,000	3824.26	4,508			7,305		7,305	3,142				1,637		0001
INDEX/SPW135E																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023		779,000	3844.82	8,881			13,628		13,628	4,866				2,897		0001
INDEX/SPW13ISZ																						
Purchased Call/Citi	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	11/01/2022	10/31/2023		1,932,118	3872	52,180			87,343		87,343	35,595				5,608		0001
Dynamic Asset Detector																						
5 ER Index/DA0408SS	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	07/07/2023		86,860	100.02	792			1,951		1,951	536				60		0001
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/01/2023		87,480	98.46	713			1,947		1,947	650				182		0001
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/09/2023		100,461	100.02	700			2,132		2,132	1,030				264		0001
5 ER Index/DA0408SV																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/06/2024		86,493	206.49	2,944			4,023		4,023	2,054				482		0001
5 ER Index/DA0407SS																						
Purchased Call/Citi																						
Dynamic Asset Detector	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/26/2024		107,188	209.97	3,021			4,685		4,685	2,426				598		0001
5 ER Index/DA0408SH																						
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK	02/21/2023	02/21/2024		664,000	100		19,123		25,304		25,304	6,181				2,670		0001
INDEX/SPW007SP																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 11EBVN30JCE0V/HHR804	02/13/2023	02/13/2024		318,000	100		2,512		134			184				1,257		0001
INDEX/SPX0068C																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NEB1BXP-AROTD8PU41	12/20/2022	12/20/2023		428,000	4163.65	9,887			17,439		17,439	8,433				1,473		0001
INDEX/SPX005E0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NEB1BXP-AROTD8PU41	01/13/2023	01/12/2024		441,000	4474.98		3,704		1,028		1,028	(2,576)				1,616		0001
INDEX/SPX00596																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMISFPUBIPROK8GP83	03/09/2023	03/07/2024		721,533	4434		5,426		14,085		14,085	8,669				2,992		0001
INDEX/SPX1396V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMISFPUBIPROK8GP83	05/22/2023	05/22/2024		475,000	4723		1,663		4,223		4,223	2,350				2,248		0001
INDEX/SPX139F0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMISFPUBIPROK8GP83	11/21/2022	11/17/2023		2,188,868	3965	42,250			65,218		65,218	27,531				6,778		0001
INDEX/SPXH13ISK																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	07/13/2022	07/13/2023		444,000	3940.54	18,340			15,359		15,359	7,354				391		0001
INDEX/SPX00590																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMISFPUBIPROK8GP83	06/08/2023	06/07/2024		375,000	4637.44		3,593		7,027		7,027	3,465				1,918		0001
INDEX/SPX13IS0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMISFPUBIPROK8GP83	12/02/2022	12/04/2023		340,000	4071.7	5,576			7,994		7,994	3,387				1,115		0001
INDEX/SPXH13ISJ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMISFPUBIPROK8GP83	12/16/2022	12/18/2023		440,000	4068.09	16,632			27,408		27,408	13,905				1,506		0001
INDEX/SPXH13B83																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NEB1BXP-AROTD8PU41	02/07/2023	02/07/2024		587,000	4467.97		10,096		3,488		3,488	(6,609)				2,289		0001
INDEX/SPX0059K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMISFPUBIPROK8GP83	06/16/2023	06/14/2024		2,305,863	4426		42,342		43,184		43,184	842				11,280		0001
INDEX/SPX13ISK																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS ... ROMISFPUBIPROK8GP83	06/22/2023	06/21/2024		2,084,333	4370		22,672		23,602		23,602	931				10,307		0001
INDEX/SPX13ISJ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	08/08/2022	08/08/2023		2,256,000	4140.06	58,656			94,992		94,992	57,287				3,687		0001
INDEX/SPX00A98																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... 17351LV2K0KX57VX154	07/22/2022	07/21/2023		1,346,000	100	16,287						(629)				1,614		0001
INDEX/SPX00785																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	01/24/2023	01/24/2024		1,005,000	100		27,195		36,525		36,525	9,390				3,793		0001
INDEX/SPXF00A50																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	02/21/2023	02/21/2024		341,000	100		2,933		3,942		3,942	1,010				1,371		0001
INDEX/SPXF00750																						
Purchased Call/Citi1																						
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z1Z7FF321NEFA76	11/27/2018	02/05/2024		208,490	102.99	831			2,085		2,085	1,269				809		0001
5 ER Index/QD4040IS5																						
Purchased Call/Citi1																						
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z1Z7FF321NEFA76	11/27/2018	03/11/2024		57,439	100	297			797		797	411				240		0001
5 ER Index/QD4040J5W																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 11EBVN30JCE0V/HHR804	02/24/2023	02/23/2024		359,000	100		2,728		6,793		6,793	4,065				1,449		0001
INDEX/SPXF00880																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	02/28/2023	02/28/2024		763,000	100		22,595		29,480		29,480	6,995				3,113		0001
INDEX/SPX0088Y																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 11EBVN30JCE0V/HHR804	03/02/2023	03/01/2024		523,000	100		3,818		11,626		11,626	7,808				2,142		0001
INDEX/SPXF00962																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC ... 11EBVN30JCE0V/HHR804	03/03/2023	03/01/2024		301,000	100		2,107		4,142		4,142	2,035				1,233		0001
INDEX/SPXF00960																						
Purchased Call/Citi1																						
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z1Z7FF321NEFA76	11/27/2018	12/08/2023		55,167	99.93	270			800		800	465				183		0001
5 ER Index/QD4040J5Y																						
Purchased Call/J.P.																						
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE ... 815Z1Z1ZV1SZ11NHU748	12/13/2018	01/23/2024		219,666	100.78	1,075			2,222		2,222	1,205				827		0001
INDEX/AMR0065H																						
Purchased Call/Citi1																						
Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z1Z7FF321NEFA76	11/27/2018	11/01/2023		194,932	100.19	1,254			3,853		3,853	2,043				568		0001
5 ER Index/QD4040B66																						

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Purchased Call/J.P. Morgan Meridian Index/ARO0923M	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHSE	12/13/2018	08/22/2023		210,457	98.44	1,636			4,652		4,652	2,018				401		0001
Purchased Call/Citi 5 ER Index/DA040L5H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/11/2025		56,950	211.95	1,401			2,107		2,107	1,048				380		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA040M5S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/25/2025		68,617	208.81	2,087			3,070		3,070	1,470				470		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DA040M51	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/22/2024		74,652	100.1	482			1,228		1,228	488				337		0001
INDEX/EURO STOXX 50	FixedAnnuityHedge	N/A	Equity/Index	H8BC BANK PLC	10/25/2022	10/20/2023		449,000	100	5,208			7,521		7,521	2,486				1,244		0001
Price EUR/SPED0038T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/22/2024		70,514	100.11	411			1,095		1,095	502				301		0001
Dynamic Asset Detector 5 ER Index/DA040K5H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	08/09/2022	07/27/2023		465,000	100	5,627			7,572		7,572	3,667				632		0001
INDEX/EURO STOXX 50	FixedAnnuityHedge	N/A	Equity/Index	H8BC BANK PLC	11/28/2022	11/17/2023		423,000	100	4,907			6,498		6,498	2,817				1,310		0001
Price EUR/SPED004S2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	12/30/2022	12/22/2023		447,000	100	6,079			7,646		7,646	1,885				1,548		0001
INDEX/EURO STOXX 50	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	09/06/2022	09/01/2023		474,000	100	5,366			7,591		7,591	3,141				985		0001
Price EUR/SPED1318D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	08/15/2022	08/03/2023		388,000	100	5,055			6,792		6,792	3,819				607		0001
INDEX/EURO STOXX 50	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	07/20/2022	07/20/2023		1,462,000	3859.9	45,302			81,082		81,082	43,466				1,889		0001
INDEX/SPX14065F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	02/06/2023	02/05/2024		3,776,000	4111.08		117,484		154,963		154,963	37,530				14,658		0001
Purchased Call/SP 500	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/01/2022	11/01/2023		5,114,000	100	100,746			157,157		157,157	57,325				14,304		0001
INDEX/SPX15003F	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA	07/15/2022	07/14/2023		428,000	100	2,986						(96)				419		0001
Purchased Call/SP 500	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA	09/09/2022	09/11/2023		501,000	100	3,988						(770)				1,120		0001
INDEX/SPX14065T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	08/19/2022	08/21/2023		412,000	100	9,764			13,854		13,854	7,880				778		0001
INDEX/SPX15003I	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA	07/08/2022	07/06/2023		622,000	100	4,727						(34)				399		0001
Purchased Call/SP 500	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA	09/08/2022	09/08/2023		404,000	100	3,151						(608)				885		0001
INDEX/SPX14065S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	12/21/2022	12/21/2023		1,914,000	100	55,889			82,778		82,778	29,881				6,808		0001
INDEX/SPX14065R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	12/20/2022	12/20/2023		1,881,000	100	52,856			78,738		78,738	27,017				6,475		0001
Purchased Call/SP 500	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA	08/26/2022	08/25/2023		380,000	100	3,393						(415)				764		0001
INDEX/SPX14065H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/07/2022	11/03/2023		1,316,000	100	18,819			10,271		10,271	2,018				3,866		0001

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Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 07/18/2022	. 07/17/2023		1,249,000	100	14,988						(395)				1,348		0001	
INDEX/SPX150P51																							
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	CITIBANK WA E570Z0Z1Z7FF32TNEFA76	. 11/27/2018	. 04/25/2024	.....	72,832	100.41	477	.....	.....	1,208	.....	1,208	469	.....	.....	.....	.....330	.....	0001	.....
5 ER Index/CD040N88	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 09/27/2022	. 09/27/2023	.....	338,000	100	2,907	.....	.....	4,549	.....	4,549	1,393	.....	.....	.....	.....835	.....	0001	.....
INDEX/SPX150S89	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 10/25/2022	. 10/25/2023	.....	578,000	100	4,219	.....	.....	1,986	.....	1,986	1,201	.....	.....	.....	.....1,636	.....	0001	.....
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 11/07/2022	. 11/07/2023	.....	470,000	100	3,149	.....	.....	1,542	.....	1,542	(461)	.....	.....	.....	.....1,402	.....	0001	.....
INDEX/SPX150T8S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 12/12/2022	. 12/12/2023	.....	607,000	100	4,188	.....	.....	1,119	.....	1,119	(777)	.....	.....	.....	.....2,041	.....	0001	.....
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK WA E570Z0Z1Z7FF32TNEFA76	. 07/01/2022	. 07/03/2023	.....	2,516,000	3825.33	71,733	.....	.....	132,094	.....	132,094	60,451	.....	.....	.....	.....1,187	.....	0001	.....
INDEX/SPX140490	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK WA E570Z0Z1Z7FF32TNEFA76	. 08/12/2022	. 08/14/2023	.....	1,428,000	4280.15	36,985	.....	.....	49,237	.....	49,237	31,364	.....	.....	.....	.....2,507	.....	0001	.....
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 09/16/2022	. 09/15/2023	.....	449,000	100	3,368	.....	.....	.....	.....	.....	.....(721)	.....	.....	.....	.....1,031	.....	0001	.....
INDEX/SPX150R98	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 10/21/2022	. 10/20/2023	.....	395,000	100	2,844	.....	.....	11,685	.....	11,685	9,958	.....	.....	.....	.....1,094	.....	0001	.....
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 11/04/2022	. 11/06/2023	.....	751,000	3770.55	11,040	.....	.....	18,561	.....	18,561	6,825	.....	.....	.....	.....2,232	.....	0001	.....
INDEX/SPX150T9P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 09/19/2022	. 09/15/2023	.....	1,287,000	100	18,018	.....	.....	.....	.....	.....	.....(248)	.....	.....	.....	.....2,956	.....	0001	.....
INDEX/SPX150R9J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 09/27/2022	. 09/26/2023	.....	1,064,000	100	12,342	.....	.....	22,667	.....	22,667	14,038	.....	.....	.....	.....2,612	.....	0001	.....
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 11/11/2022	. 11/10/2023	.....	360,000	100	2,448	.....	.....	380	.....	380	(719)	.....	.....	.....	.....1,087	.....	0001	.....
INDEX/SPX150S85	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 10/26/2022	. 10/26/2023	.....	911,000	3830.6	5,193	.....	.....	8,514	.....	8,514	3,233	.....	.....	.....	.....2,590	.....	0001	.....
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 12/23/2022	. 12/26/2023	.....	463,000	3844.82	7,964	.....	.....	12,422	.....	12,422	4,652	.....	.....	.....	.....1,621	.....	0001	.....
INDEX/SPX150I9I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 01/18/2023	. 01/18/2024	.....	792,000	3828.86	.....	.....	.....	13,115	.....	13,115	4,007	.....	.....	.....	.....2,946	.....	0001	.....
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 09/08/2022	. 09/08/2023	.....	901,000	4006.18	5,226	.....	.....	8,492	.....	8,492	3,838	.....	.....	.....	.....1,973	.....	0001	.....
INDEX/SPX150S3U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 12/28/2022	. 12/28/2023	.....	427,000	3783.22	7,430	.....	.....	11,766	.....	11,766	4,225	.....	.....	.....	.....1,503	.....	0001	.....
INDEX/SPX150S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 01/27/2023	. 01/29/2024	.....	1,126,000	4070.56	.....	.....	.....	10,343	.....	10,343	2,461	.....	.....	.....	.....4,301	.....	0001	.....
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 12/27/2022	. 12/27/2023	.....	635,000	100	4,445	.....	.....	8,340	.....	8,340	4,388	.....	.....	.....	.....2,230	.....	0001	.....
INDEX/SPX150I9X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 11/27/2018	. 11/08/2024	.....	99,959	213.68	2,381	.....	.....	3,204	.....	3,204	1,696	.....	.....	.....	.....583	.....	0001	.....
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equi ty/Index	CITIBANK WA E570Z0Z1Z7FF32TNEFA76	. 11/27/2018	. 11/29/2024	.....	74,194	215.49	1,367	.....	.....	2,051	.....	2,051	1,107	.....	.....	.....	.....442	.....	0001	.....
5 ER Index/CD040CSZ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DE/VDH4H0FF07349	. 07/07/2022	. 07/05/2023	.....	202,773	3650.95	3,582	.....	.....	4,711	.....	4,711	1,355	.....	.....	.....	.....119	.....	0001	.....
Purchased Call/Deutsche Bank	Dynamic Asset Detector	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7L7WFZ1Y1NSX806231K86																			
CRD1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index																				
INDEX/DO3161SD																							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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/DD316236	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)80621K86	. 10/21/2022	. 10/19/2023	.....	195,766	 3751.78	 3,404	.....	.....	..... 3,512	.....	..... 3,512	 814	.....	.....	.....	..... 551	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/SF	FixedAnnuityHedge	N/A	Equity/Index	ORFED SUIS FB USA .. EX07DE/VDH4H0FF07349	. 01/06/2023	. 01/08/2024	.....	666,000	 100	.....	..... 4,329	.....	..... 6,320	.....	..... 6,320	 1,991	.....	.....	.....	..... 2,415	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/ISV	FixedAnnuityHedge	N/A	Equity/Index	ORFED SUIS FB USA .. EX07DE/VDH4H0FF07349	. 12/23/2022	. 12/26/2023	.....	596,000	 3844.82	 9,119	.....	.....	..... 14,146	.....	..... 14,146	 5,279	.....	.....	.....	..... 2,087	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/SV	FixedAnnuityHedge	N/A	Equity/Index	ORFED SUIS FB USA .. EX07DE/VDH4H0FF07349	. 01/13/2023	. 01/16/2024	.....	896,000	 3999.09	.....	..... 5,466	.....	..... 7,711	.....	..... 7,711	 2,245	.....	.....	.....	..... 3,316	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/ST	FixedAnnuityHedge	N/A	Equity/Index	ORFED SUIS FB USA .. EX07DE/VDH4H0FF07349	. 01/13/2023	. 01/12/2024	.....	638,000	 3999.09	.....	..... 6,444	.....	..... 9,031	.....	..... 9,031	 2,387	.....	.....	.....	..... 2,338	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/IS6	FixedAnnuityHedge	N/A	Equity/Index	ORFED SUIS FB USA .. EX07DE/VDH4H0FF07349	. 12/14/2022	. 12/14/2023	.....	444,000	 100	 3,695	.....	.....	..... 1,034	.....	..... 1,034	 (773)	.....	.....	.....	..... 1,502	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/ISC	FixedAnnuityHedge	N/A	Equity/Index	ORFED SUIS FB USA .. EX07DE/VDH4H0FF07349	. 12/16/2022	. 12/15/2023	.....	393,000	 100	 2,633	.....	.....	..... 2,605	.....	..... 2,605	 309	.....	.....	.....	..... 1,333	.....	0001
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD040Q3B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZIZ7FF321IEFA76	. 11/27/2018	. 11/13/2024	.....	110,658	 213.62	 2,620	.....	.....	..... 3,563	.....	..... 3,563	 1,655	.....	.....	.....	..... 649	.....	0001
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD040QES	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZIZ7FF321IEFA76	. 11/27/2018	. 12/13/2024	.....	73,693	 216.88	 1,564	.....	.....	..... 1,762	.....	..... 1,762	 938	.....	.....	.....	..... 445	.....	0001
Dynamic Asset Detector Purchased Call/Citi 5 ER Index/QD040QF5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZIZ7FF321IEFA76	. 11/27/2018	. 12/27/2024	.....	55,513	 218.05	 1,286	.....	.....	..... 1,222	.....	..... 1,222	 661	.....	.....	.....	..... 339	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161US3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)80621K86	. 07/25/2022	. 07/24/2023	.....	150,453	 3695.45	 393	.....	.....	..... 9,031	.....	..... 1	 (129)	.....	.....	.....	..... 193	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161ISQ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)80621K86	. 08/26/2022	. 08/28/2023	.....	239,871	 3727.45	 3,934	.....	.....	..... 3,349	.....	..... 3,349	 517	.....	.....	.....	..... 482	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161ISZ	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)80621K86	. 09/02/2022	. 09/05/2023	.....	253,932	 3695.38	 4,241	.....	.....	..... 5,565	.....	..... 5,565	 1,418	.....	.....	.....	..... 544	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SY	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)80621K86	. 10/05/2022	. 10/05/2023	.....	193,165	 3694.36	 3,999	.....	.....	..... 5,211	.....	..... 5,211	 1,466	.....	.....	.....	..... 498	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161USB	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)80621K86	. 09/01/2022	. 09/01/2023		205,821	 3697.82	 3,478			 3,451		 3,451	 528				 305		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SP Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZY1ONSX8621K86	10/03/2022	09/29/2023		135,376	3711.69	1,934			3,068		3,088	807				338		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SV Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZY1ONSX8621K86	10/17/2022	10/13/2023		403,784	3754.32	5,400			6,596		6,596	1,446				1,083		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SD Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZY1ONSX8621K86	11/04/2022	11/06/2023		195,705	3895.64	1,370			654		654	(189)					592	0001
Purchased Call/SP 500 INDEX/SPX1503SE	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	01/06/2023	01/05/2024		372,000	100	2,418			1,960		1,960	(458)				1,338		0001
Purchased Call/SP 500 INDEX/SPX1501SD	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	01/23/2023	01/23/2024		475,000	100	4,180			5,880		5,880	1,700				1,789		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SD Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZY1ONSX8621K86	10/26/2022	10/26/2023		102,998	3787.01	1,566			1,312		1,312	236				283		0001
Purchased Call/DD31612ST INDEX/SPX1407SP	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZY1ONSX8621K86	12/07/2022	12/07/2023		131,539	3967.46	631			261		261	(84)				485		0001
Purchased Call/SP 500 INDEX/SPX1407SP	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	03/20/2023	03/19/2024		1,959,000	100	31,932			84,022		84,022	52,090				8,314		0001
Purchased Call/SP 500 INDEX/SPX1506S1	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	09/12/2022	09/08/2023		1,369,000	100	18,345						(15,318)				2,998		0001
Purchased Call/SP 500 INDEX/SPX1506SD	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	09/28/2022	09/28/2023		312,000	100	2,340			128		128	(559)				775		0001
Purchased Call/SP 500 INDEX/SPX1501SC	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	11/01/2022	11/01/2023		319,000	100	2,424						(179)				930		0001
Purchased Call/SP 500 INDEX/SPX1501SM	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	12/20/2022	12/20/2023		206,000	100	1,318			1,875		1,875	666				709		0001
Purchased Call/SP 500 INDEX/SPX1501SE	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	01/24/2023	01/24/2024		461,000	100		4,610		5,925		5,925	1,315				1,740		0001
Purchased Call/SP 500 INDEX/SPX1502SK	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	02/08/2023	02/08/2024		298,000	100		2,506		2,500		2,500	(6)				1,126		0001
Purchased Call/SP 500 INDEX/SPX1502SR	FixedAnnuity Hedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	02/09/2023	02/09/2024		423,000	100		3,046		1,178		1,178	(1,868)				1,680		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SS Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZY1ONSX8621K86	11/23/2022	11/24/2023		202,219	3882.1	2,406			1,091		1,091	(9)				642		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD3161SS Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTHFZY1ONSX8621K86	12/30/2022	12/29/2023		159,984	3967.96	752			467		467	(275)				565		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.02/24/2023	.02/26/2024		146,186	3815.38		3,362		3,139		3,139	(223)				594		0001
Purchased Call/J.P. Morgan Meridian Index/AMR009/S0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE 815ZIZKZ1(INS)11NHJ748	.12/13/2018	.04/03/2024		210,451	193.66	9,289			12,346		12,346	4,404				918		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.01/06/2023	.01/08/2024		205,617	3831.79		3,742		2,927		2,927	(815)				746		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.03/21/2023	.03/21/2024		132,713	3831.47		2,508		2,885		2,885	387				565		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.03/24/2023	.03/26/2024		145,576	3821.02		2,475		3,478		3,478	1,003				626		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DO40DESS	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321IEFA76	.11/27/2018	.12/22/2023		55,699	100.05	253			719		719	431				193		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DO40PFS6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321IEFA76	.11/27/2018	.12/21/2023		67,733	99.25	334			976		976	556				234		0001
Purchased Call/J.P. Morgan Meridian Index/AMR0065Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE 815ZIZKZ1(INS)11NHJ748	.12/13/2018	.03/01/2024		16,625	193.18	738			1,009		1,009	464				68		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.05/01/2023	.05/01/2024		269,949	4064.76		1,242		1,119		1,119	(123)				1,226		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.01/12/2023	.01/12/2024		148,623	3650.11		2,586		1,870		1,870	(716)				545		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.02/21/2023	.02/21/2024		118,302	3821.17		2,638		2,379		2,379	(259)				476		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DO40DESA	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321IEFA76	.11/27/2018	.12/13/2023		88,313	99.91	413			1,201		1,201	714				298		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.05/26/2023	.05/24/2024		133,291	4054.54		683		759		759	66				633		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(NSX80621K86	05/30/2023	05/30/2024		186,793	 4046.5	.....	..... 934	.....	..... 1,177	.....	..... 1,177	 244	.....	.....	.....	..... 885	.....	0001
Purchased Call/J.P. Morgan Meridian Index/JP000933V	FixedAnnual tyHedge	N/A	Equi ty/Index	JPORGAN CHASE 815ZIZKZKSZ11NHU748	12/13/2018	10/25/2023		213,210	 99.3	 1,487	.....	..... 4,031	.....	.....	..... 4,031	 2,003	.....	.....	.....	..... 604	.....	0001
Purchased Call/J.P. Morgan Meridian Index/JP000933B	FixedAnnual tyHedge	N/A	Equi ty/Index	JPORGAN CHASE 815ZIZKZKSZ11NHU748	12/13/2018	10/02/2023		235,624	 99.77	 1,713	.....	..... 4,813	.....	.....	..... 4,813	 2,318	.....	.....	.....	..... 598	.....	0001
Purchased Call/SPX 500 INDEX/SPX150/SZ	FixedAnnual tyHedge	N/A	Equi ty/Index	CPED SUIS FB USA .. EXD7DEVPDH4HFF07349	01/31/2023	01/31/2024		1,005,000	 4076.6	.....	..... 6,432	.....	..... 8,366	.....	..... 8,366	 1,934	.....	.....	.....	..... 3,857	.....	0001
Purchased Call/J.P. Morgan Meridian Index/JP000932	FixedAnnual tyHedge	N/A	Equi ty/Index	JPORGAN CHASE 815ZIZKZKSZ11NHU748	12/13/2018	05/13/2024		326,944	 195.62	 13,095	.....	..... 15,948	.....	.....	..... 15,948	 5,069	.....	.....	.....	..... 1,526	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(NSX80621K86	03/27/2023	03/27/2024		196,259	 4007.12	.....	..... 824	.....	..... 1,029	.....	..... 1,029	 204	.....	.....	.....	..... 846	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(NSX80621K86	04/14/2023	04/16/2024		109,923	 3891.38	.....	..... 2,023	.....	..... 1,757	.....	..... 1,757	 (266)	.....	.....	.....	..... 491	.....	0001
Purchased Call/J.P. Morgan Meridian Index/JP000935S	FixedAnnual tyHedge	N/A	Equi ty/Index	JPORGAN CHASE 815ZIZKZKSZ11NHU748	12/13/2018	03/01/2024		217,441	 100.19	 1,384	.....	..... 3,282	.....	.....	..... 3,282	 1,404	.....	.....	.....	..... 891	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(NSX80621K86	04/24/2023	04/24/2024		175,851	 4064.79	.....	..... 827	.....	..... 678	.....	..... 678	 (148)	.....	.....	.....	..... 796	.....	0001
Purchased Call/SPX 500 INDEX/SPX150/SZ	FixedAnnual tyHedge	N/A	Equi ty/Index	CPED SUIS FB USA .. EXD7DEVPDH4HFF07349	09/16/2022	09/15/2023		1,121,000	 3873.33	 11,322	.....	..... 18,711	.....	.....	..... 18,711	 7,731	.....	.....	.....	..... 2,574	.....	0001
Purchased Call/SPX 500 INDEX/SPX150/S0	FixedAnnual tyHedge	N/A	Equi ty/Index	CPED SUIS FB USA .. EXD7DEVPDH4HFF07349	11/04/2022	11/06/2023		576,000	 3770.55	 5,069	.....	..... 8,349	.....	.....	..... 8,349	 3,018	.....	.....	.....	..... 1,712	.....	0001
Purchased Call/SPX150/SE	FixedAnnual tyHedge	N/A	Equi ty/Index	CPED SUIS FB USA .. EXD7DEVPDH4HFF07349	12/16/2022	12/15/2023		876,000	 3952.36	 9,724	.....	..... 14,997	.....	.....	..... 14,997	 5,617	.....	.....	.....	..... 2,972	.....	0001
Purchased Call/SPX 500 INDEX/SPX150/S0	FixedAnnual tyHedge	N/A	Equi ty/Index	CPED SUIS FB USA .. EXD7DEVPDH4HFF07349	12/28/2022	12/28/2023		564,000	 3783.22	 6,994	.....	..... 10,989	.....	.....	..... 10,989	 3,900	.....	.....	.....	..... 1,986	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(NSX80621K86	09/16/2022	09/18/2023		172,460	 3895.59	 3,208	.....	..... 4,135	.....	.....	..... 4,135	 1,114	.....	.....	.....	..... 404	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWFZ1(NSX80621K86	11/03/2022	11/03/2023		194,594	 3882.45	 1,188	.....	..... 784	.....	.....	..... 784	 (106)	.....	.....	.....	..... 572	.....	0001
Purchased Call/SPX 500 INDEX/SPX250/SEA	FixedAnnual tyHedge	N/A	Equi ty/Index	CPED SUIS FB USA .. EXD7DEVPDH4HFF07349	05/15/2024	05/15/2024		494,000	 100	 4,150	.....	..... 4,838	.....	.....	..... 4,838	 688	.....	.....	.....	..... 2,313	.....	0001
Dynamic Asset Detector 5-ER Index/D040K90	FixedAnnual tyHedge	N/A	Equi ty/Index	CITIBANK WA	11/27/2018	03/27/2024		107,129	 100.04	 635		 1,680			 1,680	 754				 462		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/ODA04MNI	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/03/2024		62,078	100.86	389			992		992	407					285	0001	
Purchased Call/S&P 500 INDEX/SP250230	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	03/13/2023	03/08/2024		766,000	100		5,362		14,875		14,875	9,513					3,182	0001	
Purchased Call/J.P. Morgan Meridian Index/MR0095A	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	08/06/2024		281,900	197.8	10,472			11,332		11,332	3,004					1,481	0001	
Purchased Call/S&P 500 INDEX/SP250580	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	05/10/2023	05/10/2024		260,000	100	1,950			2,935		2,935	985					1,208	0001	
Purchased Call/S&P 500 INDEX/SP250057	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	02/13/2023	02/13/2024		501,000	4428.97	10,371			5,255		5,255	(5,116)					1,980	0001	
Purchased Call/S&P 500 INDEX/SP250157	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	03/13/2023	03/08/2024		672,000	100	4,301			11,933		11,933	7,632					2,792	0001	
Purchased Call/S&P 500 INDEX/SP25028A	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	03/22/2023	03/22/2024		542,000	100	4,336			10,829		10,829	6,438					2,313	0001	
Purchased Call/S&P 500 INDEX/SP250157	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	02/28/2023	02/28/2024		665,000	3970.15	12,702			17,246		17,246	4,544					2,713	0001	
Purchased Call/S&P 500 INDEX/SPY15015U	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	01/30/2023	01/30/2024		559,000	100	5,199			10,149		10,149	4,950					2,140	0001	
Purchased Call/S&P 500 INDEX/SP250151	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	02/27/2023	02/27/2024		417,000	100	3,253			7,314		7,314	4,061					1,688	0001	
Purchased Call/Deutsche Bank CR01 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG	02/22/2023	02/22/2024		103,848	4009.63	540			363		363	(177)					418	0001	
Purchased Call/J.P. Morgan Meridian Index/MR0093E1	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	09/18/2023		260,400	99.93	1,900			5,443		5,443	2,647					610	0001	
Purchased Call/S&P 500 INDEX/MR00945	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	11/09/2023		221,249	100.88	1,502			3,973		3,973	2,000					665	0001	
Purchased Call/S&P 500 INDEX/SPY150157	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	10/28/2022	10/27/2023		1,144,000	100	12,355			5,386		5,386	1,730					3,266	0001	
Purchased Call/S&P 500 INDEX/SP25005R	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	02/21/2023	02/16/2024		1,270,000	100		16,510		16,679		16,679	169					5,062	0001	
Purchased Call/S&P 500 INDEX/SP250153	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	02/27/2023	02/23/2024		1,150,000	100	20,585			39,577		39,577	18,992					4,843	0001	
Purchased Call/S&P 500 INDEX/SP250250	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	03/27/2023	03/27/2024		351,000	100	2,141			4,847		4,847	2,706					1,512	0001	
Purchased Call/S&P 500 INDEX/SP250451	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	05/01/2023	05/01/2024		303,000	100	2,151			2,478		2,478	326					1,387	0001	
Purchased Call/J.P. Morgan Meridian Index/MR00958	FixedAnnuityHedge ...	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	07/19/2024		291,921	197.49	10,918			12,040		12,040	3,236					1,469	0001	
Purchased Call/S&P 500 INDEX/SPY15058R	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	10/24/2022	10/20/2023		3,883,000	100	34,258			42,547		42,547	29,990					10,782	0001	
Purchased Call/S&P 500 INDEX/SP25015X	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	03/13/2023	03/11/2024		1,611,000	100	19,654			52,948		52,948	33,294					6,733	0001	
Purchased Call/S&P 500 INDEX/SP250656	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	06/05/2023	06/04/2024		1,097,000	100	17,113			15,492		15,492	(1,621)					5,294	0001	
Purchased Call/S&P 500 INDEX/SP25038Y	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	04/21/2023	04/23/2024		507,000	4336.06	13,081			24,697		24,697	11,616					2,291	0001	
Purchased Call/S&P 500 INDEX/SP25038Z	FixedAnnuityHedge ...	N/A	Equity/Index	CREDIT SUISSE FB USA	04/04/2023	04/04/2024		532,000	4100.6	3,245			4,247		4,247	1,001					2,326	0001	

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Purchased Call1/SP 500 INDEX/SP25033 Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	04/04/2023	04/04/2024		680,000	4100.6		7,344		9,446		9,446	2,102				2,973	0001	
Purchased Call1/SP 500 INDEX/MR0097D Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815Z1ZKVSZ11NHU748	12/13/2018	09/03/2024		255,930	99.08	8,955			10,248		10,248	3,252				1,391	0001	
Purchased Call1/SP 500 INDEX/SPX150J9D Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	11/17/2022	11/16/2023		1,191,000	100	9,052			1,144		1,144	(2,263)				3,675	0001	
Purchased Call1/SP 500 INDEX/SPX150J9R Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	11/21/2022	11/17/2023		3,438,000	100	27,848			3,872		3,872	(4,318)				10,646	0001	
Purchased Call1/SP 500 INDEX/SPX250237 Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	03/14/2023	03/12/2024		548,346	3862		8,567		11,938		11,938	3,372				2,286	0001	
Purchased Call1/SP 500 INDEX/SPX25063N Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	06/23/2023	06/21/2024		952,000	4348.33		6,283		6,691		6,691	408				4,708	0001	
Purchased Call1/SP 500 INDEX/SPX25068L Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	06/23/2023	06/24/2024		982,000	100		4,054		3,877		3,877	(178)				1,798	0001	
Purchased Call1/SP 500 INDEX/SPX719T5U Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	1Y00JBGJW9T8XCS06	07/18/2022	07/14/2023		1,846,007	31288	46,979			92,138		92,138	28,261				1,808	0001	
Purchased Call1/SP 500 INDEX/SPX715Z32 Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	1Y00JBGJW9T8XCS06	11/17/2022	11/16/2023		1,207,825	33551	31,279			18,629		18,629	(6,481)				3,727	0001	
Purchased Call1/SP 500 INDEX/SPX25058L Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	05/22/2023	05/22/2024		330,000	100		2,739		3,411		3,411	672				1,562	0001	
Purchased Call1/SP 500 INDEX/SPX250657 Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	06/05/2023	06/05/2024		509,000	100		4,174		4,027		4,027	(147)				2,460	0001	
Purchased Call1/SP 500 INDEX/SPX72123W Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3PHI6C71YBU11	07/25/2022	07/24/2023		2,733,000	3966.84	86,090			154,954		154,954	84,247				3,504	0001	
Purchased Call1/SP 500 INDEX/SPX821053 Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3PHI6C71YBU11	07/26/2022	07/26/2023		925,000	100	24,883			39,876		39,876	17,757				1,234	0001	
Purchased Call1/SP 500 INDEX/SPX81533X Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	1Y00JBGJW9T8XCS06	04/10/2023	04/05/2024		1,808,206	33485		48,814		55,149		55,149	6,334				7,919	0001	
Purchased Call1/SP 500 INDEX/SPX815536 Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	1Y00JBGJW9T8XCS06	05/12/2023	05/10/2024		1,504,575	33435		38,449		47,983		47,983	9,534				6,989	0001	
Purchased Call1/SP 500 INDEX/SPX721T5I Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3PHI6C71YBU11	07/15/2022	07/17/2023		1,589,000	3863.16	40,837			72,749		72,749	34,167				1,715	0001	
Purchased Call1/SP 500 INDEX/SPX72123X Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3PHI6C71YBU11	07/25/2022	07/25/2023		3,256,000	3966.84	92,796			165,243		165,243	88,444				4,261	0001	
Purchased Call1/SP 500 INDEX/SPX81959N Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	1Y00JBGJW9T8XCS06	06/26/2023	06/25/2024		1,011,823	33727		27,356		30,617		30,617	3,261				5,031	0001	
Purchased Call1/SP 500 INDEX/SPX25055B Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	05/15/2023	05/15/2024		252,000	100		1,966		2,266		2,266	301				1,180	0001	
Purchased Call1/SP 500 INDEX/SPX821C3M Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3PHI6C71YBU11	12/14/2022	12/14/2023		656,000	100	19,352			27,156		27,156	10,837				2,219	0001	
Purchased Call1/SP 500 INDEX/SPX25065E Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	06/16/2023	06/14/2024		206,000	100		1,483		1,434		1,434	(49)				1,009	0001	
Purchased Call1/SP 500 INDEX/SPX25055Y Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	CRED SUIS FB USA ... EX07DE/VEDH4H0FF07349	05/30/2023	05/30/2024		507,000	100		4,462		4,518		4,518	56				2,429	0001	
Purchased Call1/SP 500 INDEX/SPX821H9N Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3PHI6C71YBU11	08/08/2022	08/04/2023		1,213,728	32803	30,904			12,615		12,615	(10,729)				1,879	0001	
Purchased Call1/SP 500 INDEX/MR0097V Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815Z1ZKVSZ11NHU748	12/13/2018	01/15/2025		246,996	205.68	6,604			6,578		6,578	2,030				1,537	0001	
Purchased Call1/SP 500 INDEX/MR0097Y Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815Z1ZKVSZ11NHU748	12/13/2018	02/06/2025		167,183	200.8	5,702			5,287		5,287	912				1,060	0001	
Purchased Call1/SP 500 INDEX/MR00982 Morgan Identifier/Index/J.P.	FixedAnnuity Hedge	N/A	Equity/Index	JPORGAN CHASE ... 815Z1ZKVSZ11NHU748	12/13/2018	03/24/2025		214,538	198.95	8,027			9,073		9,073	2,630				1,413	0001	

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Purchased Call / S/P 500 INDEX/SPX8215H	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	02/01/2023	01/31/2024		2,038,300	4077	86,765			113,493		113,493	27,728				7,822	0001	
Purchased Call / S/P 500 INDEX/SPX715.5L	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	11/08/2021	11/08/2023		1,553,000	4701.7	76,408			15,923		15,923	3,186				4,652	0001	
Purchased Call / S/P 500 INDEX/SPX81535H	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	04/03/2023	03/28/2024		3,517,569	4109	142,926			188,885		188,885	45,959				15,183	0001	
Purchased Call / S/P 500 INDEX/SPX8216S7	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	01/13/2023	01/12/2024		1,217,000	100	12,170			9,428		9,428	(2,742)				4,459	0001	
Purchased Call / S/P 500 INDEX/SPX821CSE	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	12/13/2022	12/13/2023		937,000	100	25,580			35,725		35,725	14,579				3,159	0001	
Purchased Call / S/P 500 INDEX/SPX821K36	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	02/22/2023	02/22/2024		2,337,000	3991.05	54,452			74,824		74,824	20,372				9,416	0001	
Purchased Call / S/P 500 INDEX/SPX821U52	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	06/14/2023	06/13/2024		1,601,000	100	36,823			44,302		44,302	7,479				7,828	0001	
Purchased Call / S/P 500 INDEX/SPX821P90	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	05/09/2023	05/09/2024		3,010,000	4119.17	87,882			109,761		109,761	21,869				13,959	0001	
Purchased Call / S/P 500 INDEX/SPX821033	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	04/18/2023	04/18/2024		3,236,000	4154.87	96,608			120,253		120,253	23,645				14,721	0001	
Purchased Call / Deutsche Bank Credit US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ... SUNTRUST BANKS INC	10/25/2022	10/25/2023		368,187	3783.69	5,670			4,781		4,781	868				1,042	0001	
Purchased Call / S/P 500 INDEX/SPX81535S	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	02/17/2023	02/15/2024		1,296,199	4148	30,471			52,253		52,253	21,782				5,153	0001	
Purchased Call / S/P 500 INDEX/SPX8217S1	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	10/19/2022	10/18/2023		1,264,793	3720	14,712			25,474		25,474	8,789				3,472	0001	
Purchased Call / S/P 500 INDEX/SPX821B58	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... SUNTRUST BANKS INC	12/01/2022	11/30/2023		1,338,276	4080	34,387			52,160		52,160	33,113				4,332	0001	
Purchased Call / S/P 500 INDEX/SPX4054S5	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE ... MORGAN STANLEY	07/14/2022	07/14/2023		585,000	100	3,920						(128)				573	0001	
Purchased Call / S/P 500 INDEX/SPX500S80	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE ... MORGAN STANLEY	10/10/2022	10/06/2023		2,026,000	100	16,816			52,138		52,138	30,451				5,249	0001	
Purchased Call / S/P 500 INDEX/SPX4056S4	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE ... MORGAN STANLEY	08/12/2022	08/11/2023		572,000	100	4,576						(471)				970	0001	
Purchased Call / S/P 500 INDEX/SPX4056S5	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE ... MORGAN STANLEY	08/12/2022	08/11/2023		510,000	100	4,131						(420)				865	0001	
Purchased Call / S/P 500 INDEX/SPX500S80	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/11/2022	10/09/2023		1,241,000	100	14,023			43,378		43,378	20,015				3,284	0001	
Purchased Call / S/P 500 INDEX/SPX500S8J	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/03/2022	10/03/2023		463,000	3678.43	2,639			4,449		4,449	1,471				1,181	0001	
Purchased Call / S/P 500 INDEX/SPX500S88	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/20/2022	10/20/2023		321,000	3665.78	4,976			8,542		8,542	2,849				889	0001	
Purchased Call / S/P 500 INDEX/SPX500NSX	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/10/2022	10/06/2023		1,757,807	29297	45,084			86,594		86,594	11,439				4,554	0001	
Purchased Call / S/P 500 INDEX/SPX500NSC	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/03/2022	09/29/2023		1,882,451	3586	71,946			129,972		129,972	36,163				4,700	0001	
Purchased Call / S/P 500 INDEX/SPX500S88	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/11/2022	10/11/2023		252,000	100	1,814			2,796		2,796	824				669	0001	
Purchased Call / S/P 500 INDEX/SPX500NSC	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/03/2022	10/03/2023		597,000	3678.43	6,388			10,885		10,885	3,657				1,523	0001	
Purchased Call / S/P 500 INDEX/SPX500NSA	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/03/2022	10/03/2023		259,000	100	1,761						(1,213)				661	0001	
Purchased Call / S/P 500 INDEX/SPX500S8J	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	10/21/2022	10/20/2023		234,000	100	1,498			2,328		2,328	765				648	0001	
Purchased Call / S/P 500 INDEX/SPX500S80	FixedAnnui tyHedge	N/A	Equi ty/Index	CAN IMPERIAL BK ... HSBC BANK PLC	11/01/2022	10/31/2023		2,843,777	3872	45,455			74,500		74,500	28,978				8,272	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1B/P40TD8PU41	08/17/2022	08/17/2023		775,000	100	5,503						(645)				1,405	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1B/P40TD8PU41	11/09/2022	11/09/2023		509,000	100	3,665			1,857		1,857	(964)				1,530	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	10/24/2022	10/23/2023		4,167,000	100	89,591			145,618		145,618	50,335				11,695	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1B/P40TD8PU41	09/16/2022	09/15/2023		578,000	100	3,930						(118)				1,327	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1B/P40TD8PU41	11/04/2022	11/03/2023		519,000	100	3,685						(551)				1,525	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1N30JCE0V/H4R804	10/28/2022	10/27/2023		462,000	100	2,911			1,161		1,161	466				1,319	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1B/P40TD8PU41	10/17/2022	10/17/2023		509,000	100	3,716			704		704	(1,522)				1,391	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1N30JCE0V/H4R804	12/07/2022	12/07/2023		480,000	100	3,264			1,409		1,409	(208)				1,589	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	11/21/2022	11/21/2023		1,544,000	100	43,850			64,511		64,511	25,202				4,849	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	12/05/2022	12/05/2023		379,000	100	8,224			11,678		11,678	4,697				1,247	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	11/25/2022	11/27/2023		457,000	4026.12	4,661			6,815		6,815	2,895				1,465	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	10/25/2022	10/25/2023		913,000	3859.11	14,425			24,085		24,085	9,244				2,585	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	12/01/2022	12/01/2023		977,000	4076.57	5,960			8,443		8,443	3,651				3,173	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	11/25/2022	11/24/2023		1,297,000	4026.12	7,912			11,437		11,437	4,833				4,115	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1N30JCE0V/H4R804	12/20/2022	12/20/2023		662,000	100	5,759			14,004		14,004	8,936				2,279	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES71P3U3HI6C71XB011	01/03/2023	01/03/2024		412,000	100		8,611		12,643		12,643	4,033				1,474	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1B/P40TD8PU41	09/13/2022	09/13/2023		990,000	4522.59	8,910						(298)				2,244	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	12/27/2022	12/27/2023		2,715,000	3829.25	82,536			132,397		132,397	49,195				9,533	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	12/07/2022	12/07/2023		597,000	3893.92	6,030			9,051		9,051	3,464				1,976	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	11/01/2022	10/31/2023		2,257,364	3872	78,921			134,613		134,613	56,042				6,552	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE ... 02NEB1B/P40TD8PU41	09/28/2022	09/28/2023		599,000	4239.71	8,805			55		55	(2,490)				1,487	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1N30JCE0V/H4R804	12/23/2022	12/22/2023		335,000	100	2,178			6,957		6,957	5,168				1,160	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331LV2X0KX5T7XV54	01/04/2023	01/03/2024		1,074,000	100		17,291		39,228		39,228	21,937				3,844	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1N30JCE0V/H4R804	01/04/2023	01/04/2024		297,000	100		2,079		2,401		2,401	322				1,066	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1N30JCE0V/H4R804	01/05/2023	01/05/2024		379,000	100		2,653		6,504		6,504	3,851				1,364	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1N30JCE0V/H4R804	02/01/2023	02/01/2024		318,000	100		2,830		1,698		1,698	(1,133)				1,223	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC ... 11EB1N30JCE0V/H4R804	02/22/2023	02/22/2024		359,000	100		2,764		5,329		5,329	2,564				1,446	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES71P3U3HI6C71XB011	05/16/2023	05/16/2024		2,032,000	4109.9		56,083		69,582		69,582	13,498				9,528	0001	
Purchased Call11/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL770XH43ZE78	02/07/2023	02/07/2024		416,000	100		12,272		15,229		15,229	2,957				1,622	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year 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	ROYAL BK CANADA ... ES7P3U8HI6C71XBU11	05/24/2023	05/24/2024		2,443,000	4115.24		77,687		94,931		94,931	17,243				11,397		0001
INDEX/S&P62RHR	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U8HI6C71XBU11	06/14/2023	06/14/2024		3,712,000	4372.59		111,360		118,569		118,569	7,209				18,175		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 1EBVNS0JCE0V/HHR804	12/09/2022	12/11/2023		191,000	100	1,242			1,726		1,726	652				640		0001
INDEX/S&P60USJ	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	01/04/2023	01/04/2024		410,000	3652.97		4,428		6,765		6,765	2,337				1,471		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U8HI6C71XBU11	06/20/2023	06/18/2024		2,173,000	4388.71		61,931		65,336		65,336	3,406				10,700		0001
INDEX/S&P62US0	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	01/13/2023	01/16/2024		579,000	3938.09		8,917		12,613		12,613	3,696				2,143		0001
INDEX/S&P40S359	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	02/17/2023	02/16/2024		510,000	4079.09		5,559		7,343		7,343	1,784				2,029		0001
INDEX/S&P00751	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 1EBVNS0JCE0V/HHR804	10/14/2022	10/13/2023		430,000	3917.76	18,189		46,758			46,758	25,165				1,163		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	02/16/2023	02/16/2024		592,000	4090.41		6,571		8,492		8,492	1,921				2,355		0001
INDEX/S&P00681	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 1EBVNS0JCE0V/HHR804	10/11/2022	10/11/2023		693,000	4030.27	15,098		31,512			31,512	15,012				1,857		0001
INDEX/S&P60096	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/07/2022	10/06/2023		365,000	4050.94	8,176		13,350			13,350	6,579				946		0001
INDEX/S&P40S93X	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	11/11/2022	11/10/2023		478,000	4444.13	8,365		12			12	(1,135)				1,443		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	10/26/2022	10/26/2023		599,000	100	16,882		27,011			27,011	9,626				1,703		0001
INDEX/S&P60096	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	09/02/2022	09/05/2023		417,000	3924.26	4,837		7,950			7,950	3,472				883		0001
INDEX/S&P40S79D	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	10/28/2022	10/27/2023		484,000	4408.2	7,744		8			8	(1,096)				1,382		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	11/18/2022	11/20/2023		498,000	4524.45	5,428		5			5	(651)				1,559		0001
INDEX/S&P40S36	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	03/17/2023	03/19/2024		985,000	3916.64		7,092		9,614		9,614	2,522				4,181		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	03/21/2023	03/21/2024		465,000	4002.87		2,784		3,615		3,615	831				1,853		0001
INDEX/S&P003SS	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 1EBVNS0JCE0V/HHR804	10/14/2022	10/13/2023		424,000	3964.67	11,702		29,206			29,206	16,838				1,137		0001
INDEX/S&P600P93	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	03/09/2023	03/07/2024		283,032	3986		4,069		5,685		5,685	1,616				1,174		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	03/01/2023	03/01/2024		3,110,000	100		75,573		100,394		100,394	24,821				12,740		0001
INDEX/S&P40S36	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	03/01/2023	03/01/2024		2,546,000	3951.39		86,377		121,551		121,551	35,174				10,438		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IG19DL770XHK3ZE78	03/06/2023	03/06/2024		465,000	100		12,449		16,273		16,273	3,824				1,887		0001
INDEX/S&P40S3R	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	03/20/2023	03/20/2024		1,134,000	3951.57		7,144		9,550		9,550	2,405				4,822		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	11/17/2022	11/17/2023		387,000	4173.49	14,087		8,707			8,707	3,546				1,198		0001
INDEX/S&P40S3A	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	11/19/2022	11/20/2023		487,000	4242.91	15,243		4,479			4,479	(114)				1,524		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 1EBVNS0JCE0V/HHR804	11/30/2022	11/30/2023		599,000	4686.01	4,535		3			3	(463)				1,907		0001
INDEX/S&P600NSA	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	03/03/2023	03/04/2024		543,000	4045.64		6,482		8,512		8,512	2,051				2,238		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 1EBVNS0JCE0V/HHR804	03/09/2023	03/07/2024		345,000	100		2,657		7,536		7,536	4,879				1,430		0001
INDEX/S&P004S2	FixedAnnuity hedge	N/A	Equity/Index																			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	03/06/2023	03/06/2024		1,402,000	4046.42		41,499		56,016		56,016	14,517				5,802		0001
INDEX/SPW003S2																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	03/21/2023	03/21/2024		576,000	4002.87		10,310		13,755		13,755	3,445				2,454		0001
INDEX/SPW003N5																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	02/08/2023	02/08/2024		4,151,000	4117.86		99,624		130,168		130,168	30,544				16,223		0001
INDEX/SPW004R8																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	02/08/2023	02/08/2024		2,500,000	4117.86		78,500		103,303		103,303	24,803				9,770		0001
INDEX/SPW004R6																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	03/03/2023	03/04/2024		979,000	4046.64		6,266		8,120		8,120	1,854				4,035		0001
INDEX/SPW003J0																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	03/30/2023	03/28/2024		732,000	4050.83		12,590		16,615		16,615	4,023				3,160		0001
INDEX/SPW003NF																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	04/12/2023	04/12/2024		504,000	4091.95		5,443		6,859		6,859	1,415				2,235		0001
INDEX/SPW003PH																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	05/05/2023	05/03/2024		803,000	4136.25		10,311		12,657		12,657	2,946				2,770		0001
INDEX/SPW003SF																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	03/27/2023	03/26/2024		2,317,000	3977.53		68,352		93,814		93,814	25,462				9,964		0001
INDEX/SPW003N5																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	12/13/2022	12/13/2023		1,105,000	4228.67	39,670		25,301		25,301		9,668				3,726		0001
INDEX/SPW003E5																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	03/20/2023	03/20/2024		2,218,000	3951.57		66,540		91,590		91,590	25,050				9,432		0001
INDEX/SPW003J9																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	03/28/2023	03/28/2024		1,378,000	3971.27		40,238		55,308		55,308	15,070				5,948		0001
INDEX/SPW003N9																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	03/22/2023	03/22/2024		1,488,000	3936.97		45,235		62,810		62,810	17,575				6,351		0001
INDEX/SPW003NF																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	12/02/2022	12/01/2023		579,000	4625.45	5,095		4		4		(725)				1,880		0001
INDEX/SPW003CY																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	12/13/2022	12/13/2023		526,000	4349.26	12,519		2,407		2,407		(1,006)				1,774		0001
INDEX/SPW003E6																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	01/05/2023	01/05/2024		481,000	4232.7		7,311		17,058		17,058	9,746				1,731		0001
INDEX/SPW005F8																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	04/13/2023	04/15/2024		1,155,000	4146.22		31,532		39,942		39,942	8,410				5,148		0001
INDEX/SPW003B2																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	04/14/2023	04/12/2024		566,000	100		4,132		4,587		4,587	455				2,509		0001
INDEX/SPW005F9																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	12/27/2022	12/27/2023		615,000	4118.36	17,466		32,490		32,490		15,951				2,159		0001
INDEX/SPW005F																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC 11EBV80JCE0V/H8R804	12/23/2022	12/22/2023		499,000	100	3,543		7,790		7,790		4,883				1,728		0001
INDEX/SPW0023C																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G1190L770XHK3ZE78	01/30/2023	01/30/2024		1,335,000	100		37,113		48,935		48,935	11,822				5,111		0001
INDEX/SPW004SY																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G1190L770XHK3ZE78	01/31/2023	01/31/2024		820,000	100		18,696		24,012		24,012	5,916				3,147		0001
INDEX/SPW005B3																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	09/12/2022	09/12/2023		3,643,000	4110.41	104,918		165,856		165,856		90,357				8,202		0001
INDEX/SPW007SJ																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	12/07/2022	12/07/2023		478,000	4198.46	14,866		13,169		13,169		5,623				1,592		0001
INDEX/SPW003Z7																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G1190L770XHK3ZE78	03/28/2023	03/28/2024		242,000	100		2,585		3,277		3,277	711				1,045		0001
INDEX/SPW005E4																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G1190L770XHK3ZE78	03/27/2023	03/27/2024		467,000	100		3,456		4,344		4,344	888				2,012		0001
INDEX/SPW005L																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G1190L770XHK3ZE78	04/12/2023	04/11/2024		2,246,000	100		70,075		122,843		122,843	52,768				9,941		0001
INDEX/SPW00P5Z																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY ... 17331LVZKXKXSTYV54	04/24/2023	04/23/2024		1,673,000	100		26,089		51,830		51,830	25,731				7,558		0001
INDEX/SPW004H1																						
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NBE1BXP4ROT08PU41	12/16/2022	12/18/2023		516,000	4308.86	8,204		5,563		5,563		125				1,786		0001
INDEX/SPW005K																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/SP 500 INDEX/SPX00FS0	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	01/06/2023	01/05/2024		669,000	4381.97		7,292		5,697		5,697	(1,595)				2,407		0001		
Purchased Call/SP 500 INDEX/SPX00DBF	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XHKC3ZE78	03/27/2023	03/27/2024		1,489,000	3977.53		44,223		60,789		60,789	16,565					6,415		0001	
Purchased Call/SP 500 INDEX/SPX00LSF	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC 11EBW30JCE0V1H4R804	05/22/2023	05/22/2024		274,000	100		2,548		2,824		2,824	275					1,297		0001	
Purchased Call/SP 500 INDEX/SPX00BS1	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC 11EBW30JCE0V1H4R804	03/15/2023	03/15/2024		405,000	4248.04		7,290		23,984		23,984	16,694					1,706		0001	
Purchased Call/SP 500 INDEX/SPX00LS1	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XHKC3ZE78	05/23/2023	05/23/2024		687,000	100		19,236		22,194		22,194	2,958					3,256		0001	
Purchased Call/SP 500 INDEX/SPX00JST	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	06/29/2023	06/28/2024		459,000	4396.44		5,279		5,424		5,424	146					2,292		0001	
Purchased Call/SP 500 INDEX/SPX00J9N	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XHKC3ZE78	12/29/2022	12/29/2023		384,000	4320.82	5,319			5,007		5,007	35					1,391		0001	
Purchased Call/SP 500 INDEX/SPX00JSA	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XHKC3ZE78	12/30/2022	01/02/2024		445,000	4287.6	7,788			12,112		12,112	4,746					1,588		0001	
Purchased Call/SP 500 INDEX/SPX00J94	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	03/21/2023	03/15/2024		1,325,966	3958		26,890		36,028		36,028	9,137					5,985		0001	
Purchased Call/SP 500 INDEX/SPX00G3H	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	01/20/2023	01/19/2024		675,000	4477.13		4,118		1,789		1,789	(2,328)					2,517		0001	
Purchased Call/SP 500 INDEX/SPX00G3I	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	01/20/2023	01/22/2024		552,000	4185.14		15,346		25,117		25,117	9,771					2,073		0001	
Purchased Call/SP 500 INDEX/SPX017SN	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC 65G5EF7UP5170UK5573	10/13/2022	10/13/2023		566,000	3669.91	5,773			9,715		9,715	3,227					1,518		0001	
Purchased Call/SP 500 INDEX/SPX0196C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS R0U1SP18MPPR0K6P63	12/19/2022	12/18/2023		2,766,000	3817.66	64,171			101,775		101,775	37,151					9,466		0001	
Purchased Call/SP 500 INDEX/SPX017SM	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC 65G5EF7UP5170UK5573	08/08/2022	08/08/2023		629,000	4140.06	10,441			16,750		16,750	9,694					1,028		0001	
Purchased Call/SP 500 INDEX/SPX00J9T	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	06/07/2023	06/07/2024		2,965,000	4287.52		84,206		95,484		95,484	11,278					14,371		0001	
Purchased Call/SP 500 INDEX/SPX017N6Z	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC 65G5EF7UP5170UK5573	07/13/2022	07/13/2023		761,000	3801.78	12,480			21,638		21,638	8,981					718		0001	
Purchased Call/SP 500 INDEX/SPX00G50	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XHKC3ZE78	04/17/2023	04/17/2024		272,000	100		2,013		2,503		2,503	490					1,216		0001	
Purchased Call/SP 500 INDEX/SPX017N57	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC 65G5EF7UP5170UK5573	08/23/2022	08/23/2023		3,723,000	4128.73	102,383			161,377		161,377	92,327					7,160		0001	
Purchased Call/SP 500 INDEX/SPX00G3Z	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	01/31/2023	01/31/2024		821,000	4643.25		3,120		264		264	(2,856)					3,151		0001	
Purchased Call/SP 500 INDEX/SPX00G30	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	04/06/2023	04/09/2024		348,000	4302.06		9,963		18,224		18,224	8,271					1,535		0001	
Purchased Call/SP 500 INDEX/SPX00G50	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	01/27/2023	01/26/2024		520,000	4613.98		2,080		181		181	(1,899)					1,972		0001	
Purchased Call/SP 500 INDEX/SPX00G35	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	04/10/2023	04/10/2024		478,000	4643.29		2,390		2,917		2,917	527					2,112		0001	
Purchased Call/SP 500 INDEX/SPX00G38	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	04/17/2023	04/17/2024		650,000	4686.84		2,665		3,312		3,312	647					2,907		0001	
Purchased Call/SP 500 INDEX/SPX00G30	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	11/25/2022	11/27/2023		443,000	4543.48	4,917			6		6	(800)					1,420		0001	
Purchased Call/SP 500 INDEX/SPX00G54	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	12/05/2022	12/05/2023		372,000	4468.7	4,985			65		65	(1,206)					1,224		0001	
Purchased Call/SP 500 INDEX/SPX00G35	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	12/06/2022	12/06/2023		578,000	4191.53	18,554			16,965		16,965	7,863					1,907		0001	
Purchased Call/SP 500 INDEX/SPX00R50	FixedAnnuity Hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G19DL770XHKC3ZE78	06/13/2023	06/13/2024		2,099,000	4369.01		62,340		66,316		66,316	3,976					10,262		0001	
Purchased Call/SP 500 INDEX/SPX00R55	FixedAnnuity Hedge	N/A	Equity/Index	MORGAN STANLEY 17331LVZK0KX57YV54	06/20/2023	06/17/2024		2,220,000	100		32,412		46,806		46,806	14,394					10,916		0001	
Purchased Call/SP 500 INDEX/SPX017Z95	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC 65G5EF7UP5170UK5573	10/24/2022	10/24/2023		357,000	3797.34	5,819			9,848		9,848	3,646					1,006		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/S&P500P&X	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY 1735L1VZK0KX3TVX154	06/12/2023	06/10/2024		1,488,000	100		18,749		25,701		25,701	6,992				7,244	0001	
Purchased Call/S&P 500 INDEX/S&P400ISU	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	06/07/2023	06/07/2024		337,000	100		4,381		4,101		4,101	(280)				1,833	0001	
Purchased Call/S&P 500 INDEX/S&P400ESH	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	12/16/2022	12/15/2023		586,000	439.4	6,153			1,246		1,246	(2,469)				1,988	0001	
Purchased Call/S&P 500 INDEX/S&P400ESM	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BXP4ROT08PU41	12/19/2022	12/19/2023		426,000	4247.15	7,029			9,123		9,123	2,975				1,462	0001	
Purchased Call/S&P 500 INDEX/S&G17251	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC 6565EF7UP517OUJ573	11/10/2022	11/10/2023		476,000	3956.37	7,283			11,542		11,542	4,764				1,437	0001	
Purchased Call/S&P 500 INDEX/S&G13IS6C	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/07/2022	07/05/2023		1,321,830	3831	14,017			23,081		23,081	9,739				774	0001	
Purchased Call/S&P 500 INDEX/S&G13IG6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/11/2022	07/07/2023		370,749	3903	5,191			9,289		9,289	4,382				257	0001	
Purchased Call/S&P 500 INDEX/S&G13ISL	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/19/2022	07/19/2023		949,000	3986.69	9,775			16,494		16,494	7,864				1,083	0001	
Purchased Call/S&P 500 INDEX/S&G13IS3	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/06/2022	07/03/2023		424,612	3825	4,398			7,317		7,317	3,061				192	0001	
Purchased Call/S&P 500 INDEX/S&F0003SR	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBVNS0JCE0V/H4R804	03/21/2023	03/21/2024		311,000	100		2,457		7,463		7,463	5,006				1,325	0001	
Purchased Call/S&P 500 INDEX/S&F004NP	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G190L770XK3ZE78	04/25/2023	04/25/2024		1,199,000	100		32,853		40,610		40,610	7,758				5,435	0001	
Purchased Call/S&P 500 INDEX/S&F000ISZ	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC 11EBVNS0JCE0V/H4R804	05/04/2023	05/03/2024		631,000	100		5,111		10,556		10,556	5,445				2,898	0001	
Purchased Call/S&P 500 INDEX/S&F000JW	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G190L770XK3ZE78	05/10/2023	05/10/2024		1,034,000	100		27,504		32,854		32,854	5,349				4,803	0001	
Purchased Call/S&P 500 INDEX/S&G13IG6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/12/2022	07/10/2023		655,096	3899	5,440			9,719		9,719	4,438				542	0001	
Purchased Call/S&P 500 INDEX/S&G13IS3	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/21/2022	07/21/2023		525,000	3998.95	5,355			9,096		9,096	4,659				630	0001	
Purchased Call/S&P 500 INDEX/S&G13IS4	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/21/2022	07/21/2023		613,000	3998.95	10,544			18,186		18,186	9,598				735	0001	
Purchased Call/S&P 500 INDEX/S&G13ISZ	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/25/2022	07/21/2023		1,022,101	3962	10,036			17,132		17,132	8,378				1,226	0001	
Purchased Call/S&P 500 INDEX/S&G13ISY	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/25/2022	07/21/2023		1,323,184	3962	7,652			12,914		12,914	6,207				1,587	0001	
Purchased Call/S&P 500 INDEX/S&G13ZSU	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	08/01/2022	07/31/2023		2,122,969	4130	25,777			42,347		42,347	24,758				3,083	0001	
Purchased Call/S&P 500 INDEX/S&H131SJ	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	08/08/2022	08/04/2023		4,165,916	4145	45,235			72,179		72,179	41,990				6,450	0001	
Purchased Call/S&P 500 INDEX/S&H131S6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	08/05/2022	08/07/2023		1,139,000	4145.19	6,948			10,799		10,799	6,156				1,838	0001	
Purchased Call/S&P 500 INDEX/S&G13IS6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/27/2022	07/26/2023		1,822,090	3944	24,015			37,502		37,502	18,043				2,432	0001	
Purchased Call/S&P 500 INDEX/S&H135ST	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	08/26/2022	08/28/2023		2,691,000	4057.66	72,657			117,437		117,437	62,991				5,410	0001	
Purchased Call/S&P 500 INDEX/S&G13IS2	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/25/2022	07/24/2023		554,628	3962	6,315			10,810		10,810	5,310				711	0001	
Purchased Call/S&P 500 INDEX/S&G13ISB	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/26/2022	07/26/2023		1,020,000	3921.05	10,506			17,656		17,656	8,171				1,361	0001	
Purchased Call/S&P 500 INDEX/S&H131S7	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	08/05/2022	08/07/2023		473,000	4145.19	5,203			8,243		8,243	4,778				763	0001	
Purchased Call/S&P 500 INDEX/S&G13IS0	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	07/26/2022	07/24/2023		340,700	3962	7,953			14,439		14,439	7,495				437	0001	
Purchased Call/S&P 500 INDEX/S&H132ST	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	08/12/2022	08/11/2023		1,941,000	4280.15	11,840			16,803		16,803	10,570				3,292	0001	
Purchased Call/S&P 500 INDEX/S&H133SM	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROKSP63	08/15/2022	08/15/2023		455,000	4297.14	4,611			6,299		6,299	4,004				772	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 (b)	
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	CAN IMPERIAL BK ... 216119DL770XK43ZE78	05/18/2023	05/17/2024		1,556,000	100		42,479		48,911		48,911	6,432				7,307		0001	
INDEX/S&P00K50																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/10/2022	08/10/2023		561,000	4210.24	7,013			10,624		10,624	6,472				940		0001	
INDEX/S&WH1238																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/11/2022	08/11/2023		857,000	4207.27	5,228			7,832		7,832	4,663				1,454		0001	
INDEX/S&WH123F																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/24/2022	08/24/2023		965,000	4140.77	5,887			8,906		8,906	4,847				1,873		0001	
INDEX/S&WH135L																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	09/12/2022	09/12/2023		587,000	4110.41	3,346			5,092		5,092	2,598				1,322		0001	
INDEX/S&WH1359																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/12/2022	08/11/2023		1,271,000	4280.15	13,346			18,887		18,887	11,995				2,156		0001	
INDEX/S&WH123U																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/09/2022	08/09/2023		234,000	100	1,685			2,589		2,589	1,345				387		0001	
INDEX/S&WH123O																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/15/2022	08/11/2023		2,058,752	4280	20,717			29,091		29,091	18,446				3,482		0001	
INDEX/S&WH133U																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	09/01/2022	08/31/2023		1,510,810	3855	45,439			78,807		78,807	38,506				3,113		0001	
INDEX/S&WH13796																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/15/2022	08/15/2023		566,000	4237.14	3,509			4,786		4,786	3,019				1,005		0001	
INDEX/S&WH133L																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	08/19/2022	08/21/2023		556,000	4228.48	9,452			13,637		13,637	8,309				1,049		0001	
INDEX/S&WH134J																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	09/15/2022	09/15/2023		289,000	100	2,003			3,004		3,004	1,171				687		0001	
INDEX/S&WH1348																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	10/06/2022	10/03/2023		1,413,562	3700	19,387			31,461		31,461	10,720				3,606		0001	
INDEX/S&WH13E4																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC ... 11EBVNS0JCE0V1H8804	03/15/2023	03/15/2024		798,000	4417.34		5,905		21,101		21,101	15,196				3,361		0001	
INDEX/S&F008U																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	10/07/2022	10/09/2023		1,634,000	3639.66	9,150			14,883		14,883	4,630				4,298		0001	
INDEX/S&WH13E3F																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	10/18/2022	10/18/2023		776,000	3719.98	7,605			12,854		12,854	4,344				2,130		0001	
INDEX/S&WH1353G																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	10/21/2022	10/20/2023		2,080,000	3752.75	11,856			19,620		19,620	6,730				5,761		0001	
INDEX/S&WH1269																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	09/23/2022	09/25/2023		367,000	100	2,716			4,434		4,434	1,393				896		0001	
INDEX/S&WH133L																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	10/28/2022	10/30/2023		633,000	3801.06	5,950			9,596		9,596	3,792				1,830		0001	
INDEX/S&WH131S9																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	10/18/2022	10/18/2023		1,062,000	3719.98	6,160			10,066		10,066	3,358				2,915		0001	
INDEX/S&WH1339F																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	11/07/2022	11/07/2023		716,000	3806.8	4,010			6,650		6,650	2,363				2,137		0001	
INDEX/S&WH12K56																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	11/08/2022	11/08/2023		1,197,000	3828.11	6,943			11,078		11,078	4,009				3,586		0001	
INDEX/S&WH13K3B																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE ... 02NEB1BXP4ROT08PU41	05/22/2023	05/20/2024		3,245,000	4192.63		100,271		119,050		119,050	18,780				15,310		0001	
INDEX/S&A03J50																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE ... 02NEB1BXP4ROT08PU41	06/05/2023	06/05/2024		2,580,000	4273.79		72,756		81,967		81,967	9,211				12,469		0001	
INDEX/S&A03J8D																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE ... 02NEB1BXP4ROT08PU41	05/09/2023	05/09/2024		500,000	4603.17		2,600		7,964		7,964	5,364				2,319		0001	
INDEX/S&A05S3Z																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	09/21/2022	09/21/2023		1,104,000	3789.93	6,624			10,565		10,565	3,867				2,632		0001	
INDEX/S&WH1351																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	10/04/2022	10/04/2023		805,000	3790.93	8,131			13,343		13,343	4,891				2,064		0001	
INDEX/S&WH123BY																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	11/08/2022	11/08/2023		1,242,000	3828.11	12,420			20,075		20,075	7,361				3,720		0001	
INDEX/S&WH12K5C																							
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS ... ROMUISPUBMPROKSP63	11/16/2022	11/16/2023		1,118,000	3856.79	6,708			10,066		10,066	4,063				3,450		0001	
INDEX/S&WH13K																							

