

QUARTERLY STATEMENT

OF THE

Athene Annuity & Life Assurance Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 30, 2024**

☐ LIFE, ACCIDENT AND HEALTH

☐ FRATERNAL BENEFIT SOCIETIES

2024



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity & Life Assurance Company

NAIC Group Code47344734(Prior)(Current)NAIC Company Code61492Employer's ID Number44-0188050

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

Country of DomicileUnited States of America

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

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

Statutory Home Office251 Little Falls Drive, Wilmington, DE, US 19808
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office7700 Mills Civic Parkway, West Des Moines, IA, US 50266-3862
(Street and Number)(City or Town, State, Country and Zip Code)888-266-8489
(Area Code) (Telephone Number)

Mail Address7700 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 Records7700 Mills Civic Parkway, West Des Moines, IA, US 50266-3862
(Street and Number)(City or Town, State, Country and Zip Code)888-266-8489
(Area Code) (Telephone Number)

Internet Website Addresswww.athene.com

Statutory Statement ContactRachel Elizabeth Brunia, 888-266-8489
(Name)(Area Code) (Telephone Number)
rbrunia@athene.com, 877-733-8589
(E-mail Address)(FAX Number)

OFFICERS

Chief Executive OfficerGrant KvalheimControllerAaron Michael Prieksat
PresidentMichael Stephen DowningSecretaryBlaine Thomas Doerrfeld

OTHER

Kristi Kaye Burma, Executive Vice PresidentRandall William Epright, Executive Vice PresidentChristopher James Grady, Executive Vice President
Meha Jain #, Senior Vice President, TreasurerShailendra P Panchal, Senior Vice PresidentChristopher Robert Welp, Executive Vice President

DIRECTORS OR TRUSTEES

Michael Stephen DowningMitra HormoziMartin Philip Klein
Grant KvalheimLawrence John RuisiFrancis Patrick Sabatini
Hope Scheffler TaitzChristopher Robert Welp

State ofIowaSS:
County ofDallas

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

Michael Stephen Downing
President

Aaron Michael Prieksat
Controller

Blaine Thomas Doerrfeld
Secretary

Subscribed and sworn to before me this14 day ofNovember, 2024

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 SEPTEMBER 30, 2024 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	19,694,916,209		19,694,916,209	21,603,329,148
2. Stocks:				
2.1 Preferred stocks	327,250,235		327,250,235	257,657,057
2.2 Common stocks	3,229,787,929	40,027	3,229,747,902	2,911,529,257
3. Mortgage loans on real estate:				
3.1 First liens	3,865,081,717		3,865,081,717	4,117,243,394
3.2 Other than first liens.....	113,768,420		113,768,420	264,296,505
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 (\$ 380,711,129), cash equivalents (\$ 362,946,393) and short-term investments (\$ 53,247,003)	796,904,525		796,904,525	900,586,688
6. Contract loans (including \$ premium notes)	2,388,148		2,388,148	2,294,955
7. Derivatives	172,371,176		172,371,176	206,542,908
8. Other invested assets	571,220,970	785,391	570,435,578	556,651,476
9. Receivables for securities	93,951,316		93,951,316	8,237,459
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	36,339,265		36,339,265	39,157,831
12. Subtotals, cash and invested assets (Lines 1 to 11)	28,903,979,910	825,419	28,903,154,491	30,867,526,679
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	209,944,929	583,943	209,360,986	218,114,893
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	78,737,235		78,737,235	72,384,816
16.2 Funds held by or deposited with reinsured companies	2,948,892,498		2,948,892,498	3,042,325,974
16.3 Other amounts receivable under reinsurance contracts	1,528,653,541		1,528,653,541	2,163,965,788
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	43,815,269		43,815,269	29,101,463
18.2 Net deferred tax asset	328,435,015	206,074,688	122,360,327	206,016,610
19. Guaranty funds receivable or on deposit	126,321		126,321	166,647
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	59,478		59,478	14,198
24. Health care (\$) and other amounts receivable	3,816,005	24,212	3,791,794	4,480,151
25. Aggregate write-ins for other than invested assets	3,761,359	2,781,664	979,695	762,035
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	34,050,221,560	210,289,926	33,839,931,634	36,604,859,255
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,060,639		17,060,639	15,075,108
28. Total (Lines 26 and 27)	34,067,282,199	210,289,926	33,856,992,273	36,619,934,363
DETAILS OF WRITE-INS				
1101. Derivative collateral asset	36,339,265		36,339,265	39,157,831
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)	36,339,265		36,339,265	39,157,831
2501. Miscellaneous assets	3,761,359	2,781,664	979,695	762,035
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,761,359	2,781,664	979,695	762,035

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 23,702,391,114 less \$ included in Line 6.3 (including \$ 18,129,092,173 Modco Reserve)	23,702,391,114	25,377,056,220
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ 66,563,550 Modco Reserve).....	83,178,000	120,507,649
4. Contract claims:		
4.1 Life	135,537,710	103,682,939
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)	26,872	26,872
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 \$ 136,065,836 assumed and \$ 860,384,834 ceded	996,450,670	1,866,883,540
9.4 Interest Maintenance Reserve	10,377,025	43,226,625
10. Commissions to agents due or accrued-life and annuity contracts \$ 48,456 , accident and health \$ 189,136 and deposit-type contract funds \$	237,592	212,426
11. Commissions and expense allowances payable on reinsurance assumed	7,918,353	5,885,536
12. General expenses due or accrued	786,292	2,427,426
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	323,000	377,588
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	150,017	830,763
17. Amounts withheld or retained by reporting entity as agent or trustee	233,225	240,144
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	21,391,729	18,954,556
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	268,296,421	201,687,352
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	4,139,875,746	4,637,469,031
24.04 Payable to parent, subsidiaries and affiliates	8,540,792	8,397,029
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	132,821,560	135,682,088
24.09 Payable for securities	8,209,485	3,225,660
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	939,305,619	934,454,935
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	30,456,051,222	33,461,228,381
27. From Separate Accounts Statement	17,060,639	15,075,108
28. Total liabilities (Lines 26 and 27)	30,473,111,862	33,476,303,489
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	5,535,649,845	4,781,861,891
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(2,154,269,433)	(1,640,731,017)
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)	3,381,380,411	3,141,130,874
38. Totals of Lines 29, 30 and 37	3,383,880,411	3,143,630,874
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	33,856,992,273	36,619,934,363
DETAILS OF WRITE-INS		
2501. Repurchase agreement liability	728,383,200	728,383,200
2502. Derivative collateral liability	119,001,591	124,110,000
2503. Amount due reinsurers	69,765,974	60,585,095
2598. Summary of remaining write-ins for Line 25 from overflow page	22,154,854	21,376,640
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	939,305,619	934,454,935
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	(51,378,927)	276,748,733	423,762,590
2. Considerations for supplementary contracts with life contingencies	4,932,543	(212,729,091)	(211,271,586)
3. Net investment income	904,923,076	1,001,045,587	1,320,138,284
4. Amortization of Interest Maintenance Reserve (IMR)	191,161	(2,921,072)	1,600,366
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	90,748,861	51,844,921	96,047,723
7. Reserve adjustments on reinsurance ceded	(1,509,547,320)	(773,015,579)	(815,091,042)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	340,354	348,793	440,461
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	85,525,797	85,113,982	92,851,692
9. Totals (Lines 1 to 8.3)	(474,264,455)	426,436,275	908,478,488
10. Death benefits	970,946	20,294	259,958
11. Matured endowments (excluding guaranteed annual pure endowments)		293,055	
12. Annuity benefits	95,750,826	105,284,228	133,862,940
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	755,496,961	720,981,260	985,473,415
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,225,801	(32,502,165)	(32,313,307)
18. Payments on supplementary contracts with life contingencies	1,537,278	12,104,600	12,495,199
19. Increase in aggregate reserves for life and accident and health contracts	(1,674,665,106)	(859,054,983)	(772,012,975)
20. Totals (Lines 10 to 19)	(816,683,294)	(52,873,711)	327,765,230
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,031,316	1,460,658	2,047,881
22. Commissions and expense allowances on reinsurance assumed	137,847,318	16,369,468	65,213,088
23. General insurance expenses and fraternal expenses	12,233,257	13,781,960	18,104,705
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,727,242	2,453,120	2,157,408
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(229,540)	(445,532)	(685,719)
27. Aggregate write-ins for deductions	145,607,201	247,218,877	285,269,311
28. Totals (Lines 20 to 27)	(516,466,499)	227,964,840	699,871,904
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	42,202,044	198,471,435	208,606,583
30. Dividends to policyholders and refunds to members	13,761	15,603	19,736
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	42,188,284	198,455,831	208,586,847
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	26,642,225	68,157,027	82,738,867
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)	15,546,059	130,298,804	125,847,980
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (3,533,220) (excluding taxes of \$ (24,259,322) transferred to the IMR)	(42,492,385)	(99,640,129)	(126,063,206)
35. Net income (Line 33 plus Line 34)	(26,946,327)	30,658,675	(215,226)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,143,630,874	2,298,385,358	2,298,385,358
37. Net income (Line 35)	(26,946,327)	30,658,675	(215,226)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 19,637,050	(396,386,085)	(870,976,390)	(669,781,237)
39. Change in net unrealized foreign exchange capital gain (loss)	31,944,751	29,679,351	(8,804,455)
40. Change in net deferred income tax	37,000,235	66,990,926	111,620,435
41. Change in nonadmitted assets	(101,506,137)	62,583,466	53,615,490
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	(66,609,070)	9,307,615	(33,693,870)
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	753,787,954	722,517,588	1,450,465,989
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	19,713,164	(114,888,446)	(37,872,220)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(10,748,949)	(20,089,392)	(20,089,392)
54. Net change in capital and surplus for the year (Lines 37 through 53)	240,249,537	(84,216,607)	845,245,516
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,383,880,411	2,214,168,751	3,143,630,874
DETAILS OF WRITE-INS			
08.301. Funds withheld adjustment - assumed	85,496,368	83,113,816	90,816,860
08.302. Miscellaneous income	29,428	2,000,166	2,034,833
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	85,525,797	85,113,982	92,851,692
2701. Funds withheld adjustment - ceded	91,893,464	174,687,319	211,263,144
2702. Transfer to IMR - ceded	63,566,111	19,170,344	20,179,189
2703. Transfer to IMR - assumed	(17,106,662)	53,195,790	53,130,245
2798. Summary of remaining write-ins for Line 27 from overflow page	7,254,288	165,424	696,734
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	145,607,201	247,218,877	285,269,311
5301. Correction of prior period error	(10,748,949)	(20,089,392)	(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)	(10,748,949)	(20,089,392)	(20,089,392)