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	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/16/2022	11/16/2023		915,000	3958.79	9,516			14,371		14,371	5,975				2,823		0001
INDEX/SP/WH13SL																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	05/30/2023	05/30/2024		1,071,000	100	21,206			34,272		34,272	13,066				5,130		0001
INDEX/SP/WH00M6Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/01/2022	11/01/2023		642,000	3856.1	6,420			10,377		10,377	3,930				1,871		0001
INDEX/SP/WH13SL3																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/01/2022	11/01/2023		822,000	3856.1	4,788			7,609		7,609	2,843				2,386		0001
INDEX/SP/WH13SL2																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/22/2022	11/22/2023		834,000	4003.58	8,674			12,911		12,911	5,451				2,628		0001
INDEX/SP/WH13M50																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/29/2022	11/29/2023		519,000	3957.63	8,667			13,114		13,114	5,388				1,675		0001
INDEX/SP/WH13M1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/24/2022	10/20/2023		1,289,687	3885	19,558			30,857		30,857	10,230				3,572		0001
INDEX/SP/WH13SL0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/04/2022	11/02/2023		1,207,300	3749	19,111			32,461		32,461	11,330				3,533		0001
INDEX/SP/WH13SLM																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/23/2022	11/22/2023		994,000	4027.26	10,139			14,858		14,858	6,394				3,133		0001
INDEX/SP/WH13MX																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/10/2022	10/06/2023		1,905,271	3840	28,515			49,365		49,365	15,901				4,677		0001
INDEX/SP/WH13E3P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/02/2022	11/02/2023		187,000	100	1,459			2,202		2,202	715				547		0001
INDEX/SP/WH13E1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/11/2022	11/10/2023		727,000	3892.93	11,414			17,769		17,769	5,738				2,194		0001
INDEX/SP/WH13E2H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/19/2022	07/19/2023		382,000	3938.69	6,263			10,780		10,780	5,300				413		0001
INDEX/SP/WH13M1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPIERIAL BK	06/06/2022	06/06/2024		586,000	100		15,615		16,920		16,920	1,305				2,885		0001
INDEX/SP/WH13E0H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/29/2022	11/29/2023		819,000	3957.63	4,986			7,323		7,323	2,916				2,643		0001
INDEX/SP/WH13SL0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/13/2022	12/13/2023		669,000	4019.65	12,176			17,879		17,879	7,639				2,256		0001
INDEX/SP/WH13SL9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/06/2022	10/06/2023		260,000	100	1,794			2,735		2,735	895				674		0001
INDEX/SP/WH13E37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/08/2022	12/08/2023		742,000	3963.51	7,484			11,156		11,156	4,471				2,464		0001
INDEX/SP/WH13SLJ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/23/2023	01/19/2024		2,137,264	3973	28,988			38,975		38,975	9,977				7,969		0001
INDEX/SP/WH13SL1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/12/2022	12/08/2023		1,372,535	33476	38,542			27,979		27,979	(3,570)				4,558		0001
INDEX/SP/WH13SL0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	10/27/2022	10/27/2023		310,000	100	2,139			3,206		3,206	1,092				885		0001
INDEX/SP/WH13E6Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/07/2022	11/03/2023		3,623,499	3771	42,947			68,968		68,968	24,213				10,645		0001
INDEX/SP/WH13SL1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	09/22/2022	09/22/2023		3,403,000	3757.99	69,421			118,519		118,519	44,120				8,163		0001
INDEX/SP/WH13SL5																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/22/2022	11/21/2023		1,319,280	3950	17,538			26,002		26,002	10,387				4,143		0001
INDEX/SP/WH13SLM																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/19/2022	12/15/2023		3,821,541	3852	42,368			66,924		66,924	24,327				12,963		0001
INDEX/SP/WH13SLP																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/15/2022	12/15/2023		257,000	100	1,619			2,326		2,326	823				872		0001
INDEX/SP/WH13SLH																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023		369,000	100	2,325			3,351		3,351	1,129				1,278		0001
INDEX/SP/WH13SSH																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/21/2022	11/20/2023		2,886,664	3965	35,563			53,636		53,636	22,211				9,072		0001
INDEX/SP/WH13SLJ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/20/2022	12/20/2023		755,000	3821.62	7,988			12,288		12,288	4,321				2,530		0001
INDEX/SP/WH13SL5																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year'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/S&P 500 INDEX/SPX1315K	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/10/2023	01/05/2024		39,482	3885		864		1,275		1,275	410				336	0001	
Purchased Call/S&P 500 INDEX/SPX1303B	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/13/2022	12/13/2023		534,000	4019.65	6,728			9,728		9,728	4,080				1,801	0001	
Purchased Call/S&P 500 INDEX/SPX1335D	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023		2,126,000	3944.82	12,756			19,132		19,132	6,755				7,360	0001	
Purchased Call/S&P 500 INDEX/SPX1335J	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/27/2022	12/27/2023		377,000	3929.25	3,792			5,760		5,760	2,024				1,324	0001	
Purchased Call/S&P 500 INDEX/SPX1315I	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/30/2022	01/02/2024		492,000	3939.5	5,609			8,583		8,583	3,006				1,756	0001	
Purchased Call/S&P 500 INDEX/SPX1315I	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	12/28/2022	12/28/2023		1,280,000	3783.22	7,552			11,602		11,602	3,770				4,507	0001	
Purchased Call/S&P 500 INDEX/SPX1323S	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/30/2023	01/30/2024		885,000	4017.77		5,576		7,547		7,547	1,972				3,388	0001	
Purchased Call/S&P 500 INDEX/SPX1315Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/09/2023	02/09/2024		1,177,000	4081.5		7,415		9,801		9,801	2,385				4,610	0001	
Purchased Call/S&P 500 INDEX/SPX1315O	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	07/25/2022	07/21/2023		465,204	3962	8,473			14,731		14,731	7,436				594	0001	
Purchased Call/S&P 500 INDEX/SPX1315H	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	08/05/2022	08/07/2023		444,000	4145.19	7,726			12,409		12,409	7,346				716	0001	
Purchased Call/S&P 500 INDEX/SPX1315Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	01/06/2023	01/05/2024		440,000	3985.08		4,400		6,616		6,616	2,216				1,583	0001	
Purchased Call/S&P 500 INDEX/SPX1355J	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/28/2023	02/28/2024		735,000	3970.15		7,571		10,267		10,267	2,686				2,989	0001	
Purchased Call/S&P 500 INDEX/SPX13386	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/13/2023	03/08/2024		1,015,598	3862	7,371			7,371		7,371	1,083				4,219	0001	
Purchased Call/S&P 500 INDEX/SPX1315Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	08/09/2022	08/09/2023		732,000	4122.47	7,613			12,113		12,113	6,811				1,212	0001	
Purchased Call/S&P 500 INDEX/SPX1315F	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/06/2023	02/06/2024		590,000	4111.08		6,549		8,491		8,491	1,942				2,295	0001	
Purchased Call/S&P 500 INDEX/SPX1345D	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/23/2023	02/23/2024		403,000	4012.32		4,272		5,752		5,752	1,480				1,627	0001	
Purchased Call/S&P 500 INDEX/SPX1365H	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/09/2023	03/07/2024		637,819	3986		3,827		5,257		5,257	1,430				2,645	0001	
Purchased Call/S&P 500 INDEX/SPX1338F	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/14/2023	03/12/2024		471,114	3862		4,996		6,820		6,820	1,824				1,973	0001	
Purchased Call/S&P 500 INDEX/SPX1315I	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	09/20/2022	09/20/2023		466,000	4029.45	19,790			12,227		12,227	5,329				1,081	0001	
Purchased Call/S&P 500 INDEX/SPX1345I	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/23/2022	11/24/2023		377,000	4027.26	10,217			15,377		15,377	6,854				1,196	0001	
Purchased Call/S&P 500 INDEX/SPX13739	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/22/2022	11/22/2023		4,727,000	4003.58	114,866			175,466		175,466	77,953				14,897	0001	
Purchased Call/S&P 500 INDEX/SPX13385	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	09/07/2022	09/07/2023		188,000	100	1,504			2,244		2,244	957				409	0001	
Purchased Call/S&P 500 INDEX/SPX1373Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	09/01/2022	09/01/2023		812,000	3966.85	4,872			7,729		7,729	3,464				1,687	0001	
Purchased Call/S&P 500 INDEX/SPX13735	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	09/02/2022	09/01/2023		1,572,000	3924.26	15,877			26,289		26,289	11,512				3,265	0001	
Purchased Call/S&P 500 INDEX/SPX1374H	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	11/29/2022	11/29/2023		1,407,000	3957.63	36,160			55,737		55,737	23,913				4,540	0001	
Purchased Call/S&P 500 INDEX/SPX1373Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	03/13/2023	03/11/2024		652,000	100	17,800			24,174		24,174	6,975				2,725	0001	
Purchased Call/S&P 500 INDEX/SPX1376E	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/15/2022	12/15/2023		5,535,000	3995.75	133,947			208,675		208,675	84,121				18,776	0001	
Purchased Call/S&P 500 INDEX/SPX13536	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	02/27/2023	02/27/2024		2,192,000	3982.24		67,733		94,421		94,421	26,689				8,924	0001	
Purchased Call/S&P 13X60	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS	05/02/2023	05/02/2024		546,000	100		14,742		17,619		17,619	2,877				2,504	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	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	03/28/2023	03/28/2024		829,000	397.27		14,425		19,597		19,597	5,773				3,578		0001
INDEX/SPX 1358K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	12/12/2022	12/11/2023		4,376,000	3990.56	146,596			224,624		224,624	99,331				14,666		0001
INDEX/SPX17654																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	05/01/2023	05/01/2024		2,590,000	4167.87		88,837		107,977		107,977	19,140				11,857		0001
INDEX/SPX1705C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/01/2023	04/29/2024		465,000	100		14,211		16,625		16,625	2,414				2,213		0001
INDEX/SPX 13X3B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/27/2023	03/27/2024		1,391,000	3977.53		10,023		13,303		13,303	3,280				6,855		0001
INDEX/SPX 13589																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/27/2023	02/23/2024		1,774,608	3970		20,052		26,913		26,913	6,861				7,165		0001
INDEX/SPX 15555																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/17/2023	01/12/2024		2,114,812	3998		35,898		50,732		50,732	14,834				7,749		0001
INDEX/SPX1319P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/05/2023	04/05/2024		1,071,000	4090.38		6,640		8,658		8,658	2,018				4,890		0001
INDEX/SPX 1339R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/14/2023	04/12/2024		1,421,000	4137.64		9,084		11,282		11,282	2,188				6,300		0001
INDEX/SPX 13356																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/24/2023	04/24/2024		576,648	4137.04		11,648		14,350		14,350	2,701				2,610		0001
INDEX/SPX 1319I																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/22/2023	03/22/2024		705,000	3986.97		7,544		10,099		10,099	2,555				3,009		0001
INDEX/SPX 1369V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/13/2023	02/12/2024		1,397,964	4090		23,673		30,115		30,115	6,442				7,839		0001
INDEX/SPX 1323R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/31/2023	04/02/2024		1,038,000	4109.31		6,436		8,362		8,362	1,926				4,321		0001
INDEX/SPX 13C3I																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/18/2024	04/18/2024		689,000	4154.87		12,372		15,202		15,202	2,800				3,131		0001
INDEX/SPX 1359V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/27/2023	04/26/2024		601,000	4135.35		6,731		8,266		8,266	1,535				2,729		0001
INDEX/SPX 13X9B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/12/2023	05/10/2024		718,000	4124.08		10,267		12,627		12,627	2,359				3,335		0001
INDEX/SPX 13N5A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/08/2023	05/08/2024		1,627,000	4138.12		10,576		12,784		12,784	2,208				7,533		0001
INDEX/SPX 13X50																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/09/2023	05/09/2024		1,029,000	4119.17		6,689		8,130		8,130	1,442				4,772		0001
INDEX/SPX 13X9B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/25/2023	04/25/2024		665,000	4071.63		3,872		4,876		4,876	1,004				2,742		0001
INDEX/SPX 1315Y																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/01/2023	05/01/2024		452,000	4167.87		5,108		6,135		6,135	1,027				2,069		0001
INDEX/SPX 13X56																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/17/2024		1,159,000	4191.98		7,534		8,898		8,898	1,364				5,443		0001
INDEX/SPX 12P9B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024		808,000	4137.64		9,050		11,040		11,040	1,991				3,753		0001
INDEX/SPX 13X61																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/23/2023	05/23/2024		650,000	4145.58		7,410		8,809		8,809	1,399				3,081		0001
INDEX/SPX 1335Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/26/2023	05/24/2024		1,025,000	4205.45		11,788		13,583		13,583	1,736				4,866		0001
INDEX/SPX 13R5A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/15/2023	05/14/2024		1,694,000	4136.28		47,482		58,220		58,220	10,788				7,918		0001
INDEX/SPX 13X9J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024		282,000	100		1,946		2,503		2,503	558				1,105		0001
INDEX/SPX 1325A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/03/2023	12/28/2023		1,856,246	33147		46,825		57,381		57,381	10,556				6,554		0001
INDEX/SPX1313I																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024		842,000	3970.04		15,156		20,943		20,943	5,787				3,400		0001
INDEX/SPX 13450																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/02/2023	03/01/2024		1,428,000	3981.35		8,984		12,059		12,059	3,076				5,842		0001
INDEX/SPX 1355S																						

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Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	03/13/2023	03/13/2024		1,308,000	3855.76		8,240		9,635		9,635	1,395				5,488		0001
INDE/SPX13851				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	03/13/2023	03/08/2024		466,280	3918		5,141		6,264		6,264	1,123				1,337		0001
INDE/SPX13854				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	03/16/2023	03/15/2024		507,000	3960.28		5,425		7,248		7,248	1,623				2,135		0001
INDE/SPX1385P				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	11/30/2022	11/30/2023		424,000	4347.36	12,762			847		847	(1,972)				1,373		0001
INDE/SPX13353				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	01/06/2023	01/05/2024		418,000	4113.2		13,543		25,703		25,703	12,159				1,504		0001
INDE/SPX1353V				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/02/2023	05/31/2024		463,000	4282.37		5,371		5,924		5,924	553				2,221		0001
INDE/SPX1353W				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BARCLAYS PLC	11/04/2022	11/06/2023		457,000	4130.64	12,111			14,350		14,350	6,540				1,359		0001
INDE/SPX1352				GSSEFT7UP517OUJ5573																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	09/13/2022	09/13/2023		411,000	4325.96	8,261			2		2	(711)				892		0001
INDE/SPX1356L				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	10/17/2022	10/17/2023		554,000	3893.11	23,933			45,985		45,985	23,500				1,514		0001
INDE/SPX1353A				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/02/2023	06/03/2024		605,000	4282.37		4,054		4,453		4,453	400				2,915		0001
INDE/SPX1355X				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	01/25/2023	01/25/2024		402,000	4313.42		7,236		7,674		7,674	438				1,521		0001
INDE/SPX1357				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	03/06/2023	03/01/2024		438,604	4339		6,779		10,454		10,454	3,675				1,797		0001
INDE/SPX1365F				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/07/2023	06/07/2024		730,000	4287.52		4,891		5,339		5,339	508				3,338		0001
INDE/SPX1375H				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	05/22/2023	05/21/2024		1,051,000	100		29,218		33,341		33,341	4,123				4,966		0001
INDE/SPX1390				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	03/31/2023	03/28/2024		1,515,010	4051		32,448		42,039		42,039	9,391				6,339		0001
INDE/SPX1333B				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/01/2023	05/31/2024		1,384,156	4180		33,807		38,553		38,553	4,746				7,600		0001
INDE/SPX1353M				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	05/11/2023	05/13/2024		560,000	100		14,336		17,037		17,037	2,701				2,614		0001
INDE/SPX13950				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/12/2023	06/10/2024		1,212,279	4299		10,005		10,668		10,668	663				5,902		0001
INDE/SPX1335G				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/12/2023	06/12/2024		487,000	4338.93		4,383		4,682		4,682	289				2,378		0001
INDE/SPX1335L				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	04/04/2023	04/02/2024		2,432,712	4109		28,327		36,080		36,080	7,733				10,596		0001
INDE/SPX13350				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/15/2023	06/14/2024		1,032,000	4425.84		6,914		7,027		7,027	113				5,053		0001
INDE/SPX1395A				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/20/2023	06/17/2024		487,000	100		13,121		13,584		13,584	463				2,444		0001
INDE/SPX1395K				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	04/12/2023	04/11/2024		2,436,601	4109		31,714		39,671		39,671	7,357				10,784		0001
INDE/SPX1355C				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	04/24/2023	04/19/2024		1,731,338	4132		32,615		39,971		39,971	7,356				7,769		0001
INDE/SPX1315B				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	01/26/2023	01/26/2024		381,000	4403.54		5,220		2,970		2,970	(2,250)				1,445		0001
INDE/SPX1323B				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	05/15/2023	05/14/2024		1,942,442	4124		45,951		55,998		55,998	10,048				9,080		0001
INDE/SPX135V				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/13/2023	06/13/2024		486,000	4369.01		3,670		3,837		3,837	166				2,425		0001
INDE/SPX1335R				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/21/2023	06/21/2024		965,000	4365.69		6,562		6,790		6,790	228				4,772		0001
INDE/SPX1393A				ROMUISPUBMPROKSP83																		
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP PARIBAS	06/23/2023	06/21/2024		418,000	4346.33		8,235		8,785		8,785	551				2,067		0001
INDE/SPX13156				ROMUISPUBMPROKSP83																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/22/2023	03/22/2024		1,311,000	386.97		8,390		11,080		11,080	2,889				5,596		0001
INDEX/SPX 1395U																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024		566,000	4706.57		1,698		4,572		4,572	2,874				2,629		0001
INDEX/SPX 13AG6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/01/2023	05/31/2024		356,000	4818.29		712		1,934		1,934	1,222				1,708		0001
INDEX/SPX 13SS0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/30/2022	12/29/2023		519,000	3839.5	4,308			6,518		6,518	2,245				1,832		0001
INDEX/SPXH13ISR																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/21/2022	12/21/2023		600,000	4091.75	20,940			33,702		33,702	16,462				2,071		0001
INDEX/SPXH13BSU																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	01/17/2023	01/16/2024		2,738,179	3997		30,476		42,494		42,494	12,019				10,134		0001
INDEX/SPXH13IS0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/06/2023	04/05/2024		1,117,000	4105.02		20,441		26,170		26,170	5,729				4,882		0001
INDEX/SPX 13ES9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/28/2024		774,000	4169.48		5,031		6,040		6,040	1,009				3,532		0001
INDEX/SPX 13JUS																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/28/2023	04/29/2024		486,000	4169.48		5,704		6,924		6,924	1,220				2,263		0001
INDEX/SPX 13JST																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/03/2023	02/02/2024		526,000	4137.04		4,524		2,832		2,832	(1,891)				2,028		0001
INDEX/SPX13QHRD				02NEB1BXP-ROT08PU41																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/27/2023	06/26/2024		1,932,101	4329		18,589		19,215		19,215	626				7,480		0001
INDEX/SPX13IS9I																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/16/2023	02/16/2024		441,000	100		3,925		1,245		1,245	(2,680)				1,754		0001
INDEX/SPX13S6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/24/2023	04/24/2024		117,352	4137.04		2,371		2,920		2,920	550				531		0001
INDEX/SPX 13S8C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/28/2023	05/28/2024		669,000	4205.45		5,470		6,259		6,259	789				3,147		0001
INDEX/SPX13S8C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	08/22/2022	08/21/2023		1,885,000	100	50,885			76,273		76,273	40,981				3,357		0001
INDEX/SPX13S8C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/26/2023	05/24/2024		503,000	4745.85		1,710		3,891		3,891	2,181				2,388		0001
INDEX/SPX 13S67																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/29/2023	06/28/2024		1,798,048	4377		18,417		19,122		19,122	705				8,983		0001
INDEX/SPX 13Z96																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/24/2023	03/26/2024		347,000	4272.79		7,495		18,330		18,330	10,834				1,492		0001
INDEX/SPX 13S3J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/04/2023	04/04/2024		365,000	4615.23		1,861		2,231		2,231	370				1,333		0001
INDEX/SPX 1339F																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	07/12/2022	07/07/2023		627,800	4415	4,626			6,304		6,304	188				435		0001
INDEX/SPX13S31																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/27/2023	06/27/2024		551,000	4378.41		6,116		6,304		6,304	188				2,747		0001
INDEX/SPX 13S37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/19/2023	05/21/2024		663,000	4739.03		2,055		5,130		5,130	3,074				3,193		0001
INDEX/SPX13S37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	07/25/2022	07/24/2023		419,933	4126	15,650						(1,005)				539		0001
INDEX/SPX13S37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	07/25/2022	07/24/2023		404,086	4460	4,381						(34)				518		0001
INDEX/SPX13S37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	07/21/2022	07/21/2023		319,000	4395.65	5,646						(43)				383		0001
INDEX/SPX13S37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	07/19/2022	07/13/2023		1,020,000	100	28,662			47,825		47,825	18,154				962		0001
INDEX/SPX13S37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	08/05/2022	08/04/2023		325,000	100	2,730						(205)				503		0001
INDEX/SPX13S37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/28/2022	11/24/2023		3,071,930	4026	35,945			54,872		54,872	23,882				9,747		0001
INDEX/SPX13S37																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/12/2022	12/08/2023		2,940,925	3834	46,297			69,391		69,391	27,872				7,774		0001
INDEX/SPX13S37																						

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Purchased Call/S&P 500 INDEX/SPX 133E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/05/2023	05/03/2024		311,000	4890.51		1,057		2,581		2,581	1,524					1,428	0001	
Purchased Call/S&P 500 INDEX/SPX 135SH	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	02/28/2023	02/28/2024		443,000	4446.57		3,367		6,113		6,113	2,746					1,807	0001	
Purchased Call/S&P 500 INDEX/SPXF0088F	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	02/24/2023	02/26/2024		231,000	100		1,848		2,383		2,383	535					939	0001	
Purchased Call/S&P 500 INDEX/SPX 1346E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/20/2023	04/19/2024		581,000	4129.79		10,109		12,523		12,523	2,413					2,607	0001	
Purchased Call/S&P 500 INDEX/SPXH1336E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/14/2022	12/14/2023		588,000	3985.32	6,987			10,266		10,266	4,217					1,989	0001	
Purchased Call/S&P 500 INDEX/SPX 1335E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/05/2023	05/07/2024		573,000	4698.78		1,948		4,604		4,604	2,656					2,649	0001	
Purchased Call/S&P 500 INDEX/SPX 13N3U	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/15/2023	05/14/2024		2,462,076	4124		21,414		25,803		25,803	4,389					11,509	0001	
Purchased Call/S&P 500 INDEX/SPX0096M	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE ...	02/07/2023	02/07/2024		514,000	100		4,575		2,195		2,195	(2,379)					2,004	0001	
Purchased Call/S&P 500 INDEX/SPXF0096R	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/03/2023	03/01/2024		352,000	100		2,922		5,768		5,768	2,846					1,442	0001	
Purchased Call/S&P 500 INDEX/SPXF0088E	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	02/24/2023	02/23/2024		278,000	100		2,029		2,631		2,631	602					1,122	0001	
Purchased Call/S&P 500 INDEX/SPF00291	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	01/09/2023	01/09/2024		1,350,000	3982.09		40,770		62,793		62,793	22,023					4,908	0001	
Purchased Call/S&P 500 INDEX/SPXF0049D	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	01/27/2023	01/29/2024		440,000	100		3,300		4,316		4,316	1,016					1,681	0001	
Purchased Call/S&P 500 INDEX/SPFH0049L	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	03/06/2023	03/05/2024		392,000	100		10,858		14,164		14,164	3,306					1,619	0001	
Purchased Call/S&P 500 INDEX/SPFE0088R	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	08/16/2022	08/16/2023		546,000	4305.2	9,664			12,754		12,754	8,301					980	0001	
Purchased Call/S&P 500 INDEX/SPX 1395U	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/21/2023	03/21/2024		1,721,000	4002.87		51,458		70,116		70,116	18,658					7,332	0001	
Purchased Call/S&P 500 INDEX/SPX 1353V	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/02/2023	05/31/2024		911,000	4282.37		6,104		6,710		6,710	606					4,370	0001	
Purchased Call/S&P 500 INDEX/SPXH13130	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/28/2022	12/28/2023		380,000	4000.76	13,566			31,454		31,454	15,526					1,338	0001	
Purchased Call/S&P 500 INDEX/SPXH13K33	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	11/07/2022	11/06/2023		3,025,000	3806.8	72,903			122,548		122,548	46,271					8,992	0001	
Purchased Call/S&P 500 INDEX/SPX 13J53	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/09/2023	06/07/2024		891,000	4286.86		5,970		6,499		6,499	530					4,319	0001	
Purchased Call/S&P 500 INDEX/SPX 13I98	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/15/2023	06/17/2024		341,000	100		9,514		9,637		9,637	123					1,677	0001	
Purchased Call/S&P 500 INDEX/SPX 13C30	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/30/2023	03/28/2024		602,000	4547.06		4,274		7,588		7,588	3,314					2,588	0001	
Purchased Call/S&P 500 INDEX/SPXH1336U	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	12/16/2022	12/18/2023		1,208,000	3652.36	27,542			43,098		43,098	16,178					4,134	0001	
Purchased Call/S&P 500 INDEX/SPXH1346K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	08/19/2022	08/21/2023		1,632,000	4228.48	43,738			62,144		62,144	38,531					3,080	0001	
Purchased Call/S&P 500 INDEX/SPX 13S55	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/31/2023	05/30/2024		1,021,941	4206		13,968		16,299		16,299	2,331					4,895	0001	
Purchased Call/S&P 500 INDEX/SPFE00884	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	07/27/2022	07/27/2023		480,000	4240.88	15,456						(296)					653	0001	
Purchased Call/S&P 500 INDEX/SPFE0088N	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK ...	08/16/2022	08/15/2023		1,687,290	4297	56,613			65,201		65,201	41,807					2,959	0001	
Purchased Call/S&P 500 INDEX/SPX 13N6X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	05/15/2023	05/15/2024		468,000	4690.54		1,404		4,925		4,925	3,521					2,191	0001	
Purchased Call/S&P 500 INDEX/SPX 1313C	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/24/2023	04/23/2024		1,922,087	4134		23,825		36,439		36,439	6,613					8,684	0001	
Purchased Call/S&P 500 INDEX/SPX 12329	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/28/2023	06/28/2024		796,000	4376.86		8,618		8,863		8,863	244					3,985	0001	

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Purchased Call/S&P 500 INDEX/SPX 1365R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/08/2023	03/07/2024		1,271,652	3886		18,604		25,357		25,357	6,733					5,273	0001	
Purchased Call11/S&P 500 INDEX/SPX 1365B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/17/2023	03/15/2024		198,000	100		1,485		1,961		1,961	476					834	0001	
Purchased Call11/S&P 500 INDEX/SPX 1365L	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/20/2023	03/20/2024		219,000	100		1,533		1,964		1,964	431					981	0001	
Purchased Call11/S&P 500 INDEX/SPX00059R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	07/15/2022	07/14/2023		1,226,000	3863.16	12,200			20,751		20,751	8,961					1,201	0001	
Purchased Call11/S&P 500 INDEX/SPX00049H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	07/12/2022	07/07/2023		242,000	100	1,888			3,020		3,020	1,312					188	0001	
Purchased Call11/S&P 500 INDEX/SPX1303D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/30/2023	07/01/2024		421,000	4450.38		2,863		2,830		2,830	(33)					2,111	0001	
Purchased Call11/S&P 500 INDEX/SPX00053	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	07/13/2022	07/11/2023		174,000	100	1,427			2,258		2,258	921					151	0001	
Purchased Call11/S&P 500 INDEX/SPX00078T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	07/25/2022	07/21/2023		423,000	100	3,765			5,880		5,880	2,732					507	0001	
Purchased Call11/S&P 500 INDEX/SPX00065A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	02/13/2023	02/12/2024		1,087,000	100		32,383		40,509		40,509	8,116					4,286	0001	
Purchased Call11/S&P 500 INDEX/SPX 1365K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/20/2023	03/19/2024		1,652,822	3917		29,194		39,523		39,523	10,329					7,015	0001	
Purchased Call11/S&P 500 INDEX/SPX00080	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	08/16/2022	08/16/2023		928,000	100	24,685			34,431		34,431	21,483					1,665	0001	
Purchased Call11/S&P 500 INDEX/SPX00068I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	07/19/2022	07/14/2023		1,564,580	3863	38,244			66,252		66,252	36,200					1,532	0001	
Purchased Call11/S&P 500 INDEX/SPX0003Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	08/22/2022	08/22/2023		2,242,000	100	50,883			75,824		75,824	40,628					4,272	0001	
Purchased Call11/S&P 500 INDEX/SPX1365F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	11/25/2022	11/27/2023		466,000	4255.61	15,322			4,181		4,181	(605)					1,462	0001	
Purchased Call11/S&P 500 INDEX/SPX00068K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	07/19/2022	07/14/2023		1,854,317	3863	66,053			114,605		114,605	55,619					1,816	0001	
Purchased Call11/S&P 500 INDEX/SPX00096K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	08/05/2022	08/04/2023		218,000	100	1,635			2,398		2,398	1,332					338	0001	
Purchased Call11/S&P 500 INDEX/SPX000F5D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	09/01/2022	09/01/2023		3,873,000	100	79,397			124,129		124,129	54,374					8,045	0001	
Purchased Call11/S&P 500 INDEX/SPX0005T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	08/30/2022	08/30/2023		1,425,000	100	35,625			55,902		55,902	25,142					2,913	0001	
Purchased Call11/S&P 500 INDEX/SPX0003B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	09/06/2022	09/05/2023		1,574,000	100	42,183			66,485		66,485	27,139					3,372	0001	
Purchased Call11/S&P 500 INDEX/SPX0005I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	08/29/2022	08/28/2023		3,938,000	4030.61	111,052			182,445		182,445	95,347					7,916	0001	
Purchased Call11/S&P 500 INDEX/SPX0008I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	08/24/2022	08/24/2023		519,000	4140.77	8,564			13,205		13,205	7,392					1,007	0001	
Purchased Call11/S&P 500 INDEX/SPX 1313J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	04/24/2023	04/24/2024		1,347,000	4137.04		8,756		10,647		10,647	1,891					6,096	0001	
Purchased Call11/S&P 500 INDEX/SPX0008M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	09/12/2022	09/12/2023		1,809,000	100	48,843			73,782		73,782	37,133					4,073	0001	
Purchased Call11/S&P 500 INDEX/SPX0001Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK	09/19/2022	09/19/2023		669,000	3699.89	6,656			10,938		10,938	4,569					1,552	0001	
Purchased Call11/S&P 500 INDEX/SPX0003D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/25/2022	08/25/2023		296,000	4199.12	5,091			7,694		7,694	4,712					580	0001	
Purchased Call11/S&P 500 INDEX/SPX 1365D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/14/2023	03/11/2024		865,086	3862	4,343			5,901		5,901	1,558					2,965	0001	
Purchased Call11/S&P 500 INDEX/SPX 1313G	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/05/2023	06/05/2024		449,000	4850.75		1,167		2,069		2,069	902					2,170	0001	
Purchased Call11/S&P 500 INDEX/SPX1313H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/07/2023	06/07/2024		532,000	4832.97		1,330		2,893		2,893	1,563					2,579	0001	
Purchased Call11/S&P 500 INDEX/SPX 13134	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/23/2023	06/24/2024		582,000	4957.1		989		1,815		1,815	826					2,890	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024		392,000	4978.84		588		1,082		1,082	494				1,949		0001
INDEX/SPX 131S5																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/26/2023	06/26/2024		627,000	4978.14		815		1,782		1,782	967				3,122		0001
INDEX/SPX 131S4																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/27/2023	06/27/2024		440,000	4897.25		1,320		2,128		2,128	808				2,194		0001
INDEX/SPX 131S3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CAN IMPERIAL BK	09/15/2022	09/15/2023		786,000	3901.35	7,737			12,740		12,740	5,347				1,759		0001
INDEX/SPX000S9																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/30/2023	06/28/2024		390,000	5053.41		624		812		812	188				1,947		0001
INDEX/SPX130S8																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/16/2023	06/14/2024		702,000	4409.59		4,703		4,826		4,826	123				3,437		0001
INDEX/SPX 131S1																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/16/2023	06/17/2024		1,105,000	4409.59		7,404		7,596		7,596	193				5,433		0001
INDEX/SPX 131S3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/24/2023	04/24/2024		863,000	4137.04		8,553		10,407		10,407	1,954				3,000		0001
INDEX/SPX 131S6																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/29/2023	06/28/2024		1,035,000	4396.44		6,728		6,943		6,943	215				5,168		0001
INDEX/SPX 132S8																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/30/2023	06/28/2024		419,000	4450.38		4,525		4,469		4,469	(56)				2,082		0001
INDEX/SPX130S8																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/23/2023	06/24/2024		616,000	4346.33		4,189		4,445		4,445	256				3,059		0001
INDEX/SPX 131S7																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/15/2023	06/14/2024		485,000	4425.84		5,626		5,719		5,719	93				2,375		0001
INDEX/SPX 131S8																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/16/2023	06/14/2024		363,000	5026.93		799		607		607	(192)				1,777		0001
INDEX/SPX 131S9																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	08/10/2022	08/10/2023		424,000	4450.22	11,914						(63)				711		0001
INDEX/SPX000S1																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2022	08/08/2023		507,000	4409.16	13,689						(88)				829		0001
INDEX/SPX000S2																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	09/12/2022	09/12/2023		288,000	4490.62	5,760						(86)				646		0001
INDEX/SPX 131S5																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/09/2023	06/10/2024		676,000	4298.86		4,529		4,929		4,929	399				3,291		0001
INDEX/SPX000S3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	08/19/2022	08/21/2023		651,000	4577.33	12,695						(51)				1,229		0001
INDEX/SPX000S4																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	04/19/2023	04/19/2024		552,000	4383.02		12,310		23,008		23,008	10,699				2,477		0001
INDEX/SPX 134S1																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/29/2022	07/28/2023		639,000	4560.67	9,074						(28)				885		0001
INDEX/SPX000S9																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	08/29/2022	08/29/2023		327,000	4351.04	7,946						(180)				663		0001
INDEX/SPX000S1																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	03/15/2023	03/15/2024		950,000	3891.93		10,260		14,183		14,183	3,923				4,001		0001
INDEX/SPX 134S1																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	08/19/2022	08/18/2023		440,000	4465.27	12,936						(69)				806		0001
INDEX/SPX 131S9																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/20/2023	06/20/2024		539,000	4388.71		6,091		6,318		6,318	227				2,662		0001
INDEX/SPX000S1																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/22/2023	06/21/2024		504,000	4381.89		5,594		5,756		5,756	162				2,492		0001
INDEX/SPX 133S0																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/20/2023	06/18/2024		1,265,000	100		33,396		34,563		34,563	1,167				6,229		0001
INDEX/SPX 131S4																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/21/2023	06/21/2024		1,561,000	100		40,898		42,505		42,505	1,607				7,719		0001
INDEX/SPX 133S2																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	06/26/2023	06/26/2024		1,590,000	100		42,294		44,504		44,504	2,210				7,917		0001
INDEX/SPX 131S8																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	08/17/2022	08/17/2023		570,000	4699.9	7,990						(20)				1,034		0001
INDEX/SPX000S1																						

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Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/12/2023	06/12/2024		507,000	489.4		913		1,245		1,245	333					2,475		0001
INDE/SPX1130S3																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/30/2023	07/01/2024		482,000	5064.53		771		964		964	192					2,417		0001
INDE/SPXJ130S9																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	05/30/2023	05/28/2024		740,000	100		21,682		24,476		24,476	2,794					3,334		0001
INDE/SPX113R8R																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	03/06/2023	03/05/2024		360,000	4410.75		5,256		8,133		8,133	2,877					1,487		0001
INDE/SPX11363B																							
Purchased Call/Citi																							
Dynamic Asset Detector																							
5 ER Index/CD040K81																							
Purchased Call/Citi																							
Dynamic Asset Detector																							
5 ER Index/CD040M63																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	03/21/2025		67,984	212.77	1,780		2,358		2,358	1,175					447		0001	
INDE/SPXJ130E																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	05/09/2025		88,832	210.3	2,405			3,710		3,710	1,779				606		0001	
INDE/CD040M63																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/16/2023	06/14/2024		440,000	4409.59		4,288		4,360		4,360	92				2,154		0001	
INDE/SPX113I62																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/26/2023	06/25/2024		1,599,000	100		42,533		44,770		44,770	2,237				7,951		0001	
INDE/SPXJ130E																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	06/30/2023	07/01/2024		605,000	4450.38		7,139		7,040		7,040	(98)				3,033		0001	
INDE/SPXJ130E																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	09/07/2022	09/07/2023		1,465,000	4576.85	11,574						(192)				3,185		0001	
INDE/SPXJ130E																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	03/03/2023	03/04/2024		488,000	4367.27		8,882		14,222		14,222	5,341				2,011		0001	
INDE/SPXJ130E																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	08/23/2022	08/23/2023		746,000	4745.98	4,700						(24)				1,435		0001	
INDE/SPXJ130E																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	09/26/2022	09/25/2023		492,000	100	4,133			6,454		6,454	2,072				1,201		0001	
INDE/EURO STOXX 50																							
Price ERP/SPX5003SX																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	09/06/2022	08/24/2023		448,000	100	4,480			7,292		7,292	3,803				870		0001	
INDE/EURO STOXX 50																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS	08/23/2022	08/18/2023		515,000	100	5,974			8,540		8,540	4,909				943		0001	
Price ERP/SPX5013SB																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	08/15/2022	08/14/2023		2,892,000	4297.14	73,222			92,512		92,512	58,938				4,726		0001	
INDE/SPX140580																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	07/05/2022	07/05/2023		2,845,000	3831.39	72,738			134,741		134,741	62,209				1,548		0001	
INDE/SPX14045T																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/04/2022	11/06/2023		263,000	100	5,102			8,021		8,021	2,688				782		0001	
INDE/SPX14068C																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	10/10/2022	10/09/2023		3,419,000	100	74,876			119,995		119,995	36,515				8,993		0001	
INDE/SPX140682																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	03/20/2023	03/18/2024		1,927,000	100	26,366			91,372		91,372	56,686				8,163		0001	
INDE/SPX1407S0																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	08/03/2022	08/02/2023		1,433,000	100	26,367						(1,043)				2,154		0001	
INDE/SPX140583																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/29/2022	11/29/2023		890,000	100	23,585			34,079		34,079	13,254				2,872		0001	
INDE/SPX14068N																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/02/2022	11/02/2023		919,000	100	26,283			41,509		41,509	13,840				2,689		0001	
INDE/SPX140689																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA	EX07DE/VDH4HCF07349	11/27/2023		1,252,000	100	9,265			885		885	(704)				4,013		0001	
INDE/SPX15015A																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA	EX07DE/VDH4HCF07349	11/17/2023		1,156,000	100	15,259			6,528		6,528	(1,558)				3,580		0001	
INDE/SPX15015S																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA	EX07DE/VDH4HCF07349	11/18/2022		636,000	100	4,134			104		104	(572)				1,990		0001	
INDE/SPX15015J																							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.11/11/2022	.11/10/2023	.....	292,000	100	1,927	.....	.....	.....	.....	.....	.....(581)	.....	.....	.....	.....881	.....	0001	
INDE X/SPX150US4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.11/17/2022	.11/17/2023		640,000	100	3,988			36		36	(1,206)					1,982		0001
INDE X/SPX150US6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.12/12/2022	.12/08/2023		2,479,000	100	27,765			18,808		18,808	(723)					8,232		0001
INDE X/SPX150US3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.02/06/2023	.02/02/2024		3,351,000	100	57,302			71,171		71,171	13,869					12,919		0001
INDE X/SPX150US2SE	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.07/19/2022	.07/19/2023		3,031,000	3936.69	88,808			159,213		159,213	82,701					3,468		0001
INDE X/SPX1405SE	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.12/16/2022	.12/18/2023		683,000	3652.36	10,395			16,178		16,178	6,098					2,372		0001
INDE X/SPX150US9	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.12/19/2022	.12/19/2023		448,000	3617.66	7,795			12,323		12,323	4,564					1,538		0001
INDE X/SPX150USC	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.11/28/2022	.11/28/2023		537,000	3963.94	9,129			13,767		13,767	5,581					1,727		0001
INDE X/SPX1406SL	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.11/15/2022	.11/14/2023		1,466,000	100	18,765			23,512		23,512	9,282					4,491		0001
INDE X/SPX1407S9	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.02/07/2023	.02/07/2024		2,827,000	4164		81,962		106,093		106,093	24,131					10,244		0001
INDE X/SPX150US9	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.01/25/2023	.01/24/2024		1,024,000	100		12,186		17,775		17,775	5,590					3,865		0001
INDE X/SPX040KSE	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.11/27/2018	.02/13/2025		254,155	3652.53	16,563			101,355		101,355	39,695					1,621		0001
INDE X/SPX150US3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.01/13/2023	.01/12/2024		2,010,000	3998.09		12,462		17,311		17,311	4,849					7,365		0001
INDE X/SPX150USQ	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.12/21/2022	.12/21/2023		806,000	3678.44	8,947			13,682		13,682	5,176					2,782		0001
INDE X/SPX150US3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.12/29/2022	.12/29/2023		686,000	3949.28	11,888			18,345		18,345	6,644					2,422		0001
INDE X/SPX150USB	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.01/03/2023	.12/29/2023		1,193,000	100		16,225		20,923		20,923	4,698					4,212		0001
INDE X/SPX150USJ	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.01/25/2023	.01/25/2024		901,000	4016.22		5,766		7,673		7,673	1,906					3,409		0001
INDE X/SPX150USK	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.01/25/2023	.01/25/2024		638,000	4016.22		12,122		16,615		16,615	4,493					2,414		0001
INDE X/SPX150USJ	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.11/21/2022	.11/21/2023		392,000	100	2,054			6,279		6,279	5,430					948		0001
INDE X/SPX150US6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.01/26/2023	.01/26/2024		384,000	100		2,918		3,644		3,644	725					1,456		0001
INDE X/SPX150US9I	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.12/02/2022	.12/04/2023	.....	605,000	100	4,538	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
INDE X/SPX150US3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.11/25/2022	.11/24/2023		440,000	100	3,520			949		949	529					1,396		0001
INDE X/SPX150US6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ØRED SUI S FB USA .. EX07DEVDH4H0FF07349	.11/30/2022	.11/30/2023		574,000	100	4,649			339		339	150					1,858		0001
INDE X/SPX1502SZ																						0001	
Purchased Call/SP																							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX150/5C	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	01/20/2023	01/22/2024		880,000	100		5,607		11,527		11,527	5,920				3,343		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROK6P83	05/16/2023	05/13/2024		560,000	100		6,160		6,945		6,945	785				2,614		0001
Price EUR/SPED0315E	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	01/09/2023	01/09/2024		536,000	100		3,859		3,330		3,330	(529)				1,949		0001
INDEX/SPX150/SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROK6P83	03/06/2023	02/23/2024		413,000	100		5,163		5,989		5,989	827				1,667		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	12/29/2022	12/29/2023		231,000	100	1,571			2,083		2,083	566				816		0001
Price EUR/SPED0315E	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	06/20/2023	06/20/2024		465,000	100		4,960		4,771		4,771	(189)				2,247		0001
INDEX/SPX250/6SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROK6P83	07/25/2022	07/21/2023		494,000	100	6,175			8,595		8,595	3,361				592		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	12/01/2022	12/01/2023		276,000	100	2,236						(64)				896		0001
Price EUR/SPED0048S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21G119DL70XMK3ZE78	02/28/2023	02/16/2024		406,000	100		5,803		6,930		6,930	1,127				1,973		0001
Purchased Call/S&P 500 INDEX/SPX150/5Z	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	12/08/2022	12/08/2023		269,000	100	1,749			2,400		2,400	935				893		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUISPUBMPROK6P83	06/26/2023	06/06/2024		399,000	100		5,027		4,904		4,904	(123)				1,381		0001
Price EUR/SPED0315E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570Z0Z1ZF321IEFA76	03/21/2023	03/21/2024		426,000	100		11,928		15,155		15,155	3,227				1,915		0001
INDEX/SPX140/50	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	01/25/2023	01/25/2024		322,000	100		2,351		4,488		4,488	2,137				1,218		0001
Purchased Call/S&P 500 INDEX/SPX150/SI	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	02/06/2023	02/06/2024		376,000	100		2,970		4,886		4,886	1,916				1,463		0001
Price EUR/SPED0315E	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	06/26/2023	06/26/2024		554,000	4328.82		9,252		9,860		9,860	609				2,759		0001
INDEX/SPX250/6SO	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	02/10/2023	02/09/2024		390,000	100		3,003		523		523	(2,480)				1,528		0001
Purchased Call/S&P 500 INDEX/SPX150/2Y	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	08/02/2022	08/02/2023		394,000	100	2,876			11,364		11,364	(189)				592		0001
Purchased Call/S&P 500 INDEX/SPX250/05T	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	02/22/2023	02/22/2024		454,000	3991.05		8,354				11,364	3,010				1,829		0001
Purchased Call/S&P 500 INDEX/SPX150/S3	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	12/30/2022	12/29/2023		272,000	100	1,904			2,457		2,457	652				960		0001
Price EUR/SPED0315E	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	12/30/2022	01/02/2024		181,000	100	1,738			2,369		2,369	860				646		0001
INDEX/SPX150/SA	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	07/18/2022	07/18/2023		335,000	100	2,513						(93)				372		0001
Purchased Call/S&P 500 INDEX/SPX150/P82	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	07/25/2022	07/25/2023		406,000	100	3,004						(164)				531		0001
Price EUR/SPED0315E	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	07/29/2022	07/31/2023		468,000	100	2,761						(165)				682		0001
INDEX/SPX150/PP8	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	08/04/2022	08/04/2023		454,000	100	2,860						(244)				703		0001
Purchased Call/S&P 500 INDEX/SPX150/PT	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	02/08/2023	02/08/2024		1,253,000	4117.86		8,145		10,228		10,228	2,083				4,997		0001
Purchased Call/S&P 500 INDEX/SPX150/2A	FixedAnnuityHedge	N/A	Equity/Index	CPED SUIS FB USA .. EX07DEVDH4H0FF07349	07/18/2022	07/18/2023		631,000	3980.85	3,723			6,272		6,272	2,510				701		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX150030	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	07/12/2022	07/10/2023		555,000	100	3,164						(49)				469		0001
Purchased Call/S&P 500 INDEX/SPX150030	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	08/15/2022	08/15/2023		351,000	100	2,457						(239)				623		0001
Purchased Call/S&P 500 INDEX/SPX150034	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	08/19/2022	08/21/2023		555,000	100	4,392						(457)				1,049		0001
Purchased Call/S&P 500 INDEX/SPX15023M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	02/08/2023	02/08/2024		949,000	4117.86		3,909		4,955		4,955	1,046				1,364		0001
Purchased Call/S&P 500 INDEX/SPX150P34	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	07/18/2022	07/18/2023		548,000	3830.85	5,644			9,529		9,529	4,029				608		0001
Purchased Call/S&P 500 INDEX/SPX15003V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	09/08/2022	09/08/2023		497,000	4006.18	5,020			8,172		8,172	3,722				1,088		0001
Purchased Call/S&P 500 INDEX/SPX15003M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	08/30/2022	08/30/2023		506,000	100	3,491						(612)				1,034		0001
Purchased Call/S&P 500 INDEX/SPX1523R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNITRUST BANKS INC	12/05/2022	12/01/2023		1,136,186	34430	27,339			4,707		4,707	(14,244)				3,690		0001
Purchased Call/S&P 500 INDEX/SPX1500S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	12/16/2022	12/15/2023		945,000	100	2,174			3,130		3,130	1,134				1,170		0001
Purchased Call/S&P 500 INDEX/SPX150T90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	10/26/2022	10/26/2023		716,000	3830.6	7,088			11,685		11,685	4,466				2,036		0001
Purchased Call/S&P 500 INDEX/SPX15003M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	09/08/2022	09/08/2023		317,000	4006.18	5,072			8,296		8,296	3,862				894		0001
Purchased Call/S&P 500 INDEX/SPX150T9N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	11/04/2022	11/06/2023		1,267,000	3770.55	6,969			11,273		11,273	4,035				3,766		0001
Purchased Call/S&P 500 INDEX/SPX150T91	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	10/26/2022	10/26/2023		535,000	3830.6	8,346			13,925		13,925	5,423				1,321		0001
Purchased Call/S&P 500 INDEX/SPX15003X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	01/13/2023	01/16/2024		172,000	100		1,496		2,016		2,016	519				637		0001
Purchased Call/S&P 500 INDEX/SPX250650	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	06/23/2023	06/21/2024		468,000	4948.33		5,101		5,397		5,397	295				2,314		0001
Purchased Call/S&P 500 INDEX/SPX150P90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	08/01/2022	08/01/2023		352,000	100	2,288						(150)				321		0001
Purchased Call/S&P 500 INDEX/SPX150T9E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	11/02/2022	11/02/2023		739,000	100	4,434						(197)				2,162		0001
Purchased Call/S&P 500 INDEX/SPX2500S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	02/10/2023	02/09/2024		1,163,000	4090.46		12,328		16,200		16,200	3,872				4,555		0001
Purchased Call/S&P 500 INDEX/SPX15T9T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNITRUST BANKS INC	07/14/2022	07/13/2023		2,277,186	30773	54,437			113,539		113,539	22,978				2,149		0001
Purchased Call/S&P 500 INDEX/SPX150P9E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	07/25/2022	07/21/2023		472,000	100	2,690						(142)				566		0001
Purchased Call/S&P 500 INDEX/SPX150P90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	09/21/2022	09/21/2023		540,000	100	4,212			12,457		12,457	10,946				1,288		0001
Purchased Call/S&P 500 INDEX/SPX25023C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	03/23/2023	03/22/2024		439,000	100		2,985		7,285		7,285	4,300				1,874		0001
Purchased Call/S&P 500 INDEX/SPX61503C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNITRUST BANKS INC	12/27/2022	12/22/2023		1,162,138	33204	30,855			29,468		29,468	1,600				4,023		0001
Purchased Call/S&P 500 INDEX/SPX61563R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNITRUST BANKS INC	06/27/2023	06/27/2024		3,379,000	4378.41		101,032		105,918		105,918	4,886				16,849		0001
Purchased Call/S&P 500 INDEX/SPX25008S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	02/22/2023	02/22/2024		459,000	4216.54		12,961		23,337		23,337	10,376				1,945		0001
Purchased Call/S&P 500 INDEX/SPX150036	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	08/19/2022	08/21/2023		357,000	100	2,892			4,066		4,066	2,344				674		0001
Purchased Call/S&P 500 INDEX/SPX25023K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	03/24/2023	03/22/2024		620,000	100		4,712		9,092		9,092	4,380				2,646		0001
Purchased Call/S&P 500 INDEX/SPX250334	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA .. EX07DEVDH4H0FF07349	04/05/2023	04/05/2024		306,000	100		2,142		4,300		4,300	2,158				1,340		0001

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

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	CITIBANK NA E570Z0ZIFR7321IEFA76	11/30/2022	11/30/2023		1,119,000	100	33,662			46,963		46,963	20,076				3,622		0001
INDE/SPX406S0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	08/05/2022	08/04/2023		1,384,000	100	18,180						(1,311)				2,994		0001
INDE/SPX150PSU																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	09/12/2022	09/08/2023		2,671,000	100	27,511						(4,351)				5,949		0001
INDE/SPX150R92																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	11/04/2022	11/03/2023		687,000	370.55	10,786			18,265		18,265	6,743				2,016		0001
INDE/SPX150S3H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	01/30/2023	01/26/2024		2,182,000	100		24,220		37,191		37,191	12,371				8,275		0001
INDE/SPX150S1T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P0J8PH1GCT1YBU11	07/17/2022	07/17/2023		2,343,000	3830.85	60,449			107,297		107,297	48,268				2,538		0001
INDE/SPX721SX																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P0J8PH1GCT1YBU11	05/10/2023	05/10/2024		1,683,000	4137.64		46,050		56,923		56,923	10,674				7,864		0001
INDE/SPX82PSU																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	WELLS FARGO CO K91H1D8PFIW10JFXT09	12/13/2018	08/15/2025		212,500	3871.3	14,788			93,212		93,212	34,027				1,560		0001
INDE/SPX500PSJ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	02/23/2023	02/23/2024		424,000	100		3,265		4,378		4,378	1,113				1,712		0001
INDE/SPX2500S9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	08/25/2022	08/25/2023		517,000	100	4,136						(457)				1,013		0001
INDE/SPX1500S0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P0J8PH1GCT1YBU11	07/18/2022	07/17/2023		2,669,000	3830.85	90,947			164,195		164,195	76,102				3,096		0001
INDE/SPX721S1T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNAMST BANKS INC IY0UBGJW1918KCS06	05/09/2023	10/24/2023		3,397,500	3940		49,725		12,864		12,864	(36,861)				11,288		0001
INDE/SPX815S90																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	09/30/2022	09/29/2023		297,000	100	2,287			2,856		2,856	775				741		0001
INDE/SPX150S81																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	08/10/2022	08/10/2023		332,000	100	2,556						(270)				556		0001
INDE/SPX150P3X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	09/14/2022	09/14/2023		437,000	100	3,365						(704)				397		0001
INDE/SPX150R94																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNAMST BANKS INC IY0UBGJW1918KCS06	06/12/2023	06/11/2024		1,422,825	33877		40,178		41,022		41,022	844				6,336		0001
INDE/SPX815S9Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	08/18/2022	08/18/2023		441,000	100	3,660						(381)				808		0001
INDE/SPX150S32																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	07/29/2022	07/28/2023		560,000	100	4,088						(216)				776		0001
INDE/SPX150P90																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES71P0J8PH1GCT1YBU11	08/01/2022	07/31/2023		3,123,000	100	87,612			135,396		135,396	75,534				4,559		0001
INDE/SPX8210S2																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	08/28/2022	08/28/2023		451,000	100	3,563						(478)				907		0001
INDE/SPX1500S6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNAMST BANKS INC IY0UBGJW1918KCS06	06/20/2023	06/18/2024		2,749,930	34299		70,971		70,542		70,542	(429)				13,511		0001
INDE/SPX1501SX																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	01/31/2023	01/31/2024		476,000	4357.89		8,711		8,113		8,113	(597)				1,827		0001
INDE/SPX150S38																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	09/27/2022	09/27/2023		428,000	100	2,888						(524)				1,057		0001
INDE/SPX150S3Y																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	07/18/2022	07/14/2023		1,251,000	100	19,265						(607)				1,225		0001
INDE/SPX1500S9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	08/23/2022	08/23/2023		357,000	100	3,035						(311)				687		0001
INDE/SPX1500P9																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	08/31/2022	08/31/2023		359,000	100	2,585						(456)				740		0001
INDE/SPX150P48																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORED SUIS FB USA EX07DEVDH4H0FF07349	07/20/2022	07/20/2023		503,000	3959.9	5,161			8,708		8,708	4,167				589		0001
INDE/SPX815S3L																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNAMST BANKS INC IY0UBGJW1918KCS06	04/03/2023	03/28/2024		1,397,125	4109		60,259		93,253		93,253	32,994				8,620		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	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	08/26/2022	09/25/2023		1,432,000	4057.66	14,883			23,615		23,615	11,641				2,805		0001
INDEX/SP15003H																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	07/08/2022	07/10/2023		1,409,000	3898.38	36,352			65,353		65,353	32,490				1,166		0001
INDEX/SP12K3E																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	03/23/2023	03/22/2024		750,000	3948.72		11,700		16,255		16,255	4,555				3,201		0001
INDEX/SP12503F																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	09/08/2022	09/08/2023		281,000	100	2,501						(207)				459		0001
INDEX/SP1503JH																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	08/26/2022	08/28/2023		486,000	4057.66	5,054			8,000		8,000	3,831				977		0001
INDEX/SP15003J																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	09/16/2022	09/15/2023		475,000	100	3,515			5,216		5,216	2,068				1,091		0001
INDEX/SP150RRE																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	07/25/2022	07/21/2023		298,000	100	1,877						(95)				357		0001
INDEX/SP150P9F																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	07/28/2022	07/28/2023		363,000	100	2,259						(124)				489		0001
INDEX/SP150P9N																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	11/21/2022	11/21/2023		523,000	3949.94	3,138			4,703		4,703	1,883				1,643		0001
INDEX/SP1404S																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK WA	07/05/2022	07/03/2023		3,004,000	3831.39	92,523			172,577		172,577	81,040				1,362		0001
INDEX/SP1404S																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	09/22/2022	09/22/2023		478,000	100	3,155			45		45	(236)				1,147		0001
INDEX/SP150G9T																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	11/21/2022	11/21/2023		545,000	3949.94	5,614			8,546		8,546	3,443				1,712		0001
INDEX/SP15003V																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	12/16/2022	12/15/2023		648,000	3952.36	12,053			18,873		18,873	7,169				2,198		0001
INDEX/SP15003G																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK WA	07/12/2022	07/12/2023		3,075,000	3818.8	89,175			160,889		160,889	72,882				2,788		0001
INDEX/SP140586																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	10/27/2022	10/27/2023		427,000	100	2,776						(259)				1,219		0001
INDEX/SP150033																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	11/23/2022	11/22/2023		485,000	100	3,201						(250)				1,528		0001
INDEX/SP15003Z																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	01/17/2023	01/17/2024		411,000	3990.97		3,041		4,246		4,246	1,205				1,525		0001
INDEX/SP15003Z																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	12/05/2022	12/05/2023		326,000	3995.84	5,249			7,812		7,812	3,176				1,072		0001
INDEX/SP150030																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	11/11/2022	11/10/2023		254,000	100	1,854			2,636		2,636	1,071				767		0001
INDEX/SP150037																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	01/17/2023	01/17/2024		556,000	3990.97		6,783		9,529		9,529	2,746				2,063		0001
INDEX/SP150030																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	11/02/2022	11/01/2023		1,066,000	100	16,416			9,446		9,446	2,922				3,107		0001
INDEX/SP15003D																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	12/15/2022	12/15/2023		478,000	3895.75	7,648			11,682		11,682	4,520				1,821		0001
INDEX/SP15003A																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	11/10/2022	11/10/2023		395,000	100	2,528						(1,141)				1,192		0001
INDEX/SP150032																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	12/30/2022	12/29/2023		816,000	100	7,589			18,581		18,581	12,187				2,881		0001
INDEX/SP150035																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	12/16/2022	12/16/2023		234,000	100	1,474			2,122		2,122	769				801		0001
INDEX/SP15003J																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNAMST BANKS INC	06/05/2023	06/04/2024		1,147,934	33763		29,877		33,970		33,970	4,093				5,540		0001
INDEX/SP15058M																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/22/2023	05/21/2024		1,203,359	33427		32,427		38,568		38,568	6,141				5,686		0001
INDEX/SP15058E																						0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ORF SUI5 FB USA	05/11/2023	05/10/2024		483,000	100		4,057		6,149		6,149	2,092				2,243		0001
INDEX/SP12505S3																						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/SPX250S58	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	05/12/2023	05/13/2024		389,000	100		3,579		5,306		5,306	1,727					1,815	0001	
Purchased Call/S&P 500 INDEX/SPX1406S9I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0Z1ZF327IEFA76	01/09/2023	01/09/2024		406,000	100		10,515		15,014		15,014	4,498					1,476	0001	
Purchased Call/S&P 500 INDEX/SPX6155SJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	IYOOJBSJW9T8KCSX06	05/30/2023	05/28/2024		1,224,454	33093		32,153		42,263		42,263	10,110					5,848	0001	
Purchased Call/S&P 500 INDEX/SPX150R8Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	09/23/2022	09/25/2023		549,000	100	3,514			1,057		1,057	439					1,340	0001	
Purchased Call/S&P 500 INDEX/SPX2503S5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	04/20/2023	04/19/2024		376,000	100		3,384		6,081		6,081	2,697					1,687	0001	
Purchased Call/S&P 500 INDEX/SPX2504S5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	04/24/2023	04/24/2024		448,000	100		3,226		4,053		4,053	827					2,027	0001	
Purchased Call/S&P 500 INDEX/SPX150I94	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	01/18/2023	01/18/2024		809,000	3928.86		14,805		21,375		21,375	6,570					3,009	0001	
Purchased Call/S&P 500 INDEX/SPX6211SR	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI 6C71XBU11	08/10/2022	08/10/2023		1,353,000	4210.24	40,184			59,886		59,886	37,372					2,267	0001	
Purchased Call/S&P 500 INDEX/SPX1405S4	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0Z1ZF327IEFA76	07/11/2022	07/10/2023		2,230,000	3854.43	59,764			107,880		107,880	50,788					1,846	0001	
Purchased Call/S&P 500 INDEX/SPX150I93	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	01/06/2023	01/05/2024		219,000	100		1,402		1,954		1,954	552					788	0001	
Purchased Call/S&P 500 INDEX/SPX721VSJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI 6C71XBU11	07/15/2022	07/17/2023		286,000	100	6,794			10,832		10,832	4,516					322	0001	
Purchased Call/S&P 500 INDEX/SPX150I90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	01/27/2023	01/26/2024		1,404,000	4070.56		8,845		11,742		11,742	2,897					5,325	0001	
Purchased Call/S&P 500 INDEX/SPX150S83	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	09/26/2022	09/22/2023		2,730,000	100	42,861			81,815		81,815	46,951					6,548	0001	
Purchased Call/S&P 500 INDEX/SPX150R8I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	09/20/2022	09/20/2023		546,000	100	3,562											1,299	0001	
Purchased Call/S&P 500 INDEX/SPX150I9V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	01/30/2023	01/30/2024		342,000	4017.77		4,070		5,486		5,486	1,416					1,309	0001	
Purchased Call/S&P 500 INDEX/SPX150Z96	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	02/06/2023	02/06/2024		858,000	4111.08		5,491		7,031		7,031	1,540					3,338	0001	
Purchased Call/S&P 500 INDEX/SPX1407SH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0Z1ZF327IEFA76	03/08/2023	03/08/2024		1,792,000	3992.01		53,581		74,052		74,052	20,471					7,445	0001	
Purchased Call/S&P 500 INDEX/SPX150031	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	08/26/2022	08/25/2023		881,000	4057.66	10,964			17,544		17,544	8,867					1,334	0001	
Purchased Call/S&P 500 INDEX/SPX150ISJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	01/13/2023	01/12/2024		800,000	3999.09		9,680		13,688		13,688	4,018					2,931	0001	
Purchased Call/S&P 500 INDEX/SPX2500S5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	02/13/2023	02/09/2024		1,815,000	100		32,489		21,005		21,005	(11,483)					7,109	0001	
Purchased Call/S&P 500 INDEX/SPX150I96	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	01/19/2023	01/19/2024		462,000	100		3,881		3,677		3,677	(203)					1,723	0001	
Purchased Call/S&P 500 INDEX/SPX150I90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	01/13/2023	01/12/2024		614,000	100		4,666		16		16	(4,051)					2,250	0001	
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPED003S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG19BL770XHC3ZE78	11/15/2022	11/06/2023		478,000	100	6,071			7,812		7,812	2,826					1,421	0001	
Purchased Call/S&P 500 INDEX/SPX615286	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/21/2023	02/16/2024		1,116,281	33827		25,783		24,157		24,157	(1,626)					4,440	0001	
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPED004S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 2IG19BL770XHC3ZE78	12/12/2022	11/22/2023		386,000	100	4,514			6,094		6,094	2,829					1,248	0001	
Purchased Call/S&P 500 INDEX/SPX150Z90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	01/31/2023	01/31/2024		179,000	100		1,468		1,809		1,809	341					687	0001	
Purchased Call/S&P 500 INDEX/SPX2504SP	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ... EX07DEVDH4H0FF07349	05/04/2023	05/03/2024		1,337,000	4061.22		8,156		10,667		10,667	2,511					6,141	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	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.12/01/2022	.12/01/2023	...	3,134,000	100	88,635	...	...	94,545	...	94,545	40,239	...	...	...	10,178	...	0001
INDEX/SPX14069P	...	...	...	SUNFIREST BANKS INC	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	1Y0UB6JJIY918IKCS06	.06/26/2023	.06/25/2024	...	2,332,000	4328.82	...	68,328	...	73,825	...	73,825	5,497	...	...	...	11,596	...	0001
INDEX/SPX816690	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	QRED SUIS FB USA ... EX07DEVDH4H0FF07349	.09/28/2022	.09/27/2023	...	1,943,000	100	25,138	...	...	35,825	...	35,825	20,649	...	...	...	4,057	...	0001
INDEX/SPX15058B	...	...	...	SUNFIREST BANKS INC	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	1Y0UB6JJIY918IKCS06	.06/26/2023	.06/26/2024	...	2,137,000	4328.82	...	62,614	...	67,617	...	67,617	5,003	...	...	...	10,641	...	0001
INDEX/SPX81669P	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH16C71YBU11	.09/01/2022	.07/28/2023	...	3,170,000	100	34,553	...	...	...	...	...	(1,674)	...	...	...	4,380	...	0001
INDEX/SPX82108H	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	QRED SUIS FB USA ... EX07DEVDH4H0FF07349	.09/30/2022	.09/29/2023	...	297,000	100	2,079	...	...	715	...	715	69	...	...	...	741	...	0001
INDEX/SPX15058B	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH16C71YBU11	.10/31/2022	.10/30/2023	...	2,900,000	3871.98	91,640	...	...	154,304	...	154,304	64,512	...	...	...	8,383	...	0001
INDEX/SPX82188B	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH16C71YBU11	.10/31/2022	.10/31/2023	...	2,089,000	3871.98	67,475	...	...	113,810	...	113,810	47,625	...	...	...	6,063	...	0001
INDEX/SPX82188C	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.09/19/2022	.09/15/2023	...	1,614,000	100	21,143	...	...	...	...	...	(4,772)	...	...	...	3,707	...	0001
INDEX/SPX14069P	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.11/07/2022	.11/03/2023	...	2,836,000	100	27,678	...	...	30,430	...	30,430	13,321	...	...	...	7,744	...	0001
INDEX/SPX14069B	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH16C71YBU11	.09/19/2022	.09/15/2023	...	1,941,812	30822	47,463	...	...	95,915	...	95,915	24,579	...	...	...	4,469	...	0001
INDEX/SPX82149N	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	QRED SUIS FB USA ... EX07DEVDH4H0FF07349	.09/30/2022	.10/02/2023	...	476,000	100	3,142	...	...	...	...	...	(187)	...	...	...	1,208	...	0001
INDEX/SPX15058H	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ... 11EBW80U0E0V14H8R04	.04/20/2023	.04/15/2024	...	384,000	100	4,224	...	...	4,532	...	4,532	308	...	...	...	1,711	...	0001
INDEX/EURO STOXX 50	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Price EUR/SPED000487	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	QRED SUIS FB USA ... EX07DEVDH4H0FF07349	.06/01/2023	.05/31/2024	...	195,000	100	1,346	...	...	1,473	...	1,473	128	...	...	...	935	...	0001
INDEX/SPX250690	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH16C71YBU11	.08/10/2022	.08/10/2023	...	472,000	100	13,499	...	...	19,707	...	19,707	11,619	...	...	...	791	...	0001
INDEX/SPX82118S	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	QRED SUIS FB USA ... EX07DEVDH4H0FF07349	.02/17/2023	.02/16/2024	...	226,000	100	...	1,672	...	844	...	844	(829)	...	...	...	899	...	0001
INDEX/SPX250091	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.05/01/2023	.04/30/2024	...	1,747,012	4169	...	60,202	...	73,156	...	73,156	12,954	...	...	...	7,985	...	0001
INDEX/SPX14075X	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.12/19/2022	.12/18/2023	...	2,888,000	100	81,730	...	...	122,431	...	122,431	41,948	...	...	...	9,884	...	0001
INDEX/SPX140690	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.01/23/2023	.01/19/2024	...	2,282,000	100	...	38,109	...	106,459	...	106,459	68,350	...	...	...	8,509	...	0001
INDEX/SPX140795	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.02/06/2023	.02/06/2024	...	1,555,000	4111.08	...	48,827	...	64,367	...	64,367	15,940	...	...	...	6,050	...	0001
INDEX/SPX140797	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	QRED SUIS FB USA ... EX07DEVDH4H0FF07349	.07/12/2022	.07/07/2023	...	407,000	100	3,012	...	...	...	...	...	(36)	...	...	...	282	...	0001
INDEX/SPX15003M	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8PH16C71YBU11	.10/18/2022	.10/18/2023	...	1,409,000	3719.98	44,243	...	...	78,837	...	78,837	28,960	...	...	...	3,867	...	0001
INDEX/SPX821796	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.01/17/2023	.01/12/2024	...	1,253,000	100	...	23,431	...	16,526	...	16,526	(6,905)	...	...	...	4,591	...	0001
INDEX/SPX14069Z	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	.02/13/2023	.02/09/2024	...	481,000	100	5,647	...	...	6,734	...	6,734	1,087	...	...	...	1,923	...	0001
Price EUR/SPED000494	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.04/10/2023	.04/09/2024	...	1,355,000	100	14,092	...	...	30,950	...	30,950	16,858	...	...	...	5,976	...	0001
INDEX/SPX14079H	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E570Z0ZIZFF321IEFA76	.02/14/2023	.02/13/2025	...	1,171,000	100	...	43,210	...	40,270	...	40,270	(2,940)	...	...	...	7,469	...	0001
INDEX/SPX14079C	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	QRED SUIS FB USA ... EX07DEVDH4H0FF07349	.05/19/2023	.05/21/2024	...	668,000	100	...	5,676	...	7,853	...	7,853	2,177	...	...	...	3,119	...	0001
INDEX/SPX250581	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

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 Cost of Un-discounted Premium (Received) Paid	Current Year 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/SPX19J55	FixedAnnuity hedge	N/A	Equity/Index	SUNFRAST BANKS INC	07/25/2022	07/21/2023		1,594,965	31899	40,714			50,511		50,511	5,406				1,913		0001
Purchased Call/S&P 500 INDEX/SPX21480	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	09/19/2022	09/15/2023		2,047,000	100	7,983						(2,718)				4,701		0001
Purchased Call/S&P 500 INDEX/SPX14079Y	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	05/01/2023	04/30/2024		2,566,400	4169		108,040		132,950		132,950	24,910				11,739		0001
Purchased Call/S&P 500 INDEX/SPX140683	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	10/10/2022	10/10/2023		253,000	100	6,829			11,019		11,019	3,351				666		0001
Purchased Call/S&P 500 INDEX/SPX25058R	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	05/26/2023	05/28/2024		487,000	100		5,260		6,234		6,234	974				2,336		0001
Purchased Call/S&P 500 INDEX/SPX25066G	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	06/16/2023	06/18/2024		300,000	100		2,160		2,087		2,087	(73)				1,477		0001
Purchased Call/S&P 500 INDEX/SPX19J56	FixedAnnuity hedge	N/A	Equity/Index	SUNFRAST BANKS INC	09/01/2022	08/31/2023		1,827,605	31510	47,621			89,244		89,244	30,061				3,766		0001
Purchased Call/S&P 500 INDEX/SPX150230	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	02/09/2023	02/09/2024		350,000	4357		7,385		6,549		6,549	(836)				1,371		0001
Purchased Call/S&P 500 INDEX/SPX15019P	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	01/13/2023	01/12/2024		404,000	100		3,394		834		834	(2,560)				1,480		0001
Purchased Call/S&P 500 INDEX/SPX25058G	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	05/19/2023	05/17/2024		534,000	100		4,592		6,056		6,056	1,463				2,506		0001
Purchased Call/S&P 500 INDEX/SPX15015R	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	01/13/2023	01/16/2024		615,000	100		4,244		2,259		2,259	(1,964)				2,276		0001
Purchased Call/S&P 500 INDEX/SPX15015Y	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	01/31/2023	01/31/2024		514,000	100		4,420		4,261		4,261	(159)				1,972		0001
Purchased Call/S&P 500 INDEX/SPX140686	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	10/24/2022	10/24/2023		462,000	100	12,844			20,893		20,893	7,270				1,302		0001
Purchased Call/S&P 500 INDEX/SPX25068R	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	06/08/2023	06/07/2024		470,000	100		4,794		4,807		4,807	13				2,278		0001
Purchased Call/S&P 500 INDEX/SPX17J23U	FixedAnnuity hedge	N/A	Equity/Index	SUNFRAST BANKS INC	12/19/2022	12/15/2023		1,119,236	32920	27,435			37,718		37,718	9,427				3,797		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	01/30/2023	01/18/2024		466,000	100		6,105		7,575		7,575	1,470				1,733		0001
Price ERP/SPED00493	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS	07/14/2022	07/13/2023		596,000	100	6,914			10,401		10,401	3,871				562		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	03/14/2023	03/12/2024		426,000	100		3,067		8,112		8,112	5,044				1,784		0001
Purchased Call/S&P 500 INDEX/SPX250285	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	02/21/2023	02/21/2024		889,000	3997.34		9,799		13,213		13,213	3,413				3,614		0001
Purchased Call/S&P 500 INDEX/SPX250030	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	06/29/2023	06/28/2024		470,000	100		4,559		4,737		4,737	178				2,347		0001
Purchased Call/S&P 500 INDEX/SPX25068S	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	09/27/2022	09/27/2023		467,000	100	12,749			20,775		20,775	6,533				1,153		0001
Purchased Call/S&P 500 INDEX/SPX14079Y	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	04/10/2023	04/08/2024		1,870,000	100		31,042		68,095		68,095	37,053				8,233		0001
Purchased Call/S&P 500 INDEX/SPX25003N	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	02/21/2023	02/21/2024		410,000	100		3,690		9,721		9,721	6,031				1,548		0001
Purchased Call/S&P 500 INDEX/SPX150P9M	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	07/27/2022	07/27/2023		602,000	100	3,311						(162)				819		0001
Purchased Call/S&P 500 INDEX/SPX250090	FixedAnnuity hedge	N/A	Equity/Index	CPED SUIS FB USA	02/10/2023	02/09/2024		2,006,000	4080.46		12,638		16,520		16,520	3,882				7,857		0001
Purchased Call/S&P 500 INDEX/SPX14068J	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/10/2022	11/02/2023		294,000	100	9,437			13,418		13,418	4,474				860		0001
Purchased Call/S&P 500 INDEX/SPX14068M	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/23/2022	11/24/2023		655,000	100	19,388			27,687		27,687	11,431				2,078		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 (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	ORF SUIS FB USA ...	12/05/2022	12/05/2023		988,000	3989.84	5,632			8,268		8,268	3,323				3,320		0001
INDEX/SP1500SR																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	06/30/2023	06/28/2024		557,000	100	5,904			4,324		4,324	(1,580)				2,781		0001
INDEX/SP2506ST																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	10/17/2022	10/13/2023		3,395,000	100	30,216						(13,494)				9,105		0001
INDEX/SP2626SU																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	09/16/2022	09/18/2023		688,000	3873.33	10,755			18,085		18,085	7,577				1,564		0001
INDEX/SP1509RD																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	11/18/2022	11/17/2023		1,258,000	3865.34	12,957			19,688		19,688	8,007				3,895		0001
INDEX/SP150JSM																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	01/18/2023	01/18/2024		538,000	100	4,465			4,287		4,287	(179)				2,001		0001
INDEX/SP1500S1																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CAN IMPERIAL BK ...	04/20/2023	04/19/2024		381,000	100	4,420			5,025		5,025	606				1,710		0001
INDEX/EURO STOXX 50																						
Price EUR/SPED00486																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	02/17/2023	02/16/2024		388,000	100	2,832			3,555		3,555	723				1,543		0001
INDEX/SP2500SK																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	09/19/2022	09/15/2023		1,233,000	100	16,882						(15,539)				2,832		0001
INDEX/SP1509RK																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	03/08/2023	03/08/2024		2,221,000	3982.01	54,637			74,946		74,946	20,309				9,227		0001
INDEX/SP1407SG																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	10/07/2022	10/06/2023		382,000	100	2,750			3,461		3,461	725				890		0001
INDEX/SP1500SK																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	12/16/2022	12/15/2023		1,340,138	3896	39,618			83,586		83,586	45,468				4,546		0001
INDEX/SP2626SU																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	02/22/2023	02/22/2024		178,000	100	1,460			1,886		1,886	436				717		0001
INDEX/SP2500SU																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	07/25/2022	07/24/2023		440,000	100	2,200						(132)				564		0001
INDEX/SP150PFS																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	08/19/2022	08/18/2023		633,000	100	5,001						(505)				1,160		0001
INDEX/SP1500S3																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	07/21/2022	07/20/2023		2,235,000	100	12,069						(666)				2,616		0001
INDEX/SP150PFS																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	03/13/2023	03/13/2024		475,000	100	3,183			6,297		6,297	3,114				1,993		0001
INDEX/SP2501SY																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	08/29/2022	08/29/2023		338,000	100	2,670						(400)				885		0001
INDEX/SP1500S3L																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	08/19/2022	08/18/2023		481,000	100	3,535			4,934		4,934	2,855				900		0001
INDEX/SP1500S5																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	07/18/2022	07/14/2023		1,474,000	100	16,509						(408)				1,443		0001
INDEX/SP1500S2																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	08/03/2022	08/03/2023		568,000	100	3,465						(281)				867		0001
INDEX/SP150PFS																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	02/15/2023	02/14/2024		1,126,000	100	18,016			8,757		8,757	(9,259)				4,469		0001
INDEX/SP2500S9																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	09/23/2022	09/22/2023		350,000	100	2,625			344		344	(333)				840		0001
INDEX/SP1509RK																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	02/10/2023	02/09/2024		896,000	4080.46				21,445		21,445	5,138				3,510		0001
INDEX/SP2500S2																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	03/28/2023	03/28/2024		249,000	100	1,843			4,382		4,382	2,539				1,075		0001
INDEX/SP2502SP																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	10/24/2022	10/24/2023		514,000	100	3,588						(532)				1,449		0001
INDEX/SP1506SS																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	08/26/2022	08/25/2023		386,000	100	3,144						(412)				779		0001
INDEX/SP15003E																						
Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ORF SUIS FB USA ...	11/17/2022	11/17/2023		614,000	3946.56	5,956			9,107		9,107	3,672				1,901		0001
INDEX/SP15003F																						

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	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	08/16/2022	08/16/2023		463,000	100	3,986						(389)				813		0001
INDE X/SP1500S1																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	08/22/2022	08/22/2023		480,000	100	4,176						(425)				915		0001
INDE X/SP1500S7																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	02/17/2023	02/16/2024		445,000	100		3,283		1,665			(1,628)				1,770		0001
INDE X/SP2500H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	11/04/2022	11/03/2023		1,302,000	3770.55	12,890			21,313		21,313	7,735				3,825		0001
INDE X/SP1500S3																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	07/26/2022	07/26/2023		467,000	100	2,802						(166)				623		0001
INDE X/SP150P91																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	08/24/2022	08/24/2023		477,000	100	3,788						(406)				626		0001
INDE X/SP1500S8																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	09/02/2022	09/05/2023		530,000	100	3,710						(58)				1,135		0001
INDE X/SP1500S9																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	07/25/2022	07/21/2023		2,096,000	100	17,187						(776)				2,514		0001
INDE X/SP150P90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI 6C71XBU11	01/03/2023	01/02/2024		4,638,000	3824.14		106,674		169,322		169,322	62,648				16,554		0001
INDE X/SP2F90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	02/27/2023	02/23/2024		2,453,000	100		31,475		84,081		84,081	52,606				9,928		0001
INDE X/SP2501S4																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	02/27/2023	02/26/2024		1,219,000	100		16,822		44,652		44,652	27,630				4,953		0001
INDE X/SP2601S5																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	07/18/2022	07/14/2023		3,089,000	100	30,370						(818)				3,035		0001
INDE X/SP150P90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	10/07/2022	10/06/2023		360,000	100	2,448			3,361		3,361	1,522				933		0001
INDE X/SP150S8A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	11/25/2022	11/24/2023		373,000	100	2,798			10		10	(261)				1,184		0001
INDE X/SP1500I94																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	04/03/2023	04/03/2024		550,000	100		3,520		4,137		4,137	617				2,400		0001
INDE X/SP2502S7																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	03/28/2023	03/28/2024		570,000	3871.27		3,477		4,751		4,751	1,274				2,460		0001
INDE X/SP150S8F																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	09/30/2022	09/29/2023		373,000	100	2,611			250		250	57				931		0001
INDE X/SP2F91																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI 6C71XBU11	01/03/2023	01/02/2024		2,154,000	3824.14		63,974		103,016		103,016	39,042				7,688		0001
INDE X/SP2F91S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SINTRUST BANKS INC	08/15/2022	08/11/2023		1,924,380	33761	50,198			3		3	(22,160)				3,264		0001
INDE X/SP1719ISJ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	04/21/2023	04/23/2024		489,000	100		4,010		6,510		6,510	2,500				2,209		0001
INDE X/SP2504S0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	04/03/2023	03/28/2024		1,755,000	100		27,240		55,256		55,256	28,017				7,489		0001
INDE X/SP2602S7																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	11/17/2022	11/17/2023		370,000	100	2,479			3,521		3,521	1,378				1,146		0001
INDE X/SP1500JH																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	09/02/2022	09/01/2023		472,000	100	3,965						(663)				980		0001
INDE X/SP1500S0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI 6C71XBU11	01/17/2022	01/12/2024		1,915,564	3899		71,194		103,969		103,969	32,776				7,019		0001
INDE X/SP2F92ISD																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	01/13/2023	01/12/2024		384,000	100		2,071		18		18	(2,053)				1,224		0001
INDE X/SP1500S3																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI 6C71XBU11	09/06/2022	09/01/2023		2,013,000	100	9,864						(2,514)				4,182		0001
INDE X/SP2F92ISZ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUI S FB USA ... EX07DEVDH4H0FF07349	10/31/2022	10/31/2023		365,000	100	2,592						(126)				1,059		0001
INDE X/SP150TSA																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SINTRUST BANKS INC	09/31/2022	09/30/2023		1,373,346	4004	21,143			34,570		34,570	17,000				2,807		0001
INDE X/SP1719ISF																						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	08/28/2022	08/28/2023		310,000	4057.66	5,239			8,397		8,397	4,245				623	0001	
INDE X/SP15003K ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	07/21/2022	07/21/2023		618,000	100	3,955						(214)				741	0001	
INDE X/SP150P9A ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	07/18/2022	07/18/2023		438,000	3830.85	7,358			12,617		12,617	5,460				486	0001	
INDE X/SP150P95 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	10/10/2022	10/10/2023		371,000	100	2,189						(1,392)				981	0001	
INDE X/SP150S3N ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	05/12/2023	05/10/2024		410,000	100		3,198		4,557		4,557	1,359				1,904	0001	
INDE X/SP250587 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	10/27/2022	10/27/2023		1,086,000	3807.3	5,973			9,665		9,665	3,593				3,100	0001	
INDE X/SP150T54 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	09/20/2022	09/20/2023		1,300,000	3855.93	7,670			12,407		12,407	4,966				3,081	0001	
INDE X/SP150P9N ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	06/09/2023	06/11/2024		476,000	100		4,522		4,267		4,267	(255)				2,321	0001	
INDE X/SP250698 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	10/27/2022	10/27/2023		461,000	3807.3	4,518			7,542		7,542	2,839				1,316	0001	
INDE X/SP150T55 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	06/09/2023	06/10/2024		328,000	100		3,411		3,337		3,337	(74)				1,597	0001	
INDE X/SP25069A ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	11/07/2022	11/03/2023		1,231,000	100	17,726			16,203		16,203	3,642				3,616	0001	
INDE X/SP150T5R ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	11/04/2022	11/03/2023		1,365,000	3770.55	7,917			12,794		12,794	4,587				4,010	0001	
INDE X/SP150K1K ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	12/21/2022	12/21/2023		217,000	100	1,389			1,955		1,955	717				749	0001	
INDE X/SP150S1S ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK WA ... E570Z0Z1ZF3271EFA76	12/27/2022	12/26/2023		2,517,000	100	69,721			103,840		103,840	35,710				8,813	0001	
INDE X/SP14068T ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	03/24/2023	03/25/2024		429,000	100		2,703		6,937		6,937	4,234				1,841	0001	
INDE X/SP25023L ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	02/10/2023	02/12/2024		612,000	4080.46		8,384		10,979		10,979	2,594				2,413	0001	
INDE X/SP250094 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	03/06/2023	03/05/2024		346,000	100		2,699		6,756		6,756	4,057				1,429	0001	
INDE X/SP25019H ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	11/21/2022	11/21/2023		469,000	3949.94	7,645			11,705		11,705	4,752				1,473	0001	
INDE X/SP150J9I ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	12/12/2022	12/08/2023		1,110,000	100	15,873						(8,682)				3,686	0001	
INDE X/SP150I5E ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	09/26/2022	09/22/2023		1,614,000	100	22,112			1,042		1,042	(18,371)				3,871	0001	
INDE X/SP150S92 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	02/21/2023	02/21/2024		608,000	3997.34		11,126		15,199		15,199	4,072				2,444	0001	
INDE X/SP250090 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	04/17/2023	04/16/2024		1,199,000	100		13,549		20,634		20,634	7,065				5,353	0001	
INDE X/SP25033N ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	11/18/2022	11/17/2023		1,162,000	3965.34	19,754			30,462		30,462	12,495				3,598	0001	
INDE X/SP150J9N ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U9HI6C71XBU11	11/28/2022	11/24/2023		1,593,000	100	21,293			27,261		27,261	19,688				5,042	0001	
INDE X/SP821B92 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	02/28/2023	02/28/2024		776,000	3970.15		12,494		16,930		16,930	4,436				3,166	0001	
INDE X/SP250196 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	05/08/2023	05/06/2024		1,139,000	100		20,502		37,681		37,681	17,779				5,257	0001	
INDE X/SP25045V ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ORF SUI S FB USA ... EX07DEVDH4H0FF07349	05/01/2023	04/29/2024		1,610,000	100		21,896		40,525		40,525	18,629				7,347	0001	
INDE X/SP25048G ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U9HI6C71XBU11	12/27/2022	12/22/2023		1,018,000	100	6,617			13,599		13,599	8,371				3,524	0001	
INDE X/SP821E94 ...																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E571P3U9HI6C71XBU11	01/03/2023	12/29/2023		2,174,000	100		52,828		121,283		121,283	68,454				7,676	0001	
INDE X/SP821E9X ...																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SP621986	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI6C71XBUI1	11/14/2022	11/10/2023		1,598,000	100	25,351			24,675		24,675	11,504				4,554		0001	
Purchased Call/S&P 500 INDEX/SPY15159	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/31/2022	10/27/2023		2,464,635	32862	61,720			74,510		74,510	12,287				7,036		0001	
Purchased Call/S&P 500 INDEX/SPY250350	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	04/03/2023	04/03/2024		623,000	4124.51		6,105		7,857		7,857	1,752				2,719		0001	
Purchased Call/S&P 500 INDEX/SPY250252	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	04/03/2023	04/03/2024		1,653,000	4124.51		9,918		13,092		13,092	3,174				7,213		0001	
Purchased Call/S&P 500 INDEX/SPY150357	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	09/09/2022	09/08/2023		458,000	100	3,847						(709)				1,003		0001	
Purchased Call/S&P 500 INDEX/SPY150R5F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	09/16/2022	09/18/2023		245,000	100	1,593			2,337		2,337	926				574		0001	
Purchased Call/S&P 500 INDEX/SPY150S3E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	09/29/2022	09/29/2023		314,000	100	2,481			4,308		4,308	2,667				784		0001	
Purchased Call/S&P 500 INDEX/SP62153Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI6C71XBUI1	12/16/2022	12/15/2023		2,068,643	3896	66,274			110,038		110,038	44,585				7,017		0001	
Purchased Call/S&P 500 INDEX/SPY91773L	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	10/22/2018	06/07/2025		232,304	3880.5	21,716			97,578		97,578	36,709				1,618		0001	
Purchased Call/S&P 500 INDEX/SPY0555X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE	08/09/2022	08/09/2023		466,000	4330.65	15,658						(163)				771		0001	
Purchased Call/S&P 500 INDEX/SPY150R59	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	09/16/2022	09/18/2023		466,000	100	3,169						(3)				1,091		0001	
Purchased Call/S&P 500 INDEX/SPY25055H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	05/19/2023	05/20/2024		473,000	100		4,541		6,424		6,424	1,883				2,232		0001	
Purchased Call/S&P 500 INDEX/SPY150S5P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	10/21/2022	10/20/2023		414,000	100	2,567			644		644	304				1,147		0001	
Purchased Call/S&P 500 INDEX/SPY250252	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	03/14/2023	03/13/2024		1,214,000	100		25,008		51,779		51,779	26,770				5,083		0001	
Purchased Call/S&P 500 INDEX/SPY600H50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	NaTixis NA	11/29/2018	05/01/2025		211,672	3726.84	20,395			98,555		98,555	35,563				1,435		0001	
Purchased Call/S&P 500 INDEX/SPY621K96	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI6C71XBUI1	11/09/2018	03/24/2025		317,908	3742.12	34,295			143,451		143,451	53,270				2,093		0001	
Purchased Call/S&P 500 INDEX/SPY71515Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/17/2022	10/17/2023		2,546,000	3677.95	82,236			145,235		145,235	51,318				6,367		0001	
Purchased Call/S&P 500 INDEX/SPY15035Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	09/09/2022	09/08/2023		388,000	100	3,065						(584)				850		0001	
Purchased Call/S&P 500 INDEX/SPY150S3H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	10/07/2022	10/09/2023		535,000	100	3,157			1,454		1,454	(1,214)				1,407		0001	
Purchased Call/S&P 500 INDEX/SPY15015Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	11/09/2022	11/09/2023		189,000	100	1,418			2,212		2,212	741				568		0001	
Purchased Call/S&P 500 INDEX/SPY150R57	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	09/23/2022	09/22/2023		368,000	100	2,760			163		163	(549)				883		0001	
Purchased Call/S&P 500 INDEX/SPY150S54	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	09/26/2022	09/26/2023		606,000	100	4,121			62		62	(857)				1,488		0001	
Purchased Call/S&P 500 INDEX/SP621C3P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI6C71XBUI1	12/15/2022	12/15/2023		1,949,000	100	42,098			60,459		60,459	22,093				6,611		0001	
Purchased Call/S&P 500 INDEX/SPY25015B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA .. EX07DEVDH4H0FF07349	03/02/2023	03/01/2024		560,000	3981.35		9,688		13,305		13,305	3,617				2,294		0001	
Purchased Call/S&P 500 INDEX/SP621M5E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI6C71XBUI1	03/16/2023	03/15/2024		1,979,653	3897	30,328			40,491		40,491	10,163				8,338		0001	
Purchased Call/S&P 500 INDEX/SP621G3A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI6C71XBUI1	01/17/2023	01/12/2024		1,303,703	3989	31,514			53,842		53,842	22,327				4,777		0001	
Purchased Call/S&P 500 INDEX/SP621LSJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI6C71XBUI1	02/01/2023	02/01/2024		2,103,000	4119.21		72,974		97,889		97,889	24,915				8,089		0001	
Purchased Call/S&P 500 INDEX/SPY21N3U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHI6C71XBUI1	07/11/2022	07/10/2023		3,056,000	3854.43	95,653			175,276		175,276	84,400				2,529		0001	

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

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	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	03/30/2023	03/28/2024		433,000	100		3,291		6,789		6,789	3,498					1,869	0001	
INDE/SP/2502R																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	02/10/2023	02/12/2024		1,280,000	4090.46		7,938		10,367		10,367	2,429					4,968	0001	
INDE/SP/25003																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	02/17/2023	02/20/2024		480,000	100		3,552		2,945		2,945	(607)					1,926	0001	
INDE/SP/2500S																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	03/14/2023	03/11/2024		379,000	100		2,729		7,012		7,012	4,284					1,584	0001	
INDE/SP/25024																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	05/05/2023	05/07/2024		1,199,000	4136.25		7,674		9,313		9,313	1,639					5,543	0001	
INDE/SP/25048T																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	06/21/2023	06/21/2024		560,000	100		5,320		4,724		4,724	(596)					2,769	0001	
INDE/SP/2506S																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	03/31/2023	04/01/2024		514,000	100		3,906		8,016		8,016	4,110					2,235	0001	
INDE/SP/2502T																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	04/25/2023	04/25/2024		416,000	100		2,870		5,446		5,446	2,576					1,886	0001	
INDE/SP/25049																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	05/03/2023	05/03/2024		558,000	100		4,185		6,343		6,343	2,158					2,563	0001	
INDE/SP/2504N																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	11/22/2022	11/22/2023		488,000	100		4,929		3,651		3,651	2,528					1,538	0001	
INDE/SP/150US																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	11/09/2022	11/09/2023		632,000	3748.57		7,963		13,279		13,279	4,748					1,900	0001	
INDE/SP/150TS																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	11/28/2022	11/28/2023		595,000	100		4,192		53		53	(493)					1,624	0001	
INDE/SP/150US																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	12/21/2022	12/21/2023		777,000	3878.44		12,888		20,043		20,043	7,653					2,682	0001	
INDE/SP/150US																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	12/23/2022	12/26/2023		427,000	100		4,270		10,776		10,776	6,504					1,495	0001	
INDE/SP/150S2																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	01/18/2023	01/18/2024		570,000	3928.86		3,534		4,990		4,990	1,456					2,120	0001	
INDE/SP/817SM																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	10/22/2018	10/03/2025		205,283	3726.68		26,864		111,024		111,024	39,042					1,544	0001	
INDE/SP/150US																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE ..	09/02/2022	09/05/2023		438,000	3924.26		7,490		12,485		12,485	5,557					988	0001	
INDE/SP/2506SP																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	06/26/2023	06/26/2024		1,086,000	4328.82		7,168		7,685		7,685	517					5,408	0001	
INDE/SP/150US9																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	12/15/2022	12/15/2023		430,000	3895.75		4,687		7,105		7,105	2,726					1,469	0001	
INDE/SP/150US2																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE ..	03/27/2023	03/25/2024		4,019,000	100		65,108		168,229		168,229	103,121					17,251	0001	
INDE/SP/150US0																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	11/18/2022	11/20/2023		473,000	3965.34		4,872		7,396		7,396	3,003					1,480	0001	
INDE/SP/150USK																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	12/02/2022	12/01/2023		287,000	100		2,236		4,942		4,942	(75)					932	0001	
INDE/SP/150US3																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	01/12/2023	01/12/2024		517,000	100		3,774		1,168		1,168	1,459					1,884	0001	
INDE/SP/150US1																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	06/02/2023	05/31/2024		192,000	100		1,325		1,417		1,417	99					921	0001	
INDE/SP/2506S3																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	YODUBS/JV/978/KCS/06	08/01/2022	07/31/2023		1,470,983	4130		46,454		2		2	(4,191)					2,143	0001	
INDE/SP/150RS0																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	09/20/2022	09/20/2023		786,000	3855.93		7,939		13,105		13,105	5,327					1,863	0001	
INDE/SP/150RS6																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	02/01/2023	01/31/2024		2,160,598	4077		73,294		95,874		95,874	22,581					8,291	0001	
INDE/SP/821S6																							
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRD SUIS FB USA ..	09/16/2022	09/18/2023		431,000	3873.33		4,353		7,186		7,186	2,966					1,099	0001	
INDE/SP/150RS																							