STATEMENT AS OF SEPTEMBER 30, 2024 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	(46,446,383)	100,011,211	248,482,572
2. Net investment income	897,814,025	975,382,304	1,301,444,580
3. Miscellaneous income	88,140,956	51,229,035	94,495,025
4. Total (Lines 1 to 3)	939,508,598	1,126,622,550	1,644,422,178
5. Benefit and loss related payments	2,432,362,978	1,545,925,141	2,435,657,384
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(229,540)	(386,020)	(626,207)
7. Commissions, expenses paid and aggregate write-ins for deductions	113,984,070	29,862,877	82,205,603
8. Dividends paid to policyholders	13,761	15,603	21,745
9. Federal and foreign income taxes paid (recovered) net of \$ 10,348,323 tax on capital gains (losses)	24,312,438	89,579,289	115,894,340
10. Total (Lines 5 through 9)	2,570,443,707	1,664,996,891	2,633,152,866
11. Net cash from operations (Line 4 minus Line 10)	(1,630,935,109)	(538,374,341)	(988,730,689)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,019,730,071	1,970,905,424	3,013,047,972
12.2 Stocks	5,646,063	2,803,040	5,521,527
12.3 Mortgage loans	616,213,436	401,386,460	544,555,234
12.4 Real estate			
12.5 Other invested assets	18,216,670	552,811,318	599,617,697
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,836,100	(2,476,539)	(1,065,401)
12.7 Miscellaneous proceeds	43,610,671	33,531,725	37,053,484
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,705,253,010	2,958,961,427	4,198,730,513
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,279,739,413	519,002,242	966,206,908
13.2 Stocks	59,567,677	12,411,888	15,261,888
13.3 Mortgage loans	221,270,041	168,550,103	228,827,342
13.4 Real estate			
13.5 Other invested assets	3,357,458	96,339,172	95,206,782
13.6 Miscellaneous applications	85,713,856	48,453,921	
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,649,648,445	844,757,326	1,305,502,920
14. Net increase (or decrease) in contract loans and premium notes	93,193	37,680	36,594
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,055,511,372	2,114,166,421	2,893,191,000
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	(37,329,650)	(284,691,458)	(288,179,579)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(490,928,776)	(704,347,745)	(1,354,946,863)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(528,258,426)	(989,039,203)	(1,643,126,442)
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) .	(103,682,163)	586,752,878	261,333,869
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	900,586,688	639,252,819	639,252,819
19.2 End of period (Line 18 plus Line 19.1)	796,904,525	1,226,005,697	900,586,688