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	10/25/2022	10/25/2023		428,000	4131.18	15,964			8,024		8,024	1,813				1,212		0001
INDEX/SP150RSII																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	09/16/2022	09/15/2023		729,000	3873.33	11,518			19,415		19,415	8,138				1,674		0001
INDEX/SP150RBS																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE...02NBEIBXP40TD8PU41	08/29/2022	08/29/2023		491,000	4185.79	20,475			2		2	(1,347)				995		0001
INDEX/SP140G68I																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	04/21/2023	04/19/2024		433,000	4133.52		4,893		5,900		5,900	1,007				1,943		0001
INDEX/SP230482																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	12/16/2022	12/15/2023		1,445,323	3896	26,322			51,165		51,165	25,833				4,903		0001
INDEX/SP162USX																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	12/28/2022	12/28/2023		445,000	100	12,905			19,236		19,236	6,379				1,567		0001
INDEX/SP162ESD																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	01/03/2023	01/02/2024		3,557,000	100		81,455		120,485		120,485	39,029				12,696		0001
INDEX/SP162FS4																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	01/10/2023	01/10/2024		369,000	100		8,266		11,574		11,574	3,309				1,345		0001
INDEX/SP162FSX				SANTUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	1VOCUBSJWY918KCSV06	09/12/2022	09/08/2023		1,061,006	32152	28,629			39,812		39,812	10,774				2,323		0001
INDEX/SP17159J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	06/23/2023	06/25/2024		355,000	100		3,657		3,375		3,375	(281)				1,765		0001
INDEX/SP23068I																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	04/21/2023	04/19/2024		885,000	4133.52		5,664		6,931		6,931	1,267				3,971		0001
INDEX/SP250451																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANKNA...E570Z0Z1Z7F321NEFA76	08/15/2022	08/11/2023		2,144,355	4280	26,904			37,499		37,499	23,696				3,637		0001
INDEX/SP14055P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	01/03/2023	12/29/2023		2,008,059	3840		56,683		113,058		113,058	56,375				7,090		0001
INDEX/SP162ESI																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	01/23/2023	01/22/2024		2,070,000	4019.81		65,826		92,791		92,791	26,965				7,775		0001
INDEX/SP162USV																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	01/25/2023	01/25/2024		2,216,000	4016.22		70,690		99,201		99,201	28,511				8,384		0001
INDEX/SP162HS7																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	04/03/2023	04/03/2024		628,000	4124.51		10,676		13,489		13,489	2,813				2,740		0001
INDEX/SP250351																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE...02NBEIBXP40TD8PU41	04/04/2023	04/04/2024		522,000	100		4,385		4,786		4,786	401				2,282		0001
INDEX/SP14053Z																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANKNA...E570Z0Z1Z7F321NEFA76	08/15/2022	08/15/2023		2,063,000	4297.14	55,701			70,423		70,423	44,781				3,862		0001
INDEX/SP14055S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	01/03/2023	12/29/2023		3,130,000	100		27,544		56,956		56,956	29,412				11,051		0001
INDEX/SP150USC																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	11/23/2022	11/24/2023		720,000	100	4,464						(253)				2,285		0001
INDEX/SP150I90																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	12/06/2022	12/05/2023		1,014,000	100	8,822			4,310		4,310	64				3,336		0001
INDEX/SP150I9V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	11/14/2022	11/10/2023		1,863,000	100	14,531			4,953		4,953	(2,965)				5,623		0001
INDEX/SP150J8B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	05/12/2023	05/14/2024		492,000	100		4,133		5,957		5,957	1,824				2,300		0001
INDEX/SP250559																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	05/04/2023	05/03/2024		639,000	4061.22		9,329		11,873		11,873	2,544				2,935		0001
INDEX/SP250450																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	01/04/2023	01/04/2024		369,000	100	10,148			14,899		14,899	4,752				1,324		0001
INDEX/SP162FS6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYALBKCANADA...ES7P3L3P8HI6C71YBU11	02/22/2023	02/22/2024		1,444,000	3991.05	44,908			62,498		62,498	17,590				5,818		0001
INDEX/SP162K3C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE...02NBEIBXP40TD8PU41	04/06/2023	04/08/2024		569,000	4351.32	13,201			24,601		24,601	11,400				2,905		0001
INDEX/SP140530																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDESUISFBUSA...EX07DEVDFH4H0FF07349	04/11/2023	04/11/2024		419,000	4366.29		8,338		15,429		15,429	7,091				1,854		0001
INDEX/SP25035C																						

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	05/30/2023	05/24/2024		1,286,000	100		21,522		35,703		35,703	14,181				6,010		0001
INDEX/SP25058I																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/17/2022	11/17/2023		569,000	3946.56	9,332			14,490		14,490	5,886				1,762		0001
INDEX/SP150J96																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/18/2022	11/20/2023		340,000	3965.34	5,406			8,310		8,310	3,398				1,064		0001
INDEX/SP150J9P																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	05/18/2023	05/17/2024		495,000	100		4,158		5,616		5,616	1,458				2,325		0001
INDEX/SP25058C																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	05/23/2023	05/23/2024		450,000	100		4,410		6,080		6,080	1,670				2,133		0001
INDEX/SP25058I																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/03/2022	11/03/2023		411,000	100	2,877										1,207		0001
INDEX/SP150T9F																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/11/2022	11/13/2023		542,000	100	3,523										1,654		0001
INDEX/SP150J96																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/25/2022	11/24/2023		285,000	100	1,723			2,352		2,352	949				841		0001
INDEX/SP150J96																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	06/22/2023	06/21/2024		386,000	100		3,744		3,199		3,199	(545)				1,909		0001
INDEX/SP25065J																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FE327NEFA76	07/05/2022	07/03/2023		3,064,000	3831.39	77,519			142,352		142,352	65,005				1,389		0001
INDEX/SP14049R																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/28/2022	11/24/2023		2,137,000	100	18,592			7,305		7,305	2,652				6,781		0001
INDEX/SP150J9S																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/22/2022	11/22/2023		574,000	100	3,846			214		214	(4)				1,809		0001
INDEX/SP150J9X																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB1BX40T08PU41	04/04/2023	04/04/2024		676,000	4100.6		11,357		14,532		14,532	3,175				2,955		0001
INDEX/SP150J93																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	06/30/2023	07/01/2024		384,000	100		3,858		2,826		2,826	(1,032)				1,825		0001
INDEX/SP25068U																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	IY00JBLJW9T8XCS06	10/24/2022	10/20/2023		2,797,430	31083	75,789			136,451		136,451	37,129				7,748		0001
INDEX/SP151512																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/25/2022	11/27/2023		510,000	100	3,723						(201)				1,635		0001
INDEX/SP150J95																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	12/05/2022	12/01/2023		2,100,000	100	15,330						(2,311)				6,820		0001
INDEX/SP150J90																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	05/18/2023	05/17/2024		675,000	100		6,413		8,223		8,223	1,810				3,170		0001
INDEX/SP25058D																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	11/18/2022	11/17/2023		578,000	100	3,988						(750)				1,790		0001
INDEX/SP150J9K																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	04/21/2023	04/22/2024		409,000	100		3,354		5,928		5,928	2,574				1,845		0001
INDEX/SP25038Z																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	09/28/2022	09/28/2023		555,000	3949.62	20,812			29,161		29,161	14,467				1,328		0001
INDEX/SP150J98																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	10/31/2022	10/27/2023		1,393,000	100	17,721			25,128		25,128	12,845				3,720		0001
INDEX/SP250389																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	04/06/2023	04/05/2024		526,000	4105.02		7,364		9,337		9,337	1,973				2,394		0001
INDEX/SP2504SD																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	04/28/2023	04/26/2024		319,000	4295.29		7,401		18,704		18,704	11,303				1,448		0001
INDEX/SP2504S5																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ORF SUI5 FB USA .. EX07DEVH4H0FF07349	05/05/2023	05/06/2024		965,000	4136.25		6,176		7,500		7,500	1,324				4,454		0001
INDEX/SP151519H																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	02/06/2023	02/02/2024		1,289,188	33926		33,982		24,677		24,677	(9,306)				4,970		0001
INDEX/SP151519H																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	02/27/2023	02/23/2024		1,312,677	32817		35,175		45,317		45,317	10,141				5,300		0001
INDEX/SP151519H																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U3HI6C718U11	05/18/2023	05/20/2024		1,170,000	4198.05		32,175		38,316		38,316	6,141				5,520		0001
INDEX/SP151519H																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7/P3UGHI GCT1XB11	05/25/2023	05/28/2024	.....	1,046,000	4151.28	.....	29,393	.....	35,188	.....	35,188	5,796	.....	.....	.....	4,985	.....	0001
INDEX/SPX62US90 .....	.....	.....	.....	SUNTRUST BANKS INC	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	 IYOCUBGJWY9T8KCSV06	02/13/2023	02/09/2024	.....	1,320,902	33869	.....	36,942	.....	25,738	.....	25,738	(11,204)	.....	.....	.....	5,174	.....	0001
INDEX/SPX61518J .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7/P3UGHI GCT1XB11	05/18/2023	05/17/2024	.....	1,786,271	4159	.....	48,986	.....	58,857	.....	58,857	9,871	.....	.....	.....	8,398	.....	0001
INDEX/SPX62USP .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	05/30/2023	05/28/2024	.....	1,959,000	100	.....	22,920	.....	36,522	.....	36,522	13,602	.....	.....	.....	9,356	.....	0001
INDEX/SPX2595X .....	.....	.....	.....	SUNTRUST BANKS INC	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	 IYOCUBGJWY9T8KCSV06	10/17/2022	10/13/2023	.....	1,748,455	29635	49,056	.....	.....	86,017	.....	86,017	13,767	.....	.....	.....	4,689	.....	0001
INDEX/SPX7153Y .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	06/28/2023	06/28/2024	.....	393,000	100	.....	3,515	.....	3,122	.....	3,122	(393)	.....	.....	.....	1,513	.....	0001
INDEX/SPX2606R .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	01/17/2023	01/17/2024	.....	409,000	100	.....	3,436	.....	2,420	.....	2,420	(1,016)	.....	.....	.....	1,518	.....	0001
INDEX/SPX1503Y .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	01/20/2023	01/19/2024	.....	521,000	100	.....	4,012	.....	13,534	.....	13,534	9,522	.....	.....	.....	1,943	.....	0001
INDEX/SPX150Y9B .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7/P3UGHI GCT1XB11	06/05/2023	06/04/2024	.....	2,139,000	100	.....	24,812	.....	31,514	.....	31,514	6,702	.....	.....	.....	10,322	.....	0001
INDEX/SPX92TSN .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	09/01/2022	09/01/2023	.....	668,000	100	4,549	.....	.....	.....	.....	.....	.....	.....	.....	.....	1,390	.....	0001
INDEX/SPX4066N .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	09/19/2022	09/19/2023	.....	334,000	4227.48	8,884	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
INDEX/SPX4069R .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	04/14/2023	04/16/2024	.....	706,000	4137.64	.....	12,886	.....	16,032	.....	16,032	3,146	.....	.....	.....	3,161	.....	0001
INDEX/SPX150Y9N .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	12/02/2022	12/01/2023	.....	224,000	100	1,478	.....	.....	1,955	.....	1,955	795	.....	.....	.....	727	.....	0001
INDEX/SPX4053A .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	04/17/2023	04/17/2024	.....	488,000	4151.32	.....	5,129	.....	6,248	.....	6,248	1,118	.....	.....	.....	2,227	.....	0001
INDEX/SPX4059H .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	10/05/2022	10/05/2023	.....	571,000	100	3,654	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
INDEX/SPX40537 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	04/17/2023	04/17/2024	.....	3,011,000	4151.32	.....	88,222	.....	110,454	.....	110,454	22,231	.....	.....	.....	13,466	.....	0001
INDEX/SPX1503N .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	07/12/2022	07/07/2023	.....	542,000	100	3,415	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
INDEX/SPX150TSX .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	11/09/2022	11/09/2023	.....	1,085,000	3748.57	6,293	.....	.....	10,163	.....	10,163	3,560	.....	.....	.....	3,262	.....	0001
INDEX/SPX4053V .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	04/21/2023	04/22/2024	.....	541,000	4670.88	.....	2,056	.....	3,486	.....	3,486	1,430	.....	.....	.....	2,440	.....	0001
INDEX/SPX4059F .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	04/26/2023	04/26/2024	.....	557,000	4055.99	.....	6,238	.....	7,837	.....	7,837	1,598	.....	.....	.....	2,329	.....	0001
INDEX/SPX4059G .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	04/26/2023	04/26/2024	.....	552,000	4055.99	.....	10,378	.....	13,216	.....	13,216	2,838	.....	.....	.....	2,586	.....	0001
INDEX/SPX14059R .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7F321NEFA76	08/15/2022	08/14/2023	.....	2,554,000	4297.14	78,152	.....	.....	94,995	.....	94,995	60,113	.....	.....	.....	4,484	.....	0001
INDEX/SPX40680 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	09/15/2022	09/15/2023	.....	678,000	100	4,949	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
INDEX/SPX1503UJ .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	11/18/2022	11/17/2023	.....	388,000	100	2,840	.....	.....	432	.....	432	(449)	.....	.....	.....	1,205	.....	0001
INDEX/SPX15039K .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ORED SUIS FB USA ... EX07DEVDH4H0FF07349	07/11/2022	07/07/2023	.....	230,000	100	1,656	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
INDEX/SPX4059E .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	04/26/2023	04/26/2024	.....	2,370,000	4055.99	.....	67,782	.....	87,023	.....	87,023	19,241	.....	.....	.....	10,761	.....	0001
INDEX/SPX4058UJ .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	09/22/2022	09/22/2023	.....	494,000	4143.18	11,214	.....	.....	1,465	.....	1,465	(2,219)	.....	.....	.....	1,185	.....	0001
INDEX/SPX4069SY .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE .. 02NBE1BXPA40T08PU41	10/07/2022	10/06/2023		709,000	4083.63	18,778			35,459		35,459	18,843				1,837		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call11/SP 500 INDEX/SP1501ST	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	12/05/2022	12/05/2023		649,000	3988.84	6,750			9,958		9,958	4,021				2,135	0001	
Purchased Call11/SP 500 INDEX/SP1501S8	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	12/30/2022	12/28/2023		663,000	3839.5	11,536			18,058		18,058	6,500				2,341	0001	
Purchased Call11/SP 500 INDEX/SP1A0PPS1	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	04/12/2023	04/12/2024		435,000	4091.95		6,177		7,808		7,808	1,631				1,929	0001	
Purchased Call11/SP 500 INDEX/SP1501SP	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	12/21/2022	12/21/2023		1,044,000	3878.44	6,160			9,361		9,361	3,508				3,604	0001	
Purchased Call11/SP 500 INDEX/SP1501SJ	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	12/23/2022	12/22/2023		481,000	3844.82	8,445			13,183		13,183	4,942				1,700	0001	
Purchased Call11/SP 500 INDEX/SP1501S9	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	10/31/2022	10/27/2023		3,264,000	100	38,515			82,701		82,701	53,469				9,319	0001	
Purchased Call11/SP 500 INDEX/SP1501SC	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	11/14/2022	11/14/2023		617,000	100	4,011			547		547	(1,640)				1,890	0001	
Purchased Call11/SP 500 INDEX/SP1501SP	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	01/27/2023	01/26/2024		389,000	4070.56		4,279		5,662		5,662	1,383				1,475	0001	
Purchased Call11/SP 500 INDEX/SP1621LSZ	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA .. ES7P3UB8H1GCT1XB11	03/14/2023	03/14/2024		1,583,000	3919.29		46,065		65,971		65,971	19,906				6,654	0001	
Purchased Call11/SP 500 INDEX/SP1A0S88Z	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	09/29/2022	09/29/2023		636,000	4026.36	15,773			24,298		24,298	12,026				1,588	0001	
Purchased Call11/SP 500 INDEX/SP1A0S9N1	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	04/28/2023	04/30/2024		457,000	4169.48		7,129		8,625		8,625	1,486				2,089	0001	
Purchased Call11/SP 500 INDEX/SP1502S5	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	02/02/2023	02/02/2024		464,000	4779.76		5,058		6,258		6,258	1,201				1,789	0001	
Purchased Call11/SP 500 INDEX/SP1A0S98Z	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	10/07/2022	10/09/2023		599,000	3863.5	24,619			49,353		49,353	24,827				1,575	0001	
Purchased Call11/SP 500 INDEX/SP1501SA	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	01/20/2023	01/19/2024		228,000	100		1,586		1,882		1,882	286				850	0001	
Purchased Call11/SP 500 INDEX/SP1721XS	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA .. ES7P3UB8H1GCT1XB11	07/11/2022	07/07/2023		2,226,000	100	29,161						(1)				1,541	0001	
Purchased Call11/SP 500 INDEX/SP1721S9	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA .. ES7P3UB8H1GCT1XB11	07/14/2022	07/13/2023		1,120,000	100	7,280						(228)				1,057	0001	
Purchased Call11/SP 500 INDEX/SP1621PSA	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA .. ES7P3UB8H1GCT1XB11	05/04/2023	05/06/2024		251,000	100		6,300		7,593		7,593	1,293				1,158	0001	
Purchased Call11/SP 500 INDEX/SP1715S8	FixedAnnuity hedge	N/A	Equity/Index	100UBS1JY9T8KCS106	09/26/2022	09/21/2023		1,358,270	30184	29,081			67,023		67,023	12,717				3,239	0001	
Purchased Call11/SP 500 INDEX/SP1A0S1S2	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	02/10/2023	02/09/2024		395,000	4638.58		2,252		198		198	(2,053)				1,547	0001	
Purchased Call11/SP 500 INDEX/SP1A0S1S0	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	02/14/2023	02/14/2024		549,000	4136.13		8,949		11,475		11,475	2,526				2,174	0001	
Purchased Call11/SP 500 INDEX/SP1600ND8	FixedAnnuity hedge	N/A	Equity/Index	INTERNATIONAL .. K03JUN7G6114HAYLU02	12/12/2018	01/06/2026		203,803	3836.31	14,917			96,422		96,422	34,141				1,619	0001	
Purchased Call11/SP 500 INDEX/SP1A0SJSR	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	05/22/2023	05/21/2024		3,269,000	4192.63		96,436		114,098		114,098	17,663				15,447	0001	
Purchased Call11/SP 500 INDEX/SP1A0S4S81	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	10/20/2022	10/20/2023		677,000	4015.86	20,242			34,369		34,369	17,933				1,875	0001	
Purchased Call11/SP 500 INDEX/SP1A0SBS8	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	10/28/2022	10/27/2023		414,000	4176.08	14,117			5,823		5,823	1,307				1,182	0001	
Purchased Call11/SP 500 INDEX/SP1A0S9S4	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	04/10/2023	04/10/2024		2,486,000	4109.11		69,359		89,243		89,243	19,884				10,984	0001	
Purchased Call11/SP 500 INDEX/SP1621FS3	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA .. ES7P3UB8H1GCT1XB11	01/03/2023	01/03/2024		1,475,000	3824.14		43,808		70,487		70,487	26,679				5,279	0001	
Purchased Call11/SP 500 INDEX/SP1501S8	FixedAnnuity hedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVDH4HCF07349	11/28/2022	11/27/2023		1,435,000	100	19,086						(8,231)				4,600	0001	
Purchased Call11/SP 500 INDEX/SP1A0S3S5	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE .. 02NEB IBXP40T08PU1	04/17/2023	04/16/2024		2,017,000	4151.32		53,854		67,348		67,348	13,494				9,005	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	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	FixedAnnuity Hedge ...	N/A	Equity / Index	SOCIETE GENERALE ... 02NBE1B/P40TDBPU41	04/28/2023	04/30/2024		557,000	100		4,846		5,982		5,982	1,137				2,546		0001	
INDEX/SPX409R8M	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ORFED SUIS FB USA ... EX07DEVP4H4HFF07349	11/29/2022	11/29/2023		319,000	100	2,361			1,230		1,230	578					1,029		0001
INDEX/SPX150V9D	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ORFED SUIS FB USA ... EX07DEVP4H4HFF07349	12/02/2022	12/01/2023		420,000	100	3,150						(227)					1,364		0001
INDEX/SPX150V9L	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ORFED SUIS FB USA ... EX07DEVP4H4HFF07349	05/01/2023	04/29/2024		1,379,000	100		33,234		56,661		56,661	23,427					6,293		0001
INDEX/SPX2304SH	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ROYAL BK CANADA ... ES7P3U3RHI6C71YBU11	07/18/2022	07/18/2023		2,283,000	3830.85	65,979			118,113		118,113	53,904					2,535		0001
INDEX/SPX721SZ	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	SUNTRUST BANKS INC	02/15/2023	02/15/2024		3,066,000	4147.6		94,739		121,539		121,539	26,800					12,169		0001
INDEX/SPX81932	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ORFED SUIS FB USA ... EX07DEVP4H4HFF07349	12/13/2022	12/13/2023		493,000	100	4,289			29		29	(1,922)					1,662		0001
INDEX/SPX150V9S	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ORFED SUIS FB USA ... EX07DEVP4H4HFF07349	12/16/2022	12/15/2023		920,000	100	6,072			6,003		6,003	642					3,121		0001
INDEX/SPX150V9B	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ROYAL BK CANADA ... ES7P3U3RHI6C71YBU11	02/01/2023	01/31/2024		2,089,449	4077		66,636		99,071		99,071	32,436					8,057		0001
INDEX/SPX821SE	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ROYAL BK CANADA ... ES7P3U3RHI6C71YBU11	01/24/2023	01/24/2024		1,869,000	4016.95		59,621		83,740		83,740	24,119					7,064		0001
INDEX/SPX821H61	Purchased Call / S&P 500																						
Purchased Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ROYAL BK CANADA ... ES7P3U3RHI6C71YBU11	01/31/2023	01/31/2024		2,045,000	4076.6		66,667		90,055		90,055	23,388					7,848		0001
INDEX/SPX821S1	Purchased Call / S&P 500																						
0159999999	Subtotal - Purchased Options - Hedging Other									30,141,015	28,112,670		79,992,398	XXX	79,992,398	27,150,388					10,638,467	XXX	XXX
0219999999	Subtotal - Purchased Options - Hedging Other									30,141,015	28,112,670		79,992,398	XXX	79,992,398	27,150,388					10,638,467	XXX	XXX
0299999999	Subtotal - Purchased Options - Replications																						
0359999999	Subtotal - Purchased Options - Income Generation																						
0429999999	Subtotal - Purchased Options - Other																						
0439999999	Total Purchased Options - Call Options and Warrants									30,141,015	28,112,670		79,992,398	XXX	79,992,398	27,150,388					10,638,467	XXX	XXX
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									30,141,015	28,112,670		79,992,398	XXX	79,992,398	27,150,388					10,638,467	XXX	XXX
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																						
0639999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																						
Written Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	BARCLAYS PLC ... G56SEF7UP5170UK573	11/23/2022	11/24/2023		377,000	3624.53	17,078			(1,975)		(1,975)	17,399					(1,196)		0001
INDEX/SPX1749D	Written Call / S&P 500																						
INDEX/SPX600JP	FixedAnnuity Hedge ...	N/A	Equity / Index	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	09/23/2022	09/22/2023		295,000	3323.91	15,753			(375)		(375)	8,575					(708)		0001
Written Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ORFED SUIS FB USA ... EX07DEVP4H4HFF07349	07/26/2022	07/24/2023		340,700	3565	18,733			(60)		(60)	11,822					(437)		0001
INDEX/SPX150P9K	Written Call / S&P 500																						
Written Call / S&P 500	FixedAnnuity Hedge ...	N/A	Equity / Index	ORFED SUIS FB USA ... EX07DEVP4H4HFF07349	10/24/2022	10/24/2023		302,000	3417.61	16,308			(781)		(781)	10,492					(851)		0001
INDEX/SPX150SST	Subtotal - Written Options - Hedging Other									67,872			(3,191)	XXX	(3,191)	48,288					(3,192)	XXX	XXX
0649999999	Subtotal - Written Options - Replications									67,872			(3,191)	XXX	(3,191)	48,288					(3,192)	XXX	XXX
0799999999	Subtotal - Written Options - Income Generation																						
0779999999	Subtotal - Written Options - Other																						
0849999999	Subtotal - Written Options - Call Options and Warrants																						
0919999999	Subtotal - Written Options - Put Options																						
0929999999	Total Written Options - Call Options and Warrants									67,872			(3,191)	XXX	(3,191)	48,288					(3,192)	XXX	XXX
0939999999	Total Written Options - Caps																						
0949999999	Total Written Options - Floors																						
0959999999	Total Written Options - Collars																						
0969999999	Total Written Options - Other																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Currency Swap/Rec:EUR 2.30/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency.....	CITIBANK NA ES7P3L3PHI6C71XBUI1	09/21/2021	12/18/2025		30,000,000	2.30/3 Month LIBOR			(985,461).....	(2,457,133)		(5,662,953)		623,954			235,802		100/100	
Currency Swap/Rec:EUR 2.86/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency.....	CITIBANK NA ES7P3L3PHI6C71XBUI1	09/21/2021	12/18/2030		25,000,000	2.86/3 Month LIBOR			(805,484).....	(2,047,611)		(8,030,417)		519,961			341,732		100/100	
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BNGKZ12	D1	Currency.....	CAN IMPERIAL BK ... ES7P3L3PHI6C71XBUI1	11/04/2021	06/29/2028		4,625,600	4.82/3.10			45,305.....	262,323		369,767		(83,567)			51,730		100/100	
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BNGJM27	D1	Currency.....	SOCIETE GENERALE .. 02NEB1BXPA4ROTDBPU41	11/04/2021	09/11/2028		6,360,750	6.05/4.25			69,531.....	386,785		547,767		(122,889)			72,582		100/100	
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#E2	D1	Currency.....	H8BC BANK PLC	10/02/2019	09/30/2031		9,298,150	3.45/1.38			97,254.....	23,838		675,872		(176,787)			133,595		100/100	
4.31/Pay:GBP 2.90	G7737#A08	D1	Currency.....	BNP PARIBAS	01/25/2018	03/14/2030		2,860,000	4.31/2.90			27,116.....	320,414		642,671		(122,200)			37,041		100/100	
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#E4	D1	Currency.....	BARCLAYS PLC	01/25/2018	03/15/2038		2,859,000	4.62/3.11			29,009.....	319,414		884,845		(122,200)			54,841		100/100	
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BAN01P4R9	D1	Currency.....	BARCLAYS PLC	03/27/2018	06/27/2036		7,069,500	4.08/2.61			65,748.....	720,536		1,950,049		(305,500)			127,461		100/100	
4.45/Pay:CAD 4.12	66980CA16	D1	Currency.....	CAN IMPERIAL BK ...	06/05/2018	06/30/2042		7,648,224	4.45/4.12			19,137.....	141,463		231,980		(162,536)			166,749		100/100	
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CA02	D1	Currency.....	BNP PARIBAS	06/05/2018	03/31/2033		3,631,177	4.10/3.75			9,702.....	66,889		80,789		(79,826)			56,718		100/100	
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7698#A17	D1	Currency.....	CITIBANK NA	06/27/2018	09/27/2030		6,577,500	4.20/2.74			58,962.....	228,536		1,059,649		(305,500)			88,548		100/100	
4.20/Pay:GBP 2.74	08287#A14	D1	Currency.....	CITIBANK NA	06/27/2018	09/27/2030		9,208,500	4.20/2.74			82,547.....	319,950		1,482,109		(427,700)			123,967		100/100	
4.68/Pay:EUR 2.06	BAN0R1P29	D1	Currency.....	CAN IMPERIAL BK ...	09/21/2018	12/30/2028		3,525,500	4.68/2.06			49,436.....	250,213		402,911		(62,395)			41,342		100/100	
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	08750#F9	D1	Currency.....	CITIBANK NA	10/11/2018	01/10/2034		6,600,500	4.67/3.21			56,586.....	251,536		1,326,694		(305,500)			107,142		100/100	
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	06655#A82	D1	Currency.....	SOCIETE GENERALE .. 02NEB1BXPA4ROTDBPU41	10/11/2018	01/10/2031		7,934,400	4.40/2.97			66,256.....	315,643		1,346,719		(366,600)			108,914		100/100	
4.91/Pay:JPY 1.16	001055A14	D1	Currency.....	BNP PARIBAS	10/11/2018	10/18/2030		9,020,848	4.91/1.16	(17,716)		180,157.....	2,003,244		1,835,439		698,445			121,922		100/100	
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055A10	D1	Currency.....	SOCIETE GENERALE .. 02NEB1BXPA4ROTDBPU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		101,247.....	1,086,000		1,159,741		379,402			95,832		100/100	
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BAN0RGT14	D1	Currency.....	SOCIETE GENERALE .. 02NEB1BXPA4ROTDBPU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			72,964.....	246,022		745,926		(103,992)			78,462		100/100	
4.32/Pay:GBP 2.89	G1746#A10	D1	Currency.....	Natixis NA	02/15/2019	03/19/2034		10,264,000	4.32/2.89			84,700.....	105,657		1,759,559		(488,800)			168,076		100/100	
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#A08	D1	Currency.....	BARCLAYS PLC	02/15/2019	03/19/2039		10,256,000	4.49/2.99			88,659.....	97,657		2,267,880		(488,800)			203,374		100/100	
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815P4B6	D1	Currency.....	BNP PARIBAS	03/06/2019	12/31/2036		7,434,944	4.29/3.88			16,156.....	(114,505)		(13,572)		(162,833)			136,665		100/100	
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816D4B2	D1	Currency.....	BNP PARIBAS	03/06/2019	12/31/2038		11,152,416	4.34/3.94			23,848.....	(171,757)		(7,045)		(244,250)			219,642		100/100	
4.40/Pay:EUR 2.37	L8749#A88	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		18,064,000	4.40/2.37			202,954.....	606,471		2,480,544		(332,775)			461,440		100/100	
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#A06	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		9,032,000	4.52/2.50			101,608.....	303,235		1,229,154		(166,368)			230,720		100/100	
4.27/Pay:EUR 2.22	L8749#A10	D1	Currency.....	SOCIETE GENERALE .. 02NEB1BXPA4ROTDBPU41	03/26/2019	07/30/2049		1,129,000	4.27/2.22			12,737.....	37,904		161,095		(20,799)			28,840		100/100	
5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency.....	SOCIETE GENERALE .. 02NEB1BXPA4ROTDBPU41	03/28/2019	04/24/2023		11,221,000	5.13/2.70			148,438.....	310,044		1,038,588		(207,985)			135,374		100/100	
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N6346#A15	D1	Currency.....	CITIBANK NA	07/03/2019	08/12/2031		22,570,000	3.96/1.70			266,106.....	748,089		2,552,725		(415,969)			321,638		100/100	
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#A84	D1	Currency.....	JPMORGAN CHASE 02NEB1BXPA4ROTDBPU41	07/23/2019	09/05/2029		5,577,000	3.98/1.55			70,874.....	121,522		511,094		(103,992)			69,372		100/100	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US																						
3.91/Pay;GBP 2.76 ...	G9000#486	D1	Currency...	MORGAN STANLEY ... 02NEB IBXP#ROT08PU41	08/21/2019	01/15/2040		1,213,800	3.91/2.76			6,806	(55,993)		163,451		(61,100)			24,484		100/100
Currency Swap/Rec:US																						
4.15/Pay;GBP 2.89 ...	G9000#424	D1	Currency...	MORGAN STANLEY ... 02NEB IBXP#ROT08PU41	08/21/2019	01/15/2045		12,142,000	4.15/2.89			74,333	(555,929)		2,145,977		(611,000)			281,304		100/100
Currency Swap/Rec:US																						
3.97/Pay;GBP 2.79 ...	G9000#402	D1	Currency...	MORGAN STANLEY ... 02NEB IBXP#ROT08PU41	08/21/2019	01/15/2050		18,204,000	3.97/2.79			104,363	(842,893)		2,573,857		(916,500)			469,123		100/100
Currency Swap/Rec:US																						
3.02/Pay;EUR 0.86 ...	X52058556619	D1	Currency...	CITIBANK NA ... 02NEB IBXP#ROT08PU41	09/24/2019	10/01/2031		2,200,000	3.02/0.86			24,677	17,809		185,673		(41,597)			31,615		100/100
Currency Swap/Rec:US																						
4.11/Pay;EUR 1.88 ...	X52058557344	D1	Currency...	CITIBANK NA ... 02NEB IBXP#ROT08PU41	09/24/2019	10/01/2049		3,300,000	4.11/1.88			40,146	26,713		761,662		(62,395)			84,576		100/100
Currency Swap/Rec:US																						
6.95/Pay;EUR 4.63 ...	BLBP516	D1	Currency...	MORGAN STANLEY ... 02NEB IBXP#ROT08PU41	09/27/2019	04/08/2024		2,186,000	6.95/4.63			25,163	5,569		9,809		(43,844)			9,624		100/100
Currency Swap/Rec:US																						
7.54/Pay;GBP 6.50 ...	BN04H05	D1	Currency...	BARCLAYS PLC ... 02NEB IBXP#ROT08PU41	09/27/2019	07/03/2024		1,232,000	7.54/6.50			7,127	(38,313)		(21,651)		(63,319)			6,194		100/100
Currency Swap/Rec:US																						
9.01/Pay;GBP 8.00 ...	BYV03V5	D1	Currency...	CRED AGRICOLE SA .. 02NEB IBXP#ROT08PU41	09/27/2019	10/30/2025		1,724,660	9.01/8.00			13,486	(55,124)		17,465		(92,435)			13,183		100/100
Currency Swap/Rec:US																						
6.97/Pay;EUR 4.38 ...	BYV852	D1	Currency...	CRED AGRICOLE SA .. 02NEB IBXP#ROT08PU41	09/27/2019	09/29/2025		2,186,400	6.97/4.38			33,299	9,103		54,739		(44,474)			16,405		100/100
Currency Swap/Rec:US																						
3.43/Pay;GBP 2.55 ...	66076#A5	D1	Currency...	CRED AGRICOLE SA .. 02NEB IBXP#ROT08PU41	10/17/2019	12/31/2039		4,801,104	3.43/2.55			24,803	40,889		494,738		(244,342)			97,555		100/100
Currency Swap/Rec:US																						
4.20/Pay;GBP 3.02 ...	66076#A2	D1	Currency...	BARCLAYS PLC ... 02NEB IBXP#ROT08PU41	10/17/2019	12/31/2050		7,680,000	4.20/3.02			51,550	61,243		1,786,915		(366,600)			201,457		100/100
Currency Swap/Rec:US																						
3.22/Pay;EUR 1.30 ...	592888e42	D1	Currency...	SOCIETE GENERALE .. 02NEB IBXP#ROT08PU41	10/24/2019	11/06/2034		3,330,000	3.22/1.30			33,191	56,713		346,269		(62,395)			56,122		100/100
Currency Swap/Rec:US																						
4.00/Pay;EUR 1.96 ...	G0488#A2	D1	Currency...	CRED AGRICOLE SA .. 02NEB IBXP#ROT08PU41	02/06/2020	06/20/2026		15,360,800	4.00/1.96			160,492	85,462		408,812		(291,178)			132,481		100/100
Currency Swap/Rec:US																						
5.64/Pay;EUR 3.53 ...	BAN0VLB56	D1	Currency...	JPMORGAN CHASE ... 02NEB IBXP#ROT08PU41	02/18/2020	03/31/2027		5,397,500	5.64/3.53			58,066	(57,978)		102,561		(103,992)			52,285		100/100
Currency Swap/Rec:US																						
2.93/Pay;EUR 1.24 ...	L8367#A08	D1	Currency...	SOCIETE GENERALE .. 02NEB IBXP#ROT08PU41	02/12/2021	07/23/2031		18,138,000	2.93/1.24			165,172	1,771,566		2,422,221		(311,977)			257,066		100/100
Currency Swap/Rec:US																						
5.10/Pay;EUR 3.38 ...	BN721T5	D1	Currency...	NI ZUHO CAPITAL ... 02NEB IBXP#ROT08PU41	10/28/2021	07/13/2029		4,249,700	5.10/3.38			48,271	294,604		397,803		(80,146)			52,226		100/100
Currency Swap/Rec:US																						
3.63/Pay;EUR 1.88 ...	B02H1M1	D1	Currency...	MARKETS LLC ... 02NEB IBXP#ROT08PU41	11/15/2021	08/06/2037		11,437,000	3.63/1.88			113,710	544,434		1,422,455		(213,293)			214,823		100/100
Currency Swap/Rec:US																						
7.71/Pay;EUR 6.00 ...	BY73W1	D1	Currency...	NI ZUHO CAPITAL ... 02NEB IBXP#ROT08PU41	12/08/2022	07/27/2026		201,625	7.71/6.00			1,722	(6,958)		(5,809)		(3,976)			1,786		100/100
Currency Swap/Rec:US																						
Secured Overnight Finance Rate/Pay:EUR 3																						
IF Eur Ibor ...	X51770929591	D1	Currency...	CAN IMPERIAL BK ... 02NEB IBXP#ROT08PU41	05/09/2023	03/03/2028		2,188,800	Overnight Finance Rate/3 M Eur Ibor			6,410	6,609		6,833		6,609			23,674		100/100
Currency Swap/Rec:US																						
5.04/Pay;EUR 3.38 ...	BN721T5	D1	Currency...	CRED AGRICOLE SA .. 02NEB IBXP#ROT08PU41	10/29/2021	07/13/2029		3,908,688	5.04/3.38			43,094	257,032		344,145		(73,951)			48,035		100/100
Currency Swap/Rec:US																						
3.25/Pay;GBP 2.34 ...	G5600#A16	D1	Currency...	MORGAN STANLEY ... 02NEB IBXP#ROT08PU41	03/17/2021	06/16/2033		17,980,000	3.25/2.34			110,250	1,507,589		3,276,982		(763,750)			274,388		100/100
Currency Swap/Rec:US																						
3.59/Pay;EUR 1.50 ...	F1000#A2	D1	Currency...	CITIBANK NA ... 02NEB IBXP#ROT08PU41	03/18/2021	04/13/2036		11,900,000	3.59/1.50			133,443	989,044		2,242,475		(207,985)			212,851		100/100
Currency Swap/Rec:US																						
3.55/Pay;EUR 1.84 ...	B7000#A7	D1	Currency...	CITIBANK NA ... 02NEB IBXP#ROT08PU41	06/10/2021	07/01/2041		6,090,000	3.55/1.84			57,926	634,522		1,185,953		(103,992)			129,247		100/100
Currency Swap/Rec:US																						
3.29/Pay;EUR 1.56 ...	B7000#A5	D1	Currency...	CITIBANK NA ... 02NEB IBXP#ROT08PU41	06/10/2021	07/01/2042		6,090,000	3.29/1.56			64,677	634,522		1,024,895		(103,992)			132,786		100/100
Currency Swap/Rec:US																						
4.10/Pay;CAD 3.75 ...	66980CA2	D1	Currency...	BNP PARIBAS ... 02NEB IBXP#ROT08PU41	06/05/2018	03/31/2033		2,178,706	4.10/3.75			5,821	40,133		46,473		(47,896)			34,031		100/100
Currency Swap/Rec:US																						
6.06/Pay;EUR 3.44 ...	BAN0IV199	D1	Currency...	BARCLAYS PLC ... 02NEB IBXP#ROT08PU41	07/09/2018	12/31/2036		12,841,690	6.06/3.44			194,746	864,496		1,995,670		(255,614)			236,049		100/100
Currency Swap/Rec:US																						
4.67/Pay;GBP 3.21 ...	66750#F9	D1	Currency...	CITIBANK NA ... 02NEB IBXP#ROT08PU41	10/11/2018	01/10/2034		3,960,300	4.67/3.21			33,941	150,921		796,016		(183,300)			64,285		100/100
Currency Swap/Rec:US																						
4.40/Pay;GBP 2.97 ...	966558A02	D1	Currency...	SOCIETE GENERALE .. 02NEB IBXP#ROT08PU41	10/11/2018	01/10/2031		3,967,200	4.40/2.97			33,128	157,821		674,359		(183,300)			54,457		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 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	001055#V4	D1	Currency.....	BNP PARIBAS	10/11/2018	10/18/2030		10,023,165	4.91/1.16	(19,664)		200,775	2,225,826		2,038,377		776,050			135,469		100/100
Currency Swap/Rec:USD	001055#V4	D1	Currency.....	BNP PARIBAS	10/11/2018	10/18/2030		10,023,165	4.91/1.16	(19,664)		200,775	2,225,826		2,038,377		776,050			135,469		100/100
Currency Swap/Rec:USD	BANORG7#4	D1	Currency.....	SOCIETE GENERALE ..	10/24/2018	01/24/2031		1,140,300	4.29/1.83			14,593	48,204		148,185		(20,798)			15,682		100/100
Currency Swap/Rec:USD	BANORG7#4	D1	Currency.....	SOCIETE GENERALE ..	10/24/2018	01/24/2031		1,140,300	4.29/1.83			14,593	48,204		148,185		(20,798)			15,682		100/100
Currency Swap/Rec:USD	66615P#B6	D1	Currency.....	BNP PARIBAS	03/06/2019	12/31/2036		3,717,472	4.29/3.88			8,078	(57,252)		(6,786)		(81,417)			68,332		100/100
Currency Swap/Rec:USD	66615P#B6	D1	Currency.....	BNP PARIBAS	03/06/2019	12/31/2036		3,717,472	4.29/3.88			8,078	(57,252)		(6,786)		(81,417)			68,332		100/100
Currency Swap/Rec:USD	66616D#B2	D1	Currency.....	BNP PARIBAS	03/06/2019	12/31/2038		3,717,472	4.34/3.94			7,883	(57,252)		(2,348)		(81,417)			73,214		100/100
Currency Swap/Rec:USD	66616D#B2	D1	Currency.....	BNP PARIBAS	03/06/2019	12/31/2038		3,717,472	4.34/3.94			7,883	(57,252)		(2,348)		(81,417)			73,214		100/100
Currency Swap/Rec:USD	L8749#A88	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		3,387,000	4.40/2.37			38,054	113,713		465,102		(62,395)			86,520		100/100
Currency Swap/Rec:USD	L8749#A88	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		3,387,000	4.40/2.37			38,054	113,713		465,102		(62,395)			86,520		100/100
Currency Swap/Rec:USD	L8749#A06	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		2,258,000	4.52/2.50			25,402	75,809		307,288		(41,597)			57,680		100/100
Currency Swap/Rec:USD	L8749#A06	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		2,258,000	4.52/2.50			25,402	75,809		307,288		(41,597)			57,680		100/100
Currency Swap/Rec:USD	L8749#A40	D1	Currency.....	SOCIETE GENERALE ..	03/26/2019	07/30/2049		1,129,000	4.27/2.22			12,737	37,904		161,095		(20,798)			28,840		100/100
Currency Swap/Rec:USD	L8749#A40	D1	Currency.....	SOCIETE GENERALE ..	03/26/2019	07/30/2049		1,129,000	4.27/2.22			12,737	37,904		161,095		(20,798)			28,840		100/100
Currency Swap/Rec:USD	BANOTH#42	D1	Currency.....	SOCIETE GENERALE ..	03/28/2019	04/24/2029		8,976,800	5.13/2.70			118,751	248,035		880,871		(186,389)			108,289		100/100
Currency Swap/Rec:USD	BANOTH#42	D1	Currency.....	SOCIETE GENERALE ..	03/28/2019	04/24/2029		8,976,800	5.13/2.70			118,751	248,035		880,871		(186,389)			108,289		100/100
Currency Swap/Rec:USD	BANOU#M7	D1	Currency.....	BARCLAYS PLC	05/30/2019	08/28/2031		6,908,000	3.65/3.57			4,779	247,993		553,411		146,975			98,709		100/100
Currency Swap/Rec:USD	BANOU#M7	D1	Currency.....	BARCLAYS PLC	05/30/2019	08/28/2031		6,908,000	3.65/3.57			4,779	247,993		553,411		146,975			98,709		100/100
Currency Swap/Rec:USD	F1000#A46	D1	Currency.....	JPMORGAN CHASE	07/23/2019	09/05/2034		9,660,758	4.08/1.75			120,186	210,507		1,134,981		(195,927)			161,596		100/100
Currency Swap/Rec:USD	F1000#A46	D1	Currency.....	JPMORGAN CHASE	07/23/2019	09/05/2034		9,660,758	4.08/1.75			120,186	210,507		1,134,981		(195,927)			161,596		100/100
Currency Swap/Rec:USD	59268B#C82	D1	Currency.....	SOCIETE GENERALE ..	10/24/2019	11/06/2034		2,220,000	3.22/1.30			22,128	37,809		230,846		(41,597)			37,415		100/100
Currency Swap/Rec:USD	59268B#C82	D1	Currency.....	SOCIETE GENERALE ..	10/24/2019	11/06/2034		2,220,000	3.22/1.30			22,128	37,809		230,846		(41,597)			37,415		100/100
Currency Swap/Rec:USD	532457B#V5	D1	Currency.....	JPMORGAN CHASE	10/29/2019	11/01/2049		6,665,400	3.61/1.70			70,004	117,289		1,250,677		(124,254)			171,104		100/100
Currency Swap/Rec:USD	532457B#V5	D1	Currency.....	JPMORGAN CHASE	10/29/2019	11/01/2049		6,665,400	3.61/1.70			70,004	117,289		1,250,677		(124,254)			171,104		100/100
Currency Swap/Rec:USD	G0488#A42	D1	Currency.....	CRED AGRICOLE SA ...	02/06/2020	06/20/2026		10,972,000	4.00/1.96			114,637	61,044		282,009		(207,985)			94,629		100/100
Currency Swap/Rec:USD	G0488#A42	D1	Currency.....	CRED AGRICOLE SA ...	02/06/2020	06/20/2026		10,972,000	4.00/1.96			114,637	61,044		282,009		(207,985)			94,629		100/100
Currency Swap/Rec:USD	G4936B#A40	D1	Currency.....	BNP PARIBAS	02/20/2020	05/19/2030		3,244,500	3.00/1.10			31,956	(28,787)		134,046		(62,395)			42,583		100/100
Currency Swap/Rec:USD	G4936B#A40	D1	Currency.....	BNP PARIBAS	02/20/2020	05/19/2030		3,244,500	3.00/1.10			31,956	(28,787)		134,046		(62,395)			42,583		100/100
Currency Swap/Rec:USD	G4936B#A88	D1	Currency.....	CRED AGRICOLE SA ...	02/20/2020	05/19/2032		3,245,100	3.13/1.25			31,680	(28,187)		79,010		(62,395)			48,387		100/100
Currency Swap/Rec:USD	G4936B#A88	D1	Currency.....	CRED AGRICOLE SA ...	02/20/2020	05/19/2032		3,245,100	3.13/1.25			31,680	(28,187)		79,010		(62,395)			48,387		100/100
Currency Swap/Rec:USD	B6JMV03	D1	Currency.....	CAN IMPERIAL BK ...	11/04/2021	06/17/2029		4,058,700	3.83/3.38			19,910	282,852		482,080		(194,312)			49,384		100/100
Currency Swap/Rec:USD	B6JMV03	D1	Currency.....	CAN IMPERIAL BK ...	11/04/2021	06/17/2029		4,058,700	3.83/3.38			19,910	282,852		482,080		(194,312)			49,384		100/100
Currency Swap/Rec:USD	00233#A47	D1	Currency.....	CITIBANK NA	07/26/2022	08/12/2025		40,480,000	7.81/5.50			467,544	(3,163,823)		(2,676,375)		(831,938)			294,737		100/100
Currency Swap/Rec:USD	00233#A47	D1	Currency.....	CITIBANK NA	07/26/2022	08/12/2025		40,480,000	7.81/5.50			467,544	(3,163,823)		(2,676,375)		(831,938)			294,737		100/100
Currency Swap/Rec:USD	B05CP42	D1	Currency.....	BNP PARIBAS	01/28/2022	06/28/2033		2,012,550	3.38/2.75			11,588	110,969		280,862		(94,330)			31,826		100/100
Currency Swap/Rec:USD	B05CP42	D1	Currency.....	BNP PARIBAS	01/28/2022	06/28/2033		2,012,550	3.38/2.75			11,588	110,969		280,862		(94,330)			31,826		100/100
Secured Overnight Finance Rate/Pay:EUR 3 M Eur Ibor	XS1823357469	D1	Currency.....	ROYAL BK CANADA ...	05/09/2023	05/03/2027		1,479,060	4.41/3.29			4,281	6,081		6,726		6,081			14,499		100/100
Currency Swap/Rec:USD	XS1823357469	D1	Currency.....	ROYAL BK CANADA ...	05/09/2023	05/03/2027		1,479,060	4.41/3.29			4,281	6,081		6,726		6,081			14,499		100/100
Currency Swap/Rec:USD	L0808#A09	D1	Currency.....	SOCIETE GENERALE ..	06/14/2019	06/25/2034		7,057,740	4.41/3.29			44,910	(53,161)		693,454		(360,225)			117,010		100/100
Currency Swap/Rec:USD	L0808#A09	D1	Currency.....	SOCIETE GENERALE ..	06/14/2019	06/25/2034		7,057,740	4.41/3.29			44,910	(53,161)		693,454		(360,225)			117,010		100/100
Currency Swap/Rec:USD	B7000#A47	D1	Currency.....	CITIBANK NA	06/10/2021	07/01/2041		3,654,000	3.55/1.84			34,559	380,713		711,572		(62,395)			77,546		100/100
Currency Swap/Rec:USD	B7000#A47	D1	Currency.....	CITIBANK NA	06/10/2021	07/01/2041		3,654,000	3.55/1.84			34,559	380,713		711,572		(62,395)			77,546		100/100
Currency Swap/Rec:USD	B7000#A85	D1	Currency.....	CITIBANK NA	06/10/2021	07/01/2042		3,654,000	3.29/1.56			38,611	380,713		614,937		(62,395)			79,672		100/100
Currency Swap/Rec:USD	B7000#A85	D1	Currency.....	CITIBANK NA	06/10/2021	07/01/2042		3,654,000	3.29/1.56			38,611	380,713		614,937		(62,395)			79,672		100/100
Currency Swap/Rec:USD	G6033#A90	D1	Currency.....	CITIBANK NA	06/01/2018	07/19/2024		13,880,300	3.26/1.17			149,348	313,950		660,689		(105,055)			71,021		100/100
Currency Swap/Rec:USD	G6033#A90	D1	Currency.....	CITIBANK NA	06/01/2018	07/19/2024		13,880,300	3.26/1.17			149,348	313,950		660,689		(105,055)			71,021		100/100
Currency Swap/Rec:USD	G7059#A42	D1	Currency.....	CITIBANK NA	06/01/2018	08/05/2024		9,600,240	3.70/2.12			79,324	(632,424)		(91,175)		(330,810)			50,375		100/100
Currency Swap/Rec:USD	G7059#A42	D1	Currency.....	CITIBANK NA	06/01/2018	08/05/2024		9,600,240	3.70/2.12			79,324	(632,424)		(91,175)		(330,810)			50,375		100/100
Currency Swap/Rec:USD	37246D#V3	D1	Currency.....	WELLS FARGO CO	06/01/2018	10/30/2024		11,541,460	3.68/1.40			141,444	747,464		916,289		(186,709)			66,726		100/100
Currency Swap/Rec:USD	37246D#V3	D1	Currency.....	WELLS FARGO CO	06/01/2018	10/30/2024		11,541,460	3.68/1.40			141,444	747,464		916,289		(186,709)			66,726		100/100
Currency Swap/Rec:USD	G1591#A06	D1	Currency.....	CITIBANK NA	06/01/2018	02/20/2025		6,420,750	3.03/2.31			24,361	(760,438)		(91,812)		(169,455)			41,195		100/100
Currency Swap/Rec:USD	G1591#A06	D1	Currency.....	CITIBANK NA	06/01/2018	02/20/2025		6,420,750	3.03/2.31			24,361	(760,438)		(91,812)		(169,455)			41,195		100/100
Currency Swap/Rec:USD	980745F#9	D1	Currency.....	BNP PARIBAS	06/01/2018	09/23/2026		6,744,000	3.07/1.12			68,769	(284,155)		323,129		(53,585)			60,655		100/100
Currency Swap/Rec:USD	980745F#9	D1	Currency.....	BNP PARIBAS	06/01/2018	09/23/2026		6,744,000	3.07/1.12			68,769	(284,155)		323,129		(53,585)			60,655		100/100
Currency Swap/Rec:USD	G1745#A02	D1	Currency.....	CITIBANK NA	06/01/2018	11/10/2026		13,912,560	3.39/2.62			58,908	(2,288,089)		325,469		(484,183)			127,646		100/100
Currency Swap/Rec:USD	G1745#A02	D1	Currency.....	CITIBANK NA	06/01/2018	11/10/2026		13,912,560	3.39/2.62			58,908										