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

20.0001. Security exchanges and asset in kind trades – bond proceeds (investing)	38,467,895	117,906,707	154,566,622
20.0002. Security exchanges and asset in kind trades – bonds acquired (investing)	(38,467,895)	(117,906,707)	(154,566,622)
20.0003. Reinsurance activity settled in assets in kind (operating)	25,946,143	32,812,515	32,812,515
20.0004. Reinsurance activity settled in bonds (investing)	(25,946,143)	(32,812,515)	(32,812,515)
20.0005. Capital contribution of stock compensation expense (financing)	19,787,954	22,517,588	50,465,989
20.0006. Capital contribution of stock compensation expense (investing)	(19,184,473)	(20,175,701)	(47,603,217)
20.0007. Capital contribution of stock compensation expense (operating)	(603,481)	(2,341,887)	(2,862,772)
20.0008. Capital contribution – non-cash (financing)	734,000,000	700,000,000	1,400,000,000
20.0009. Capital contribution – non-cash (investing)	(734,000,000)	(700,000,000)	(1,400,000,000)
20.0010. Asset transfer mortgage to other invested assets – proceeds (investing)	247,716	1,897,307	1,804,758

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

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

20.0011. Asset transfer mortgage to other invested assets – acquired (investing)	(247,716)	(1,897,307)	(1,804,758)
20.0012. Reinsurance recapture – bond proceeds (investing)	39,269,019	35,672,476	35,672,476
20.0013. Reinsurance recapture (operating)	(39,269,019)	(35,672,476)	(35,672,476)
20.0014. Interest capitalization (operating)	1,628,996	2,068,059	2,673,969
20.0015. Interest capitalization (investing)	(1,628,996)	(2,068,059)	(2,673,969)
20.0016. Capital contribution assets in kind transfer (operating)		529,709	529,709
20.0017. Capital contribution assets in kind transfer – bonds proceeds (investing)		115,791,415	115,791,415
20.0018. Capital contribution assets in kind transfer – stocks acquired (investing)		(116,321,125)	(116,321,125)
20.0019. Asset transfer bonds to other invested assets – proceeds (investing)		1,181,570	1,181,570
20.0020. Asset transfer bonds to other invested assets – acquired (investing)		(1,181,570)	(1,181,570)
20.0021. Security exchanges and asset in kind trades – other invested asset proceeds (investing) .			2,990,206
20.0022. Security exchanges and asset in kind trades – other invested asset acquired (investing) .			(2,990,206)

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. Individual life	44,391,134	48,364,704	63,408,354
2. Group life	722,440	883,662	1,140,519
3. Individual annuities	631,448	286,748	330,135
4. Group annuities			
5. Accident & health	5,337,832	6,226,474	8,403,708
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	51,082,854	55,761,588	73,282,715
9. Deposit-type contracts		300,000,000	300,000,000
10. Total (Lines 8 and 9)	51,082,854	355,761,588	373,282,715

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

	SSAP #	F/S Page	F/S Line #	09/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (26,946,327)	\$ (215,226)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Standard scenario on variable annuities	51	3	1		
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (26,946,327)</u>	<u>\$ (215,226)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,383,880,411	\$ 3,143,630,874
(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>\$ 3,383,880,411</u>	<u>\$ 3,143,630,874</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) Derivatives - No Significant Changes
- (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

D. Going Concern

Effective October 11, 2024, the Company merged with and into Athene Annuity and Life Company (AAIA), with AAIA as the surviving entity.

Notes to the Financial Statements

2. Accounting Changes and Corrections of Errors

During 2024, the Company discovered an error in the tax reserves which resulted in a \$10.7 million overstatement of current tax receivable, a \$3.6 million understatement of admitted deferred tax asset and a \$43.6 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 \$50.8 million, representing 1.5% of ending capital and surplus as of September 30, 2024 and 1.6% as of December 31, 2023.

3. Business Combinations and Goodwill

On December 20, 2023, the Company and AAIA executed an Agreement and Plan of Merger. The Company and AAIA are both indirect wholly owned subsidiaries of Athene Holding Ltd., and AAIA is a wholly owned subsidiary of the Company. Effective October 11, 2024, following the receipt of all required regulatory approvals, the Company merged with and into AAIA, with AAIA as the surviving entity.

- A. Statutory Purchase Method - None
- B. Statutory Merger - None
- C. Assumption Reinsurance - None
- D. Impairment Loss - None
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill - None