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current 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 3.53/Pay:GBP 2.62	G3683#A9	D1	Currency.....	BNP PARIBAS	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		31,272	(909,574)		255,683		(220,121)			61,248		100/100
Currency Swap/Rec:US 3.22/Pay:GBP 2.52	G1591#A14	D1	Currency.....	CITIBANK NA	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		19,573	(982,129)		96,809		(158,889)			49,628		100/100
Currency Swap/Rec:US 4.50/Pay:GBP 3.23	G5560#A88	D1	Currency.....	BARCLAYS PLC	06/01/2018	08/17/2027		12,468,750	4.50/3.23	(576,768)		95,454	(144,356)		1,386,039		(518,075)			126,763		100/100
Currency Swap/Rec:US 4.00/Pay:EUR 1.96	G2616#A03	D1	Currency.....	CITIBANK NA	06/01/2018	09/13/2027		6,936,540	4.00/1.96	(578,431)		69,786	(380,637)		377,240		(56,531)			65,009		100/100
Currency Swap/Rec:US 4.05/Pay:GBP 2.96	G7304#A19	D1	Currency.....	MILLS FARGO CO	06/01/2018	10/31/2027		11,288,000	4.05/2.96	(450,476)		74,381	56,453		1,335,019		(471,767)			117,576		100/100
Currency Swap/Rec:US 3.19/Pay:EUR 1.31	N6651#A16	D1	Currency.....	CITIBANK NA	06/01/2018	09/23/2028		4,158,800	3.19/1.31	(369,962)		41,328	(273,476)		257,982		(41,627)			47,592		100/100
Currency Swap/Rec:US 4.18/Pay:GBP 3.04	G8472#A1	D1	Currency.....	BNP PARIBAS	06/01/2018	02/27/2029		5,850,280	4.18/3.04	(589,130)		38,705	(630,269)		573,918		(229,415)			69,843		100/100
Currency Swap/Rec:US 3.45/Pay:EUR 1.14	N6276#A15	D1	Currency.....	GOLDMAN SACHS GP ..	06/01/2018	12/08/2023		8,781,400	3.45/1.14	(1,228,159)		101,514	(486,146)		(255,595)		84,045			29,161		100/100
Currency Swap/Rec:US 3.53/Pay:AUD 4.30	G2762#A10	D1	Currency.....	CITIBANK NA	06/01/2018	07/26/2027		8,533,760	3.53/4.30	(497,630)		(22,016)	541,450		793,689		220,326			86,123		100/100
Currency Swap/Rec:US 3.32/Pay:GBP 2.59	G3100#A1	D1	Currency.....	GOLDMAN SACHS GP ..	06/01/2018	11/23/2028		28,705,250	3.32/2.59	(5,110,141)		107,406	(6,764,011)		1,045,918		(959,035)			333,684		100/100
Currency Swap/Rec:US 3.96/Pay:EUR 1.83	N6276#A03	D1	Currency.....	GOLDMAN SACHS GP ..	06/01/2018	12/08/2028		5,290,000	3.96/1.83	(791,573)		56,919	(1,043,596)		93,464		(30,569)			61,729		100/100
Currency Swap/Rec:US 4.17/Pay:GBP 3.07	G7304#A07	D1	Currency.....	CITIBANK NA	06/01/2018	10/31/2029		11,288,000	4.17/3.07	(501,249)		76,239	(93,401)		1,866,342		(476,755)			142,140		100/100
Currency Swap/Rec:US 4.45/Pay:CAD 4.12	G6980CA16	D1	Currency.....	CAN IMPERIAL BK	06/05/2018	06/30/2042		11,472,336	4.45/4.12			28,706	212,194		347,971		(243,804)			250,124		100/100
Currency Swap/Rec:US 6.06/Pay:EUR 3.44	BANOW199	D1	Currency.....	BARCLAYS PLC	07/09/2018	12/31/2036		4,280,563	6.06/3.44	(3,748)		(11,645)	288,165		665,223		(85,205)			78,683		100/100
Currency Swap/Rec:US 5.51/Pay:JPY 1.75	G01055#A0	D1	Currency.....	SOCIETE GENERALE ..	10/11/2018	10/18/2038		4,886,032	5.51/1.75	(11,805)		101,247	1,086,000		1,159,741		379,402			95,832		100/100
Currency Swap/Rec:US 5.74/Pay:EUR 3.00	XS18434#A744	D1	Currency.....	BARCLAYS PLC	11/15/2018	08/21/2030		5,665,000	5.74/3.00			85,470	196,182		744,055		(103,588)			75,595		100/100
Currency Swap/Rec:US 4.20/Pay:CAD 3.88	G6615PA06	D1	Currency.....	BNP PARIBAS	03/06/2019	12/31/2036		3,717,472	4.20/3.88			8,078	(57,252)		(6,786)		(81,417)			68,332		100/100
Currency Swap/Rec:US 4.40/Pay:EUR 2.37	L8749#A08	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		3,387,000	4.40/2.37			38,054	113,713		465,102		(62,395)			86,520		100/100
Currency Swap/Rec:US 4.52/Pay:EUR 2.50	L8749#A06	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		2,258,000	4.52/2.50			25,402	75,809		307,288		(41,597)			57,680		100/100
Currency Swap/Rec:US 4.27/Pay:EUR 2.22	L8749#A10	D1	Currency.....	SOCIETE GENERALE ..	03/26/2019	07/30/2049		1,129,000	4.27/2.22			12,737	37,904		161,095		(20,798)			28,840		100/100
Currency Swap/Rec:US 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency.....	SOCIETE GENERALE ..	03/28/2019	04/24/2029		5,610,500	5.13/2.70			74,219	155,022		519,284		(103,992)			67,687		100/100
Currency Swap/Rec:US 4.23/Pay:GBP 2.92	BANOT59#A8	D1	Currency.....	MORGAN STANLEY	04/17/2019	07/17/2037		6,517,500	4.23/2.92			47,981	168,536		1,326,037		(305,500)			122,182		100/100
Currency Swap/Rec:US 4.00/Pay:JPY 0.90	S9156R#B17	D1	Currency.....	BNP PARIBAS	05/15/2019	05/23/2031		9,134,923	4.00/0.90			150,324	2,203,955		1,666,071		689,822			128,388		100/100
Currency Swap/Rec:US 4.35/Pay:JPY 1.19	S9156R#X5	D1	Currency.....	MORGAN STANLEY	05/15/2019	05/23/2034		2,003,683	4.35/1.19			34,940	484,870		381,449		151,761			33,181		100/100
Currency Swap/Rec:US 3.77/Pay:EUR 1.64	B1401#A01	D1	Currency.....	CITIBANK NA	05/22/2019	06/05/2034		4,464,000	3.77/1.64			49,908	99,618		538,618		(83,194)			73,824		100/100
Currency Swap/Rec:US 3.75/Pay:AUD 3.75	BANOU1#N5	D1	Currency.....	MORGAN STANLEY	05/30/2019	08/28/2034		3,465,000	3.75/3.75			1,148	124,997		374,249		73,487			57,735		100/100
Currency Swap/Rec:US 3.75/Pay:JPY 1.15	21935DB16	D1	Currency.....	CITIBANK NA	08/05/2019	08/14/2031		5,008,505	3.75/1.15			71,804	1,335,082		913,067		365,606			71,399		100/100
Currency Swap/Rec:US 4.30/Pay:JPY 1.51	21935DB14	D1	Currency.....	CITIBANK NA	08/05/2019	08/12/2039		2,075,002	4.30/1.51			32,494	554,189		375,972		151,761			41,747		100/100
Currency Swap/Rec:US 3.22/Pay:EUR 1.30	S9268B#e02	D1	Currency.....	SOCIETE GENERALE ..	10/24/2019	11/06/2034		2,220,000	3.22/1.30			22,128	37,809		230,846		(41,597)			37,415		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or 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
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457Bx5	D1	Currency.....	JPMORGAN CHASE K8JHID9PFIWMOJFY109	10/29/2019	11/01/2049	.....	3,332,700	3.61/1.70	.....	.....	35,002	58,650	.....	625,338	.....	(62,127)	.....	.....	85,552	.....	100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	67304*AA9	D1	Currency.....	WELLS FARGO CO K8JHID9PFIWMOJFY109	02/06/2020	10/31/2027	.....	864,000	4.05/2.96	 (20,796)	.....	4,405	4,940	.....	78,531	.....	(27,922)	.....	.....	6,916	.....	100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	68472#AE1	D1	Currency.....	BNP PARIBAS 17331LVZKQKXST7XV54	02/07/2020	02/27/2029	.....	508,720	4.18/3.04	 7,978	.....	3,372	11,180	.....	49,906	.....	(25,237)	.....	.....	6,056	.....	100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	67304*AB7	D1	Currency.....	CITIBANK NA 17331LVZKQKXST7XV54	02/06/2020	10/31/2029	.....	864,000	4.17/3.07	 (23,045)	.....	4,485	(2,057)	.....	93,314	.....	(28,287)	.....	.....	8,361	.....	100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	61591#BJ0	D1	Currency.....	CITIBANK NA 17331LVZKQKXST7XV54	02/14/2020	05/14/2032	.....	1,085,000	3.01/1.15	 (23,045)	.....	10,241	(6,096)	.....	62,028	.....	(20,799)	.....	.....	16,166	.....	100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	61591#BH4	D1	Currency.....	BARCLAYS PLC 17331LVZKQKXST7XV54	02/14/2020	05/14/2032	.....	2,602,400	3.00/2.19	.....	.....	12,812	62,814	.....	308,142	.....	(122,200)	.....	.....	38,774	.....	100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RA46	D1	Currency.....	GOLDMAN SACHS GP .. 17331LVZKQKXST7XV54	10/25/2021	09/20/2032	.....	4,581,006	2.45/12.25	.....	.....	(247,217)	(771,123)	.....	(1,175,165)	.....	(494,304)	.....	.....	69,600	.....	100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1VFT1	D1	Currency.....	CRED AGRICOLE SA .. 17331LVZKQKXST7XV54	10/28/2021	12/19/2026	.....	1,167,000	3.25/1.75	.....	.....	9,485	77,808	.....	81,610	.....	(21,494)	.....	.....	10,876	.....	100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1VFT1	D1	Currency.....	MI ZUHO CAPITAL .. 17331LVZKQKXST7XV54	10/29/2021	12/19/2026	.....	1,163,200	3.22/1.75	.....	.....	9,344	73,847	.....	76,665	.....	(21,459)	.....	.....	10,840	.....	100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBx5	D1	Currency.....	MORGAN STANLEY 17331LVZKQKXST7XV54	05/15/2019	05/23/2034	.....	3,105,874	4.35/1.19	.....	.....	53,071	749,345	.....	589,512	.....	234,539	.....	.....	51,280	.....	100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	64366BA40	D1	Currency.....	BNP PARIBAS 7LTWFZ1ONS80621K86	02/20/2020	05/19/2030	.....	3,244,500	3.00/1.10	.....	.....	31,956	(28,787)	.....	134,046	.....	(62,395)	.....	.....	42,593	.....	100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	66JMY03	D1	Currency.....	CAN IMPERIAL BK ... 7LTWFZ1ONS80621K86	11/04/2021	06/17/2029	.....	1,623,480	3.83/3.38	.....	.....	7,964	105,141	.....	196,824	.....	(77,725)	.....	.....	19,833	.....	100/100
Secured Overnight Finance Rate/Pay:EUR 3	XS259163097	D1	Currency.....	SOCIETE GENERALE ... 02NNEB1BP4R0TD8PU41	02/28/2023	04/15/2028	.....	3,446,950	Overnight Finance Rate/3	 (18,222,851)	.....	19,144	(99,111)	.....	(132,082)	.....	(99,111)	.....	.....	37,749	.....	100/100
11099999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	Interest Rate	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective	10499999999. Subtotal - Swaps - Hedging Effective
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Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY 17331LVZKQKXST7XV54	08/25/2022	08/31/2028		2,600,000	Rate/2.93			24,993	115,677		115,677		18,500			29,574		0002
11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate	11199999999. Subtotal - Swaps - Hedging Other - Interest Rate
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy ..	Exhibit 5 & 7 ..	Currency.....	BNP PARIBAS 17331LVZKQKXST7XV54	08/26/2020	09/02/2025	.....	500,000,000	1.13/2.13	.....	.....	(3,490,674)	(38,989,822)	.....	(38,989,822)	.....	10,399,227	.....	.....	3,689,592	.....	0003
Currency Swap/Rec:CAD 2.10/Pay:USD 1.86	FX Hedging Strategy ..	Exhibit 5 & 7 ..	Currency.....	ROYAL BK CANADA ... E57PJ06HHGCT1XB011	09/17/2020	09/24/2025	.....	500,000,000	2.10/1.86	.....	.....	294,180	2,089,236	.....	2,089,236	.....	8,141,672	.....	.....	3,740,284	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill	Short Term	D1	Currency.....	CRED AGRICOLE SA ... 02NNEB1BP4R0TD8PU41	12/15/2022	12/19/2024	.....	5,372,800	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill	.....	.....	30,997	42,704	.....	42,704	.....	(916)	.....	.....	32,615	.....	0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	084389AA3	N/A	Currency.....	MI ZUHO CAPITAL .. 02NNEB1BP4R0TD8PU41	07/01/2021	01/05/2051	.....	3,744,132	3.65/4.30	.....	.....	(3,255)	483,188	.....	483,188	.....	73,480	.....	.....	98,238	.....	0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	084389AA3	N/A	Currency.....	CITIBANK NA 02NNEB1BP4R0TD8PU41	07/01/2021	01/05/2051	.....	3,744,632	3.67/4.30	.....	.....	(3,030)	494,505	.....	494,505	.....	73,480	.....	.....	98,251	.....	0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344 ..	B1	Currency.....	CITIBANK NA 02NNEB1BP4R0TD8PU41	08/25/2022	04/01/2047	.....	1,902,361	10.99/9.00	.....	.....	.....	725,975	.....	725,975	.....	(84,861)	.....	.....	46,374	.....	0003
10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344 ..	B1	Currency.....	CITIBANK NA 02NNEB1BP4R0TD8PU41	08/25/2022	10/01/2047		1,902,361	10.99/9.00				738,468		738,468		(84,861)			46,361		0003

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Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	CITIBANK NA 02NEBIBXP4ROTDBPU41	08/25/2022	04/01/2048		1,932,361	10.99/9.00				750,858		750,858	325,942		(84,861)		47,942		0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	MORGAN STANLEY 02NEBIBXP4ROTDBPU41	08/26/2022	07/01/2047	.....	1,906,333	10.88/9.00	.....	.....	.....	709,083	.....	709,083	320,318	.....	(84,861)	.....	46,763	.....	0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	MORGAN STANLEY 02NEBIBXP4ROTDBPU41	08/26/2022	01/01/2048	.....	1,906,333	10.88/9.00	.....	.....	.....	720,670	.....	720,670	320,828	.....	(84,861)	.....	47,251	.....	0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	MORGAN STANLEY 02NEBIBXP4ROTDBPU41	08/26/2022	07/01/2048	.....	1,906,333	10.88/9.00	.....	.....	.....	732,133	.....	732,133	320,736	.....	(84,861)	.....	47,729	.....	0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	MORGAN STANLEY 02NEBIBXP4ROTDBPU41	08/26/2022	10/01/2047	.....	1,918,195	3.92/3.00	.....	12,136	.....	484,223	.....	484,223	95,397	.....	(84,861)	.....	47,251	.....	0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	MORGAN STANLEY 02NEBIBXP4ROTDBPU41	08/26/2022	07/01/2048	.....	1,918,195	4.33/3.00	.....	.....	.....	455,089	.....	455,089	152,260	.....	(84,861)	.....	47,976	.....	0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	MORGAN STANLEY 02NEBIBXP4ROTDBPU41	08/26/2022	07/01/2048	.....	1,918,195	4.33/3.00	.....	.....	.....	455,089	.....	455,089	152,260	.....	(84,861)	.....	47,976	.....	0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	MORGAN STANLEY 02NEBIBXP4ROTDBPU41	08/26/2022	10/01/2047	.....	1,906,333	3.89/3.00	.....	11,680	.....	483,256	.....	483,256	96,142	.....	(84,861)	.....	47,008	.....	0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	CITIBANK NA E570ZJZFF327HEFA76	08/29/2022	07/01/2048	.....	63,752	445,10/400.00	.....	28,689	.....	1,360,229	.....	1,360,229	4,658	.....	(2,831)	.....	1,595	.....	0003
Currency Swap/Rec:US - Loan # 1934	Mortgage Loan - Heylo - Loan # 1934	B1	Currency.....	MORGAN STANLEY 17331LVZGXIS7XV54	08/29/2022	07/01/2048	.....	63,646	452,11/400.00	.....	29,672	.....	1,426,835	.....	1,426,835	(16,014)	.....	(2,831)	.....	1,592	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	B1	Currency.....	ROYAL BK CANADA ... 02NEBIBXP4ROTDBPU41	04/04/2023	04/20/2024	.....	14,249,300	4.99/3.57	.....	38,156	.....	14,238	.....	14,238	(50,820)	.....	65,058	.....	64,051	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	B1	Currency.....	BANGLAYS PLC 02NEBIBXP4ROTDBPU41	04/04/2023	04/20/2025	.....	8,764,000	5.23/4.26	.....	16,287	.....	(49,732)	.....	(49,732)	(84,967)	.....	35,235	.....	58,925	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	B1	Currency.....	BANK OF AMERICA ... 02NEBIBXP4ROTDBPU41	04/04/2023	04/20/2026	.....	13,142,400	3.87/3.08	.....	19,906	.....	(126,658)	.....	(126,658)	(175,912)	.....	49,253	.....	110,118	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	B1	Currency.....	MARKETS LLC 02NEBIBXP4ROTDBPU41	04/05/2023	04/20/2027	.....	8,732,000	5.86/5.12	.....	12,373	.....	(163,339)	.....	(163,339)	(166,575)	.....	3,235	.....	85,201	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	B1	Currency.....	JPMORGAN CHASE 02NEBIBXP4ROTDBPU41	04/05/2023	10/20/2026	.....	19,680,200	4.36/3.61	.....	28,114	.....	(262,125)	.....	(262,125)	(312,605)	.....	50,480	.....	179,105	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	B1	Currency.....	DEUTSCHE BANK AG .. 02NEBIBXP4ROTDBPU41	04/05/2023	04/20/2028	.....	7,655,600	3.89/3.24	.....	9,436	.....	(179,834)	.....	(179,834)	(177,765)	.....	(2,069)	.....	83,739	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	B1	Currency.....	BNP PARIBAS 02NEBIBXP4ROTDBPU41	04/06/2023	04/20/2029	.....	6,538,800	4.38/3.68	.....	8,593	.....	(175,259)	.....	(175,259)	(167,465)	.....	(7,773)	.....	78,812	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	B1	Currency.....	BANK OF AMERICA ... 02NEBIBXP4ROTDBPU41	04/06/2023	04/20/2030	.....	9,803,700	4.30/3.62	.....	12,514	.....	(305,507)	.....	(305,507)	(289,347)	.....	(16,160)	.....	127,928	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	N/A	Currency.....	MARKETS LLC 02NEBIBXP4ROTDBPU41	07/01/2021	01/05/2051	.....	3,744,132	3.65/4.30	.....	(3,786)	.....	483,188	.....	483,188	18,795	.....	73,480	.....	98,238	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	N/A	Currency.....	CITIBANK NA 02NEBIBXP4ROTDBPU41	07/01/2021	01/05/2051	.....	3,744,632	3.67/4.30	.....	(3,550)	.....	494,505	.....	494,505	3,302	.....	73,480	.....	98,251	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	D1	Currency.....	MORGAN STANLEY 17331LVZGXIS7XV54	02/24/2022	06/15/2037	.....	6,639,500	3.86/3.27	.....	28,476	.....	947,638	.....	947,638	345,518	.....	(305,500)	.....	124,454	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	D1	Currency.....	CITIBANK NA 7LTWZF1ONS8D621K66	09/12/2022	12/15/2031	.....	5,143,600	7.03/6.88	.....	(4,229)	.....	(222,232)	.....	(222,232)	215,037	.....	(268,840)	.....	74,829	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	D1	Currency.....	CITIBANK NA 7LTWZF1ONS8D621K66	09/13/2022	12/15/2031	.....	1,267,750	7.10/6.88	.....	(1,251)	.....	(71,784)	.....	(71,784)	53,682	.....	(67,210)	.....	18,443	.....	0003
Currency Swap/Rec:US - Loan # 1934	Project Hamburg	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF1ONS8D621K66	09/13/2022	03/22/2029	.....	5,503,850	5.19/3.63	.....	48,448	.....	(427,594)	.....	(427,594)	(94,474)	.....	(114,392)	.....	65,883	.....	0003
11399999999. Subtotal - Swaps - Hedging Other - Foreign Exchange			Currency.....							(2,880,163)	(26,902,776)	XXX	(26,902,776)	XXX	(26,902,776)	(1,224,263)	17,519,443			9,402,664	XXX	XXX
11399999999. Subtotal - Swaps - Income Generation										(2,855,123)	(26,787,098)	XXX	(26,787,098)	XXX	(26,787,098)	(1,205,763)	17,519,443			9,432,238	XXX	XXX
13499999999. Subtotal - Swaps - Other														XXX							XXX	XXX
13599999999. Total Swaps - Interest Rate										(2,703,544)	115,677			XXX	(26,240,142)	18,500				2,913,341	XXX	XXX
13699999999. Total Swaps - Credit Default														XXX							XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation (Increase/ Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
13799999999. Total Swaps - Foreign Exchange										(18,222,851)		1,761,642	(5,250,646)	XXX	77,748,444	(1,224,263)	7,915,624			26,809,322	XXX	XXX
13999999999. Total Swaps - Total Return														XXX							XXX	XXX
14099999999. Total Swaps										(18,222,851)		(941,902)	(5,134,968)	XXX	51,506,302	(1,205,763)	7,915,624			29,722,664	XXX	XXX
EUR/L 107809.56 USD- S97098.75EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	CAN IMPERIAL BK ...	02/09/2023	12/16/2024		107,810	0.900650647				(561)				(561)			653		0003
BRL/L 599872.20 USD- BRL Celse Novation Oct	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE ...	11/02/2020	04/15/2027		599,872	6.404239999				(60,760)				(60,760)			5,943		0003
S3841751.53BRL BRL/L 668251.34 USD- BRL Celse Novation Oct	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE ...	11/02/2020	10/15/2027		668,251	6.638999999				(71,201)				(71,201)			6,925		0003
S436320.17BRL GBP/L 3734008.10 USD- Chiswick High Street	Chiswick High Street	B1	Currency.....	MORGAN STANLEY ...	07/02/2021	10/09/2024		3,734,008	0.719052002				328,012				328,012			21,118		0003
S2684946.00GBP EUR/L 24597510.00 USD- GLO ReInvm RRIE 5A B	GLO ReInvm RRIE 5A B	D1	Currency.....	JPMORGAN CHASE ...	07/27/2021	04/15/2024		24,597,510	0.825286787				2,043,430				2,043,430			109,626		0003
S2030000.00EUR EUR/L 4897500.00 USD- GLO ReInvm DUNE 1A	GLO ReInvm DUNE 1A	D1	Currency.....	DEUTSCHE BANK AG ...	07/27/2021	10/15/2024		4,897,500	0.816743236				411,363				411,363			27,876		0003
S4000000.00EUR EUR/L 1699680.00 USD- GLO ReInvm NUPAE 14A	GLO ReInvm NUPAE 14A	D1	Currency.....	SOCIETE GENERALE ...	07/28/2021	07/15/2024		1,699,880	0.823387547				137,011				137,011			8,684		0003
S1400000.00EUR GLO ReInvm PENTA	GLO ReInvm PENTA																					
EUR/L 7265200.00 USD- S6000000.00EUR	2020-8A C XS2249760003	D1	Currency.....	SOCIETE GENERALE ...	07/28/2021	07/15/2024		7,265,200	0.823387547				587,189				587,189			37,216		0003
EUR/S 3872812.40 USD- XS2053879602	GLO ReInvm CONTE 7A D	D1	Currency.....	MORGAN STANLEY ...	08/06/2021	12/16/2024		3,672,812	0.816812751				(299,469)				(299,469)			22,233		0003
L3000000.00EUR EUR/S 10629000.00 USD- GLO ReInvm DERK 1A	GLO ReInvm DERK 1A	D1	Currency.....	MORGAN STANLEY ...	11/12/2021	04/15/2024		10,629,000	0.846740051				(669,187)				(669,187)			47,371		0003
L9000000.00EUR EUR/S 4737200.00 USD- GLO ReInvm DUNE 1A	GLO ReInvm DUNE 1A	D1	Currency.....	DEUTSCHE BANK AG ...	11/18/2021	10/15/2024		4,737,200	0.844380647				(261,281)				(261,281)			26,963		0003
L4000000.00EUR EUR/S 9214777.50 USD- GLO ReInvm DYD 2019-	GLO ReInvm DYD 2019-	D1	Currency.....	CITIBANK NA	11/30/2021	06/17/2024		3,214,778	0.855424676				(155,304)				(155,304)			15,807		0003
L2750000.00EUR EUR/S 1158326.00 USD- GLO ReInvm OZIME 5A	GLO ReInvm OZIME 5A	D1	Currency.....	SOCIETE GENERALE ...	12/07/2021	01/16/2024		1,158,326	0.863314818				(55,858)				(55,858)			4,287		0003
L1000000.00EUR EUR/S 1343193.05 USD- GLO ReInvm VOVE 4A D	GLO ReInvm VOVE 4A D	D1	Currency.....	SOCIETE GENERALE ...	12/07/2021	07/15/2024		1,343,139	0.866203235				(62,175)				(62,175)			6,861		0003
L150000.00EUR GLO ReInvm PENTA	GLO ReInvm PENTA																					
EUR/S 2339600.00 USD- L2000000.00EUR	2020-8A D XS2240760385	D1	Currency.....	JPMORGAN CHASE ...	12/20/2021	07/15/2024		2,339,600	0.854846982				(111,639)				(111,639)			11,952		0003
GBP/L 286712.16 USD- S219214.84GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY ...	03/11/2022	12/09/2024		286,712	0.764581593				10,265				10,265			1,724		0003
GBP/L 1315275.94 USD- 60 Curzon July 2022 - 7200568	60 Curzon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG ...	07/13/2022	10/20/2023		1,315,276	0.828943763				(68,799)				(68,799)			3,643		0003
S1090158.26GBP EUR/L 10670048.53 USD- S9846593.62EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	BNP PARIBAS	07/29/2022	12/16/2024		10,670,449	0.932160405				(430,762)				(430,762)			64,993		0003
S246046.45EUR GBP/L 239005.50 USD- Brunei Sept 2021 - 7200467	Hispania Hotel Portfolio - 7200391 - Brunei Sept 2021 - 7200467	B1	Currency.....	ORED AGRICOLE SA ...	09/27/2022	08/15/2024		245,827	1.000900796				(27,725)				(27,725)			1,306		0003
GBP/L 347334.64 USD- Chiswick High Street	Chiswick High Street	B1	Currency.....	CITIBANK NA	10/13/2022	12/09/2024		259,006	0.90433902				(35,017)				(35,017)			1,558		0003
S290218.82GBP EUR/L 1091135.00 USD- GLO ReInvm BECLO 4A D	July 2021 - 7200450 - GLO ReInvm BECLO 4A D	B1	Currency.....	CAN IMPERIAL BK ...	11/22/2022	10/09/2024		347,935	0.834118787				(17,211)				(17,211)			1,968		0003
S1000000.00EUR EUR/L 404354.50 USD- GLO ReInvm VOVE 1A	XS169327185 GLO ReInvm VOVE 1A	D1	Currency.....	MI ZUHO CAPITAL	12/20/2022	04/30/2024		1,091,135	0.91647688				(16,207)				(16,207)			4,987		0003
S370000.00EUR GBP/L 181256.68 USD- Brunei Sept 2021 - 7200467	B1NE XS1800192277 Brunei Sept 2021 - 7200467	D1	Currency.....	DEUTSCHE BANK AG ...	12/20/2022	07/31/2024		404,355	0.91503866				(6,811)				(6,811)			2,109		0003
S147990.01GBP GBP/S 916500.58 USD- Kras UK Industrial	Brunei Sept 2021 - 7200467	B1	Currency.....	BNP PARIBAS	01/13/2023	12/09/2024		181,257	0.816466516				(4,512)				(4,512)			1,090		0003
S191974.99GBP Platform - 7200418 ..	Platform - 7200418 ..	B1	Currency.....	MARKETS LLC	01/13/2023	02/20/2024		616,501	0.814222794				19,536				19,536			2,473		0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or 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	
EUR/L 14551.86 USD- S13378.08EUR	Hispania Hotel Portfolio - 7200391 - Brunel Sept 2021 - 7200467	B1	Currency.....	JPMORGAN CHASE ... 815DZ1ZKX5Z11NHU748	02/23/2023	08/15/2024		14,552	0.91938146				(322)		(322)			(322)			77	0003	
GBP/S 16066.47 USD- Oliswick High Street July 2021 - 7200450		B1	Currency.....	SOCIETE GENERALE ... 02NNEB1B/P-4POTD8P-U41	03/14/2023	12/09/2024		179,232	0.817394153				(4,671)		(4,671)		(4,671)			1,078	0003		
EUR/S 382438.05 USD- College Square July 2021 - 7200462		B1	Currency.....	MARKETS LLC ... 016H18S6X0Z2D1J857P30	03/16/2023	10/09/2024		16,066	0.825023792				611		611		611			91	0003		
L344649.40EUR	GLO ReInvm CORDA 3A	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	04/06/2023	11/27/2024		382,438	0.901713258				2,214		2,214		2,214			2,274	0003		
S377000.00EUR	DRR XS182358350	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	05/09/2023	04/03/2028		429,855	0.877039116				1,885		(4,281)		1,885			4,691	0003		
EUR/L 599407.99 USD- Coupon Hedge CLO RMAN		D1	Currency.....	MORGAN STANLEY ... 17331LVZKXK5X7TV1V54	05/25/2023	08/30/2023		5,988,408	0.928039795				(92,615)		(92,615)		(92,615)			12,057	0003		
EUR/L 39988.75 USD- 65 Rue Paul Maurice - 7200420		B1	Currency.....	SOCIETE GENERALE ... 02NNEB1B/P-4POTD8P-U41	06/05/2023	12/16/2024		39,999	0.914611082				(831)				(831)			242	0003		
BRL/L 891683.55 USD- Celse		D1	Currency.....	BARCLAYS PLC ... 65SSEF7UP5170UK5573	10/11/2018	10/16/2028		881,664	7.148799964				(106,823)		(106,823)		(106,823)			10,265	0003		
S7929834.58BRL	Celse	D1	Currency.....	BARCLAYS PLC ... 65SSEF7UP5170UK5573	10/11/2018	04/16/2029		985,545	7.399898996				(122,035)		(122,035)		(122,035)			11,868	0003		
GBP/L 142704750.49 USD-5102566294.23GBP	Spanish RPL Bankia ...	B1	Currency.....	BNP PARIBAS ... ROMUISPUBMPPROKSP93	02/08/2020	09/29/2023		25,144,216	0.849389917				1,723,492		1,723,492		1,723,492			62,774	0003		
EUR/L 3353865.00 USD- GLO TERM RKFR 1A C	OIL Standard Hotel ...	B1	Currency.....	BARCLAYS PLC ... 65SSEF7UP5170UK5573	05/04/2021	10/10/2023		142,704,751	0.718730343				12,473,368		12,473,368		12,473,368			377,192	0003		
S2775000.00EUR	Oliswick High Street July 2021 - 7200450	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	07/01/2021	07/17/2023		3,353,865	0.827403607				323,337		323,337		323,337			3,619	0003		
GBP/L 11369587.98 USD- 65 Rue Paul Maurice - 7200420		B1	Currency.....	MORGAN STANLEY ... 17331LVZKXK5X7TV1V54	07/02/2021	10/09/2024		11,369,588	0.719052002				998,756		998,756		998,756			64,302	0003		
EUR/L 31931.22EUR	Coupon Hedge OIL Total	B1	Currency.....	MARKETS LLC ... 016H18S6X0Z2D1J857P30	11/10/2022	12/16/2024		20,482	0.943797086				(1,093)		(1,093)		(1,093)			124	0003		
S1836029.14EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	SOCIETE GENERALE ... 02NNEB1B/P-4POTD8P-U41	04/11/2023	07/17/2023		2,014,923	0.911215698				9,828		9,828		9,828			2,174	0003		
EUR/L 83637.40 USD- S76495.68EUR		B1	Currency.....	SOCIETE GENERALE ... 02NNEB1B/P-4POTD8P-U41	06/05/2023	12/16/2024		83,637	0.914611047				(1,738)		(1,738)		(1,738)			506	0003		
GBP/L 12027464.94 USD- S10488899.52GBP	Heylo Deal 1st Funding	B1	Currency.....	MARKETS LLC ... 016H18S6X0Z2D1J857P30	06/09/2023	09/21/2023		13,207,465	0.79416448				(112,427)		(112,427)		(112,427)			31,491	0003		
CHF/S 30330.18 USD- S26500.00CHF	CHF 5 Year deal	BA1	Currency.....	BNP PARIBAS ... ROMUISPUBMPPROKSP93	10/06/2020	10/15/2024		30,330	0.873717202				610		610		610			173	0003		
BRL/L 596483.24 USD- S4249644.84BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE ... 815DZ1ZKX5Z11NHU748	11/02/2020	10/16/2028		596,483	7.124499994				(69,560)		(69,560)		(69,560)			6,867	0003		
EUR/L 223450.38 USD- S203650.02BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE ... 815DZ1ZKX5Z11NHU748	11/02/2020	04/15/2032		223,450	9.087700007				(32,325)		(32,325)		(32,325)			3,314	0003		
EUR/L 1118811.27 USD- S913912.18EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE ... 02NNEB1B/P-4POTD8P-U41	07/07/2021	11/27/2024		1,118,811	0.816859887				91,984		91,984		91,984			6,651	0003		
EUR/L 999670.00 USD- C XS1898413572	GLO ReInvm AVCA 19A	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	07/23/2021	10/16/2023		599,670	0.833791919				51,083		51,083		51,083			1,631	0003		
S500000.00EUR	GLO ReInvm CICE 2A	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	07/23/2021	10/16/2023		599,670	0.833791919				51,083		51,083		51,083			1,631	0003		
EUR/L 3598020.00 USD- S3000000.00EUR	XS1849456176	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	07/23/2021	10/16/2023		3,598,020	0.833791919				306,498		306,498		306,498			9,786	0003		
EUR/L 1210040.00 USD- GLO ReInvm GLME 2A D		D1	Currency.....	ROYAL BK CANADA ... ES71P3URH1G371XB11	07/26/2021	01/16/2024		1,210,040	0.826418661				107,572		107,572		107,572			4,479	0003		
S1900000.00EUR	XS191602313	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	07/20/2021	01/15/2026		6,642,186	0.805457782				537,863		537,863		537,863			53,012	0003		
EUR/L 6642185.50 USD- DRR XS2326453900		D1	Currency.....	DEUTSCHE BANK AG ... 7LTWZ1Z1ONS18D21K86	07/22/2021	04/15/2025		2,457,172	0.813948835				198,041		198,041		198,041			16,458	0003		
EUR/L 2457172.00 USD- EON XS2125924477	GLO ReInvm CICE 2A	D1	Currency.....	DEUTSCHE BANK AG ... 7LTWZ1Z1ONS18D21K86	07/22/2021	04/15/2025		2,457,172	0.813948835				198,041		198,041		198,041			16,458	0003		
S2000000.00EUR	GLO ReInvm VOYE 3A D	D1	Currency.....	DEUTSCHE BANK AG ... 7LTWZ1Z1ONS18D21K86	07/22/2021	04/15/2025		2,457,172	0.813948835				198,041		198,041		198,041			16,458	0003		
EUR/L 2457172.00 USD- XS2125181821		D1	Currency.....	DEUTSCHE BANK AG ... 7LTWZ1Z1ONS18D21K86	07/22/2021	04/15/2025		2,457,172	0.813948835				198,041		198,041		198,041			16,458	0003		
EUR/L 982371.33 USD- DRR XS229891320	GLO ReInvm CORDA 4A	D1	Currency.....	DEUTSCHE BANK AG ... 7LTWZ1Z1ONS18D21K86	07/22/2021	08/15/2025		9,822,371	0.809631374				798,193		798,193		798,193			71,656	0003		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 1217212.50 USD-	GLO ReIném AVOCA 22A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.07/22/2021	.10/15/2025	.....	10,217,213	0.807460939	.....	.....	.....	.....894,346	.....	894,346	.....	.....894,346	.....	.....	.....77,407	.....	0003
S8290000.00ELR	B2 XS2286328272	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.07/22/2021	.10/15/2025	.....	9,907,600	0.807460939	.....	.....	.....	.....809,062	.....	809,062	.....	.....809,062	.....	.....	.....75,061	.....	0003
S9800000.00ELR	GLO ReIném RRIE 11A BR	D1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/L 6596370.00 USD-	Tower Europe	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMH3ZE78	.07/23/2021	.09/15/2023	.....	6,596,370	0.833791919	.....	.....	.....	.....571,918	.....	571,918	.....	.....571,918	.....	.....	.....15,149	.....	0003
S5500000.00ELR	XS1900028211	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMH3ZE78	.07/23/2021	.10/16/2023	.....	599,670	0.833791919	.....	.....	.....	.....51,083	.....	51,083	.....	.....51,083	.....	.....	.....1,831	.....	0003
ELR/L 999670.00 USD-	GLO ReIném PHMP 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.07/27/2021	.10/15/2024	.....	5,509,688	0.816745236	.....	.....	.....	.....462,783	.....	462,783	.....	.....462,783	.....	.....	.....31,360	.....	0003
ELR/L 5006687.50 USD-	DR XS2051448771	D1	Currency.....	JPIMORGAN CHASE ... 815DZIZNKSZ11NHU748	.08/09/2021	.01/15/2026	.....	5,904,250	0.804503229	.....	.....	.....	.....483,773	.....	483,773	.....	.....483,773	.....	.....	.....47,123	.....	0003
S4500000.00ELR	DR XS234573966	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.08/09/2021	.01/15/2026	.....	3,447,987	0.804871315	.....	.....	.....	.....281,432	.....	281,432	.....	.....281,432	.....	.....	.....27,519	.....	0003
ELR/L 9447987.45 USD-	GLO ReIném RIFPK 1A C	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.11/17/2021	.06/15/2027	.....	6,498,450	0.807884957	.....	.....	.....	.....416,251	.....	416,251	.....	.....416,251	.....	.....	.....64,672	.....	0003
S2775000.00ELR	6A PTC XS240896724	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.11/23/2021	.10/28/2025	.....	56,135	0.74622516	.....	.....	.....	.....(3,894)	.....	(3,894)	.....	.....(3,894)	.....	.....	.....429	.....	0003
ELR/L 6488450.00 USD-	GLO ReIném AQE 2021-	D1	Currency.....	JPIMORGAN CHASE ... 815DZIZNKSZ11NHU748	.12/28/2021	.06/16/2025	.....	12,999,777	0.840972164	.....	.....	.....	.....(660,482)	.....	(660,482)	.....	.....(660,482)	.....	.....	.....90,680	.....	0003
S5250000.00ELR	6A PTC XS240896724	D1	Currency.....	BNP PARIBAS	.07/29/2022	.08/15/2024	.....	73,262,116	0.939150778	.....	.....	.....	.....(3,293,159)	.....	(3,293,159)	.....	.....(3,293,159)	.....	.....	.....389,181	.....	0003
L41664.75GBP	Exeter Logistics June 2021 - 7200465	B1	Currency.....	BNP PARIBAS	.08/02/2022	.05/16/2024	.....	5,727,542	0.809718943	.....	.....	.....	.....(136,244)	.....	(136,244)	.....	.....(136,244)	.....	.....	.....26,855	.....	0003
ELR/L 12145100.00 USD-	iQ Pool II 7200424	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.08/19/2022	.10/09/2024	.....	774,585	0.841762886	.....	.....	.....	.....(45,765)	.....	(45,765)	.....	.....(45,765)	.....	.....	.....4,381	.....	0003
S11000000.00ELR	XS2333702749	D1	Currency.....	JPIMORGAN CHASE ... 815DZIZNKSZ11NHU748	.12/20/2022	.01/30/2026	.....	12,145,100	0.905715062	.....	.....	.....	.....(247,322)	.....	(247,322)	.....	.....(247,322)	.....	.....	.....97,710	.....	0003
ELR/S 9821987.50 USD-	GLO ReIném AQE 2021-	D1	Currency.....	CPED AGRICOLE SA .. 969500TJ8KRTCJ0IHXH05	.01/06/2023	.06/15/2027	.....	5,821,988	0.901753911	.....	.....	.....	.....159,881	.....	159,881	.....	.....159,881	.....	.....	.....57,940	.....	0003
L3250000.00ELR	6A PTC XS240896724	D1	Currency.....	BNP PARIBAS	.01/12/2023	.05/16/2024	.....	445,189	0.813802076	.....	.....	.....	.....(12,888)	.....	(12,888)	.....	.....(12,888)	.....	.....	.....2,087	.....	0003
S362295.35GBP	iQ Pool II 7200424	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMH3ZE78	.01/18/2023	.05/16/2024	.....	40,326	0.801731748	.....	.....	.....	.....(552)	.....	(552)	.....	.....(552)	.....	.....	.....189	.....	0003
S23330.41GBP	iQ Pool I 7200423	B1	Currency.....	GOLDMAN SACHS GP .. K03JUN7G5T14HMYLU02	.03/17/2023	.06/03/2024	.....	14,227,316	0.923488941	.....	.....	.....	.....(342,532)	.....	(342,532)	.....	.....(342,532)	.....	.....	.....68,556	.....	0003
ELR/L 14227316.00 USD-	Logistics June 2021 - 7200452	B1	Currency.....	CITIBANK NA	.04/03/2023	.10/09/2024	.....	48,751	0.800606434	.....	.....	.....	.....692	.....	692	.....	.....692	.....	.....	.....276	.....	0003
S13136768.98ELR	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPIMORGAN CHASE ... 815DZIZNKSZ11NHU748	.06/13/2023	.12/29/2023	.....	86,205,925	0.793084834	.....	.....	.....	.....(535,483)	.....	(535,483)	.....	.....(535,483)	.....	.....	.....304,566	.....	0003
L39297.20GBP	Finbury deal June 2020 AIDE - 2321501	B1	Currency.....	BNP PARIBAS	.02/18/2020	.09/29/2023	.....	6,600,936	0.855834599	.....	.....	.....	.....(355,003)	.....	(355,003)	.....	.....(355,003)	.....	.....	.....16,480	.....	0003
S93366320.37GBP	Spanish RPL Bankia ...	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.07/22/2021	.01/15/2025	.....	3,671,475	0.817110289	.....	.....	.....	.....294,178	.....	294,178	.....	.....294,178	.....	.....	.....22,840	.....	0003
L5715318.75ELR	GLO ReIném AHESE 13A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.07/22/2021	.01/15/2025	.....	3,059,563	0.817110289	.....	.....	.....	.....245,148	.....	245,148	.....	.....245,148	.....	.....	.....19,033	.....	0003
S3000000.00ELR	GLO ReIném JUBIL 2019-204 C	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.07/22/2021	.04/15/2025	.....	1,965,738	0.813943835	.....	.....	.....	.....158,433	.....	158,433	.....	.....158,433	.....	.....	.....13,166	.....	0003
ELR/L 1965737.60 USD-	2020-7A ON-ON	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	.07/22/2021	.08/15/2025	.....	2,470,260	0.809631375	.....	.....	.....	.....200,740	.....	200,740	.....	.....200,740	.....	.....	.....18,021	.....	0003
S1600000.00ELR	GLO ReIném RRIE 9A B	D1	Currency.....	MORGAN STANLEY ... 173311VZK0XK5TYXV54	.09/23/2021	.10/15/2026		20,108,800	0.795671547				1,665,416		1,665,416		1,665,416			182,533		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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/S 1776450.00 USD- B2N Mtge XS2038107345	QLO ReInvm DUEP 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.11/18/2021	.10/15/2024	.....	1,776,450	0.844380647	.....	.....	.....	.....(97,980)	.....	.....(97,980)	.....	.....(97,980)	.....	.....	.....10,111	.....	0003	.....
EUR/S 7697950.00 USD- L1500000.00EUR	QLO ReInvm DUEP 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.11/18/2021	.10/15/2024	.....	7,697,950	0.844380647	.....	.....	.....	.....(424,582)	.....	.....(424,582)	.....	.....(424,582)	.....	.....	.....43,816	.....	0003	.....
GBP/L 191604.55 USD- S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV154	.10/21/2021	.06/16/2025	.....	191,605	0.725452501	.....	.....	.....	.....16,426	.....	.....16,426	.....	.....16,426	.....	.....	.....1,343	.....	0003	.....
GBP/L 261160.62 USD- S192666.57GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV154	.11/03/2021	.06/17/2024	.....	261,161	0.738497902	.....	.....	.....	.....16,362	.....	.....16,362	.....	.....16,362	.....	.....	.....1,284	.....	0003	.....
EUR/L 10890360.00 USD- S9900000.00EUR	QLO ReInvm HARV 24A	D1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	.07/26/2021	.01/16/2024	.....	10,890,360	0.826418861	.....	.....	.....	.....968,145	.....	.....968,145	.....	.....968,145	.....	.....	.....40,307	.....	0003	.....
EUR/L 6137400.00 USD- S5000000.00EUR	QLO ReInvm BELO 9A C	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.07/27/2021	.12/16/2024	.....	6,137,400	0.814677225	.....	.....	.....	.....514,023	.....	.....514,023	.....	.....514,023	.....	.....	.....37,152	.....	0003	.....
EUR/L 3862440.00 USD- S3000000.00EUR	QLO ReInvm CONTE 7A D	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.07/27/2021	.12/16/2024	.....	3,682,440	0.814677225	.....	.....	.....	.....308,414	.....	.....308,414	.....	.....308,414	.....	.....	.....22,291	.....	0003	.....
EUR/L 4340765.00 USD- S3575000.00EUR	QLO ReInvm AVCA 20A	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.07/28/2021	.07/15/2024	.....	4,340,765	0.823387547	.....	.....	.....	.....349,867	.....	.....349,867	.....	.....349,867	.....	.....	.....22,174	.....	0003	.....
EUR/L 2914090.00 USD- S2400000.00EUR	QLO ReInvm BELO 8A	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.07/28/2021	.07/15/2024	.....	2,914,080	0.823387547	.....	.....	.....	.....234,876	.....	.....234,876	.....	.....234,876	.....	.....	.....14,886	.....	0003	.....
EUR/L 2428400.00 USD- S2000000.00EUR	2020-8A D XS2249760385	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.07/28/2021	.07/15/2024	.....	2,428,400	0.823387547	.....	.....	.....	.....195,730	.....	.....195,730	.....	.....195,730	.....	.....	.....12,405	.....	0003	.....
EUR/L 3855065.00 USD- XS224913369	QLO ReInvm SOLE 7A D	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.07/28/2021	.07/15/2024	.....	3,855,085	0.823387547	.....	.....	.....	.....310,721	.....	.....310,721	.....	.....310,721	.....	.....	.....19,693	.....	0003	.....
EUR/L 13272700.00 USD- S11000000.00EUR	QLO ReInvm CRISE 2019-2A 12A	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.07/28/2021	.08/15/2024	.....	13,372,700	0.822571359	.....	.....	.....	.....1,075,914	.....	.....1,075,914	.....	.....1,075,914	.....	.....	.....71,038	.....	0003	.....
EUR/S 92940.00 USD- L8000000.00EUR	QLO ReInvm CORDA 15A	D1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV154	.10/12/2021	.08/15/2024	.....	952,640	0.839771582	.....	.....	.....	.....(59,457)	.....	.....(59,457)	.....	.....(59,457)	.....	.....	.....5,061	.....	0003	.....
EUR/L 161831.81 USD- S137530.22EUR	D XS2025846085	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.12/14/2021	.11/27/2024	.....	161,832	0.849834282	.....	.....	.....	.....7,758	.....	.....7,758	.....	.....7,758	.....	.....	.....962	.....	0003	.....
EUR/S 2841390.00 USD- L2300000.00EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.12/14/2021	.11/27/2024	.....	161,832	0.849834282	.....	.....	.....	.....7,758	.....	.....7,758	.....	.....7,758	.....	.....	.....962	.....	0003	.....
EUR/S 3673530.00 USD- L4650000.00EUR	XS2241386758	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.12/20/2021	.04/15/2024	.....	23,641,380	0.858663919	.....	.....	.....	.....(1,176,468)	.....	.....(1,176,468)	.....	.....(1,176,468)	.....	.....	.....105,365	.....	0003	.....
EUR/S 3673530.00 USD- L4650000.00EUR	QLO ReInvm CORDA 18A	D1	Currency.....	JPMORGAN CHASE 815DZIKVZS11NHJ748	.12/20/2021	.07/15/2024	.....	5,673,530	0.854946982	.....	.....	.....	.....(270,725)	.....	.....(270,725)	.....	.....(270,725)	.....	.....	.....28,983	.....	0003	.....
EUR/S 7018900.00 USD- L6000000.00EUR	QLO ReInvm PENTA 2020-8A B2	D1	Currency.....	JPMORGAN CHASE 815DZIKVZS11NHJ748	.12/20/2021	.07/15/2024	.....	7,018,900	0.854946982	.....	.....	.....	.....(334,917)	.....	.....(334,917)	.....	.....(334,917)	.....	.....	.....35,855	.....	0003	.....
EUR/S 653050.00 USD- L1400000.00EUR	2020-8A B2	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.12/20/2021	.07/15/2024	.....	1,653,050	0.846919331	.....	.....	.....	.....(98,072)	.....	.....(98,072)	.....	.....(98,072)	.....	.....	.....8,444	.....	0003	.....
GBP/L 91945.46 USD- S67692.42GBP	DN XS202368749	D1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	.01/21/2022	.07/15/2024	.....	91,945	0.736228626	.....	.....	.....	.....6,212	.....	.....6,212	.....	.....6,212	.....	.....	.....520	.....	0003	.....
EUR/L 278465.54 USD- S235465.20EUR	Onsvick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	.02/22/2022	.10/09/2024	.....	278,466	0.881482195	.....	.....	.....	.....4,187	.....	.....4,187	.....	.....4,187	.....	.....	.....1,655	.....	0003	.....
GBP/L 233699.33 USD- S186035.09GBP	College Square July 2021 - 7200462	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	.04/25/2022	.11/27/2024	.....	233,699	0.881482195	.....	.....	.....	.....(232)	.....	.....(232)	.....	.....(232)	.....	.....	.....1,405	.....	0003	.....
GBP/S 186168.13 USD- L1390000.00GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	BNP PARIBAS ROMUISPUBIPROK5F983	.05/10/2022	.12/09/2024	.....	233,699	0.796046011	.....	.....	.....	.....(101,344)	.....	.....(101,344)	.....	.....(101,344)	.....	.....	.....5,076	.....	0003	.....
EUR/L 1185798.47 USD- S1831600.86EUR	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	JPMORGAN CHASE 815DZIKVZS11NHJ748	.01/28/2022	.10/16/2023	.....	1,866,168	0.74484784	.....	.....	.....	.....(159,234)	.....	.....(159,234)	.....	.....(159,234)	.....	.....	.....16,478	.....	0003	.....
GBP/L 1722395.00 USD- S1390000.00GBP	Spain - 7200570	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.10/14/2022	.07/07/2026	.....	1,895,798	0.966136902	.....	.....	.....	.....(35,924)	.....	.....(35,924)	.....	.....(35,924)	.....	.....	.....7,679	.....	0003	.....
GBP/S 1701553.07 USD- L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.02/01/2023	.04/15/2024	.....	1,722,905	0.80676926	.....	.....	.....	.....63,700	.....	.....63,700	.....	.....63,700	.....	.....	.....1,836	.....	0003	.....
EUR/L 9755495.41 USD- S8933088.18EUR	Coupon Hedge CLO J4J0	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS180621K66	.03/24/2023	.07/17/2023	.....	1,701,553	0.816900762	.....	.....	.....	.....43,513	.....	.....43,513	.....	.....43,513	.....	.....	.....10,327	.....	0003	.....
			Currency.....	MARKETS LLC	.04/11/2023	.07/17/2023		9,755,495	0.911597804				43,513		43,513		43,513			10,327		0003	

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BBP/L 1041115 25 USD-	Coupon Hedge CML JUL0	B1	Currency.....	CITIBANK NA	E57QZJZJFF321NEFA76	04/11/2023		1,041,115	0.802773679				(20,287)		(20,287)		(20,287)			1,123		0003
S867176 92EUR	Coupon Hedge CML JUL0	B1	Currency.....	JPMORGAN CHASE	815ZJZJZKVSZ11NHU748	04/21/2023		906,821	0.804215379				(19,421)		(19,421)		(19,421)			1,256		0003
S729276 76GBP	12-18 Hotel - 7 Flies Ibiza	B1	Currency.....	ROYAL BK CANADA ...	E57P3U8JHI 6C71YBU11	05/02/2023		521,416	0.893485351				311		311		311			3,356		0003
ELR/L 321416 30 USD-	Coupon Hedge RILL	B1	Currency.....	SOCIETE GENERALE ..	02NEB1BXP4R0TD8PU41	05/04/2023		12,351,494	0.794663043				(114,565)		(114,565)		(114,565)			20,444		0003
S9815276 04GBP	Hamburg Dutch BTL RILL March 2021 - 50085004	B1	Currency.....	SOCIETE GENERALE ..	02NEB1BXP4R0TD8PU41	06/09/2023		7,539,860	0.923263831				(87,682)		(87,682)		(87,682)			17,869		0003
BBP/L 26436851.76 USD-	Heylo Deal 1st Funding AIDE - 19344	B1	Currency.....	MORGAN STANLEY	17331LVZKXKXST7XV54	06/09/2023		26,436,852	0.793505947				(202,931)		(202,931)		(202,931)			63,034		0003
S2097799 10GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ...	E57P3U8JHI 6C71YBU11	08/11/2022		109,152	0.806386581				(1,336)		(1,336)		(1,336)			656		0003
S88018 95GBP	LUMC 2021-FL2 B - 50136230	D1	Currency.....	SOCIETE GENERALE ..	02NEB1BXP4R0TD8PU41	10/28/2022		6,871,441	0.866048308				(423,973)		(423,973)		(423,973)			58,273		0003
BBP/L 148709 29 USD-	Brunei Sept 2021 - 7200467	B1	Currency.....	CITIBANK NA	E57QZJZJFF321NEFA76	02/03/2023		148,709	0.815944855				(3,605)		(3,605)		(3,605)			884		0003
S121336 56GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CAN IMPERIAL BK ...	21G119DL770XMK3ZE78	04/13/2023		91,105	0.799301552				(305)		(305)		(305)			548		0003
S72820 28GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE ..	02NEB1BXP4R0TD8PU41	06/15/2023		163,725	0.78989052				1,366		1,366		1,366			985		0003
S12334 19GBP	CLO ReIn6m AVCA 26A	D1	Currency.....	DEUTSCHE BANK AG ..	7LTWZF1CNSXB621K86	02/24/2022		6,025,360	0.82925396				266,560		266,560		266,560			58,086		0003
ELR/L 2311907.87 USD-	65 Rue Paul Maurice - 7200420	B1	Currency.....	BNP PARIBAS	ROMUISPUBIPR0K9P83	07/29/2022		22,311,908	0.932160405				(900,724)		(900,724)		(900,724)			135,063		0003
S20798277.07EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	SOCIETE GENERALE ..	02NEB1BXP4R0TD8PU41	03/24/2023		148,694	0.811341944				(2,565)		(2,565)		(2,565)			906		0003
ELR/L 148694 35 USD-	Coupon Hedge RILL	B1	Currency.....	SOCIETE GENERALE ..	02NEB1BXP4R0TD8PU41	05/04/2023		6,175,747	0.794663043				(57,282)		(57,282)		(57,282)			10,222		0003
S4007638 01GBP	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	815ZJZJZKVSZ11NHU748	11/02/2020		867,233	6.167898999				(63,449)		(63,449)		(63,449)			6,057		0003
S4115425 31BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	815ZJZJZKVSZ11NHU748	11/02/2020		645,681	6.883500006				(72,522)		(72,522)		(72,522)			7,075		0003
S4444545 03BRL	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ..	7LTWZF1CNSXB621K86	05/12/2022		23,777	0.801476853				(175)		(175)		(175)			143		0003
BBP/L 23777 29 USD-	Brunei Sept 2021 - 7200467	B1	Currency.....	CAN IMPERIAL BK ...	21G119DL770XMK3ZE78	06/13/2022		252,950	0.808407423				(3,738)		(3,738)		(3,738)			1,321		0003
S19056 90GBP	Onswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS	ROMUISPUBIPR0K9P83	06/21/2022		234,034	0.806740703				(3,515)		(3,515)		(3,515)			1,324		0003
S204468 31GBP	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE ..	02NEB1BXP4R0TD8PU41	06/22/2022		226,977	0.905797112				(2,348)		(2,348)		(2,348)			1,349		0003
ELR/L 17436724 89 USD-	Hispania Hotel Portfolio - 7200391	B1	Currency.....	ROYAL BK CANADA ...	E57P3U8JHI 6C71YBU11	07/29/2022		17,436,725	0.936154278				(711,417)		(711,417)		(711,417)			92,627		0003
S6323464 60EUR	College Square July 2021 - 7200462	B1	Currency.....	ORED AGRICOLE SA ..	9895001J5KRTQJ0IHX05	09/30/2022		286,792	0.983428227				(27,801)		(27,801)		(27,801)			1,705		0003
ELR/L 266792 29 USD-	Hispania Hotel Portfolio - 7200391	B1	Currency.....	CITIBANK NA	E57QZJZJFF321NEFA76	11/28/2022		44,066	0.928955682				(1,494)		(1,494)		(1,494)			234		0003
S40979 66EUR	College Square July 2021 - 7200462	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	0V618856X2D1J8570P90	12/15/2022		312,205	0.904371733				(2,733)		(2,733)		(2,733)			1,656		0003
S282348 18EUR	CLO ReIn6m CONTE 44	D1	Currency.....	GOLDMAN SACHS GP ..	K03XUN70ST14NAYLU02	12/20/2022		2,163,960	0.924231502				(32,207)		(32,207)		(32,207)			6,281		0003
S2000000 00EUR	BR X2294714907 60 Quizon July 2022 - 7200588	B1	Currency.....	ROYAL BK CANADA ...	E57P3U8JHI 6C71YBU11	01/12/2023		2,746,785	0.815368057				(79,777)		(79,777)		(79,777)			14,105		0003
BBP/L 2746784 94 USD-	Hispania Hotel Portfolio - 7200391	B1	Currency.....	ROYAL BK CANADA ...	E57P3U8JHI 6C71YBU11	01/20/2023		42,925	0.90225789				(133)		(133)		(133)			228		0003
S2239640 70GBP																						
S38723 14EUR																						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(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
GBP/L 2280.33 USD- S7876.88GBP	Chiswick High Street July 2021 - 7200450 - 65 Rue Paul Meurice - 7200420	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP-AROTD8PU41	01/24/2023	10/09/2024		22,081	0.80690544				(336)		(336)		(336)			125		0003
EUR/S 451663.86 USD- L403863.00EUR	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP-AROTD8PU41	02/02/2023	12/16/2024		451,684	0.89440871				(932)		(932)		(932)			2,734		0003
GBP/L 283730.65 USD- S280450.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY 17331L1CZKXKX57YV54	03/15/2023	10/09/2024		283,731	0.83185386				(13,262)		(13,262)		(13,262)			1,605		0003
EUR/L 18895.97 USD- S16982.15EUR	Hipania Hotel Portofino - 7200391 - Brunel Sept 2021 - 7200467	B1	Currency.....	JPMORGAN CHASE 815Z2IZKX5Z11NHU748	03/21/2023	08/15/2024		18,686	0.90886391				(196)		(196)		(196)			99		0003
S291281.11GBP	College Square July 7200467	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	04/13/2023	12/09/2024		384,420	0.799301547				(1,220)		(1,220)		(1,220)			2,192		0003
EUR/L 506143.48 USD- S452924.17EUR	2021 - 7200462	B1	Currency.....	BNP PARIBAS ROMUISP8BWP8K6P63	04/18/2023	11/27/2024		506,143	0.89463313				943		943		943			3,009		0003
EUR/L 9446398.85 USD- S3635500.00EUR	PK ALIF NANCE 2020 D-E - 63046X/M3	D1	Currency.....	MARKETS LLC	06/13/2023	09/21/2023		3,946,399	0.920712816				(34,793)		(34,793)		(34,793)			9,409		0003
EUR/L 3806185.92 USD- S39713806185.92USD	Exetier Logistics June 2021 - 7200485	B1	Currency.....	JPMORGAN CHASE 815Z2IZKX5Z11NHU748	08/28/2021	06/16/2025		3,806,186	0.81214976				306,456		306,456		306,456			26,673		0003
EUR/S 4319259.02 USD- L327330.77EUR	Exetier Logistics June 2021 - 7200465	B1	Currency.....	JPMORGAN CHASE 815Z2IZKX5Z11NHU748	12/28/2021	06/16/2025		4,313,259	0.840972164				(220,161)		(220,161)		(220,161)			30,227		0003
GBP/L 81371.29 USD- S9563.71GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1ONSX80621K86	01/19/2022	10/09/2024		81,371	0.731876831				5,916		5,916		5,916			460		0003
GBP/L 173828.45 USD- S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3L8GHI6C71XBU11	03/22/2022	10/09/2024		173,828	0.748055051				9,316		9,316		9,316			983		0003
EUR/L 3289645.82 USD- S3138975.02EUR	12-18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency.....	ROYAL BK CANADA ... ES7P3L8GHI6C71XBU11	09/02/2022	02/18/2025		3,289,646	0.954198474				(220,741)		(220,741)		(220,741)			21,071		0003
GBP/L 257263.72 USD- S222027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP-AROTD8PU41	09/14/2022	10/09/2024		257,264	0.863036148				(22,086)		(22,086)		(22,086)			1,455		0003
GBP/L 147334.64 USD- S290218.82GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	11/22/2022	10/09/2024		347,935	0.834118787				(17,211)		(17,211)		(17,211)			1,968		0003
EUR/L 983205.00 USD- S900000.00EUR	QLO ReIn6m MRPK 1A B X578279636	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	12/20/2022	07/31/2024		983,205	0.915373701				(16,927)		(16,927)		(16,927)			5,127		0003
EUR/L 495400.00 USD- S4400000.00EUR	QLO ReIn6m A2LO 6A DR X52331214796	D1	Currency.....	MARKETS LLC	01/23/2023	05/22/2026		4,954,400	0.888098467				(19,771)		(19,771)		(19,771)			42,155		0003
EUR/L 3497110.00 USD- S3100000.00EUR	QLO ReIn6m BECLO 3A DR X52483330404	D1	Currency.....	CRED AGRICOLE SA ... 96950015KRTGJ0JXVH5	01/23/2023	07/20/2026		3,497,110	0.886446237				(13,929)		(13,929)		(13,929)			30,575		0003
EUR/S 4471600.00 USD- L4000000.00EUR	QLO ReIn6m VOYE 5A D X5237243928	D1	Currency.....	MORGAN STANLEY 17331L1CZKXKX57YV54	02/16/2023	10/15/2026		4,471,600	0.894534395				95,165		67,091		95,165			40,590		0003
GBP/L 363750.00 USD- S300000.00GBP	12-18 Hotel - Sch loss Rouburghie	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	02/27/2023	02/18/2025		363,750	0.824742268				(11,824)		(11,824)		(11,824)			2,330		0003
EUR/L 3263720.80 USD- S2975300.71EUR	Coupon Hedge QLO J4J0	D1	Currency.....	MARKETS LLC	04/11/2023	07/17/2023		3,263,721	0.911597803				14,557		14,557		14,557			3,322		0003
EUR/L 3646062.47 USD- S3302530.00EUR	Coupon Hedge QLO J4J0	D1	Currency.....	CITIBANK NA	04/21/2023	07/28/2023		3,646,062	0.905779873				37,321		37,321		37,321			5,049		0003
GBP/S 18863.93 USD- L15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE 815Z2IZKX5Z11NHU748	05/03/2023	10/09/2024		18,964	0.800543453				137		137		137			107		0003
GBP/L 8673383.70 USD- S7006462.25GBP	Coupon Hedge OML FIWIN	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMK3ZE78	05/26/2023	09/30/2023		8,673,384	0.807811864				(224,811)		(224,811)		(224,811)			17,729		0003
EUR/L 365759.00 USD- S3000000.00EUR	QLO ReIn6m ACOUN 4A C X52106570703	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1ONSX80621K86	07/22/2021	04/15/2025		3,657,598	0.813948835				297,061		297,061		297,061			24,887		0003
S25023.19EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP-AROTD8PU41	07/26/2021	11/27/2024		30,631	0.816928638				2,516		2,516		2,516			182		0003
EUR/L 3029250.00 USD- S2500000.00EUR	QLO ReIn6m BASE 2020-1A, D X52320875408	D1	Currency.....	JPMORGAN CHASE 815Z2IZKX5Z11NHU748	07/27/2021	04/15/2024		3,029,250	0.825286787				251,654		251,654		251,654			13,501		0003
EUR/L 3335200.00 USD- S2759000.00EUR	QLO ReIn6m DRD 2019-68A, D X31984222155	D1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP-AROTD8PU41	07/28/2021	06/17/2024		3,335,200	0.824536259				269,775		269,775		269,775			16,400		0003
EUR/L 8013720.00 USD- S9600000.00EUR	QLO ReIn6m SCOLE 7A B2 XS2244912049	D1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP-AROTD8PU41	07/28/2021	07/15/2024		8,013,720	0.823387547				645,908		645,908		645,908			40,337		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 3065100.00 USD- S300000.00EUR	Q.O ReIn6m COME 7A D XS2933879602	D1	Currency.....	SOCIETE GENERALE .. 02NBEIBXP4R0TD8PU41	07/28/2021	12/16/2024	.....	3,865,100	0.818531554	.....	.....	.....	292,303	.....	292,303	.....	292,303	.....	.....	22,186	.....	0003
EUR/L 165966.62 USD- S136065.76EUR	College Square July 2021 - 7200462	B1	Currency.....	MORGAN STANLEY 17331LVZK0KXST7XV54	08/26/2021	11/27/2024	.....	165,987	0.819739326	.....	.....	.....	13,150	.....	13,150	.....	13,150	.....	.....	987	.....	0003
GBP/L 583863.13 USD- S426333.06GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE .. 02NBEIBXP4R0TD8PU41	10/27/2021	12/09/2024	.....	583,863	0.730193496	.....	.....	.....	44,382	.....	44,382	.....	44,382	.....	.....	3,511	.....	0003
EUR/L 8002300.00 USD- S400000.00EUR	Q.O ReIn6m DERPK 1A BE XS2223753471	D1	Currency.....	MORGAN STANLEY 17331LVZK0KXST7XV54	11/12/2021	04/15/2024	.....	9,802,300	0.846740051	.....	.....	.....	(617,139)	.....	(617,139)	.....	(617,139)	.....	.....	43,887	.....	0003
GBP/L 282300.72 USD- S210221.46GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE .. 02NBEIBXP4R0TD8PU41	11/17/2021	12/09/2024	.....	282,301	0.744672065	.....	.....	.....	16,679	.....	16,679	.....	16,679	.....	.....	1,698	.....	0003
EUR/L 7018800.00 USD- L600000.00EUR	Q.O ReIn6m PENTA 2020-8A C XS2249760039	D1	Currency.....	JPMORGAN CHASE 8153Z1ZVNZS11NHU748	12/20/2021	07/15/2024	.....	7,018,800	0.854946982	.....	.....	.....	(334,917)	.....	(334,917)	.....	(334,917)	.....	.....	35,855	.....	0003
EUR/L 3509400.00 USD- L300000.00EUR	Q.O ReIn6m CPDA 18A C XS2237426023	D1	Currency.....	JPMORGAN CHASE 8153Z1ZVNZS11NHU748	12/20/2021	07/15/2024	.....	3,509,400	0.854946982	.....	.....	.....	(167,459)	.....	(167,459)	.....	(167,459)	.....	.....	17,927	.....	0003
GBP/L 95657.48 USD- S71831.10GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFXZ1VNSX80621K86	12/22/2021	10/09/2024	.....	95,657	0.750919844	.....	.....	.....	4,803	.....	4,803	.....	4,803	.....	.....	541	.....	0003
GBP/L 349881.71 USD- S254941.50GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFXZ1VNSX80621K86	01/14/2022	12/09/2024	.....	349,882	0.728650549	.....	.....	.....	27,227	.....	27,227	.....	27,227	.....	.....	2,104	.....	0003
EUR/L 182215.02 USD- S140084.90EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS ROMUSPFBWPR0K5P83	03/23/2022	11/27/2024	.....	163,215	0.859284366	.....	.....	.....	6,391	.....	6,391	.....	6,391	.....	.....	970	.....	0003
GBP/L 280888.83 USD- S7200467	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY 17331LVZK0KXST7XV54	04/08/2022	12/09/2024	.....	280,889	0.756075064	.....	.....	.....	12,850	.....	12,850	.....	12,850	.....	.....	1,689	.....	0003
SZ12373.04GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH1GCT1XBUI1	07/19/2022	10/09/2024	.....	308,604	0.820950652	.....	.....	.....	(10,152)	.....	(10,152)	.....	(10,152)	.....	.....	1,745	.....	0003
EUR/L 19291.15 USD- S17208.65EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	SOCIETE GENERALE .. 02NBEIBXP4R0TD8PU41	04/24/2023	08/15/2024	.....	19,291	0.892048945	.....	.....	.....	159	.....	159	.....	159	.....	.....	102	.....	0003
S17208.65EUR	Q.O ReIn6m CPDA 3A B1R XS1823359827	D1	Currency.....	CAN IMPERIAL BK ... 216119DL770XHK43ZE78	05/09/2023	10/05/2026	.....	282,275	0.895861146	.....	.....	.....	1,250	.....	(1,691)	.....	1,250	.....	.....	2,952	.....	0003
EUR/L 44831.91 USD- L41397.58EUR	Irish RPL EFF 60 Curzon July 2022 - 7200568	B1	Currency.....	MORGAN STANLEY 17331LVZK0KXST7XV54	06/09/2023	09/21/2023	.....	44,832	0.923395635	.....	.....	.....	527	.....	527	.....	527	.....	.....	107	.....	0003
S141786.74GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	SOCIETE GENERALE .. 02NBEIBXP4R0TD8PU41	06/15/2023	07/19/2024	.....	180,334	0.786243271	.....	.....	.....	1,391	.....	1,391	.....	1,391	.....	.....	926	.....	0003
GBP/L 2964132.26 USD- S2308907.94GBP	Brunei Sept 2021 - 7200568	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH1GCT1XBUI1	06/16/2023	07/19/2024	.....	2,954,132	0.781565839	.....	.....	.....	40,151	.....	40,151	.....	40,151	.....	.....	15,170	.....	0003
EUR/L 75983.50 USD- S88492.91EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	SOCIETE GENERALE .. 02NBEIBXP4R0TD8PU41	06/23/2023	08/15/2024	.....	75,984	0.901418203	.....	.....	.....	(166)	.....	(166)	.....	(166)	.....	.....	404	.....	0003
BR/L 1100031.50 USD- S6154016.24BRL	Portfolio - 7200391	D1	Currency.....	BARCLAYS PLC G53SEFF7UP5170UK5573	10/11/2018	04/15/2025	.....	1,100,032	5.594400015	.....	.....	.....	(84,915)	.....	(84,915)	.....	(84,915)	.....	.....	7,388	.....	0003
BR/L 1.966611.70 USD- S9666817.55BRL	Ceise	D1	Currency.....	BARCLAYS PLC G53SEFF7UP5170UK5573	10/11/2018	04/17/2028	.....	966,612	6.897090904	.....	.....	.....	(110,366)	.....	(110,366)	.....	(110,366)	.....	.....	10,592	.....	0003
BR/L 775702.70 USD- S365191.12BRL	Ceise	D1	Currency.....	BARCLAYS PLC G53SEFF7UP5170UK5573	10/11/2018	10/15/2029	.....	775,703	7.672000007	.....	.....	.....	(99,643)	.....	(99,643)	.....	(99,643)	.....	.....	9,734	.....	0003
S3287558.14BRL	Ceise	D1	Currency.....	BARCLAYS PLC G53SEFF7UP5170UK5573	10/11/2018	04/15/2031	.....	384,843	8.542800095	.....	.....	.....	(55,122)	.....	(55,122)	.....	(55,122)	.....	.....	5,373	.....	0003
GBP/L 8228188.57 USD- S9652957.50GBP	Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS ROMUSPFBWPR0K5P83	04/23/2021	10/28/2025	.....	8,228,139	0.711334338	.....	.....	.....	854,972	.....	854,972	.....	854,972	.....	.....	62,819	.....	0003
EUR/L 3809653.78 USD- S3073575.44EUR	Sumit Post Mont Logistics June 2021 - 7200452	B1	Currency.....	SOCIETE GENERALE .. 02NBEIBXP4R0TD8PU41	07/12/2021	06/02/2025	.....	3,809,654	0.80731101	.....	.....	.....	327,255	.....	327,255	.....	327,255	.....	.....	26,435	.....	0003
EUR/L 2447650.00 USD- S2000000.00EUR	Q.O ReIn6m JUBIL 2019-23A DN XS2075331145	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFXZ1VNSX80621K86	07/22/2021	01/15/2025	.....	2,447,650	0.817110289	.....	.....	.....	196,118	.....	196,118	.....	196,118	.....	.....	15,226	.....	0003
EUR/L 2457172.00 USD- S2000000.00EUR	Q.O ReIn6m VOYE 3A B2 XS2125181235	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFXZ1VNSX80621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				198,041		198,041		198,041			16,458		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 377741.30 USD-S301000.00EUR	QLO ReIn6m CORDA 4A ORR XS239890942	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1Y1NSX80621K66	07/22/2021	08/15/2025		3,717,741	0.809631375				302,114		302,114		302,114			27,121		0003
ELR/L 4840160.00 USD-S4000000.00EUR	QLO ReIn6m CORDA 12A DN-DN 1/23/32	D1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBU11	07/26/2021	01/16/2024		4,840,160	0.826418961				430,287		430,287		430,287			17,914		0003
GBP/L 1092489.27 USD-S861272.56GBP	XS1889143009	D1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBU11	06/15/2023	07/26/2023		1,092,489	0.788350696				(1,367)		(1,367)		(1,367)			1,458		0003
GBP/L 2946174.65 USD-S2241047.11GBP	maturity Monthly	B1	Currency.....	JPORGAN CHASE 815Z21ZKVSZ11NHU748	06/15/2023	09/28/2023		2,846,175	0.787389175				328		328		328			7,067		0003
ELR/L 341960.28 USD-S320240.52EUR	Coupon Hedge RIBS ... College Square July	B1	Currency.....	BNP PARIBAS ROMUSFPBWP8K5P63	07/26/2022	11/27/2024		341,960	0.83648553				(15,242)		(15,242)		(15,242)			2,033		0003
GBP/L 436608.19 USD-S32075.79GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBU11	08/11/2022	12/09/2024		436,609	0.806386577				(5,345)		(5,345)		(5,345)			2,626		0003
ELR/L 90865.78 USD-S87446.47EUR	Hispania Hotel	B1	Currency.....	JPORGAN CHASE 17351L1V2K0K5X7YV54	08/17/2022	08/15/2024		93,066	0.93920019				(4,156)		(4,156)		(4,156)			494		0003
ELR/L 266410.89 USD-S256472.58EUR	Portofolio - 7200391	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	08/24/2022	11/27/2024		266,411	0.962695556				(19,664)		(19,664)		(19,664)			1,394		0003
GBP/L 34812.87 USD-S270363.75GBP	College Square July	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1Y1NSX80621K66	12/13/2022	12/09/2024		334,813	0.807297969				(4,482)		(4,482)		(4,482)			2,013		0003
ELR/L 2182270.00 USD-S2000000.00EUR	Brunei Sept 2021 - 7200467	D1	Currency.....	MARKETS LLC 016V8S6X2D1J857DP30	12/20/2022	04/30/2024		2,182,270	0.91647688				(32,414)		(32,414)		(32,414)			9,974		0003
ELR/L 163275.00 USD-S1500000.00EUR	QLO ReIn6m CORDA 10A D XS173038003	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1Y1NSX80621K66	12/20/2022	07/31/2024		1,638,275	0.91503866				(27,612)		(27,612)		(27,612)			8,548		0003
ELR/L 3278550.00 USD-S3000000.00EUR	QLO ReIn6m ALIE 3A DRN XS2114312536	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1Y1NSX80621K66	12/20/2022	07/31/2024		3,278,550	0.91503866				(55,224)		(55,224)		(55,224)			17,096		0003
ELR/L 51558.85 USD-S46436.51EUR	65 Rue Paul Meurice - 7200420	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	02/09/2023	12/16/2024		51,559	0.900650616				(268)		(268)		(268)			312		0003
ELR/L 2349185.00 USD-S2100000.00EUR	QLO ReIn6m DRYO 2013-29A BRRR (Tax Exchange) XS173559288	D1	Currency.....	SOCIETE GENERALE .. 02PNEB1BP4R0TD8PU41	03/21/2023	10/15/2026		2,349,165	0.889394653				(30,027)		(30,027)		(30,027)			21,324		0003
ELR/L 3504911.58 USD-S3193730.45EUR	Coupon Hedge CML Total	B1	Currency.....	SOCIETE GENERALE .. 02PNEB1BP4R0TD8PU41	04/11/2023	07/17/2023		3,504,912	0.911215897				17,096		17,096		17,096			3,782		0003
GBP/L 5120478.67 USD-S4037546.14GBP	Coupon Hedge CML J4J0	B1	Currency.....	JPORGAN CHASE 815Z21ZKVSZ11NHU748	04/21/2023	07/28/2023		5,020,479	0.804215376				(107,523)		(107,523)		(107,523)			6,953		0003
GBP/S 18863.93 USD-L15181.45GBP	Chiswick High Street	B1	Currency.....	JPORGAN CHASE 815Z21ZKVSZ11NHU748	05/03/2023	10/09/2024		18,964	0.800543453				137		137		137			107		0003
GBP/L 5282969.84 USD-S4195598.14GBP	Haylo Deal 1st Funding	B1	Currency.....	JPORGAN CHASE 815Z21ZKVSZ11NHU748	05/09/2023	09/21/2023		52,829,860	0.794164479				(449,706)		(449,706)		(449,706)			125,963		0003
GBP/L 25967.42 USD-S200883.54GBP	Chiswick High Street	B1	Currency.....	MARKETS LLC 016V8S6X2D1J857DP30	06/09/2023	09/21/2023		254,967	0.78779251				2,221		2,221		2,221			1,442		0003
ELR/L 1610545.19 USD-S200883.54GBP	July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBU11	06/15/2023	10/09/2024		1,610,545	0.908203662				7,302		7,302		7,302			3,999		0003
ELR/L 1845000.00 USD-S1462703.04EUR	Coupon Hedge CLO 14SD	D1	Currency.....	BNP PARIBAS ROMUSFPBWP8K5P63	06/16/2023	09/28/2023		18,450,000	0.813008013				1,353,678		1,353,678		1,353,678			147,252		0003
ELR/L 1845000.00 USD-S2342229452	QLO ReIn6m PRIME 2A BR	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	08/09/2021	01/15/2026		11,418,558	0.81214976				919,367		919,367		919,367			80,019		0003
ELR/L 11418557.76 USD-S3273578.95EUR	Exeter Logistics June 2021 - 7200465	B1	Currency.....	JPORGAN CHASE 815Z21ZKVSZ11NHU748	08/26/2021	06/16/2025		247,809	0.73167888				18,016		18,016		18,016			1,402		0003
GBP/L 247908.85 USD-S181965.57GBP	Chiswick High Street	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1Y1NSX80621K66	01/19/2022	10/09/2024		5,919,000	0.84473287				(324,261)		(324,261)		(324,261)			33,690		0003
ELR/L 5919900.00 USD-S232051459185	QLO ReIn6m AVCA 17A	D1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBU11	02/18/2022	10/15/2024		5,327,100	0.84473287				(291,835)		(291,835)		(291,835)			30,321		0003
ELR/S 5327100.00 USD-L4500000.00EUR	QLO ReIn6m AVCA 17A	D1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBU11	02/18/2022	10/15/2024		279,962	0.736223607				18,916		18,916		18,916			1,363		0003
GBP/L 279962.43 USD-S206114.95GBP	Chiswick High Street	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PHI6C71XBU11	02/22/2022	10/09/2024		126,946,228	0.80735023				(2,109,516)		(2,109,516)		(2,109,516)			716,423		0003
GBP/L 12694628.11 USD-S1025626234.23GBP	The Standard Hotel - 7200351	B1	Currency.....	GOLDMAN SACHS & P .. K03JUN705T14HAYLU02	08/02/2022	10/07/2024																0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 78335.84 USD- S676047.16GBP	Chiswick High Street July 2021 - 7200450 - Hispania Portfolio - 7200335	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP40TDBPU41	09/14/2022	10/09/2024		783,336	0.863036166				(67,248)		(67,248)		(67,248)			4,430		0003
EUR/L 10289161.54 USD- S9270350.07EUR	Hispania Portfolio - 7200335	B1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	01/13/2023	08/15/2024		10,289,162	0.900982071				(17,451)		(17,451)		(17,451)			54,658		0003
GBP/L 960313.63 USD- S769002.13GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS ROMUISPFBWPR0K5P63	01/27/2023	10/09/2024		960,314	0.800782272				(7,224)		(7,224)		(7,224)			5,431		0003
EUR/L 75832.31 USD- S68739.70EUR	Hispania Hotel Portfolio - 7200391 - Coupon Hedge OIL J4J0	B1	Currency.....	MORGAN CHASE 815Z2IZN6Z11NHU748	03/21/2023	08/15/2024		75,632	0.90886859				(791)		(791)		(791)			402		0003
GBP/L 7239482.54 USD- S9311666.04GBP	Coupon Hedge OIL J4J0	B1	Currency.....	CITIBANK NA E570Z0ZIZ7FF321NEFA76	04/11/2023	07/17/2023		7,239,483	0.80227368				(141,139)		(141,139)		(141,139)			7,812		0003
EUR/L 5149472.73 USD- S4640162.47EUR	Coupon Hedge ABS Coupon Hedge OIL FMAN	B1	Currency.....	BNP PARIBAS ROMUISPFBWPR0K5P63	05/04/2023	08/09/2023		5,149,473	0.901094678				76,111		76,111		76,111			8,523		0003
EUR/L 3751914.21 USD- S930840.81GBP	Coupon Hedge OIL FMAN	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL70XMK3ZE78	05/25/2023	08/30/2023		3,751,914	0.807811864				(97,248)		(97,248)		(97,248)			7,669		0003
EUR/L 27790496.82 USD- S21043662.40EUR	Irish RPL UPR Chiswick High Street July 2021 - 7200450	B1	Currency.....	Natixis NA KX11K48MPD4V2NCUJZ63	06/09/2023	09/21/2023		22,750,497	0.923352508				(266,849)		(266,849)		(266,849)			54,340		0003
GBP/L 776343.91 USD- S611665.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB111	06/15/2023	10/09/2024		776,344	0.787879266				6,763		6,763		6,763			4,391		0003
EUR/L 6728733.92 USD- S5715318.75EUR	Spanish RPL Bankia Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS ROMUISPFBWPR0K5P63	02/06/2020	09/29/2023		6,728,734	0.849389918				461,216		461,216		461,216			16,799		0003
GBP/L 140590.87 USD- S100000.00GBP	Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS ROMUISPFBWPR0K5P63	04/23/2021	10/28/2025		140,581	0.711334337				14,608		14,608		14,608			1,073		0003
EUR/L 28178422.17 USD- S23066815.75EUR	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX8D621K86	07/12/2021	06/03/2024		28,178,422	0.81858559				2,474,689		2,474,689		2,474,689			135,781		0003
EUR/L 528637.00 USD- S21500000.00EUR	QLO ReIn6m BENTA 2020-7A ON-ON	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX8D621K86	07/22/2021	04/15/2025		5,528,637	0.81394835				445,592		445,592		445,592			37,031		0003
EUR/L 9807600.00 USD- S8900000.00EUR	QLO ReIn6m RHIE 1A OR	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX8D621K86	07/22/2021	10/15/2025		9,807,600	0.807460839				809,062		809,062		809,062			75,061		0003
GBP/L 2180808.45 USD- S1560730.30GBP	Patrizia London - 7200445	B1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	08/03/2021	10/28/2025		2,180,808	0.715665327				216,043		216,043		216,043			16,650		0003
EUR/L 28651837.50 USD- S21500000.00EUR	QLO ReIn6m B88E 2020-1A OR	D1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP40TDBPU41	11/05/2021	10/21/2026		26,651,938	0.806865573				1,912,116		1,912,116		1,912,116			242,530		0003
EUR/L 4737200.00 USD- L4000000.00EUR	QLO ReIn6m DUNE1 1A A2A XS2036105133	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX8D621K86	11/18/2021	10/15/2024		4,737,200	0.844380647				(261,281)		(261,281)		(261,281)			26,963		0003
GBP/L 3269198.36 USD- S2441674.76GBP	Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS ROMUISPFBWPR0K5P63	11/26/2021	10/28/2025		3,269,158	0.746881769				209,768		209,768		209,768			24,959		0003
GBP/L 529285.88 USD- S369394.96GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB111	03/22/2022	10/09/2024		529,286	0.748055059				28,367		28,367		28,367			2,993		0003
S724600.07GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	GOLDMAN SACHS GP .. K03JUN7G8T14HAYLU02	05/18/2022	10/09/2024		915,097	0.79182883				3,426		3,426		3,426			5,175		0003
GBP/L 712603.53 USD- S774866.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS ROMUISPFBWPR0K5P63	06/21/2022	10/09/2024		712,604	0.806740699				(10,703)		(10,703)		(10,703)			4,030		0003
GBP/L 5332281.02 USD- S4317654.28GBP	iQ Pool 1 7200423	B1	Currency.....	BNP PARIBAS ROMUISPFBWPR0K5P63	08/02/2022	05/16/2024		5,332,281	0.809719942				(126,842)		(126,842)		(126,842)			25,003		0003
GBP/L 640227.36 USD- S573115.53GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX8D621K86	10/13/2022	10/09/2024		640,227	0.895175005				(80,851)		(80,851)		(80,851)			3,821		0003
EUR/L 141532.63 USD- S1939731.49EUR	Hispania Hotel Portfolio - 7200391 - The Standard Hotel - 7200351	B1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	10/21/2022	08/15/2024		141,533	0.98727403				(13,818)		(13,818)		(13,818)			752		0003
GBP/L 10056763.63 USD- L8181818.18GBP	The Standard Hotel - 7200351	B1	Currency.....	BNP PARIBAS ROMUISPFBWPR0K5P63	12/01/2022	10/07/2024		10,056,764	0.813563735				238,151		238,151		238,151			56,756		0003
EUR/L 4092375.51 USD- S5757894.31EUR	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	GOLDMAN SACHS GP .. K03JUN7G8T14HAYLU02	12/09/2022	06/03/2024		4,092,376	0.918252565				(74,763)		(74,763)		(74,763)			19,720		0003