4. Discontinued Operations - None

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - No Significant Changes
- B. Debt Restructuring - None
- C. Reverse Mortgages - None
- D. Loan-Backed Securities
 - (1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker dealer survey values or internal estimates.
 - (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None
 - (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
...05529DAA0	\$..... 3,963,151	\$..... 3,933,757	\$..... 29,394	\$..... 3,933,757	\$..... 3,933,757	03/31/2024.....
...12543WAA6	 1,214,771	 1,186,825	 27,946	 1,186,825	 1,059,086	03/31/2024.....
...12641TAS5	 4,458,948	 4,076,696	 382,252	 4,076,696	 3,983,069	03/31/2024.....
...17307GY51	 4,581,299	 4,508,773	 72,526	 4,508,773	 4,508,773	03/31/2024.....
...17309VAA1	 1,071,695	 1,015,942	 55,753	 1,015,942	 969,561	03/31/2024.....
...173105AH0	 814,913	 773,295	 41,618	 773,295	 758,208	03/31/2024.....
...36185MEV0	 4,475,942	 4,468,221	 7,721	 4,468,221	 3,537,626	03/31/2024.....
...38375ULF5	 904,490	 902,613	 1,877	 902,613	 628,197	03/31/2024.....
...38375UWQ9	 1,137,682	 1,064,218	 73,464	 1,064,218	 746,677	03/31/2024.....
...38375UXF2	 212,885	 208,811	 4,074	 208,811	 179,104	03/31/2024.....
...38375UZL7	 165,855	 164,923	 932	 164,923	 114,790	03/31/2024.....
...38376R2Y1	 865,695	 863,438	 2,257	 863,438	 557,683	03/31/2024.....
...38376RAA4	 1,442,970	 1,352,506	 90,464	 1,352,506	 918,688	03/31/2024.....
...38376RHQ2	 292,183	 285,409	 6,774	 285,409	 206,322	03/31/2024.....
...38376RK88	 442,790	 422,290	 20,500	 422,290	 296,692	03/31/2024.....
...38376RLK0	 1,123,434	 1,100,424	 23,010	 1,100,424	 795,167	03/31/2024.....
...38376RLS3	 238,692	 232,600	 6,092	 232,600	 165,119	03/31/2024.....
...38376RMF0	 758,045	 535,596	 222,449	 535,596	 535,596	03/31/2024.....
...38376RNG7	 296,222	 290,993	 5,229	 290,993	 206,823	03/31/2024.....
...38376RQF6	 1,990,698	 1,960,849	 29,849	 1,960,849	 1,398,351	03/31/2024.....
...38376RQH2	 534,008	 524,383	 9,625	 524,383	 369,372	03/31/2024.....
...38376RZ66	 463,580	 442,819	 20,761	 442,819	 296,126	03/31/2024.....
...65540AAB3	 5,375,769	 5,350,708	 25,061	 5,350,708	 5,085,557	03/31/2024.....
...872227AE3	 1,494,756	 1,457,077	 37,679	 1,457,077	 1,217,525	03/31/2024.....
...87222PAB9	 2,578,571	 2,511,303	 67,268	 2,511,303	 2,495,356	03/31/2024.....
...251510GR8	 962,609	 809,232	 153,377	 809,232	 809,232	06/30/2024.....
...251510LF8	 331,817	 320,985	 10,832	 320,985	 320,985	06/30/2024.....
...38375BQY1	 110,883	 82,258	 28,625	 82,258	 66,171	06/30/2024.....
...38375ULF5	 818,184	 793,567	 24,617	 793,567	 553,525	06/30/2024.....

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
..38375UMZ0	424,395	393,481	30,914	393,481	281,658	06/30/2024
..38375UUT5	1,169,225	1,133,741	35,484	1,133,741	824,187	06/30/2024
..38375UXF2	196,741	193,350	3,391	193,350	167,759	06/30/2024
..38375UZG8	110,328	104,673	5,655	104,673	76,163	06/30/2024
..38376R2Y1	796,431	753,105	43,326	753,105	502,810	06/30/2024
..38376R3Q7	450,863	439,091	11,772	439,091	312,418	06/30/2024
..38376RAR7	544,292	502,435	41,857	502,435	344,027	06/30/2024
..38376RBN5	503,842	474,157	29,685	474,157	347,555	06/30/2024
..38376RDA1	762,090	707,189	54,901	707,189	479,512	06/30/2024
..38376RDZ6	500,844	495,171	5,673	495,171	353,947	06/30/2024
..38376RLK0	942,894	908,406	34,488	908,406	669,020	06/30/2024
..38376RLS3	219,965	213,697	6,268	213,697	160,591	06/30/2024
..38376RRC2	426,981	407,559	19,422	407,559	284,508	06/30/2024
..38376RT55	202,586	193,666	8,920	193,666	133,318	06/30/2024
..46631JAA6	2,027,508	2,015,640	11,868	2,015,640	1,599,057	06/30/2024
..61748HQQ4	5,289,193	5,155,105	134,088	5,155,105	4,799,529	06/30/2024
..BAN0VUVR8	4,514,032	2,990,184	1,523,848	2,990,184	2,432,539	06/30/2024
..BAN0VUVS6	1,899,433	840,637	1,058,796	840,637	714,919	06/30/2024
..05532GAF7	2,163,740	2,154,263	9,477	2,154,263	2,140,206	09/30/2024
..12641TAS5	3,901,276	3,851,452	49,824	3,851,452	3,851,452	09/30/2024
..126694MU9	1,491,083	1,479,469	11,614	1,479,469	1,232,002	09/30/2024
..38375B3G5	289,821	287,451	2,370	287,451	222,979	09/30/2024
..38376RAR7	498,521	491,878	6,643	491,878	359,432	09/30/2024
..38376RBL9	157,110	151,247	5,863	151,247	111,260	09/30/2024
..38376RBZ8	129,938	106,863	23,075	106,863	104,225	09/30/2024
..38377EX74	95,301	79,634	15,667	79,634	77,955	09/30/2024
..41161PK44	2,586,147	2,561,868	24,279	2,561,868	2,338,919	09/30/2024
..466247QP1	1,587,458	1,586,056	1,402	1,586,056	1,519,010	09/30/2024
..46631JAA6	2,004,849	1,993,176	11,673	1,993,176	1,650,702	09/30/2024
..61763GEQ2	14,307,221	14,238,163	69,058	14,238,163	13,753,521	09/30/2024
..86212VAE4	12,502,798	12,482,756	20,042	12,482,756	12,086,793	09/30/2024
..86361XAA7	732,895	715,316	17,579	715,316	715,316	09/30/2024
..93935HAJ6	2,492,487	2,486,191	6,296	2,486,191	2,307,404	09/30/2024
Total			<u>\$ 4,817,244</u>			