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EUR/L 128586.00 USD-2020-7A B1N-51N	QLO ReIn6m PENTA	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWfZ1(CNS)80621K86	.07/22/2021	.04/15/2025		1,228,586	0.813948835				99,020		99,020		99,020			8,229		0003
S1000000.00EUR	X52106027389																					
EUR/L 2457172.00 USD-2020-7A DN-DN	QLO ReIn6m PENTA	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWfZ1(CNS)80621K86	.07/22/2021	.04/15/2025	.....	2,457,172	0.813948835	.....	.....	.....	198,041	.....	198,041	.....	198,041	.....	.....	16,458	.....	0003
S2000000.00EUR	X52106029338																					
EUR/L 1224375.00 USD-2020-7A DN-DN	QLO ReIn6m DUNE 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWfZ1(CNS)80621K86	.07/27/2021	.10/15/2024	.....	1,224,375	0.816742326	.....	.....	.....	102,841	.....	102,841	.....	102,841	.....	.....	6,969	.....	0003
S1000000.00EUR	A2A X52036105133																					
EUR/L 1836562.50 USD-2020-7A DN-DN	QLO ReIn6m DUNE 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWfZ1(CNS)80621K86	.07/27/2021	.10/15/2024	.....	1,836,563	0.816742326	.....	.....	.....	154,261	.....	154,261	.....	154,261	.....	.....	10,453	.....	0003
S1500000.00EUR	B2N Mfge X52036107345																					
EUR/L 7368437.50 USD-2020-7A DN-DN	QLO ReIn6m DUNE 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWfZ1(CNS)80621K86	.07/27/2021	.10/15/2024	.....	7,368,438	0.816742326	.....	.....	.....	668,464	.....	668,464	.....	668,464	.....	.....	45,298	.....	0003
S6500000.00EUR	Q1 Mfge X5206108079																					
EUR/L 6284500.00 USD-2020-7A DN-DN	QLO ReIn6m AUE 2020-5A OR X5238842239	D1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.09/29/2021	.10/20/2028	.....	6,284,500	0.795060243	.....	.....	.....	519,976	.....	519,976	.....	519,976	.....	.....	57,165	.....	0003
S9000000.00EUR	BP/L 277073.66 USD-2020-7A DN-DN	B1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.06/15/2027	.06/15/2027	.....	277,074	0.7141719653	.....	.....	.....	29,431	.....	29,431	.....	29,431	.....	.....	2,757	.....	0003
S198029.99GBP	Coverage - 50095149																					
GBP/L 365327.23 USD-2020-7A DN-DN	Hevlo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.10/22/2021	.06/15/2032	.....	365,327	0.685494919	.....	.....	.....	44,380	.....	44,380	.....	44,380	.....	.....	5,470	.....	0003
S250423.96GBP	Coverage - 50095149																					
GBP/L 2317408.00 USD-2020-7A DN-DN	Hevlo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.10/22/2021	.02/18/2048	.....	2,317,408	0.59908061	.....	.....	.....	275,035	.....	275,035	.....	275,035	.....	.....	57,534	.....	0003
S193000.00GBP	Coverage - 50095149																					
GBP/L 556563.38 USD-2020-7A DN-DN	Hevlo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.11/02/2021	.06/17/2041	.....	556,563	0.630638317	.....	.....	.....	67,534	.....	67,534	.....	67,534	.....	.....	11,799	.....	0003
S350988.06GBP	Coverage - 50095149																					
GBP/L 96503.32 USD-2020-7A DN-DN	Hevlo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.11/03/2021	.06/16/2025	.....	96,503	0.734807788	.....	.....	.....	7,246	.....	7,246	.....	7,246	.....	.....	676	.....	0003
S70911.40GBP	Coverage - 50095149																					
GBP/S 1983023.95 USD-2020-7A DN-DN	Hevlo Flow hedging 20% Coverage - 50095149	B1	Currency.....	BNP PARIBAS ROMUISPUBMPROK5P83	.01/28/2022	.09/15/2023	.....	1,983,024	0.746098836	.....	.....	.....	97,822	.....	97,822	.....	97,822	.....	.....	4,278	.....	0003
L130000.00GBP	Coverage - 50095149																					
EUR/L 1964043.00 USD-2020-7A DN-DN	QLO ReIn6m ALIE 4A B1	D1	Currency.....	MORGAN STANLEY 01618850X2D1J8570P90	.12/20/2022	.04/30/2024	.....	1,964,043	0.91647688	.....	.....	.....	29,173	.....	29,173	.....	29,173	.....	.....	8,977	.....	0003
S1800000.00EUR	X5724849483																					
GBP/L 1718318.00 USD-2020-7A DN-DN	Hevlo Flow hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWfZ1(CNS)80621K86	.02/01/2023	.10/16/2023	.....	1,718,318	0.808930594	.....	.....	.....	46,506	.....	46,506	.....	46,506	.....	.....	4,673	.....	0003
S1930000.00GBP	Coverage - 50095149																					
GBP/S 1722083.33 USD-2020-7A DN-DN	Hevlo Flow hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWfZ1(CNS)80621K86	.02/01/2023	.07/12/2024	.....	1,722,083	0.806516657	.....	.....	.....	31,239	.....	31,239	.....	31,239	.....	.....	8,762	.....	0003
L1388888.89GBP	Coverage - 50095149																					
EUR/L 946727.61 USD-2020-7A DN-DN	Edi Exeter Logistic	B1	Currency.....	BNP PARIBAS ROMUISPUBMPROK5P83	.03/16/2023	.07/07/2026	.....	946,728	0.911688224	.....	.....	.....	28,201	.....	28,201	.....	28,201	.....	.....	8,229	.....	0003
S863121.36EUR	Spain - 7200570																					
EUR/L 835660.35 USD-2020-7A DN-DN	12-18 Hotel - 7 Pines	B1	Currency.....	BNP PARIBAS ROMUISPUBMPROK5P83	.03/30/2023	.02/24/2025	.....	835,660	0.895383405	.....	.....	.....	1,266	.....	1,266	.....	1,266	.....	.....	5,379	.....	0003
S748236.41EUR	Ibiza																					
GBP/L 587796.92 USD-2020-7A DN-DN	Id Pool l 7200423	B1	Currency.....	BNP PARIBAS ROMUISPUBMPROK5P83	.01/12/2023	.05/16/2024	.....	587,800	0.813802084	.....	.....	.....	17,016	.....	17,016	.....	17,016	.....	.....	2,756	.....	0003
S478352.80GBP	Hispania Hotel																					
EUR/L 7398372.39 USD-2020-7A DN-DN	Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.01/13/2023	.08/15/2024	.....	7,398,372	0.90088207	.....	.....	.....	12,446	.....	12,446	.....	12,446	.....	.....	38,983	.....	0003
S661741.95EUR	Onswick High Street																					
GBP/L 67232.44 USD-2020-7A DN-DN	July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE .. 02N8EB1BP40T08P41	.01/24/2023	.10/09/2024	.....	67,232	0.806904524	.....	.....	.....	1,024	.....	1,024	.....	1,024	.....	.....	380	.....	0003
S34250.16GBP	Hispania Hotel																					
EUR/L 98867.80 USD-2020-7A DN-DN	Portfolio - 7200391	B1	Currency.....	JPMORGAN CHASE 815Z1ZVZSZ11NHU748	.02/23/2023	.08/15/2024	.....	58,888	0.919388076	.....	.....	.....	1,301	.....	1,301	.....	1,301	.....	.....	313	.....	0003
S54119.41EUR	Onswick High Street																					
GBP/L 863924.40 USD-2020-7A DN-DN	July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.03/15/2023	.10/09/2024	.....	863,924	0.831953676	.....	.....	.....	40,381	.....	40,381	.....	40,381	.....	.....	4,886	.....	0003
S718745.06GBP	Onswick High Street																					
GBP/S 48920.37 USD-2020-7A DN-DN	July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY 17331LVZCKXK5T7XV54	.03/16/2023	.10/09/2024	.....	48,920	0.825023809	.....	.....	.....	1,860	.....	1,860	.....	1,860	.....	.....	277	.....	0003
L40380.47GBP	Onswick High Street																					
EUR/L 1988121.80 USD-2020-7A DN-DN	QLO ReIn6m ALIE 5A	D1	Currency.....	CAN IMPERIAL BK ... 21G1190L70V0XHC3ZE78	.03/20/2023	.07/15/2027	.....	1,988,122	0.89238456	.....	.....	.....	33,517	.....	37,587	.....	33,517	.....	.....	19,980	.....	0003
S1774000.00EUR	CIF X51852482758																					
EUR/L 32200567.45 USD-2020-7A DN-DN	Coupon Hedge QLO J4J0	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWfZ1(CNS)80621K86	.04/21/2023	.07/28/2023	.....	32,200,567	0.905482971	.....	.....	.....	340,047	.....	340,047	.....	340,047	.....	.....	44,593	.....	0003
S29157065.48EUR	.....																					
GBP/S 57742.78 USD-2020-7A DN-DN	Onswick High Street	B1	Currency.....	JPMORGAN CHASE 815Z1ZVZSZ11NHU748	.05/03/2023	.10/09/2024		57,743	0.800545548				417		417		417			327		0003
L46225.61GBP	July 2021 - 7200450																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 10030.30 USD-398155.47EUR	Hispania Hotel Portfolio - 7200391 - Summit Pool Mont Logistics June 2021 - 7200432	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	05/19/2023	08/15/2024		108,030	0.908592034				 (1,097)		 (1,097)		 (1,097)			574		0003
EUR/S 2389346.05 USD-12191647.96EUR	PK A1FF NANCE 2020 C-E 7200452	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	05/24/2023	06/03/2024		2,389,346	0.913435542				31,017		31,017		31,017			11,562		0003
EUR/L 17322138.21 USD-7200452	PK A1FF NANCE 2020 C-E 7200452	D1	Currency.....	JPMORGAN CHASE 815Z21ZKX5Z11MHU748	06/13/2023	09/21/2023		17,322,138	0.919863345				(136,598)		(136,598)		(136,598)			41,301		0003
S1594000.00EUR	Hispania Hotel Portfolio - 7200391 - GLO ReInviem PBNTA	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	06/23/2023	08/15/2024		307,382	0.901418215				(670)		(670)		(670)			1,683		0003
EUR/L 1228586.00 USD-1000000.00EUR	Hispania Hotel Portfolio - 7200391 - GLO ReInviem PBNTA 2020-7A B2N-B2N	D1	Currency.....	DEUTSCHE BANK AG .. 7L7WTFZ11ONS80621K86	07/22/2021	04/15/2025		1,228,586	0.813943835				99,020		99,020		99,020			8,229		0003
SEK/L 17533008.37 USD-873715944.65SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	08/01/2022	05/15/2026		17,539,308	9.950000003				900,185		900,185		900,185			148,733		0003
GBP/L 424654.52 USD-5286116.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	10/22/2021	06/15/2034		424,655	0.673763851				52,385		52,385		52,385			7,082		0003
GBP/S 1860790.22 USD-11390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	BNP PARIBAS ROMUISPFBMPR0K5P83	01/28/2022	08/15/2023		1,860,790	0.746994468				(95,424)		(95,424)		(95,424)			3,303		0003
GBP/S 1866089.46 USD-1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	07/19/2022	01/16/2024		1,686,089	0.824382793				76,662		76,662		76,662			6,240		0003
SEK/L 1734786.31 USD-87530015.62SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	11/16/2022	05/15/2026		1,734,786	10.10499998				59,934		59,934		59,934			14,712		0003
GBP/L 38663274.87 USD-532374423.28GBP	Ares UK Industrial Platform - 7200418	B1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	12/06/2022	02/20/2024		39,663,275	0.812136569				(1,157,361)		(1,157,361)		(1,157,361)			159,930		0003
GBP/S 1457328.26 USD-1167600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	12/14/2022	04/15/2024		1,457,328	0.80192176				20,088		20,088		20,088			6,495		0003
GBP/S 277586.34 USD-122400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	12/14/2022	04/15/2024		277,586	0.80192162				3,826		3,826		3,826			1,237		0003
GBP/L 1716577.00 USD-1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7L7WTFZ11ONS80621K86	02/01/2023	07/17/2023		1,715,677	0.81075908				(49,576)		(49,576)		(49,576)			1,851		0003
GBP/S 1721805.56 USD-1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7L7WTFZ11ONS80621K86	02/01/2023	05/15/2024		1,721,806	0.806646768				34,311		34,311		34,311			8,061		0003
EUR/L 10501674.58 USD-9512205.46EUR	Coupon Hedge CLO J4J0	D1	Currency.....	CITIBANK NA ES70Z1Z7FF321IEFA76	04/21/2023	07/28/2023		10,501,675	0.90579872				107,494		107,494		107,494			14,543		0003
SEK/S 94334.46 USD-1351326.37SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	04/25/2023	05/15/2026		54,334	10.1469007				(1,686)		(1,686)		(1,686)			461		0003
EUR/L 4434484.95 USD-84115359.94EUR	Coupon Hedge CLO RMAN	D1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	05/25/2023	08/30/2023		4,434,465	0.928038794				(69,629)		(69,629)		(69,629)			9,064		0003
EUR/L 27003028.94 USD-524933314.50EUR	Irish RPL UPB	B1	Currency.....	NaTivis NA KY1WK4BHP4V26CU1Z63	06/09/2023	09/21/2023		27,003,029	0.92353508				(316,173)		(316,173)		(316,173)			64,384		0003
GBP/L 933522.51 USD-8735946.52GBP	Coupon Hedge RIBS	B1	Currency.....	JPMORGAN CHASE 815Z21ZKX5Z11MHU748	06/15/2023	09/28/2023		993,523	0.787389176				108		108		108			2,318		0003
Brunei Sept 2021 - 7200467	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY 17331L1CZK0KX5T7XV54	03/11/2022	12/09/2024		71,678	0.764581593				2,566		2,566		2,566			431		0003
GBP/L 63237.39 USD-551121.58GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHG3ZE78	06/13/2022	12/09/2024		63,237	0.808407494				(935)		(935)		(935)			380		0003
EUR/L 2201050.00 USD-32000000.00EUR	CLO ReInviem MOPKE 20A D XS2507607104	D1	Currency.....	DEUTSCHE BANK AG .. 7L7WTFZ11ONS80621K86	09/04/2022	10/15/2026		2,201,050	0.908657232				(63,783)		(63,783)		(63,783)			19,980		0003
EUR/L 3718875.00 USD-33000000.00EUR	CLO ReInviem BASEE 2020-1A CR	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	11/05/2021	10/21/2026		3,718,875	0.806695573				266,807		266,807		266,807			33,841		0003
EUR/L 2450068.00 USD-2019-23A C XS2075303037	2019-23A C XS2075303037	D1	Currency.....	CITIBANK NA ES70Z1Z7FF321IEFA76	07/22/2021	01/15/2025		2,450,068	0.816303874				198,357		198,357		198,357			15,241		0003
EUR/L 2110580.60 USD-5700000.00EUR	CLO ReInviem MOPKE 16A C1 XS232503841	D1	Currency.....	CITIBANK NA ES70Z1Z7FF321IEFA76	08/12/2021	07/15/2026		2,110,581	0.805465567				159,835		159,835		159,835			18,411		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 794736.00 USD- S6300000.00EUR	GLO ReIn6m ABR 8A BRL XS288892452	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	09/27/2021	10/15/2026		7,904,736	...0.796990564				644,355		644,355		644,355			71,754		0003
EUR/L 5984167.80 USD- S4940000.00EUR	ARESE712A7OR GLO ReIn6m	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	09/27/2021	10/21/2024		5,984,168	...0.825511611				446,524		446,524		446,524			34,276		0003
EUR/L 6284000.00 USD- S5000000.00EUR	XS2301560219	D1	Currency.....	MORGAN STANLEY 17331L1VZKXKX57YXU54	09/23/2021	10/15/2026		6,284,000	...0.795671547				520,443		520,443		520,443			57,042		0003
EUR/L 949786.10 USD- S494965.42EUR	XS2389492323	D1	Currency.....	ROYAL BK CANADA ... E57P3U8JHI6C71XBU11	10/22/2021	06/16/2025		949,786	...0.817527799				41,243		41,243		41,243			3,853		0003
EUR/L 2935275.00 USD- S2500000.00EUR	GLO ReIn6m ANCHE 4A D XS2234170886	D1	Currency.....	JP.MORGAN CHASE 815ZIZ1ZKVSZ11NHUJ748	02/09/2022	10/30/2023		2,895,275	...0.851706954				190,218		190,218		190,218			8,485		0003
GBP/L 300536.94 USD- S237475.66GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	GOLDMAN SACHS GP .. K03JUN70T14HAYLU02	05/18/2022	10/09/2024		300,537	...0.791626319				1,125		1,125		1,125			1,700		0003
GBP/L 234033.76 USD- S168504.56GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS ROMUSPUBIPRO8K5P83	06/21/2022	10/09/2024		234,034	...0.806740703				(3,515)		(3,515)		(3,515)			1,324		0003
EUR/L 3703320.00 USD- S3600000.00EUR	RMS Oct 2022 - 50135711	B1	Currency.....	GOLDMAN SACHS GP .. K03JUN70T14HAYLU02	10/07/2022	11/14/2025		3,703,320	...0.972100771				(317,750)		(317,750)		(317,750)			28,555		0003
GBP/L 210263.91 USD- S188223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	10/13/2022	10/09/2024		210,264	...0.895175021				(26,553)		(26,553)		(26,553)			1,189		0003
GBP/L 327870.24 USD- S264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... E57P3U8JHI6C71XBU11	12/13/2022	10/09/2024		327,870	...0.806503634				(4,826)		(4,826)		(4,826)			1,854		0003
EUR/L 13656428.94 USD- S12841430.84EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	BNP PARIBAS ROMUSPUBIPRO8K5P83	08/18/2022	02/24/2025		13,656,429	...0.940321287				(658,606)		(658,606)		(658,606)			87,910		0003
EUR/L 567750.00 USD- S5000000.00EUR	GLO ReIn6m VOYE 3A DE XS2125181409	B1	Currency.....	JP.MORGAN CHASE 815ZIZ1ZKVSZ11NHUJ748	01/19/2023	04/15/2025		5,567,750	...0.896029827				(33,657)		(33,657)		(33,657)			37,293		0003
EUR/L 6339500.00 USD- S9000000.00EUR	GLO ReIn6m C4003 9A DR XS2346595379	D1	Currency.....	SOCIETE GENERALE .. 02PNEB1B/P4607DBPU41	01/23/2023	07/15/2026		6,539,500	...0.88691796				(26,062)		(26,062)		(26,062)			57,046		0003
EUR/L 9025000.00 USD- S9000000.00EUR	GLO ReIn6m VOYE 5A D XS2372493928	D1	Currency.....	MORGAN STANLEY 17331L1VZKXKX57YXU54	01/23/2023	10/15/2026		9,025,000	...0.886426593				(35,947)		(35,947)		(35,947)			81,923		0003
GBP/L 22193.43 USD- L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JP.MORGAN CHASE 815ZIZ1ZKVSZ11NHUJ748	01/25/2023	10/09/2024		22,139	...0.804757846				277		277		277			125		0003
GBP/L 166398.04 USD- S136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CITIBANK NA E5702ZIZFF321IEFA76	02/13/2023	10/09/2024		166,398	...0.818404231				(4,941)		(4,941)		(4,941)			941		0003
EUR/L 128321.52 USD- S116833.41EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	SOCIETE GENERALE .. 02PNEB1B/P4607DBPU41	06/01/2023	12/16/2024		128,322	...0.910474019				(2,074)		(2,074)		(2,074)			777		0003
CHF/S 2957.32 USD- L26500.00CHF	OF 5 Year deal	BA1	Currency.....	BNP PARIBAS ROMUSPUBIPRO8K5P83	10/06/2020	10/16/2023		29,958	...0.884574096				(42)		(42)		(42)			81		0003
BRL/L 523135.64 USD- S3967460.69BRL	BRL Celso Novation Oct 2020	D1	Currency.....	JP.MORGAN CHASE 815ZIZ1ZKVSZ11NHUJ748	11/02/2020	10/15/2029		523,136	...7.583999993				(61,680)		(61,680)		(61,680)			6,565		0003
BRL/L 278302.06 USD- S2272503.30BRL	BRL Celso Novation Oct 2020	D1	Currency.....	JP.MORGAN CHASE 815ZIZ1ZKVSZ11NHUJ748	11/02/2020	10/15/2030		278,302	...8.16559696				(35,751)		(35,751)		(35,751)			3,759		0003
EUR/L 13832377.00 USD- S11550000.00EUR	GLO ReIn6m C4003 12A DN XS1861236112	D1	Currency.....	CAN IMPERIAL BK ... 216119D1770XK3ZE78	07/23/2021	10/16/2023		13,652,377	...0.833791919				1,180,016		1,180,016		1,180,016			37,676		0003
EUR/L 3025100.00 USD- S2500000.00EUR	GLO ReIn6m BRD 2018- 66A C XS1908338103	D1	Currency.....	ROYAL BK CANADA ... E57P3U8JHI6C71XBU11	07/26/2021	01/16/2024		3,025,100	...0.826418961				268,929		268,929		268,929			11,196		0003
EUR/L 1210040.00 USD- S1000000.00EUR	GLO ReIn6m OZLME 5A B1 XS1904642392	D1	Currency.....	ROYAL BK CANADA ... E57P3U8JHI6C71XBU11	07/26/2021	01/16/2024		1,210,040	...0.826418961				107,572		107,572		107,572			4,479		0003
EUR/L 1211700.00 USD- S1000000.00EUR	GLO ReIn6m BAISE 2020-1A B2	D1	Currency.....	JP.MORGAN CHASE 815ZIZ1ZKVSZ11NHUJ748	07/27/2021	04/15/2024		1,211,700	...0.825986787				100,662		100,662		100,662			5,400		0003
EUR/L 10057110.00 USD- S8300000.00EUR	XS230974187	D1	Currency.....	JP.MORGAN CHASE 815ZIZ1ZKVSZ11NHUJ748	07/27/2021	04/15/2024		10,057,110	...0.825986787				835,491		835,491		835,491			44,822		0003
EUR/L 2665037.50 USD- S2340000.00EUR	BE XS2223753471	D1	Currency.....	JP.MORGAN CHASE 815ZIZ1ZKVSZ11NHUJ748	07/27/2021	10/15/2024		2,665,038	...0.816745236				240,647		240,647		240,647			16,307		0003
EUR/L 4085924.70 USD- S3333000.00EUR	DR XS051438771	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	07/27/2021	11/15/2024		4,085,925	...0.815727221				342,627		342,627		342,627			24,007		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 1472976.00 USD- S1200000.00EUR	QLO ReIn6m BECL0 9A B XS2062940039	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONSX80621K66	07/27/2021	12/16/2024		1,472,976	0.814677225				123,366		123,366		123,366			8,917		0003
EUR/L 7285200.00 USD- S6000000.00EUR	GLO ReIn6m FBNTA 2020-9A B2	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	07/28/2021	07/15/2024		7,285,200	0.823387547				587,189		587,189		587,189			37,216		0003
GBP/L 5576140.79 USD- S2249759882	Brunei Sept 2021 - 7200467	B1	Currency.....	JPMORGAN CHASE 815ZJZJZNSZ11NHAU748	09/01/2021	12/09/2024		5,576,141	0.7242126				462,869		462,869		462,869			33,533		0003
EUR/L 2066895.00 USD- L1650000.00EUR	QLO ReIn6m HRVT 2HA B2E XS2197895134	D1	Currency.....	CITIBANK NA E570ZJZIF7F321NEFA76	09/03/2021	01/16/2024		2,066,895	0.822165384				187,822		187,822		187,822			7,428		0003
EUR/L 592525.00 USD- L500000.00EUR	GLO ReIn6m B4BSE 2020-1A C1	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	11/30/2021	04/15/2024		592,525	0.888332226				23,202		23,202		23,202			2,596		0003
EUR/L 1166055.00 USD- S1000000.00EUR	GLO ReIn6m QZME 5A B1 XS1904642202	D1	Currency.....	ROYAL BK CANADA ... ES7P3LUBHI6C71XBU11	12/16/2021	01/16/2024		1,166,055	0.857592481				63,587		63,587		63,587			4,316		0003
GBP/L 61371.29 USD- S95653.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONSX80621K66	01/19/2022	10/09/2024		81,371	0.731879381				5,916		5,916		5,916			460		0003
EUR/L 179292.08 USD- S151936.81EUR	College Square July 2021 - 7200462	B1	Currency.....	CRED AGRICOLE SA ... 969500TJBRKTCJQJHXV65	01/24/2022	11/27/2024		179,292	0.844202432				9,645		9,645		9,645			1,066		0003
GBP/L 302857.79 USD- S223692.88GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CAN IMPERIAL BK ... 21G119BL770XHC3ZE78	02/10/2022	12/09/2024		302,858	0.738606988				20,042		20,042		20,042			1,821		0003
GBP/L 173828.45 USD- S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3LUBHI6C71XBU11	03/22/2022	10/09/2024		173,828	0.748055051				9,316		9,316		9,316			983		0003
GBP/L 130079.77 USD- S145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3LUBHI6C71XBU11	04/20/2022	10/09/2024		193,080	0.755286399				9,600		9,600		9,600			1,092		0003
GBP/L 300536.94 USD- S237973.66GBP	College Square July 2021 - 7200450	B1	Currency.....	GOLDMAN SACHS GP ... K03XUN7G6114HAYLU02	05/18/2022	10/09/2024		300,537	0.791628319				1,125		1,125		1,125			1,700		0003
EUR/L 173580.94 USD- S154686.18EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS R0MUSPPBIBP8KGF593	05/25/2022	11/27/2024		173,581	0.882294466				660		660		660			1,032		0003
GBP/L 2761772.28 USD- S2309907.94GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONSX80621K66	07/13/2022	07/20/2023		2,761,772	0.83013282				150,534		150,534		150,534			3,256		0003
S1090198.26GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONSX80621K66	07/13/2022	04/22/2024		1,318,437	0.826855292				60,749		60,749		60,749			5,946		0003
GBP/L 5893293.92 USD- S4869068.66GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONSX80621K66	07/13/2022	07/12/2024		5,893,284	0.826036676				252,128		252,128		252,128			29,987		0003
GBP/L 210263.91 USD- S188223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONSX80621K66	10/13/2022	10/09/2024		210,264	0.895175921				26,553		26,553		26,553			1,189		0003
EUR/L 12489.41 USD- S12130.64EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONSX80621K66	10/24/2022	08/15/2024		12,499	0.970497007				987		987		987			66		0003
EUR/L 301590.64 USD- S281183.73EUR	College Square July 2021 - 7200462	B1	Currency.....	NIZHO CAPITAL MARKETS LLC 016188560X2D1J857QP30	11/22/2022	11/27/2024		301,591	0.932335732				12,047		12,047		12,047			1,793		0003
GBP/L 21866187.65 USD- S17758330.61GBP	Ares UK Industrial Platform - 7200418	B1	Currency.....	MORGAN STANLEY 17331LVCZKXKXSTXYV54	12/06/2022	02/20/2024		21,866,188	0.812135569				634,847		634,847		634,847			87,726		0003
EUR/L 1092850.00 USD- S1000000.00EUR	GLO ReIn6m BLUE 1A B1A XS1772821119	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONSX80621K66	12/20/2022	07/31/2024		1,092,850	0.91603866				18,408		18,408		18,408			5,689		0003
S465354.32GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CITIBANK NA E570ZJZIF7F321NEFA76	02/03/2023	12/09/2024		594,837	0.815944668				14,419		14,419		14,419			3,577		0003
EUR/L 2005920.00 USD- S1800000.00EUR	GLO ReIn6m ALIE 5A B1R XS1652482089	D1	Currency.....	CRED AGRICOLE SA ... 969500TJBRKTCJQJHXV65	03/20/2023	10/15/2026		2,005,920	0.897343862				34,008		34,008		34,008			18,208		0003
EUR/L 902640.00 USD- S980000.00EUR	GLO ReIn6m NULPK 1A CE XS1823316788	D1	Currency.....	CRED AGRICOLE SA ... 969500TJBRKTCJQJHXV65	03/21/2023	01/18/2028		992,640	0.88624823				12,583		12,583		12,583			10,594		0003
EUR/L 71589.84 USD- S65242.82EUR	66 Rue Paul Nourice - 7200420	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	03/24/2023	12/16/2024		71,590	0.911341889				1,227		1,227		1,227			433		0003
GBP/L 16010.76 USD- L12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CITIBANK NA E570ZJZIF7F321NEFA76	04/03/2023	10/09/2024		16,011	0.806084158				227		227		227			91		0003
GBP/L 251256.94 USD- S201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY 17331LVCZKXKXSTXYV54	04/12/2023	10/09/2024		251,257	0.801968649				2,265		2,265		2,265			1,421		0003
GBP/L 61171.05 USD- S49022.96GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4ROTDBPU41	05/02/2023	07/19/2024		61,171	0.801407856				689		689		689			314		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 24702986.57 USD- S1963052.07GBP	Coupon Hedge RILL	B1	Currency.....	SOCIETE GENERALE .. 02NBE1B/P4P40TD8PU41	05/04/2023	08/09/2023	.....	24, 712, 989	0. 794660043	.....	.....	.....	(229, 129)	.....	(229, 129)	.....	(229, 129)	.....	.....	40, 889	.....	0003
EUR/L 12389726.69 USD- S1116416.77EUR	Coupon Hedge RILL	B1	Currency.....	BNP PARIBAS	05/04/2023	08/09/2023	.....	12, 389, 727	0. 901094677	.....	.....	.....	183, 124	.....	183, 124	.....	183, 124	.....	.....	20, 508	.....	0003
EUR/L 483966.52 USD- S438971.90EUR	College Square July 2021 - 7200462	B1	Currency.....	CPED AGRICOLE SA .. 968500TJBRKTCJ0M4K65	05/22/2023	11/27/2024	.....	483, 967	0. 90722478	.....	.....	.....	(5, 671)	.....	(5, 671)	.....	(5, 671)	.....	.....	2, 877	.....	0003
EUR/L 408911.73 USD- S32234.28EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS	05/24/2023	11/27/2024	.....	430, 912	0. 910381984	.....	.....	.....	(6, 661)	.....	(6, 661)	.....	(6, 661)	.....	.....	2, 562	.....	0003
GBP/L 2810014.06 USD- S2215276.55GBP	Coupon Hedge OIL A1 Maturity Monthly	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	08/15/2023	07/26/2023	.....	2, 810, 014	0. 7883507	.....	.....	.....	(3, 517)	.....	(3, 517)	.....	(3, 517)	.....	.....	3, 750	.....	0003
BR/L 990777.44 USD- S6173157.92BR	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2026	.....	890, 777	6. 230600002	.....	.....	.....	(103, 937)	.....	(103, 937)	.....	(103, 937)	.....	.....	8, 994	.....	0003
BR/L 894750.77 USD- S762642.34BR	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2027	.....	894, 751	6. 440500006	.....	.....	.....	(95, 471)	.....	(95, 471)	.....	(95, 471)	.....	.....	8, 715	.....	0003
EUR/L 2753682.50 USD- S2760708848	QLO ReIn6m RME 3A ON XS2660708848	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/22/2021	01/15/2025	.....	27, 536, 063	0. 817110289	.....	.....	.....	2, 206, 333	.....	2, 206, 333	.....	2, 206, 333	.....	.....	171, 297	.....	0003
EUR/L 3885758.00 USD- S3000000.00EUR	QLO ReIn6m AVOCA 21A D XS2126168181	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/22/2021	04/15/2025	.....	3, 885, 758	0. 813948835	.....	.....	.....	297, 061	.....	297, 061	.....	297, 061	.....	.....	24, 687	.....	0003
EUR/L 4545768.20 USD- S3700000.00EUR	QLO ReIn6m CICE 2A DN XS212625670	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/22/2021	04/15/2025	.....	4, 545, 768	0. 813948835	.....	.....	.....	366, 375	.....	366, 375	.....	366, 375	.....	.....	30, 447	.....	0003
EUR/L 620071.40 USD- S4900000.00EUR	QLO ReIn6m PENTA 2020-7A DN-DN XS270629338	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/22/2021	04/15/2025	.....	6, 020, 071	0. 813948835	.....	.....	.....	485, 200	.....	485, 200	.....	485, 200	.....	.....	40, 322	.....	0003
EUR/L 417846.25 USD- D XS2936333508	QLO ReIn6m AVOCA 22A D XS2936333508	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/22/2021	10/15/2025	.....	4, 117, 846	0. 807460899	.....	.....	.....	336, 267	.....	336, 267	.....	336, 267	.....	.....	31, 197	.....	0003
EUR/L 4797380.00 USD- S4000000.00EUR	QLO ReIn6m PHMP 1X CR-CP 10/29/31 XS1690618462	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL70XHC32E78	07/23/2021	10/16/2023	.....	4, 797, 360	0. 833791919	.....	.....	.....	408, 664	.....	408, 664	.....	408, 664	.....	.....	13, 048	.....	0003
EUR/L 6121875.00 USD- S3000000.00EUR	QLO ReIn6m AVOCA 17A B2H XS2051458185	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/27/2021	10/15/2024	.....	6, 421, 875	0. 816742326	.....	.....	.....	514, 203	.....	514, 203	.....	514, 203	.....	.....	34, 945	.....	0003
EUR/L 7346250.00 USD- S6000000.00EUR	QLO ReIn6m AVOCA 17A CR XS2051458342	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/27/2021	10/15/2024	.....	7, 346, 250	0. 816742326	.....	.....	.....	617, 044	.....	617, 044	.....	617, 044	.....	.....	41, 814	.....	0003
EUR/L 4897500.00 USD- S4000000.00EUR	QLO ReIn6m DUNE 1A A2A XS2036105133	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/27/2021	10/15/2024	.....	4, 897, 500	0. 816742326	.....	.....	.....	411, 363	.....	411, 363	.....	411, 363	.....	.....	27, 676	.....	0003
EUR/L 5085500.00 USD- S7500000.00EUR	QLO ReIn6m BILB 2A ON XS1941078625	D1	Currency.....	SOCIETE GENERALE .. 02NBE1B/P4P40TD8PU41	07/28/2021	05/15/2024	.....	9, 065, 500	0. 825491167	.....	.....	.....	739, 954	.....	739, 954	.....	739, 954	.....	.....	42, 535	.....	0003
EUR/L 11808500.00 USD- S9500000.00EUR	QLO ReIn6m OZIME 2A CR XS2334573701	D1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11MHU748	08/09/2021	01/15/2026	.....	11, 808, 500	0. 804505229	.....	.....	.....	967, 547	.....	967, 547	.....	967, 547	.....	.....	94, 245	.....	0003
GBP/L 60713.31 USD- S45140.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE .. 02NBE1B/P4P40TD8PU41	11/19/2021	10/09/2024	.....	60, 713	0. 743501054	.....	.....	.....	3, 580	.....	3, 580	.....	3, 580	.....	.....	343	.....	0003
EUR/S 6989736.00 USD- L6000000.00EUR	QLO ReIn6m OZIME 5A ON-ON 1/14/32 XS1904642961	D1	Currency.....	SOCIETE GENERALE .. 02NBE1B/P4P40TD8PU41	11/30/2021	01/16/2024	.....	6, 995, 736	0. 858401519	.....	.....	.....	(374, 926)	.....	(374, 926)	.....	(374, 926)	.....	.....	25, 670	.....	0003
GBP/L 291316.11 USD- S218755.06GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	12/22/2021	10/09/2024	.....	291, 316	0. 750919886	.....	.....	.....	14, 628	.....	14, 628	.....	14, 628	.....	.....	1, 648	.....	0003
GBP/L 6060773.72 USD- S4665004.40GBP	Patrizia London - 7200445	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	04/26/2022	10/28/2025	.....	6, 060, 774	0. 769704433	.....	.....	.....	234, 245	.....	234, 245	.....	234, 245	.....	.....	46, 272	.....	0003
EUR/L 939661.03 USD- S771415.34GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	07/19/2022	10/09/2024	.....	939, 661	0. 820505657	.....	.....	.....	(30, 913)	.....	(30, 913)	.....	(30, 913)	.....	.....	5, 314	.....	0003
EUR/L 66473860.42 USD- S82466720.31EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	07/29/2022	08/15/2024	.....	66, 473, 960	0. 939717145	.....	.....	.....	(2, 975, 444)	.....	(2, 975, 444)	.....	(2, 975, 444)	.....	.....	353, 121	.....	0003
USD-L10256234.23GBP	OIL Standard Hotel ... Hispania Hotel	B1	Currency.....	GOLDMAN SACHS GP .. K03JUN70BT14HAYLU02	08/02/2022	10/10/2023	.....	126, 464, 680	0. 810898476	.....	.....	.....	3, 746, 702	.....	3, 746, 702	.....	3, 746, 702	.....	.....	334, 319	.....	0003
EUR/L 376486.46 USD- S333754.21EUR	Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY 17331L1CZKXKXST7XV54	08/17/2022	08/15/2024	.....	376, 486	0. 939620007	.....	.....	.....	(16, 811)	.....	(16, 811)	.....	(16, 811)	.....	.....	2, 000	.....	0003
EUR/L 59564.89 USD- S49073.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF11ONS18D621K66	10/24/2022	08/15/2024		50, 565	0. 97049692				(3, 994)		(3, 994)		(3, 994)			269		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 73647.84 USD- S166874.08EUR	Hispania Hotel Portfolio - 7200391 - Coupon Hedge CLO J4J0	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HH6C71XBH11	01/20/2023	08/15/2024		773.648	.. 0.902251822				.. (540)		.. (540)		.. (540)			.. 922		0003	
EUR/L 29295752.78 USD- S26705043.87EUR	Hispania Hotel Portfolio - 7200391 - Coupon Hedge RML	D1	Currency.....	016185650X2D1J8570P30 MARKETS LLC	04/11/2023	07/17/2023		29,295,753	.. 0.911597803				130,670		.. 130,670		.. 130,670			.. 31,612		0003	
EUR/L 78040.06 USD- S88615.54EUR	Hispania Hotel Portfolio - 7200391 - Coupon Hedge RML	B1	Currency.....	02NNEB1BXP4R0TD8PU41 SOCIETE GENERALE ..	04/24/2023	08/15/2024		78,040	.. 0.882048776				.. 643		.. 643		.. 643			.. 415		0003	
EUR/L 13886032.82 USD- S12514432.45EUR	Coupon Hedge RML - Patrizia London - 7200445	B1	Currency.....	02NNEB1BXP4R0TD8PU41 SOCIETE GENERALE ..	05/04/2023	08/09/2023		58,668,598	.. 0.794663043				.. (544,181)		.. (544,181)		.. (544,181)			.. 97,111		0003	
GBP/L 456737.43 USD- S275310.14GBP	Coupon Hedge RML - Heylo Deal 1st Funding ADE - 18344	B1	Currency.....	RONUISFP1BNP0R0K5P83 BNP PARIBAS	05/04/2023	08/09/2023		13,888,033	.. 0.901094677				.. 205,269		.. 205,269		.. 205,269			.. 22,988		0003	
GBP/L 125489750.00 USD- S59644545.62GBP	Heylo Deal 1st Funding ADE - 18344	B1	Currency.....	RONUISFP1BNP0R0K5P83 BNP PARIBAS	05/24/2023	10/28/2025		456,737	.. 0.821719691				.. (10,770)		.. (10,770)		.. (10,770)			.. 3,487		0003	
EUR/L 946288.08 USD- L781458.73EUR	Irish RPL UPB CLO ReInv6m DUNE1 1A A2BN Mtge XS2036105892	B1	Currency.....	815Z21ZKVSZ11NHU748 JPMORGAN CHASE	06/09/2023	09/21/2023		125,489,750	.. 0.79404235				.. (1,049,220)		.. (1,049,220)		.. (1,049,220)			.. 299,206		0003	
EUR/L 4897500.00 USD- S4000000.00EUR	QLO ReInv6m ARESE712V0R XS2391580219	B1	Currency.....	17331LVZK0KX57YV54 MORGAN STANLEY	06/09/2023	09/21/2023		846,288	.. 0.923395648				.. 9,949		.. 9,949		.. 9,949			.. 2,018		0003	
EUR/L 6056650.00 USD- S5000000.00EUR	QLO ReInv6m ARESE712V0R XS2391580219	D1	Currency.....	7LTWIFZ1VNSX8D621K86 DEUTSCHE BANK AG	07/27/2021	10/15/2024		4,897,500	.. 0.816742326				.. 411,363		.. 411,363		.. 411,363			.. 27,876		0003	
EUR/L 6280500.00 USD- S5000000.00EUR	QLO ReInv6m ANCH 5A D XS2390891421	D1	Currency.....	7LTWIFZ1VNSX8D621K86 DEUTSCHE BANK AG	09/27/2021	10/21/2024		6,056,850	.. 0.825511611				.. 451,948		.. 451,948		.. 451,948			.. 34,883		0003	
EUR/L 13213200.00 USD- S10500000.00EUR	QLO ReInv6m ANCH 5A D XS2390891421	D1	Currency.....	ES71P3U8HH6C71XBH11 ROYAL BK CANADA	09/28/2021	10/15/2026		6,260,500	.. 0.798659254				.. 489,994		.. 489,994		.. 489,994			.. 56,828		0003	
EUR/L 11095938.30 USD- S9884018.19EUR	EDT Exeter Logistics Italy - 7200563	B1	Currency.....	E5703Z1ZF321IEFA76 CITIBANK NA	09/28/2021	01/15/2027		13,213,200	.. 0.794658886				.. 1,072,812		.. 1,072,812		.. 1,072,812			.. 124,442		0003	
EUR/L 2233000.00 USD- L2000000.00EUR	QLO ReInv6m CLO03 9A DR XS2346595379	B1	Currency.....	RONUISFP1BNP0R0K5P83 BNP PARIBAS	07/01/2022	07/07/2026		11,095,938	.. 0.899790349				.. (199,082)		.. (199,082)		.. (199,082)			.. 96,444		0003	
GBP/L 283730.65 USD- S260050.76GBP	Onswick High Street 12-18 Hotel - 7200450	D1	Currency.....	17331LVZK0KX57YV54 MORGAN STANLEY	02/16/2023	07/15/2026		2,233,000	.. 0.895656068				.. 47,583		.. 31,296		.. 47,583			.. 19,479		0003	
EUR/L 441869.53 USD- S385895.78EUR	12-18 Hotel - 7 Pines Sardinia - 7200562	B1	Currency.....	17331LVZK0KX57YV54 MORGAN STANLEY	03/15/2023	10/09/2024		283,731	.. 0.831953686				.. (13,262)		.. (13,262)		.. (13,262)			.. 1,605		0003	
EUR/L 2241631.54 USD- S2015855.70EUR	12-18 Hotel - 7 Pines Sardinia - 7200562	B1	Currency.....	RONUISFP1BNP0R0K5P83 BNP PARIBAS	03/30/2023	02/18/2025		441,870	.. 0.88550368				.. (646)		.. (646)		.. (646)			.. 2,830		0003	
EUR/L 2956527.90 USD- S2685312.50EUR	CLO AUE 4A CR XS724885827	B1	Currency.....	016185650X2D1J8570P30 MARKETS LLC	04/03/2023	02/18/2025		2,241,632	.. 0.899280575				.. (12,746)		.. (12,746)		.. (12,746)			.. 14,358		0003	
EUR/L 1470590.90 USD- S1300000.00EUR	QLO ReInv6m CLOCE 4A C XS2354683904	D1	Currency.....	815Z21ZKVSZ11NHU748 JPMORGAN CHASE	06/13/2023	04/30/2024		2,956,528	.. 0.911647916				.. (28,105)		.. (28,105)		.. (28,105)			.. 13,513		0003	
EUR/L 5429984.02 USD- S4940000.00EUR	QLO ReInv6m ARESE712V0R XS2391580219	D1	Currency.....	815Z21ZKVSZ11NHU748 JPMORGAN CHASE	01/23/2023	01/19/2027		1,470,551	.. 0.884022444				.. (5,841)		.. (10,041)		.. (5,841)			.. 13,871		0003	
GBP/L 577759.96 USD- S380871.66GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency.....	7LTWIFZ1VNSX8D621K86 DEUTSCHE BANK AG	02/17/2023	10/21/2024		5,429,964	.. 0.909766618				.. (73,817)		.. (73,817)		.. (73,817)			.. 31,102		0003	
GBP/L 640081.46 USD- S393201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	17331LVZK0KX57YV54 MORGAN STANLEY	11/02/2021	06/16/2042		577,760	.. 0.624258997				.. 69,807		.. 69,807		.. 69,807			.. 12,584		0003	
GBP/S 1884484.15 USD- L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	17331LVZK0KX57YV54 MORGAN STANLEY	11/03/2021	06/15/2046		640,081	.. 0.608050591				.. 75,745		.. 75,745		.. 75,745			.. 15,340		0003	
SEK/S 224334.08 USD- L2254467.40SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	RONUISFP1BNP0R0K5P83 BNP PARIBAS	01/28/2022	07/17/2023		1,864,484	.. 0.745514517				.. (99,231)		.. (99,231)		.. (99,231)			.. 2,012		0003	
EUR/L 16455065.16 USD- S14827571.62EUR	Coupon Hedge RML - EDT Exeter Logistics Italy - 7200563	B1	Currency.....	17331LVZK0KX57YV54 MORGAN STANLEY	02/03/2023	05/15/2026		224,334	.. 10.04960013				.. (8,793)		.. (8,793)		.. (8,793)			.. 1,902		0003	
EUR/L 98688.94 USD- S52825.41EUR	Coupon Hedge RML - EDT Exeter Logistics Italy - 7200563	B1	Currency.....	RONUISFP1BNP0R0K5P83 BNP PARIBAS	05/04/2023	08/09/2023		16,455,065	.. 0.901094677				.. 243,211		.. 243,211		.. 243,211			.. 27,297		0003	
		B1	Currency.....	815Z21ZKVSZ11NHU748 JPMORGAN CHASE	06/20/2023	10/07/2026		59,669	.. 0.885308336				.. (210)		.. (210)		.. (210)			.. 519		0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 628450.00 USD- S300000.00EUR	QLO ReIn6m R0UE 2020- SA OR XS238842239 ... GLO ReIn6m	D1	Currency.....	MORGAN STANLEY 17331LVCZKXKSTYXV54	09/23/2021	10/20/2026		6,284,500	0.79506243				519,976		519,976		519,976			57,165		0003
EUR/L 656660.00 USD- S500000.00EUR	ARESE712YTOR XS2381560995	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NSX8D621K86	09/27/2021	10/21/2024		6,056,850	0.825511611				451,948		451,948		451,948			34,693		0003
S106593.27GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	10/27/2021	12/09/2024		145,966	0.730193493				11,096		11,096		11,096			878		0003
GBP/L 59424.63 USD- S46508.77GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8HH1GCT1YBU11	05/10/2022	12/09/2024		56,425	0.79604593				58		58		58			351		0003
S4764.23GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NSX8D621K86	05/12/2022	12/09/2024		5,944	0.801474683				44		44		44			36		0003
GBP/L 74677.06 USD- S94518.62GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8HH1GCT1YBU11	09/14/2022	12/09/2024		74,677	0.863686168				6,312		6,312		6,312			449		0003
GBP/L 64751.37 USD- S9557.19GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CITIBANK NA ES7OZIZ7FF321NEFA76	10/13/2022	12/09/2024		64,751	0.94539012				8,754		8,754		8,754			389		0003
GBP/L 34640.00 USD- S3000000.00GBP	LJMC 2021-F11 B - 50136439	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	10/28/2022	05/15/2026		3,464,010	0.866048308				213,732		213,732		213,732			29,376		0003
GBP/L 108476.14 USD- S90615.77GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XK3ZE78	11/15/2022	12/09/2024		108,476	0.835352088				5,272		5,272		5,272			652		0003
GBP/L 63703.22 USD- S27573.44GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NSX8D621K86	12/13/2022	12/09/2024		83,703	0.807297975				1,120		1,120		1,120			503		0003
GBP/L 45314.17 USD- S36397.50GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	BNP PARIBAS ROMUSPUB1P8P0K6F983	01/13/2023	12/09/2024		45,314	0.816468461				1,128		1,128		1,128			273		0003
EUR/L 1570167.34 USD- S1450077.49EUR	GLO ReIn6m JUB1L 2019-234 DN XS2075331145	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8HH1GCT1YBU11	06/09/2023	09/20/2023		1,570,167	0.923506				18,568		18,568		18,568			3,721		0003
GBP/L 70575.19 USD- S32555.37GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	11/17/2021	12/09/2024		70,575	0.74467203				4,170		4,170		4,170			424		0003
GBP/L 70222.21 USD- S53093.26GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY 17331LVCZKXKSTYXV54	04/08/2022	12/09/2024		70,222	0.756075037				3,213		3,213		3,213			422		0003
EUR/L 2273627.77 USD- S2072634.09EUR	NIZHO CAPITAL Coupon Hedge CLO J4J0	D1	Currency.....	MARKETS LLC 016V8S6XJ2D1J857DP30	04/11/2023	07/17/2023		2,273,628	0.911597803				10,141		10,141		10,141			2,453		0003
GBP/L 102846.61 USD- S62742.42GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CRD AGRICOLE SA ... 989500TJ5KRTQJ0IXH05	05/17/2023	12/09/2024		102,850	0.804493113				1,015		1,015		1,015			619		0003
EUR/L 1223825.00 USD- S1000000.00EUR	GLO ReIn6m JUB1L 2021-234 C1 XS2075331145	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NSX8D621K86	07/22/2021	01/15/2025		1,223,825	0.817110289				98,059		98,059		98,059			7,613		0003
EUR/L 3014695.06 USD- S2748189.95EUR	Coupon Hedge CLO J4J0	D1	Currency.....	NIZHO CAPITAL MARKETS LLC 016V8S6XJ2D1J857DP30	04/11/2023	07/17/2023		3,014,695	0.911597802				13,447		13,447		13,447			3,253		0003
EUR/L 1153500.00 USD- S1000000.00EUR	QLO ReIn6m GRPK 1A BRH XS209465512	D1	Currency.....	MARKETS LLC 016V8S6XJ2D1J857DP30	04/11/2023	07/17/2023		1,153,500	0.866926745				54,143		54,143		54,143			3,623		0003
EUR/L 224070.08 USD- S207945.95EUR	Coupon Hedge CLO RIAN Dutch Property Finance 2020-1 - Class C- 50137201	D1	Currency.....	BNP PARIBAS ROMUSPUB1P8P0K6F983	01/31/2022	11/21/2023		224,070	0.92803979				13,518		13,518		13,518			458		0003
EUR/L 3723300.00 USD- S3000000.00EUR	GLO ReIn6m JUB1L 2021-234 C1 XS240244176	D1	Currency.....	MORGAN STANLEY ... 17331LVCZKXKSTYXV54	05/25/2023	08/30/2023		3,723,300	0.805736846				267,944		267,944		267,944			34,244		0003
GBP/L 95657.48 USD- S71831.10GBP	Chiswick High Street July 2021 - 7200450 .. Dutch Property Finance 2020-1 - Class C- 50137201	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NSX8D621K86	11/01/2021	11/16/2026		95,657	0.750919844				4,803		4,803		4,803			541		0003
EUR/L 2314356.00 USD- S200000.00EUR	Chiswick High Street July 2021 - 7200450 .. Dutch Property Finance 2020-1 - Class C- 50137201	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NSX8D621K86	12/22/2021	10/09/2024		2,314,356	0.950586414				144,338		144,338		144,338			14,562		0003
EUR/L 9801720.00 USD- S200000.00EUR	QLO ReIn6m CICE 44 D XS2546940062	D1	Currency.....	GOLDMAN SACHS GP .. KDSJUN70ST14HAYLU02	10/27/2022	01/28/2025		5,881,720	0.84005129				23,366		23,366		23,366			55,479		0003
EUR/L 22080.53 USD- S17816.88GBP	Chiswick High Street July 2021 - 7200450 .. Dutch Property Finance 2020-1 - Class C- 50137201	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1Y1NSX8D621K86	01/23/2023	01/19/2027		22,081	0.806904544				336		336		336			125		0003
EUR/L 3387200.00 USD- S1320000.00EUR	QLO ReIn6m CICE 44 D XS2546940062	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1BXP4R0TD8PU41	01/24/2023	10/09/2024		3,387,200	0.89206066				76,132		76,132		76,132			33,836		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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	
GBP/L 48153.83 USD- S378023.566BP GBP/S 1610.76 USD- L12906.029BP EUR/L 171949.64 USD- S158660.93EUR	12.18 Hotel - Schloss Roxburgh Chiswick High Street July 2021 - 7200450 - Coupon Hedge CLO RIAN	B1	Currency.....	MI ZIHO CAPITAL MARKETS LLC	03/30/2023	02/18/2025	.....	468,154	0.807477235	.....	.....	.....	(5,099)	.....	(5,099)	.....	(5,099)	.....	.....	2,989	.....	0003	.....
EUR/L 171949.64 USD- S158660.93EUR	Coupon Hedge CLO USD	D1	Currency.....	CITIBANK NA	04/03/2023	10/09/2024	.....	16,011	0.806084158	.....	.....	.....	227	.....	227	.....	.....	.....	.....	91	.....	0003	.....
EUR/L 1115088.26 USD- S1012727.24EUR	Coupon Hedge CLO USD	D1	Currency.....	DEUTSCHE BANK AG ..	05/25/2023	08/30/2023	.....	1,719,450	0.928603812	.....	.....	.....	(28,063)	.....	(28,063)	.....	(28,063)	.....	.....	3,515	.....	0003	.....
GBP/L 2159622.79 USD- S1700463.61BPBP	Coupon Hedge RIBS ... CLO ReIn6m AVCA 26A	B1	Currency.....	BNP PARIBAS	06/16/2023	09/28/2023	.....	1,115,088	0.908203661	.....	.....	.....	5,056	.....	5,056	.....	5,056	.....	.....	2,769	.....	0003	.....
EUR/L 6026380.00 USD- S5000000.00EUR	Coupon Hedge CLO USD	D1	Currency.....	JPMORGAN CHASE	06/15/2023	09/28/2023	.....	2,159,623	0.787389176	.....	.....	.....	249	.....	249	.....	249	.....	.....	5,362	.....	0003	.....
EUR/L 3347634.69 USD- S3031226.21EUR	Coupon Hedge CLO USD	D1	Currency.....	DEUTSCHE BANK AG ..	02/24/2022	04/15/2027	.....	6,025,360	0.829625936	.....	.....	.....	266,560	.....	266,560	.....	266,560	.....	.....	58,686	.....	0003	.....
EUR/L 2898256.59 USD- S67692.42BPBP	Coupon Hedge CLO USD	D1	Currency.....	DEUTSCHE BANK AG ..	04/21/2023	07/28/2023	.....	3,347,635	0.905482973	.....	.....	.....	35,352	.....	35,352	.....	35,352	.....	.....	4,636	.....	0003	.....
EUR/L 3986600.00 USD- S2668000.00EUR	PK AIRF NANCE 2020 C-E - 69346V15	D1	Currency.....	JPMORGAN CHASE	06/13/2023	09/21/2023	.....	2,588,257	0.919863344	.....	.....	.....	(22,855)	.....	(22,855)	.....	(22,855)	.....	.....	6,910	.....	0003	.....
EUR/L 103920.17 USD- S86672.37EUR	CLO ReIn6m AVCPK 1A Exeter Logistics June 2021 - 7200465	D1	Currency.....	MORGAN STANLEY	08/09/2021	09/21/2026	.....	3,396,600	0.79491256	.....	.....	.....	286,204	.....	286,204	.....	286,204	.....	.....	30,523	.....	0003	.....
GBP/L 91945.46 USD- S67692.42BPBP	Chiswick High Street July 2021 - 7200450 -	B1	Currency.....	MORGAN STANLEY	11/15/2021	06/16/2025	.....	103,920	0.83402837	.....	.....	.....	6,042	.....	6,042	.....	6,042	.....	.....	728	.....	0003	.....
GBP/L 254389.75 USD- S214135.85BPBP	Chiswick High Street July 2021 - 7200450 -	B1	Currency.....	ROYAL BK CANADA ...	02/22/2022	10/09/2024	.....	91,945	0.736223626	.....	.....	.....	6,212	.....	6,212	.....	6,212	.....	.....	520	.....	0003	.....
EUR/L 5318040.00 USD- S5200000.00EUR	Chiswick High Street July 2021 - 7200450 -	B1	Currency.....	SOCIETE GENERALE ..	08/19/2022	10/09/2024	.....	254,390	0.841762885	.....	.....	.....	(15,030)	.....	(15,030)	.....	(15,030)	.....	.....	1,439	.....	0003	.....
GBP/L 2798605.20 USD- S289682.84BPBP	Ribbles Oct 2022 - 50135710	B1	Currency.....	DEUTSCHE BANK AG ..	10/07/2022	04/15/2025	.....	5,318,040	0.977603853	.....	.....	.....	(466,826)	.....	(466,826)	.....	(466,826)	.....	.....	35,620	.....	0003	.....
GBP/L 16066.47 USD- L12355.22BPBP	12.18 Hotel - Schloss Roxburgh	B1	Currency.....	BNP PARIBAS	08/15/2022	02/18/2025	.....	2,798,605	0.818151428	.....	.....	.....	(67,826)	.....	(67,826)	.....	(67,826)	.....	.....	17,926	.....	0003	.....
EUR/L 322124.88 USD- S2836050.77EUR	Chiswick High Street July 2021 - 7200450 -	B1	Currency.....	MI ZIHO CAPITAL MARKETS LLC	03/16/2023	10/09/2024	.....	16,066	0.825023792	.....	.....	.....	611	.....	611	.....	611	.....	.....	91	.....	0003	.....
EUR/L 2083830.86 USD- S1906126.50EUR	Coupon Hedge CML Total	B1	Currency.....	SOCIETE GENERALE ..	04/11/2023	07/17/2023	.....	3,222,125	0.911215698	.....	.....	.....	15,716	.....	15,716	.....	15,716	.....	.....	3,477	.....	0003	.....
GBP/L 251256.94 USD- S201500.44BPBP	Chiswick High Street July 2021 - 7200450 -	B1	Currency.....	MORGAN STANLEY	04/12/2023	10/09/2024	.....	251,257	0.801968649	.....	.....	.....	(2,265)	.....	(2,265)	.....	(2,265)	.....	.....	1,421	.....	0003	.....
EUR/L 2083830.86 USD- S1906126.50EUR	Coupon Hedge RIBS ... Chiswick High Street	B1	Currency.....	DEUTSCHE BANK AG ..	06/15/2023	09/28/2023	.....	2,083,831	0.914722273	.....	.....	.....	(5,441)	.....	(5,441)	.....	(5,441)	.....	.....	5,174	.....	0003	.....
EUR/L 294667.42 USD- S200883.54BPBP	Chiswick High Street July 2021 - 7200450 -	B1	Currency.....	ROYAL BK CANADA ...	06/15/2023	10/09/2024	.....	254,967	0.787879251	.....	.....	.....	2,221	.....	2,221	.....	2,221	.....	.....	1,442	.....	0003	.....
EUR/L 944471.98 USD- L844491.00EUR	65 Rue Paul Meurice - 7200420	B1	Currency.....	SOCIETE GENERALE ..	02/02/2023	12/16/2024	.....	944,472	0.894140872	.....	.....	.....	(1,949)	.....	(1,949)	.....	(1,949)	.....	.....	5,717	.....	0003	.....
GBP/L 676674.04 USD- S537240.35BPBP	Hevlo Deal 1st Funding AACE - 18344	B1	Currency.....	MI ZIHO CAPITAL MARKETS LLC	06/09/2023	09/21/2023	.....	676,674	0.793942605	.....	.....	.....	(5,569)	.....	(5,569)	.....	(5,569)	.....	.....	1,613	.....	0003	.....
EUR/L 735204.74 USD- S327643.46BPBP	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	04/15/2024	.....	735,205	5.206500002	.....	.....	.....	(32,746)	.....	(32,746)	.....	(32,746)	.....	.....	3,277	.....	0003	.....
EUR/L 678612.88 USD- S3006977.33BPBP	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	10/15/2025	.....	678,613	5.757298984	.....	.....	.....	(56,078)	.....	(56,078)	.....	(56,078)	.....	.....	5,141	.....	0003	.....
EUR/L 662753.06 USD- S4661956.43BPBP	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	04/16/2029	.....	662,753	7.336000003	.....	.....	.....	(76,757)	.....	(76,757)	.....	(76,757)	.....	.....	7,981	.....	0003	.....
EUR/L 259465.54 USD- S2191705.42BPBP	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	04/15/2031	.....	259,466	8.447000014	.....	.....	.....	(34,555)	.....	(34,555)	.....	(34,555)	.....	.....	3,623	.....	0003	.....
EUR/L 1862759.38 USD- S1375000.00EUR	CLO ReIn6m RFE 2019- 1A DE XS2064434561	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	01/15/2025	.....	1,682,759	0.817110287	.....	.....	.....	134,831	.....	134,831	.....	134,831	.....	.....	10,468	.....	0003	.....
EUR/L 1986566.00 USD- S1650000.00EUR	CLO ReIn6m HARVY 24A BZE XS2197895134	D1	Currency.....	ROYAL BK CANADA ...	07/26/2021	01/16/2024	.....	1,996,566	0.826418961	.....	.....	.....	177,493	.....	177,493	.....	177,493	.....	.....	7,380	.....	0003	.....
EUR/L 10905300.00 USD- S9000000.00EUR	CLO ReIn6m DBPK 1A CE XS223753984	D1	Currency.....	JPMORGAN CHASE	07/27/2021	04/15/2024		10,905,300	0.825286787				905,954		905,954		905,954			48,603		0003	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 612560.00 USD- S900000.00EUR	Q LO ReInveñ ROLFR 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1/ONS/80621K66	07/27/2021	11/15/2024		6,125,500	0.815727221				513,991		513,991		513,991			36,013		0003
EUR/L 1821300.00 USD- S150000.00EUR	Q LO ReInveñ BECL0 8A	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	07/28/2021	07/15/2024		1,821,300	0.823387547				146,797		146,797		146,797			9,304		0003
EUR/L 1396330.00 USD- S150000.00EUR	C1 XS198423773	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	07/28/2021	07/15/2024		1,396,330	0.823387547				112,545		112,545		112,545			7,133		0003
EUR/L 972560.00 USD- S800000.00EUR	XS249878871	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	07/28/2021	08/15/2024		972,560	0.82257358				78,248		78,248		78,248			5,166		0003
EUR/L 98345.27 USD- S71277.26EUR	D XS225946085	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	09/22/2021	11/27/2024		86,345	0.82549194				6,324		6,324		6,324			513		0003
EUR/L 4724000.00 USD- L4000000.00EUR	Q LO ReInveñ DERK 1A	D1	Currency.....	MORGAN STANLEY 17331L/C2/KX/S17V154	11/12/2021	04/15/2024		4,724,000	0.846740051				297,416		297,416		297,416			21,054		0003
GBP/L 19836.02 USD- S14822.45GBP	A2BE XS223752747	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	11/19/2021	10/09/2024		19,936	0.74550096				1,176		1,176		1,176			113		0003
EUR/L 149181.71 USD- S726843.52EUR	Q LO ReInveñ BA8E	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	11/22/2021	11/27/2024		149,182	0.848934631				7,291		7,291		7,291			887		0003
EUR/L 2912625.00 USD- L2500000.00EUR	Q LO ReInveñ BA8E	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	11/30/2021	04/15/2024		2,912,625	0.85833226				146,010		146,010		146,010			12,981		0003
EUR/L 1165050.00 USD- L1000000.00EUR	Q LO ReInveñ BA8E	D1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	11/30/2021	04/15/2024		1,165,050	0.85833226				58,404		58,404		58,404			5,192		0003
EUR/L 201724.42 USD- S70116.73EUR	XS220874187	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1/ONS/80621K66	02/23/2022	11/27/2024		201,724	0.843312525				11,038		11,038		11,038			1,199		0003
GBP/L 232569.43 USD- S175424.80GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY 17331L/C2/KX/S17V154	04/13/2022	12/09/2024		232,569	0.75429002				11,125		11,125		11,125			1,399		0003
GBP/L 430895.50 USD- S258511.94GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8H1GCT1XB/11	07/12/2022	12/09/2024		430,896	0.832015976				19,138		19,138		19,138			2,591		0003
GBP/L 1316911.17 USD- S1090198.26GBP	60 Quizon July 2022 - 7200568	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1/ONS/80621K66	07/13/2022	01/22/2024		1,316,911	0.827914575				65,386		65,386		65,386			4,947		0003
EUR/L 34986.24 USD- S34541.01EUR	Hispania Hotel	B1	Currency.....	MORGAN STANLEY 17331L/C2/KX/S17V154	10/21/2022	08/15/2024		34,986	0.98727414				3,416		3,416		3,416			186		0003
EUR/L 9795.50 USD- S9244.98EUR	65 Rue Paul Meurice - 7200420	B1	Currency.....	MARKETS LLC	11/10/2022	12/16/2024		9,796	0.943796411				523		523		523			59		0003
EUR/L 216390.00 USD- S2000000.00EUR	Q LO ReInveñ CONTE 4A	D1	Currency.....	GOLDMAN SACHS GP .. K03XUN7G5T14NAY/LU02	12/20/2022	10/31/2023		2,163,960	0.924231502				32,207		32,207		32,207			6,281		0003
EUR/L 1745916.00 USD- S1600000.00EUR	Q LO ReInveñ AVCA 14A	D1	Currency.....	MI ZUHO CAPITAL	12/20/2022	04/30/2024		1,745,816	0.91647688				25,931		25,931		25,931			7,979		0003
EUR/L 1363918.75 USD- S1250000.00EUR	B2H XS170139898	D1	Currency.....	MARKETS LLC	12/20/2022	04/30/2024		1,363,919	0.91647688				20,259		20,259		20,259			6,234		0003
EUR/L 57801.68 USD- S23855.35EUR	C XS1730938377	D1	Currency.....	MARKETS LLC	12/20/2022	04/30/2024		57,802	0.91425844				962		962		962			307		0003
GBP/L 22189.43 USD- L17816.86GBP	Portfolio - 7200391	B1	Currency.....	BNP PARIBAS	12/27/2022	08/15/2024		22,189	0.91425844				277		277		277			125		0003
EUR/L 259744.38 USD- S211467.94GBP	Qhswick High Street	B1	Currency.....	JPMORGAN CHASE 815Z2VZK/6211MH/748	01/25/2023	10/09/2024		259,744	0.804757846				5,707		5,707		5,707			1,562		0003
EUR/L 26925.90 USD- S263391.84EUR	7200467	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	02/14/2023	12/09/2024		269,259	0.814138654				6,867		6,867		6,867			1,706		0003
EUR/L 1127000.00 USD- S1000000.00EUR	College Square July 2021 - 7200462	B1	Currency.....	CRED AGRICOLE SA .. 969500TJ5KRTGJ0U/VH05	02/23/2023	11/27/2024		286,926	0.917978614				18,899		18,899		18,899			11,794		0003
EUR/L 6194311.55 USD- S5646720.80EUR	Q LO ReInveñ CUD03 11A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1/ONS/80621K66	03/21/2023	11/15/2027		1,127,000	0.887311446				27,629		27,629		27,629			6,684		0003
EUR/L 6577618.33 USD- S955921.98EUR	DN XS1833626820	D1	Currency.....	MARKETS LLC	04/11/2023	07/17/2023		6,194,312	0.911597803				69,462		69,462		69,462			9,109		0003
GBP/L 7534.99 USD- S50661.95GBP	Coupon Hedge QLO J4J0	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1/ONS/80621K66	04/21/2023	07/28/2023		6,577,618	0.905482971				1,024		1,024		1,024			388		0003
	60 Quizon July 2022 - 7200568	B1	Currency.....	SOCIETE GENERALE .. 02NNEB1B/P/40T08P/41	04/24/2023	07/19/2024		75,535	0.803997346													0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 24029223.15 USD-	Coupon Hedge CIL Total	B1	Currency.....	SOCIETE GENERALE .. 02NEB1BXP4R0TD8PU41	.04/11/2023	.07/17/2023		24,025,823	0.911215698				117,190		117,190		117,190			25,925		0003
SZ1892707.22EUR	Chiswick High Street																					
GBP/L 765045.98 USD-	July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.04/12/2023	.10/09/2024		765,046	0.801968411				(6,888)		(6,888)		(6,888)			4,327		0003
GBP/L 613543.65GBP	Coupon Hedge CIL J4J0																					
GBP/L 9021452.02 USD-		B1	Currency.....	JPMORGAN CHASE 8153Z1ZKNVZ11NHU748	.04/21/2023	.07/28/2023		9,021,452	0.804215375				(193,212)		(193,212)		(193,212)			12,483		0003
SZ25190.42GBP	Heylo Deal 1st Funding																					
GBP/L 6428637.68 USD-	PK A1FF NANCE 2020 B-E	B1	Currency.....	JPMORGAN CHASE 8153Z1ZKNVZ11NHU748	.06/09/2023	.09/21/2023		6,428,638	0.793913668				(52,675)		(52,675)		(52,675)			15,328		0003
S5103783.32GBP	ADK - 19344																					
EUR/L 6146565.17 USD-	PK A1FF NANCE 2020 B-E																					
EUR/L 6146565.17 USD-	PK A1FF NANCE 2020 B-E	D1	Currency.....	JPMORGAN CHASE 8153Z1ZKNVZ11NHU748	.06/13/2023	.09/21/2023		6,146,565	0.919663345				(48,470)		(48,470)		(48,470)			14,655		0003
EUR/L 2365585.50 USD-	PK A1FF NANCE 2020 D-E																					
EUR/L 2365585.50 USD-	PK A1FF NANCE 2020 D-E	D1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.06/13/2023	.09/21/2023		23,655,836	0.919963201				(188,733)		(188,733)		(188,733)			56,284		0003
SZ176500.00EUR	Coupon Hedge CIL A1																					
GBP/L 5015544.05 USD-	Maturity Monthly	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH16C71XBU11	.06/15/2023	.07/26/2023		5,015,544	0.788350689				(6,277)		(6,277)		(6,277)			6,693		0003
S3854007.66GBP	Coupon Hedge CLO MUSD																					
EUR/L 1292138.70 USD-	Coupon Hedge CLO MUSD	D1	Currency.....	BNP PARIBAS ROMUISPFBMPR0K5P83	.06/16/2023	.09/28/2023		1,292,139	0.908203663				5,858		5,858		5,858			3,208		0003
S173525.10EUR	CLO ReIn6m PRIO 5A D																					
EUR/L 3724590.00 USD-	CLO ReIn6m PRIO 5A D	D1	Currency.....	CAN IMPERIAL BK ... 216119D170XMH3ZE78	.07/20/2021	.02/17/2026		3,724,590	0.805457782				298,011		298,011		298,011			30,249		0003
S3000000.00EUR	CLO ReIn6m O3ISE																					
EUR/L 4840800.00 USD-	2019-1A BR																					
S4000000.00EUR	XS2302980858	D1	Currency.....	SOCIETE GENERALE .. 02NEB1BXP4R0TD8PU41	.07/26/2021	.03/15/2024		4,840,800	0.826309701				404,384		404,384		404,384			20,389		0003
EUR/L 1184300.00 USD-	CLO ReIn6m DUPEP 1A																					
EUR/L 565253.52 USD-	A2A XS2036105133	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WEZ1V1NSX80621K86	.11/18/2021	.10/15/2024		1,184,300	0.844380647				(65,320)		(65,320)		(65,320)			6,741		0003
S3086390.33EUR	Eq1 France - 7200569	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH16C71XBU11	.07/01/2022	.07/07/2026		5,653,524	0.89965511				(100,843)		(100,843)		(100,843)			49,139		0003
GBP/L 333277.39 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/21/2021	.06/15/2029		333,277	0.703395545				38,488		38,488		38,488			4,070		0003
S23413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/21/2021	.06/17/2030		344,378	0.698104637				40,467		40,467		40,467					0003
GBP/L 344377.83 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/21/2021	.06/17/2030		344,378	0.698104637				40,467		40,467		40,467					0003
S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/21/2021	.06/17/2030		344,378	0.698104637				40,467		40,467		40,467					0003
GBP/L 353107.45 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/22/2021	.06/16/2031		353,107	0.69180546				42,560		42,560		42,560			4,983		0003
S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/22/2021	.06/16/2031		353,107	0.69180546				42,560		42,560		42,560					0003
GBP/L 437332.45 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/22/2021	.06/16/2031		353,107	0.69180546				42,560		42,560		42,560					0003
S252100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/22/2021	.06/15/2035		437,332	0.667916437				54,026		54,026		54,026			7,564		0003
GBP/L 456687.71 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/22/2021	.06/15/2035		437,332	0.667916437				54,026		54,026		54,026					0003
S239454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/28/2021	.06/16/2036		456,698	0.655694704				58,503		58,503		58,503			8,225		0003
GBP/L 478033.03 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/28/2021	.06/16/2036		456,698	0.655694704				58,503		58,503		58,503					0003
S30907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/28/2021	.06/15/2037		478,033	0.648298215				61,496		61,496		61,496			8,934		0003
GBP/L 525463.18 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/28/2021	.06/15/2037		478,033	0.648298215				61,496		61,496		61,496					0003
S32487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/28/2021	.06/15/2039		525,463	0.632751204				68,188		68,188		68,188			10,499		0003
GBP/L 536201.42 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.10/28/2021	.06/15/2039		525,463	0.632751204				68,188		68,188		68,188					0003
S341634.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.11/02/2021	.06/15/2040		536,201	0.637511161				65,140		65,140		65,140			11,045		0003
GBP/L 1066690.63 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.11/02/2021	.06/15/2040		536,201	0.637511161				65,140		65,140		65,140					0003
S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.11/02/2021	.06/17/2047		1,066,691	0.607422707				123,882		123,882		123,882			26,118		0003
GBP/L 1759611.25 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.11/02/2021	.06/17/2047		1,066,691	0.607422707				123,882		123,882		123,882					0003
L386889.00GBP	Coupon Hedge CLO MUSD																					
EUR/L 414020.00 USD-	Eq1 France - 7200569	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	.04/27/2022	.12/15/2023		1,759,611	0.789315822				2,803		2,803		2,803			5,969		0003
S400000.00EUR	CLO ReIn6m PRIO 2017-	B1	Currency.....	JPMORGAN CHASE 8153Z1ZKNVZ11NHU748	.10/14/2022	.07/07/2026		414,020	0.966136902				(34,775)		(34,775)		(34,775)			3,599		0003
EUR/L 2182270.00 USD-	CLO ReIn6m PRIO 2017-																					
S2000000.00EUR	56A C XS1712178141	D1	Currency.....	MARKETIS LLC 0V6108580X2D1J8570P30	.12/20/2022	.04/30/2024		2,182,270	0.91647688				(32,414)		(32,414)		(32,414)			9,974		0003
EUR/L 6732334.56 USD-	CLO TENI AQIE 2019-3A																					
S6000000.00EUR	CR XS240857270	D1	Currency.....	BNP PARIBAS ROMUISPFBMPR0K5P83	.12/20/2022	.05/31/2028		6,732,335	0.891221306				(166,778)		(166,778)		(166,778)			74,690		0003
EUR/L 1720416.67 USD-	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7L1WEZ1V1NSX80621K86	.02/01/2023	.02/16/2024		1,720,417	0.807297973				(39,576)		(39,576)		(39,576)			6,943		0003
S1388888.88GBP	Coupon Hedge CLO MUSD																					
EUR/L 9629000.00 USD-	CLO TENI PRIO 2017-32A																					
S5000000.00EUR	CR XS2353474506	D1	Currency.....	JPMORGAN CHASE 8153Z1ZKNVZ11NHU748	.03/20/2023	.02/15/2028		5,629,000	0.888257239				(94,467)		(110,766)		(94,467)			60,588		0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 4331831.27 USD- S3947232.66EUR	Coupon Hedge CILC Total Hamburg Dutch BTL RML March 2021 – 50085004	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP4R0TD8PU41	04/11/2023	07/17/2023		4,331,831	0.911215689				21,129		21,129		21,129			4,674		0003
ELR/L 3134987.96 USD- S26381505.54EUR		B1	Currency.....	JPMORGAN CHASE 815DZ1Z1K5Z11NHU748	04/19/2023	09/20/2023		31,349,388	0.90528856				253,624		253,624		253,624			74,295		0003
GBP/L 2139509.97 USD- S1728321.54GBP	Coupon Hedge CILC FINAN	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	05/25/2023	08/30/2023		2,139,510	0.807811865				(55,455)		(55,455)		(55,455)			4,373		0003
ELR/L 175071.49 USD- S157483.85EUR	EOT Exeter Logistics Italy – 7200563	B1	Currency.....	JPMORGAN CHASE 815DZ1Z1K5Z11NHU748	05/26/2023	07/07/2026		175,071	0.889540239				(3,098)		(3,098)		(3,098)			1,522		0003
GBP/S 1743699.40 USD- S157483.85EUR	Heylo Flow hedging 20% Coverage – 50895149	B1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	06/02/2023	10/16/2023		1,743,699	0.797155748				21,125		21,125		21,125			4,742		0003
ELR/L 1037900.14 USD- S942624.71EUR	Coupon Hedge CLO MUSD	D1	Currency.....	BNP PARIBAS ROMUSPFBMPR0K5P63	06/16/2023	09/28/2023		1,037,900	0.908203664				4,706		4,706		4,706			2,577		0003
ELR/S 1343345.47 USD- L1214119.45EUR	12-18 Hotel – 7 Pines Ibiza	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	06/21/2023	02/24/2025		1,345,345	0.903902839				14,687		14,687		14,687			8,647		0003
ELR/L 4411880.00 USD- S4000000.00EUR	Hamburg Dutch BTL RML March 2021 – 50085004	B1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	06/22/2023	09/20/2023		4,411,880	0.906642973				29,341		29,341		29,341			10,456		0003
GBP/L 1394035.20 USD- S1009577.86GBP	Brunei Sept 2021 – 7200467	B1	Currency.....	JPMORGAN CHASE 815DZ1Z1K5Z11NHU748	09/01/2021	12/09/2024		1,394,035	0.724212602				115,717		115,717		115,717			8,383		0003
GBP/L 75714.45 USD- S59923.22GBP	Brunei Sept 2021 – 7200467	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHK3ZE78	02/10/2022	12/09/2024		75,714	0.738060983				5,010		5,010		5,010			455		0003
GBP/L 64936.09 USD- S52866.98GBP	Brunei Sept 2021 – 7200467	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP4R0TD8PU41	02/14/2023	12/09/2024		64,936	0.81413864				(1,427)		(1,427)		(1,427)			391		0003
GBP/L 44807.93 USD- S36625.74GBP	Brunei Sept 2021 – 7200467	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP4R0TD8PU41	03/14/2023	12/09/2024		44,808	0.817384153				(1,168)		(1,168)		(1,168)			289		0003
ELR/L 2145924.12 USD- S1943644.30EUR	Coupon Hedge CLO J4UD	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321HEFA76	04/21/2023	07/28/2023		2,145,824	0.905779874				21,964		21,964		21,964			2,972		0003
GBP/L 428378.70 USD- S338501.00GBP	Coupon Hedge CILC A1 Maturity Monthly	B1	Currency.....	ROYAL BK CANADA ... E571P3U8HI6C71NB11	06/15/2023	07/26/2023		429,379	0.78850703				(537)		(537)		(537)			573		0003
ELR/L 1228586.00 USD- C XS2126167704	CLO ReInv6m AVCCA 21A	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZ1V1NSX80621K86	07/22/2021	04/15/2025		1,228,586	0.813943835				99,020		99,020		99,020			8,229		0003
ELR/L 1351444.60 USD- S1000000.00EUR	CLO ReInv6m AVCCA 21A	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZ1V1NSX80621K86	07/22/2021	04/15/2025		1,351,445	0.813943835				108,922		108,922		108,922			9,052		0003
ELR/L 861594.94 USD- S763693.60EUR	Coupon Hedge ABS PK AIR FUNDANCE 2020 B-E	B1	Currency.....	BNP PARIBAS ROMUSPFBMPR0K5P63	05/04/2023	08/09/2023		861,585	0.901094673				12,734		12,734		12,734			1,426		0003
ELR/L 1028413.63 USD- S946000.00EUR	CLO ReInv6m AVCCA 21A – 683461A70	D1	Currency.....	JPMORGAN CHASE 815DZ1Z1K5Z11NHU748	06/13/2023	09/21/2023		1,028,414	0.919863343				(8,110)		(8,110)		(8,110)			2,452		0003
ELR/L 1333655.70 USD- S1388699.12EUR	Coupon Hedge CLO J4UD	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZ1V1NSX80621K86	04/21/2023	07/28/2023		1,333,656	0.905482971				16,196		16,196		16,196			2,124		0003
GBP/L 3734008.10 USD- S2684946.00GBP	Onsvick High Street July 2021 – 7200450	B1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	07/02/2021	10/09/2024		3,734,008	0.719052002				328,012		328,012		328,012			21,118		0003
ELR/L 4013760.00 USD- S3200000.00EUR	CLO ReInv6m AVCCA 24A	D1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	08/12/2021	07/15/2026		4,013,760	0.737257434				336,746		336,746		336,746			35,013		0003
GBP/L 19836.02 USD- S14822.45GBP	Onsvick High Street July 2021 – 7200450	B1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP4R0TD8PU41	11/19/2021	10/09/2024		19,936	0.743500096				1,176		1,176		1,176			113		0003
ELR/L 2294800.00 USD- S2000000.00EUR	CLO ReInv6m HILY 6A D XS2401084376	D1	Currency.....	SOCIETE GENERALE .. 02NBE1BXP4R0TD8PU41	05/18/2022	12/10/2026		2,284,800	0.87535014				6,048		6,048		6,048			21,217		0003
ELR/L 1860284.39 USD- S1666175.00EUR	AXESEA 7A BR XS650039890	D1	Currency.....	OFED AGRICOLE SA ... 969500TJ8KRTCJ0JHX45	03/20/2023	01/15/2027		1,860,284	0.895550667				(31,480)		(31,480)		(31,480)			17,520		0003
ELR/L 447040.00 USD- S400000.00EUR	CLO PALMP 1A OE XS1568944802	D1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	03/20/2023	01/19/2027		447,040	0.894774517				(7,557)		(7,557)		(7,557)			4,217		0003
GBP/L 4191079.50 USD- S243057.42GBP	12-18 Hotel – Schloss Rothauge	B1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	03/24/2023	02/18/2025		4,191,080	0.819550213				(110,569)		(110,569)		(110,569)			26,945		0003
ELR/L 192903.28 USD- S172412.10EUR	12-18 Hotel – 7 Pines Sardinia – 7200652	B1	Currency.....	ROYAL BK CANADA ... E571P3U8HI6C71NB11	05/02/2023	02/18/2025		192,903	0.893774849				91		91		91			1,226		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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/L 314470.00 USD- S280000.00EUR	Q.O ReIn6m AQO 5A CR XS2310114553	D1	Currency.....	MORGAN STANLEY 17331LVCZKXIS7YXV54	01/20/2023	01/20/2026		3,144,470	0.890452127				(12,981)		(14,986)		(12,981)			25,164		0003
EUR/L 2447674.00 USD- S2000000.00EUR	G.O ReIn6m AHESE 12A D XS2034052332	D1	Currency.....	CITIBANK NA E5702ZIZFF321MEFA76	07/27/2021	10/15/2024		2,447,674	0.8107102278				204,674		204,674		204,674			13,932		0003
EUR/S 2422200.00 USD- L2000000.00EUR	G.O ReIn6m AHESE 12A D XS2034052332	D1	Currency.....	SOCIETE GENERALE .. 02N6B1BXP46T08PU41	10/28/2021	10/15/2024		2,422,200	0.825665649				(180,824)		(180,824)		(180,824)			13,787		0003
CHF/S 51494.66 USD- L53000.00CHF	OF 5 Year deal BRL Celse Novation Oct	B41	Currency.....	BNP PARIBAS ROMUISPUBIPROK5P83	10/06/2020	10/14/2025		61,495	0.861863453				1,815		1,815		1,815			486		0003
EUR/L 746956.78 USD- S3749383.52BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	11/02/2020	10/16/2023		746,696	5.0213				(22,151)		(22,151)		(22,151)			2,031		0003
EUR/L 643210.04 USD- S3465367.30BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	11/02/2020	10/15/2024		643,210	5.388493699				(38,206)		(38,206)		(38,206)			3,661		0003
EUR/L 736646.22 USD- S4102677.46BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	11/02/2020	04/15/2025		736,646	5.569400003				(53,591)		(53,591)		(53,591)			4,934		0003
EUR/L 656207.36 USD- S4136761.97BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	11/02/2020	04/15/2026		656,207	5.950398993				(61,617)		(61,617)		(61,617)			5,811		0003
EUR/L 595443.82 USD- S4697982.20BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	11/02/2020	04/15/2030		595,444	7.889900008				(74,325)		(74,325)		(74,325)			7,762		0003
EUR/L 241556.58 USD- S2111149.52BRL	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	11/02/2020	10/15/2031		241,559	8.739693993				(33,128)		(33,128)		(33,128)			3,479		0003
EUR/L 6119725.00 USD- S3000000.00EUR	G.O ReIn6m ANCHE 3A D XS2063531987	D1	Currency.....	DEUTSCHE BANK AG .. 7L7WFZ1CNS80621K66	07/22/2021	01/15/2025		6,119,125	0.817110289				490,296		490,296		490,296			38,066		0003
EUR/L 605850.00 USD- S500000.00EUR	Q.O ReIn6m BASE XS22030874856	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	07/27/2021	04/15/2024		605,850	0.825286787				50,331		50,331		50,331			2,700		0003
EUR/L 4846800.00 USD- S4000000.00EUR	Q.O ReIn6m DBRKP 1A A2EE XS223752747	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	07/27/2021	04/15/2024		4,846,800	0.825286787				402,646		402,646		402,646			21,601		0003
EUR/L 9888870.00 USD- S4650000.00EUR	Q.O ReIn6m CORDA 18A D XS2237426536	D1	Currency.....	SOCIETE GENERALE .. 02N6B1BXP46T08PU41	07/28/2021	07/15/2024		5,988,870	0.82387547				474,645		474,645		474,645			30,083		0003
EUR/L 3644816.10 USD- S30000000.00EUR	Q.O ReIn6m CORDA 18A C XS2237426023	D1	Currency.....	MORGAN STANLEY 17331LVCZKXIS7YXV54	08/06/2021	07/15/2024		3,644,816	0.823086794				295,693		295,693		295,693			18,619		0003
EUR/S 10946700.00 USD- L90000000.00EUR	Q.O ReIn6m HARVT 24A CE XS2197885720	D1	Currency.....	CITIBANK NA E5702ZIZFF321MEFA76	09/03/2021	01/16/2024		10,946,700	0.822165584				(1,024,485)		(1,024,485)		(1,024,485)			40,516		0003
EUR/L 233590.45 USD- S192674.62EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE .. 02N6B1BXP46T08PU41	10/22/2021	11/27/2024		233,590	0.825696557				17,059		17,059		17,059			1,389		0003
EUR/S 4182035.00 USD- L3575000.00EUR	Q.O ReIn6m AVOCA 20A D1 XS1970751555	D1	Currency.....	JPMORGAN CHASE 815DZIZKXISZ11NHU748	12/20/2021	07/15/2024		4,182,035	0.854846982				(199,555)		(199,555)		(199,555)			21,364		0003
EUR/S 2770092.00 USD- L2340000.00EUR	Q.O ReIn6m AVOCA 17A DR XS2051448771	D1	Currency.....	ROYAL BK CANADA ... E571P3U3PH16C71XBU11	02/18/2022	10/15/2024		2,770,092	0.844737287				(151,754)		(151,754)		(151,754)			15,767		0003
EUR/S 1758300.00 USD- L1500000.00EUR	Q.O ReIn6m BECLO 8A C1 XS1894237773	D1	Currency.....	ROYAL BK CANADA ... E571P3U3PH16C71XBU11	02/28/2022	07/15/2024		1,758,300	0.853096741				(92,253)		(92,253)		(92,253)			8,982		0003
EUR/S 2813280.00 USD- L2400000.00EUR	Q.O ReIn6m BECLO 8A D1 XS1984239712	D1	Currency.....	ROYAL BK CANADA ... E571P3U3PH16C71XBU11	02/28/2022	07/15/2024		2,813,280	0.853096741				(147,604)		(147,604)		(147,604)			14,371		0003
GBP/L 294369.75 USD- S214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE .. 02N6B1BXP46T08PU41	08/19/2022	10/09/2024		254,390	0.841762885				(15,030)		(15,030)		(15,030)			1,439		0003
GBP/L 288706.28 USD- S256074.46GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... E571P3U3PH16C71XBU11	09/14/2022	12/09/2024		288,708	0.863366217				(25,248)		(25,248)		(25,248)			1,736		0003
GBP/L 257263.72 USD- S222027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE .. 02N6B1BXP46T08PU41	09/14/2022	10/09/2024		257,264	0.863036148				(22,086)		(22,086)		(22,086)			1,455		0003
EUR/L 181022.81 USD- S177235.88EUR	College Square July 2021 - 7200462	B1	Currency.....	QRED AGRICOLE SA .. 9895001J5KRTCJQJHX05	10/19/2022	11/27/2024		181,033	0.979046384				(16,664)		(16,664)		(16,664)			1,076		0003
GBP/L 433904.54 USD- S326463.07GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	CAN IMPERIAL BK ... 21G1190L770XHK3ZE78	11/15/2022	12/09/2024		433,905	0.85552103				(21,088)		(21,088)		(21,088)			2,609		0003
GBP/L 327870.24 USD- S264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... E571P3U3PH16C71XBU11	12/13/2022	10/09/2024		327,870	0.806503634				(4,826)		(4,826)		(4,826)			1,854		0003
GBP/L 39874071.11 USD- S52297590.26GBP	Johnson Estate 7200412	B1	Currency.....	BNP PARIBAS ROMUISPUBIPROK5P83	01/06/2023	01/08/2024		39,874,071	0.855068738				(2,361,182)		(2,361,182)		(2,361,182)			144,599		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 2013770.18 USD- S1814370.83EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY 17331L/CZKXKIS7YXV54	.01/19/2023	.08/15/2024		2,013,770	0.90082072				(3,416)		(3,416)		(3,416)			10,897		0003
ELR/L 308287.32 USD- S275990.87EUR	College Square July 2021 - 7200462	B1	Currency.....	CREO AGRICOLE SA .. 969300TJBRKTCJQJWHV5	.01/24/2023	.11/27/2024		308,287	0.895238123				.442		.442		.442			1,833		0003
GBP/L 315386.88 USD- S252556.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS	.01/27/2023	.10/09/2024		315,387	0.800782265				(2,372)		(2,372)		(2,372)			1,784		0003
ELR/L 21123.96 USD- S197883.00EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE .. 02N6B1BXP4R0TDBPU41	.02/02/2023	.11/27/2024		221,124	0.89496238				.401		.401		.401			1,315		0003
GBP/L 166396.04 USD- S136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CITIBANK NA	.02/13/2023	.10/09/2024		166,396	0.818404291				(4,941)		(4,941)		(4,941)			.941		0003
ELR/L 680732.83 USD- S618960.57EUR	College Square July 2021 - 7200462	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	.03/27/2023	.11/27/2024		680,733	0.909256235				(9,668)		(9,668)		(9,668)			4,047		0003
GBP/L 1717303.11 USD- S461404.91GBP	Coupon Hedge CML J4LD	B1	Currency.....	CITIBANK NA	.04/11/2023	.07/17/2023		5,748,700	0.8027368				(112,075)		(112,075)		(112,075)			6,203		0003
GBP/L 167908.06 USD- S134675.53GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	ROYAL BK CANADA ... ES7P3LQ3HH6C71NB11	.05/19/2023	.07/19/2024		167,908	0.802079007				(2,061)		(2,061)		(2,061)			.862		0003
ELR/L 26704.62 USD- S24263.60EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	SOCIETE GENERALE .. 02N6B1BXP4R0TDBPU41	.05/19/2023	.08/15/2024		26,705	0.908591847				(271)		(271)		(271)			142		0003
GBP/L 1171303.11 USD- S946192.55GBP	Coupon Hedge CML FINAN	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	.05/25/2023	.08/30/2023		1,171,303	0.807811665				(30,360)		(30,360)		(30,360)			2,394		0003
ELR/L 5493282.20 USD- S50740382.67EUR	Irish RFL EFF	B1	Currency.....	MORGAN STANLEY 17331L/CZKXKIS7YXV54	.06/09/2023	.09/21/2023		54,832,262	0.923683666				(663,725)		(663,725)		(663,725)			130,375		0003
BR/L 1116663.42 USD- S524075.31BRL	Celso	D1	Currency.....	BARCLAYS PLC	.10/11/2018	.10/16/2023		1,116,663	5.036498996				(36,557)		(36,557)		(36,557)			3,037		0003
BR/L 1104249.32 USD- S374785.19BRL	Celso	D1	Currency.....	BARCLAYS PLC	.10/11/2018	.04/15/2024		1,104,249	5.199700001				(47,736)		(47,736)		(47,736)			4,321		0003
BR/L 988463.55 USD- S51198906.02BRL	Celso	D1	Currency.....	BARCLAYS PLC	.10/11/2018	.10/15/2024		988,464	5.388198991				(53,894)		(53,894)		(53,894)			5,512		0003
BR/L 1015960.55 USD- S3860486.86BRL	Celso	D1	Currency.....	BARCLAYS PLC	.10/11/2018	.10/15/2025		1,015,961	5.768400023				(85,881)		(85,881)		(85,881)			7,697		0003
BR/L 1186725.93 USD- S7046988.31BRL	Celso	D1	Currency.....	BARCLAYS PLC	.10/11/2018	.04/15/2030		886,726	7.947193999				(116,505)		(116,505)		(116,505)			11,559		0003
BR/L 3313735.01 USD- S32485975.11BRL	Celso	D1	Currency.....	BARCLAYS PLC	.10/11/2018	.04/15/2032		331,376	9.19168989				(51,267)		(51,267)		(51,267)			4,915		0003
ELR/S 2466665.46 USD- L21357243.75EUR	Spanish RFL Bankia .. QLO ReInveM INLY 4A D	B1	Currency.....	BNP PARIBAS	.02/18/2020	.09/29/2023		24,666,655	0.865834599				(1,251,854)		(1,251,854)		(1,251,854)			.61,362		0003
ELR/L 7449180.00 USD- S6000000.00EUR	XS2291283294	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XHC3ZE78	.07/20/2021	.01/26/2026		7,449,180	0.805457782				600,811		600,811		600,811			59,804		0003
ELR/L 26006281.25 USD- S21250000.00EUR	QLO ReInveM PRIME 3A DN	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS180621K66	.07/22/2021	.01/15/2025		26,006,281	0.817110289				2,083,759		2,083,759		2,083,759			161,780		0003
ELR/L 5526637.00 USD- S4500000.00EUR	QLO ReInveM CICE 2A DN	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS180621K66	.07/22/2021	.04/15/2025		5,526,637	0.813948835				.445,592		.445,592		.445,592			.37,031		0003
ELR/L 3685758.00 USD- S3000000.00EUR	QLO ReInveM PENTA 2020-7A B1N-B1N	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS180621K66	.07/22/2021	.04/15/2025		3,685,758	0.813948835				.297,061		.297,061		.297,061			24,687		0003
ELR/L 2446606.40 USD- S2400000.00EUR	QLO ReInveM VOYE 3A C	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS180621K66	.07/22/2021	.04/15/2025		2,946,606	0.813948835				.237,649		.237,649		.237,649			19,750		0003
ELR/L 9597967.50 USD- S75750000.00EUR	QLO ReInveM AVCA 22A	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS180621K66	.07/22/2021	.10/15/2025		9,597,988	0.807460939				.783,779		.783,779		.783,779			72,715		0003
ELR/S 9102165.75 USD- L7500000.00EUR	QLO ReInveM BILB 2A ON	D1	Currency.....	MORGAN STANLEY 17331L/CZKXKIS7YXV54	.06/06/2021	.05/15/2024		9,102,166	0.823979722				(755,869)		(755,869)		(755,869)			.42,613		0003
ELR/L 2464000.00 USD- S2000000.00EUR	QLO ReInveM ABR 4A	D1	Currency.....	SOCIETE GENERALE .. 02N6B1BXP4R0TDBPU41	.08/09/2021	.01/15/2026		2,464,000	0.811868312				184,060		184,060		184,060			19,666		0003
ELR/S 3316174.95 USD- L2775000.00EUR	QLO TEN RKFKA 1A C	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS180621K66	.08/09/2021	.07/17/2023		3,316,175	0.836807479				(285,647)		(285,647)		(285,647)			3,578		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 4659824.00 USD-DN 1/14/22	QLO ReIn6m 0ZIME 5A	D1	Currency.....	SOCIETE GENERALE .. 02NEBIBXP4R0TD8PU41	11/30/2021	01/16/2024		4,659,824	..0.858401519				(249,951)		(249,951)		(249,951)			17,247		0003
EUR/L 940463.66 USD-L	XS904643266	B1	Currency.....	CPED AGRICOLE SA .. 968500TJ8KRTCJ00V4H05	09/27/2022	08/15/2024		994,464	..1.000900807				(112,160)		(112,160)		(112,160)			5,283		0003
GBP/L 995359.48EUR	Portfolio - 7200391 ..	B1	Currency.....	CAN IMPERIAL BK ... 21G1190L70X0M4CZET78	11/22/2022	10/09/2024		1,059,418	..0.83418796				(52,404)		(52,404)		(52,404)			5,992		0003
GBP/L 1059417.50 USD-	July 2021 - 7200450 ..	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8HH1GCTVXB11	12/13/2022	10/09/2024		996,324	..0.806503649				(14,696)		(14,696)		(14,696)			5,646		0003
GBP/L 983680.05GBP	Onswick High Street	B1	Currency.....																			
GBP/L 985323.69 USD-	Onswick High Street	B1	Currency.....																			
GBP/L 985151.86GBP	July 2021 - 7200450 ..	B1	Currency.....																			
EUR/L 1406574.00 USD-	QLO ReIn6m DPO 2017-51X B1-B1 XS1584045162	D1	Currency.....	GOLDMAN SACHS GP .. K03XUN7G5T14HAYLU02	12/20/2022	10/31/2023		1,406,574	..0.924231502				(20,935)		(20,935)		(20,935)			4,083		0003
EUR/L 233628.75 USD-	Hispania Hotel	B1	Currency.....	BNP PARIBAS	12/27/2022	08/15/2024		233,830	..0.914425902				(3,892)		(3,892)		(3,892)			1,242		0003
GBP/L 506661.23 USD-	Portfolio - 7200391 ..	B1	Currency.....	CITIBANK NA	02/13/2023	10/09/2024		506,661	..0.818404282				(15,045)		(15,045)		(15,045)			2,865		0003
S44653.72GBP	July 2021 - 7200450 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	03/21/2023	01/18/2028		1,127,890	..0.886611283				(14,298)		(14,298)		(14,298)			12,038		0003
EUR/L 1127890.00 USD-	QLO ReIn6m ANCE 1X	D1	Currency.....																			
EUR/L 100000.00EUR	CE XS184662861	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS18D621K86	05/09/2023	10/09/2024		909,677	..0.795671549				(993)		(993)		(993)			5,145		0003
GBP/L 909676.55 USD-	Onswick High Street	B1	Currency.....																			
GBP/L 90676.55 USD-	July 2021 - 7200450 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	05/25/2023	08/30/2023		9,025,175	..0.928039795				(141,711)		(141,711)		(141,711)			18,448		0003
EUR/L 9025175.18 USD-	Coupon Hedge CLO FINAN	D1	Currency.....																			
GBP/L 9025175.18 USD-	July 2021 - 7200450 ..	B1	Currency.....	CAN IMPERIAL BK ... 21G1190L70X0M4CZET78	07/20/2021	02/17/2026		5,596,895	..0.805457782				(447,017)		(447,017)		(447,017)			45,374		0003
EUR/L 596885.00 USD-	QLO ReIn6m DPO 5A B2	D1	Currency.....																			
S450000.00EUR	XS20303834993	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS18D621K86	07/22/2021	01/15/2025		1,835,738	..0.817110289				(147,089)		(147,089)		(147,089)			11,420		0003
EUR/L 1835737.50 USD-	2019-234 DN	D1	Currency.....																			
S150000.00EUR	XS20753311445	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS18D621K86	10/08/2021	10/15/2026		10,411,800	..0.806776926				(747,896)		(747,896)		(747,896)			94,511		0003
EUR/L 10411800.00 USD-	QLO ReIn6m DERP 1A	D1	Currency.....																			
S840000.00EUR	CR XS2383984484	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFFZY1XNS18D621K86	11/18/2021	10/15/2024		4,737,200	..0.844380647				(261,281)		(261,281)		(261,281)			26,963		0003
EUR/L 4737200.00 USD-	A2BN Mtge XS2036105992	D1	Currency.....																			
L400000.00EUR	Edt Exeter Logistic	B1	Currency.....	GOLDMAN SACHS GP .. K03XUN7G5T14HAYLU02	07/01/2022	07/07/2026		826,599	..0.90049527				(15,411)		(15,411)		(15,411)			7,185		0003
EUR/L 826599.00 USD-	Spain - 7200570	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	08/18/2022	02/16/2024		1,681,389	..0.826036676				(78,604)		(78,604)		(78,604)			6,688		0003
GBP/S 181388.89 USD-	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....																			
L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	09/21/2022	03/15/2024		1,577,222	..0.88059176				(181,551)		(181,551)		(181,551)			6,643		0003
GBP/L 289247.26 USD-	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....																			
L138888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	10/21/2021	06/15/2026		286,247	..0.720435139				(28,205)		(28,205)		(28,205)			2,489		0003
GBP/L 289503.53 USD-	Spain - 7200570	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	10/21/2021	06/15/2028		298,504	..0.708942807				(33,492)		(33,492)		(33,492)			3,325		0003
S211592.06GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	10/21/2021	02/18/2048		2,323,177	..0.598318724				(277,643)		(277,643)		(277,643)			57,677		0003
GBP/L 2323176.50 USD-	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....																			
S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	10/21/2021	06/15/2033		399,186	..0.679624852				(49,086)		(49,086)		(49,086)			6,301		0003
GBP/L 399186.30 USD-	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....																			
S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	10/28/2021	06/15/2038		503,099	..0.64061988				(65,015)		(65,015)		(65,015)			9,733		0003
GBP/L 503099.00 USD-	Spain - 7200570	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	10/28/2021	02/18/2048		1,572,410	..0.584659559				(199,865)		(199,865)		(199,865)			39,038		0003
S322282.76GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....																			
GBP/L 1572409.77 USD-	Spain - 7200570	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	11/02/2021	06/15/2043		597,932	..0.618276251				(71,746)		(71,746)		(71,746)			13,361		0003
S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....																			
GBP/L 597831.83 USD-	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	11/02/2021	06/15/2044		615,818	..0.612594953				(74,385)		(74,385)		(74,385)			14,102		0003
S296987.05GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....																			
GBP/L 615818.41 USD-	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	11/02/2021	06/15/2045		626,151	..0.613008034				(73,866)		(73,866)		(73,866)			14,676		0003
S377241.25GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....																			
S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	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)	Exchange, Counterparty or 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
GBP/L 823308.12 USD-S500400.00GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	11/03/2021	06/17/2047		823,308	0.607791892				95,444		95,444		95,444			20,169		0003
GBP/S 175975.14 USD-L1388889.00GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	04/21/2022	11/15/2023		1,759,875	0.788197465				3,039		3,039		3,039			5,411		0003
EUR/L 500992.52 USD-S48430.22EUR	EOT Exeter Logistics Italy - 7200563	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	12/13/2022	07/07/2026		500,893	0.89526261				(6,729)		(6,729)		(6,729)			4,354		0003
GBP/S 123914.81 USD-L915726.29GBP	Kres UK Industrial Platform - 7200418	B1	Currency.....	MARKETS LLC	01/13/2023	02/20/2024		1,123,915	0.814232789				35,616		35,616		35,616			4,509		0003
GBP/S 1721944.45 USD-L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K86	02/01/2023	06/14/2024		1,721,944	0.806381705				32,865		32,865		32,865			8,431		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K86	02/01/2023	10/15/2024		1,721,806	0.806646768				25,261		25,261		25,261			9,800		0003
L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K86	02/01/2023	12/13/2024		1,721,806	0.806646768				21,376		21,376		21,376			10,394		0003
EUR/L 126051.26 USD-S1021724.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200592	B1	Currency.....	PMORGAN CHASE 815Z2LVZKX5Z11NHU748	02/10/2023	02/18/2025		1,128,051	0.905742954				(14,566)		(14,566)		(14,566)			7,225		0003
GBP/L 1353397.40 USD-Hevlo Deal 1st Funding	AADE - 19344	B1	Currency.....	PMORGAN CHASE 815Z2LVZKX5Z11NHU748	08/09/2023	09/21/2023		1,353,397	0.793919665				(11,090)		(11,090)		(11,090)			3,227		0003
EUR/S 1002713.40 USD-L925901.19EUR	Irish RPL UPR	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	06/09/2023	09/21/2023		1,002,713	0.923395648				11,788		11,788		11,788			2,391		0003
GBP/L 5782000.00 USD-TWBSG 2022-11 B	50136423	D1	Currency.....	CAN IMPERIAL BK ... 21G119DL7DVMX43ZE78	11/01/2022	03/20/2026		5,782,000	0.864752681				(360,340)		(360,340)		(360,340)			47,708		0003
S5000000.00GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K86	01/14/2022	12/09/2024		87,470	0.728650554				6,807		6,807		6,807			526		0003
S63735.37GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	04/13/2022	12/09/2024		56,142	0.754289888				2,781		2,781		2,781			350		0003
S48356.20GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8H1GCT1XB11	07/12/2022	12/09/2024		107,724	0.832015384				(4,784)		(4,784)		(4,784)			648		0003
S96627.99GBP	L1MC 2021-F1 C - 50136442	D1	Currency.....	SOCIETE GENERALE .. 02N6B1B/P4R0TD8P41	10/28/2022	05/15/2026		2,078,408	0.866049308				(128,239)		(128,239)		(128,239)			17,626		0003
GBP/L 2078406.00 USD-S1800000.00GBP	GLO ReIn6m ALIE 3A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K86	12/20/2022	07/31/2024		1,092,850	0.91503866				(18,408)		(18,408)		(18,408)			5,689		0003
EUR/L 1082850.00 USD-DPRN XS2114312536	GLO ReIn6m AVCA 24A	D1	Currency.....	DEUTSCHE BANK AG .. 815Z2LVZKX5Z11NHU748	03/20/2023	02/15/2028		2,251,600	0.888257239				(37,787)		(44,306)		(37,787)			24,232		0003
EUR/L 2251600.00 USD-CR XS2353414506	Coupon Hedge GLO FINAN	D1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	05/25/2023	08/30/2023		356,473	0.928039801				(5,629)		(5,629)		(5,629)			793		0003
S325977.23EUR	GLO ReIn6m ARESE712/QR	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K86	02/17/2023	10/21/2024		5,429,964	0.909766618				73,817		73,817		73,817			31,102		0003
EUR/S 5429984.02 USD-L14940000.00EUR	Coupon Hedge GLO J4LD	D1	Currency.....	MI ZHUO CAPITAL	04/11/2023	07/17/2023		1,416,626	0.911697809				6,319		6,319		6,319			1,529		0003
EUR/L 1416625.97 USD-S1291383.13EUR	GLO ReIn6m HWLY 5A C	D1	Currency.....	MARKETS LLC	08/02/2021	10/26/2026		4,247,130	0.788767944				379,402		379,402		379,402			38,728		0003
EUR/L 4247130.00 USD-XS2366719172	GLO ReIn6m AVCA 24A	D1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	08/12/2021	07/15/2026		3,762,900	0.797257434				315,699		315,699		315,699			32,825		0003
GBP/L 3762900.00 USD-CR XS2344781500	Oniswick High Street	D1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	04/20/2022	10/09/2024		193,080	0.755286999				9,600		9,600		9,600			1,092		0003
GBP/L 130079.77 USD-S145930.64GBP	July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8H1GCT1XB11	07/19/2022	10/09/2024		308,604	0.820950652				(10,152)		(10,152)		(10,152)			1,745		0003
GBP/L 308604.14 USD-Oniswick High Street	Domini 2021-1 Class B	B1	Currency.....	BNP PARIBAS	10/07/2022	06/15/2026		2,739,886	0.966463709				(229,968)		(229,968)		(229,968)			23,576		0003
EUR/L 2739885.60 USD-S2446000.00EUR	RMS Oct 2022 - 50135713	B1	Currency.....	MARKETS LLC	10/26/2022	03/17/2025		4,109,566	0.861400637				(317,658)		(317,658)		(317,658)			26,910		0003
GBP/L 4109596.00 USD-Canada Square 2020-2	Class B 50136228	D1	Currency.....	BNP PARIBAS	01/27/2023	10/09/2024		315,397	0.800782265				(2,372)		(2,372)		(2,372)			1,784		0003
S2540000.00GBP	Oniswick High Street	B1	Currency.....	BNP PARIBAS																		0003
GBP/L 315386.88 USD-S252566.22GBP	July 2021 - 7200450	B1	Currency.....	BNP PARIBAS																		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/S 2240200.00 USD-	QLO ReIn6m INLY 6A D																						
L2000000.00EUR	X52401084376	D1	Currency.....	SOCIETE GENERALE .. 02N6EB1B/P4R0TDBPU41	.02/16/2023	.12/10/2026	.....	2,240,200	0.892777431	.....	.....	.....	47,983	.....	32,568	.....	47,983	.....	.....	.....20,803	.....	0003	.....
EUR/L 367845.80 USD-	12-18 Hotel - 7 Pines																						
S328697.88EUR	Sardinia - 7200662	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH16C71XBU11	.05/02/2023	.02/18/2025	.....	367,846	0.893575188	.....	.....	.....	255	.....	255	.....	255	.....	.....	.....2,356	.....	0003	.....
GBP/L 851547.33 USD-	12-18 Hotel - Schloss																						
SR86537.94GBP	Roburghie	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMKCZE78	.05/02/2023	.02/18/2025	.....	851,547	0.806224053	.....	.....	.....	(7,939)	.....	(7,939)	.....	(7,939)	.....	.....	.....5,454	.....	0003	.....
GBP/L 208756.62 USD-	Chiswick High Street																						
S237712.14GBP	July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWZ71CNSX8D6Z1K86	.05/09/2023	.10/09/2024	.....	296,757	0.79967154	.....	.....	.....	(326)	.....	(326)	.....	(326)	.....	.....	.....1,690	.....	0003	.....
EUR/L 1343345.47 USD-	12-18 Hotel - 7 Pines																						
S1214119.45EUR	Ibiza	B1	Currency.....	CAN IMPERIAL BK ... 21G119DL770XMKCZE78	.06/21/2023	.02/24/2025	.....	1,343,345	0.903902839	.....	.....	.....	(14,687)	.....	(14,687)	.....	(14,687)	.....	.....	.....8,647	.....	0003	.....
EUR/L 8542500.00 USD-	QLO ReIn6m PENTA																						
S7500000.00EUR	2023-14A C	D1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7Y154	.01/31/2023	.04/18/2028	.....	8,542,500	0.877963126	.....	.....	.....	(30,688)	.....	(95,450)	.....	(30,688)	.....	.....	.....93,632	.....	0003	.....
1439999999. Subtotal - Forwards - Hedging Other																							
1479999999. Subtotal - Forwards																							
1509999999. Subtotal - SSAP No. 108 Adjustments																							
1699999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(18,222.851)		1,913,221	21,632,130	XXX	78,295,400		(9,603,819)			20,290,426	XXX	XXX	
1699999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX	
1709999999. Subtotal - Hedging Other										30,208,886	28,112,670	(2,855,123)	96,907,962	XXX	96,632,489	25,982,912	61,225,296			34,989,329	XXX	XXX	
1719999999. Subtotal - Replication														XXX							XXX	XXX	
1729999999. Subtotal - Income Generation														XXX							XXX	XXX	
1739999999. Subtotal - Other														XXX							XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX	
1759999999. Subtotal - Totals										11,986,036	28,112,670	(941,902)	118,560,092	XXX	174,927,889	25,982,912	51,621,478			55,279,755	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