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

The following table shows the gross unrealized losses and fair values of loan-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of September 30, 2024.

- a. The aggregate amount of unrealized losses:

1. Less than 12 months..... \$ 17,307,020

2. 12 months or longer..... 398,489,676
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months..... \$ 539,379,107

2. 12 months or longer..... 4,147,864,681

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity.....	\$.....	\$.....	\$.....	\$.....
2. Overnight.....	.....	.....	.....	.....
3. 2 days to 1 week.....	.....	.....	.....	.....
4. Over 1 week to 1 month.....	.....	.....	.....	.....
5. Over 1 month to 3 months.....	.....	.....	.....	.....
6. Over 3 months to 1 year.....	.....	500,000,000	500,000,000	.....
7. Over 1 year.....	728,383,200	228,383,200	228,383,200	.....
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.....	.....	500,000,000	500,000,000	.....
7. Over 1 year.....	728,383,200	228,383,200	228,383,200	.....

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

The Company did not have any securities sold or outstanding for which the repurchase agreement defaulted as of September 30, 2024.

(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.....	\$... 769,077,510	\$... 761,784,445	\$... 767,981,146	\$.....
b. Ending Balance				
1. BACV.....	XXX.....	XXX.....	XXX.....	\$.....
2. Nonadmitted - Subset of BACV.....	XXX.....	XXX.....	XXX.....	\$.....
3. Fair Value.....	\$... 761,784,445	\$... 761,512,840	\$... 767,981,146	\$.....

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a. Bonds - BACV.....	\$.....	\$... 449,830,103	\$... 451,322,403	\$.....	\$.....	\$.....	\$.....	\$.....
b. Bonds - FV.....		377,131,737	390,849,408	.....	.....	.....	.....	.....
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.....	\$.....	\$... 449,830,103	\$... 451,322,403	\$.....	\$.....	\$.....	\$.....	\$.....
q. Total assets - FV.....	\$.....	\$... 377,131,737	\$... 390,849,408	\$.....	\$.....	\$.....	\$.....	\$.....

Notes to the Financial Statements

5. Investments (Continued)

(7) Collateral received - secured borrowing

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

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

Ending Balance	(1)	(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		

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

Included in short-term investments are amounts receivable under reverse repurchase agreements, which involves the purchase of investments from a seller with the agreement that the investments will be repurchased by the seller at a specified price, and at a specified date or within a specified period of time. The investments purchased, which represent collateral on a secured lending arrangement, are not reflected in the Company's balance sheets. Instead, the secured lending arrangement is reflected as a short-term investment for the principal amount loaned under the agreement. The Company has no outstanding reverse repurchase agreements as of September 30, 2024.

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	\$	\$	\$	\$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months	25,876,369			
6. Over 3 months to 1 year		20,788,847	20,712,926	
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	20,788,847	20,712,926		
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	\$ 317,954,711	\$ 314,455,053	\$ 314,455,053	\$
b. Ending Balance	\$ 297,774,589	\$ 314,455,053	\$	\$

(6) Securities acquired under repo - secured borrowing by NAIC designation - None

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 25,876,369	\$ 20,788,847	\$ 20,712,926	\$
2. Securities (FV)				
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$ 20,788,847	\$ 20,712,926	\$	\$
2. Securities (FV)				
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 25,876,369	\$ 20,788,847	\$ 20,712,926	\$
2. Securities (FV)				
b. Ending Balance				
1. Cash	\$ 20,788,847	\$ 20,712,926	\$	\$
2. Securities (FV)				

(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

Notes to the Financial Statements

5. Investments (Continued)

- J. Real Estate - None
- K. Low-Income Housing Tax Credits (LIHTC) - None
- L. Restricted Assets - No Significant Changes
- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - No Significant Changes
- P. Short Sales - None
- Q. Prepayment Penalty and Acceleration Fees - No Significant Changes
- R. Reporting Entity's Share of Cash Pool by Asset type - None

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

- A. Derivatives under SSAP No. 86 - Derivatives
 - (1) Discussion - No Significant Changes
 - (2) Description of objectives - No Significant Changes
 - (3) Description of accounting policies - No Significant Changes
 - (4) Derivative contracts with financing premiums - No Significant Changes
 - (5) Net gain or loss recognized - No Significant Changes
 - (6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - No Significant Changes
 - (7) Derivatives accounted for as cash flow hedges of a forecasted transaction - No Significant Changes
 - (8) Premium Cost for Derivative Contracts - None
 - (9) Derivative Component Values - No Significant Changes
- B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - None

9. Income Taxes

During 2024, the Company stopped asserting a tax planning strategy related to reinsurance.

- 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 \$19.8 million for the nine months ended September 30, 2024 and \$50.5 million for the year ended December 31, 2023, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During 2024, the Company received \$734.0 million in capital contributions from its parent, AARe, and the Company paid \$734.0 million in capital contributions to its wholly owned subsidiary, AAIA.
- B. Detail of Related Party Transactions - No Significant Changes
- C. Transactions With Related Party Who Are Not Reported on Schedule Y - No Significant Changes
- D. Amounts Due To or From Related Parties - No Significant Changes
- E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes
- F. Guarantees or Contingencies - None

Notes to the Financial Statements

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

- G. Nature of Relationships that Could Affect Operations - No Significant Changes
- H. Amount Deducted for Investment in Upstream Company - None
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - No Significant Changes
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - No Significant Changes
- K. Foreign Subsidiary Value Using CARVM - No Significant Changes
- L. Downstream Holding Company Value Using Look-Through Method - No Significant Changes
- M. All SCA Investments - No Significant Changes
- N. Investment in Insurance SCAs - No Significant Changes
- O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

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

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under fixed or floating rate short-term arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. The Company did not have any outstanding borrowings as of September 30, 2024 or December 31, 2023.

The Company has issued funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of \$566 million as of September 30, 2024. 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.....	25,650,000	25,650,000	
(d) Excess stock.....			
(e) Aggregate total (a+b+c+d).....	\$..... 35,650,000	\$..... 35,650,000	\$.....
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$..... 630,000,000		
2. Prior Year-End			
(a) Membership stock - Class A.....	\$.....	\$.....	\$.....
(b) Membership stock - Class B.....	10,000,000	10,000,000	
(c) Activity stock.....	25,650,000	25,650,000	
(d) Excess stock.....			
(e) Aggregate total (a+b+c+d).....	\$..... 35,650,000	\$..... 35,650,000	\$.....
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$..... 630,000,000		

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)

Notes to the Financial Statements

11. Debt (Continued)

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1)	(2)	(3)
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 776,381,554	\$ 886,228,761	\$ 570,000,000
2. Current year general account total collateral pledged	776,381,554	886,228,761	570,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	770,964,985	881,768,352	570,000,000

(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)	\$ 779,157,729	\$ 901,949,917	\$ 570,000,000
2. Current year general account maximum collateral pledged	779,157,729	901,949,917	570,000,000
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	754,558,382	894,445,758	570,000,000

(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	570,000,000	570,000,000		\$ 565,765,898
(c) Other				XXX
(d) Aggregate total (a+b+c)	\$ 570,000,000	\$ 570,000,000	\$	\$ 565,765,898
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	570,000,000	570,000,000		\$ 563,960,726
(c) Other				XXX
(d) Aggregate total (a+b+c)	\$ 570,000,000	\$ 570,000,000	\$	\$ 563,960,726