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

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 Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES	15	750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/13/2023	4,442,2400	4,448,0000	86,006	86,006				86,006	86,006	188,000	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,447,0700	4,488,0000	45,870	45,870				45,870	45,870	89,600	0001	50
ES	67	3,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/29/2023	4,370,3900	4,488,0000	384,159	384,159				384,159	384,159	705,160	0001	50
ES	18	900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,346,1000	4,488,0000	103,207	103,207				103,207	103,207	201,600	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/13/2023	4,422,9100	4,488,0000	51,603	51,603				51,603	51,603	100,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/15/2023	4,470,0000	4,488,0000	5,734	5,734				5,734	5,734	11,200	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,441,3600	4,488,0000	22,935	22,935				22,935	22,935	44,800	0001	50
ES	25	1,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,389,9200	4,488,0000	143,343	143,343				143,343	143,343	280,000	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,346,1000	4,488,0000	11,467	11,467				11,467	11,467	22,400	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,336,1700	4,488,0000	40,136	40,136				40,136	40,136	78,400	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,360,9900	4,488,0000	63,071	63,071				63,071	63,071	123,200	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/30/2023	4,414,3000	4,488,0000	22,935	22,935				22,935	22,935	44,800	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,362,2600	4,488,0000	68,805	68,805				68,805	68,805	134,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/29/2023	4,436,5000	4,488,0000	5,734	5,734				5,734	5,734	11,200	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/15/2023	4,410,9300	4,488,0000	5,734	5,734				5,734	5,734	11,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,346,1000	4,488,0000	11,467	11,467				11,467	11,467	22,400	0001	50
ES	20	1,000	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/29/2023	4,357,6600	4,488,0000	114,674	114,674				114,674	114,674	224,000	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,346,1000	4,488,0000	5,734	5,734				5,734	5,734	11,200	0001	50
ES	18	900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,382,2400	4,488,0000	103,207	103,207				103,207	103,207	201,600	0001	50
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	54930EY04022BF01Q27	05/30/2023	102,6400	102,0000	680	680				680	680	2,900	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	54930EY04022BF01Q27	06/13/2023	102,4400	102,0000	1,020	1,020				1,020	1,020	4,350	0001	2,000
TU	17	34,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	54930EY04022BF01Q27	05/30/2023	102,4700	102,0000	5,779	5,779				5,779	5,779	24,650	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	54930EY04022BF01Q27	05/30/2023	102,1700	102,0000	680	680				680	680	2,900	0001	2,000
TU	12	24,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	54930EY04022BF01Q27	05/30/2023	102,3700	102,0000	4,079	4,079				4,079	4,079	17,400	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	54930EY04022BF01Q27	06/13/2023	102,4100	102,0000	680	680				680	680	2,900	0001	2,000
FV	7	7,000	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	09/29/2023	54930EY04022BF01Q27	05/30/2023	108,4500	107,0000	2,450	2,450				2,450	2,450	10,500	0001	1,000
NO	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	14,737,8500	15,337,0000	10,768	10,768				10,768	10,768	16,800	0001	20
DN	22	110	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	54930EY04022BF01Q27	06/22/2023	34,177,0900	34,643,0000	155,028	155,028				155,028	155,028	176,000	0001	5
DN	31	155	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	54930EY04022BF01Q27	06/15/2023	34,275,5500	34,643,0000	218,449	218,449				218,449	218,449	248,000	0001	5
ES	18	900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/27/2023	4,357,4400	4,488,0000	103,207	103,207				103,207	103,207	201,600	0001	50
TY	2	2,000	10yr Treasury	Fixed Annuity Hedge	N/A	Rate	09/29/2023	54930EY04022BF01Q27	05/30/2023	113,6900	112,0000	1,330	1,330				1,330	1,330	4,500	0001	1,000
TY	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Rate	09/29/2023	54930EY04022BF01Q27	05/26/2023	113,4100	112,0000	666	666				666	666	2,250	0001	1,000
RT	2	200	E-mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	1,886,7500	1,904,0000	8,640	8,640				8,640	8,640	12,400	0001	50
NO	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/14/2023	14,566,2500	15,337,0000	10,768	10,768				10,768	10,768	16,800	0001	20
RT	1	50	E-mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	1,868,4000	1,904,0000	4,320	4,320				4,320	4,320	6,200	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/14/2023	4,304,7500	4,488,0000	5,734	5,734				5,734	5,734	11,200	0001	50
ME	1	5	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	54930EY04022BF01Q27	06/12/2023	2,119,0000	2,156,0000	7,047	7,047				7,047	7,047	3,040	0001	50
15399999999. Subtotal - Long Futures - Hedging Other							09/15/2023	54930EY04022BF01Q27	06/12/2023	33,999,0000	34,643,0000	1,837,144	1,837,144				1,837,144	1,837,144	3,258,350	XXX	XXX
15799999999. Subtotal - Long Futures												1,837,144	1,837,144				1,837,144	1,837,144	3,258,350	XXX	XXX
16499999999. Subtotal - Short Futures																				XXX	XXX
DN	9	45	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	54930EY04022BF01Q27	06/15/2023	34,697,5600	34,643,0000	63,421	63,421				63,421	63,421	(72,000)	0001	5
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/12/2023	4,447,9200	4,488,0000	74,538	74,538				74,538	74,538	(145,600)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/15/2023	4,474,0000	4,488,0000	11,467	11,467				11,467	11,467	(22,400)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/16/2023	4,355,0900	4,488,0000	40,136	40,136				40,136	40,136	(78,400)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/16/2023	4,442,0800	4,488,0000	11,467	11,467				11,467	11,467	(22,400)	0001	50
ES	32	1,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/20/2023	4,363,8900	4,488,0000	183,479	183,479				183,479	183,479	(358,400)	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SN23JLFR8MNCLOF39	06/16/2023	4,421,0400	4,488,0000	51,603	51,603				51,603	51,603	(100,800)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SNZ0JLFRMGNCLQF39	06/12/2023	4,366,1300	06/12/2023	97,473	97,473			97,473	97,473	97,473	(190,400)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SNZ0JLFRMGNCLQF39	06/23/2023	4,417,3300	06/23/2023	17,201	17,201			17,201	17,201	17,201	(33,600)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SNZ0JLFRMGNCLQF39	06/15/2023	4,476,3300	06/15/2023	17,201	17,201			17,201	17,201	17,201	(33,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SNZ0JLFRMGNCLQF39	06/27/2023	4,419,4500	06/27/2023	5,734	5,734			5,734	5,734	5,734	(11,200)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SNZ0JLFRMGNCLQF39	06/28/2023	4,420,7500	06/28/2023	5,734	5,734			5,734	5,734	5,734	(11,200)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SNZ0JLFRMGNCLQF39	06/26/2023	4,396,8800	06/26/2023	11,467	11,467			11,467	11,467	11,467	(22,400)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	SNZ0JLFRMGNCLQF39	06/12/2023	4,370,5500	06/12/2023	11,467	11,467			11,467	11,467	11,467	(22,400)	0001	50
ES	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	SNZ0JLFRMGNCLQF39	05/23/2023	96,7200	05/23/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	SNZ0JLFRMGNCLQF39	06/09/2023	96,6700	06/09/2023	1,267	1,267			1,267	1,267	1,267	(2,197)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	SNZ0JLFRMGNCLQF39	06/06/2023	96,5900	06/06/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	SNZ0JLFRMGNCLQF39	06/16/2023	96,7300	06/16/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	3	7,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	SNZ0JLFRMGNCLQF39	05/01/2023	96,7400	05/01/2023	1,901	1,901			1,901	1,901	1,901	(3,296)	0001	2,500
S3	20	50,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	SNZ0JLFRMGNCLQF39	04/14/2023	96,7500	06/00/2023	14,234	14,234			14,234	14,234	14,234	(21,973)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	SNZ0JLFRMGNCLQF39	05/01/2023	96,7200	05/01/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	SNZ0JLFRMGNCLQF39	05/01/2023	96,7200	05/01/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ0JLFRMGNCLQF39	06/30/2023	96,6600	06/30/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	SNZ0JLFRMGNCLQF39	04/14/2023	96,4500	05/00/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	SNZ0JLFRMGNCLQF39	05/23/2023	95,8400	05/23/2023	1,267	1,267			1,267	1,267	1,267	(2,197)	0001	2,500
S3	4	10,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	SNZ0JLFRMGNCLQF39	05/04/2023	96,5700	05/04/2023	2,534	2,534			2,534	2,534	2,534	(4,395)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	SNZ0JLFRMGNCLQF39	06/06/2023	96,7400	06/06/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	SNZ0JLFRMGNCLQF39	06/30/2023	96,2300	06/30/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	40	100,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	SNZ0JLFRMGNCLQF39	04/14/2023	97,0100	06/00/2023	28,468	28,468			28,468	28,468	28,468	(43,946)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ0JLFRMGNCLQF39	06/09/2023	96,7200	06/09/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	80	200,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ0JLFRMGNCLQF39	04/14/2023	96,9800	07/00/2023	56,935	56,935			56,935	56,935	56,935	(87,892)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	SNZ0JLFRMGNCLQF39	06/16/2023	96,6900	07/00/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	80	200,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	SNZ0JLFRMGNCLQF39	04/14/2023	97,0500	07/00/2023	56,935	56,935			56,935	56,935	56,935	(87,892)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	SNZ0JLFRMGNCLQF39	05/09/2023	97,1100	07/00/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZ0JLFRMGNCLQF39	06/30/2023	94,8900	05/00/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	5	12,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZ0JLFRMGNCLQF39	04/14/2023	96,0300	05/00/2023	3,168	3,168			3,168	3,168	3,168	(5,493)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZ0JLFRMGNCLQF39	06/16/2023	95,1100	05/00/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	6	15,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZ0JLFRMGNCLQF39	06/02/2023	95,4300	05/00/2023	3,802	3,802			3,802	3,802	3,802	(6,592)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZ0JLFRMGNCLQF39	04/14/2023	95,4700	05/00/2023	1,267	1,267			1,267	1,267	1,267	(2,197)	0001	2,500
S3	7	17,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZ0JLFRMGNCLQF39	06/06/2023	96,2200	05/00/2023	4,435	4,435			4,435	4,435	4,435	(7,691)	0001	2,500
S3	20	50,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZ0JLFRMGNCLQF39	04/14/2023	95,5900	05/00/2023	14,234	14,234			14,234	14,234	14,234	(21,973)	0001	2,500
S3	6	15,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZ0JLFRMGNCLQF39	04/14/2023	95,5700	05/00/2023	3,802	3,802			3,802	3,802	3,802	(6,592)	0001	2,500
S3	3	7,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZ0JLFRMGNCLQF39	05/01/2023	95,4400	05/00/2023	1,901	1,901			1,901	1,901	1,901	(3,296)	0001	2,500
S3	3	7,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZ0JLFRMGNCLQF39	04/14/2023	95,3400	05/00/2023	1,901	1,901			1,901	1,901	1,901	(3,296)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZ0JLFRMGNCLQF39	06/02/2023	95,0400	05/00/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ0JLFRMGNCLQF39	06/16/2023	96,7700	07/00/2023	634	634			634	634	634	(1,099)	0001	2,500
S3	5	12,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZ0JLFRMGNCLQF39	05/31/2023	94,7500	05/00/2023	3,168	3,168			3,168	3,168	3,168	(5,493)	0001	2,500
S3	14	35,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZ0JLFRMGNCLQF39	06/06/2023	94,8200	05/00/2023	8,870	8,870			8,870	8,870	8,870	(15,381)	0001	2,500
S3	25	62,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZ0JLFRMGNCLQF39	04/14/2023	95,2800	05/00/2023	17,792	17,792			17,792	17,792	17,792	(27,466)	0001	2,500
S3	15	37,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZ0JLFRMGNCLQF39	05/31/2023	94,8900	05/00/2023	9,504	9,504			9,504	9,504	9,504	(16,460)	0001	2,500
S3	20	50,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZ0JLFRMGNCLQF39	05/31/2023	94,9500	05/00/2023										

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22																				
														15	16	17																									
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted 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 (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point																				
1729999999. Subtotal - Income Generation																																									
1739999999. Subtotal - Other																																									
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																																									
1759999999 - Totals																																									

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		7	8	9	Fair Value		12	13
			4	5				10	11		
Description of Exchange, Counterparty or Central Clearinghouse	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	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		2,796,535	2,796,535	2,796,535		2,796,535	1,566,647	1,566,647
BANK OF AMERICA	Y	Y						(432,165)		238,046	
BACFINV5 PLC	Y	Y	43,740,000		26,280,418		41,945,210	(1,566,299)		3,917,396	
65SEEF7UP570UK5573		Y			43,406,287		57,746,090	(50,460,924)	7,295,166	13,508,077	
ROUUSFPUBPQKSP93	Y	Y						(1,013,622)		2,578,331	
BNP PARIBAS SA	Y	Y	23,170,000		22,618,490		23,512,908	(16,582,129)		4,428,928	
21G19DL770JHKSZE78	Y	Y	15,370,000		19,079,561		30,825,589	(306,116)		935,502	
CITIBANK NA	Y	Y	4,050,000		1,941,592		3,852,312	(841)	302,217	994,428	
E570ZUZ2FF32TIEFA76	Y	Y						(8,720,508)		3,807,023	
966500TJ5KRTGJWJH05	Y	Y	3,320,000		3,623,058		28,898,472	(8,742,325)		1,708,722	
EX07IEVFDH4HFF07349	Y	Y	21,520,000		28,921,745		4,891,759	(5,116,420)		1,619	
DEUTSCHE BANK AG	Y	Y			3,752,378		96,422		26,422	446,175	
7L7HEZV1QNSX80R2V686	Y	Y								2,994,411	
K03UW706T14H4VYL02	Y	Y	70,000		96,422		1,897,191	(6,385,730)		956,626	
K03UW706T14H4VYL02	Y	Y	1,990,000		1,245,157		13,996,850	(1,376,834)		4,675,781	
GOLDMAN SACHS INTERNATIONAL	Y	Y	10,640,000		10,226,231		3,167,810	(6,337,818)	1,059,703	288,234	
H8C BANK PLC	Y	Y								6,285,342	
11B9V3QJ0E0V1HR604	Y	Y	2,860,000		2,183,772		31,457,521	(583,022)		4,105,320	
815ZVIZKVSZ1NHU748	Y	Y	24,060,000		21,384,462				63,063	192,768	
016V8S6QZ01J8570P30	Y	Y									
17331LVZK0K57VAV54	Y	Y	1,670,000								
4PQJH3PEFFNF388653	Y	Y									
Morgan Stanley International	Y	Y									
KX1HK48UPAV2N0U1263	Y	Y	1,410,000		204,211		1,857,114	(2,680,615)			
ROYAL BK CANADA	Y	Y	21,170,000		19,474,394		23,808,172	(3,381,259)			
E571P3J9H1G67V8U11	Y	Y	29,720,000		24,351,649		31,059,598		63,063		
SOCIETE GENERALE SA	Y	Y	3,000,000		3,063,063		2,425,051				
SINTRUST BANKS INC	Y	Y									
1Y00UBSJUV9TBKCSX06	Y	Y									
WELLS FARGO & COMPANY	Y	Y									
K6THDSPPHVMQJFT09					902,069						
029999999999, Total NAIC 1 Designation			209,890,000		232,994,968	391,702	308,124,150	(106,956,119)	9,041,622	52,366,413	
089999999999, Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					115,677	115,677	115,677	(26,355,820)		2,913,341	
099999999999 - Gross Totals			209,890,000		235,897,180	3,303,915	311,036,362	(133,311,938)	11,838,157	56,846,401	1,566,647
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64					235,897,180	(114,540,553)					

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

[illegible]

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BARCLAYS PLC	65SEF7UP5170UK5573	Cash	Cash	43,740,000	43,740,000	XXX		V
CREDIT AGRICOLE SA	969500LBRKTCJ0WVH05	Cash	Cash	4,050,000	4,050,000	XXX		V
CANADIAN IMPERIAL BANK OF COMI	216119DL70XKQ3ZE78	Cash	Cash	23,170,000	23,170,000	XXX		V
CITIBANK NA	E570ZJWZFF32TIEFA76	Cash	Cash	15,370,000	15,370,000	XXX		V
CREDIT SUISSE (USA) INC	EX07DEVDH4HFF07349	Cash	Cash	3,320,000	3,320,000	XXX		V
DEUTSCHE BANK AG	7LTWFZ1ONSX8G21K68	Cash	Cash	21,320,000	21,320,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	K03XUN70T114HAYL002	Cash	Cash	70,000	70,000	XXX		V
HSC BANK PLC	11EBV830J0E0V1HR804	Cash	Cash	1,980,000	1,980,000	XXX		V
JPMORGAN CHASE	8153Z1K2KVSZ11NHU048	Cash	Cash	10,640,000	10,640,000	XXX		V
NI ZHUO CAPITAL MARKETS LLC	016V6856J2D1J657Q30	Cash	Cash	2,860,000	2,860,000	XXX		V
MORGAN STANLEY	17351L1CZKQKX57YV54	Cash	Cash	24,060,000	24,060,000	XXX		V
Morgan Stanley International	4P0UNHJLFFGNF3B8653	Cash	Cash	1,670,000	1,670,000	XXX		V
Natixis NA	KX11W48WPAZ2NCUJ263	Cash	Cash	1,410,000	1,410,000	XXX		V
ROYAL BK CANADA	ES71PUBPH1GCT1XB011	Cash	Cash	21,170,000	21,170,000	XXX		V
SANTRUST BANKS INC	1700UBGJYH78KCS006	Cash	Cash	3,000,000	3,000,000	XXX		V
SOCIETE GENERALE SA	02NE81BXP-ROTD8PU41	Cash	Cash	29,720,000	29,720,000	XXX		V
WELLS FARGO & COMPANY	K91HD8PFWIMJQJXT09	Cash	Cash	2,180,000	2,180,000	XXX		V
0299999999 - Total				209,690,000	209,690,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

[illegible]