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

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

(c) FHLB - Prepayment obligations

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

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments

- (1) Guaranty associations may subject member insurers, including the Company and its subsidiaries, to assessments that require the insurers to pay funds to cover contractual obligations under insurance policies issued by insurance companies that become impaired or insolvent. The assessments are based on an insurer's proportionate share of premiums written in that state during a specified one-year or three-year period for lines of business in which the impaired or insolvent insurer engages, subject to prescribed limits. On December 30, 2022, the North Carolina Wake County Superior Court entered an Order of Liquidation (Liquidation Order) against Bankers Life Insurance Company (BLIC) and Colorado Bankers Life Insurance Company (CBLIC), which was affirmed by the North Carolina Court of Appeals on March 5, 2024. On April 9, 2024, GBIG Holdings, LLC (GBIG), the sole shareholder of BLIC and CBLIC, filed a Petition for Discretionary Review requesting the North Carolina Supreme Court review the decision by the North Carolina Court of Appeals to affirm the Liquidation Order. On July 11, 2024, GBIG filed a Motion to Withdraw its Petition for Discretionary Review. The Company and its subsidiaries are not party to this litigation. The North Carolina Supreme Court granted the Motion to Withdraw on August 23, 2024, which makes the Liquidation Order effective on November 30, 2024. Shortly thereafter, guaranty associations began levying assessments, with assessments expected to continue for the foreseeable future. As of September 30, 2024, the Company's subsidiary, AAIA, has recorded a liability of \$176.7 million, based on the current best estimate for these assessments, as well as an asset of \$4.3 million for future premium tax credits. The actual amount of assessments levied against the Company and its subsidiaries during the year ended December 31, 2024 or in future years in connection with the BLIC and CBLIC insolvencies may vary from this estimate. AAIA expects to recover a significant amount of the assessments paid through future reinsurance reimbursements.
- (2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges - No Significant Changes
- (3) Guaranty fund liabilities and assets related to long-term care insolvencies - None

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.

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. Forty-seven states, including Iowa, have adopted and more 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.

Since 2016, the DOL has issued various 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. On December 15, 2020, the DOL issued regulatory action to reinstate the pre-2016 regulatory definition of fiduciary advice. In the preamble to Prohibited Transaction Exemption (PTE) 2020-02, however, the DOL announced a new interpretation of parts of the regulation that broadens the circumstances under which producers, including insurance producers, could be considered fiduciaries under ERISA in connection with recommendations to “rollover” assets from a qualified retirement plan to an IRA or from an IRA to another IRA. For this purpose, “IRA” includes individual retirement annuities. This guidance reverses an earlier DOL interpretation suggesting that rollover advice by someone who was not already a fiduciary to a plan did not constitute investment advice giving rise to a fiduciary relationship. In connection with the broadened application of the fiduciary definition, the DOL’s PTE 2020-02 allows fiduciaries to receive compensation in connection with providing investment advice, including advice about rollovers, that would otherwise be prohibited as a result of their fiduciary relationship to the ERISA Plan, a participant in the ERISA Plan, or an IRA owner. On April 23, 2024, the Department of Labor published the final version of the fiduciary rule and certain prohibited transaction exemptions, including PTE 84-24 and PTE 2020-02. The effective date of September 23, 2024, is currently on hold due to legal challenges. Two federal district courts in Texas issued stays on the implementation and the DOL filed an appeal to these decisions. We are currently monitoring the situation, reviewing the language of the final version of the rule and exemptions and we are still evaluating any potential business impact.

In addition to the matters 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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value 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: Other.....	\$.....	\$..... 414,792	\$..... 7,253,289	\$.....	\$..... 7,668,081
Bonds: RMBS.....		898,347			898,347
Preferred stocks.....	66,258,302	260,991,933			327,250,235
Common stocks.....		35,650,000			35,650,000
Derivative assets: Options.....		55,601,581			55,601,581
Derivative assets: Currency Swaps.....		9,055,342			9,055,342
Derivative assets: Interest rate.....	33,768				33,768
Derivative assets: Futures.....	942,106				942,106
Derivative assets: FX Forwards.....		54,781,572			54,781,572
Derivative assets: Equity Warrants.....			2,008		2,008
Other invested assets.....			2,795,379		2,795,379
Separate account assets: Variable products.....		17,060,639			17,060,639
Total assets at fair value/NAV.....	<u>\$..... 67,234,176</u>	<u>\$..... 434,454,206</u>	<u>\$..... 10,050,676</u>	<u>\$.....</u>	<u>\$..... 511,739,058</u>
b. Liabilities at fair value					
Derivative liabilities: Currency Swaps.....	\$.....	\$..... 50,130,436	\$.....	\$.....	\$..... 50,130,436
Derivative liabilities: Futures.....	291				291
Derivative liabilities: FX Forwards.....		48,702,307			48,702,307
Separate account liabilities: Variable products.....		17,060,639			17,060,639
Total liabilities at fair value.....	<u>\$..... 291</u>	<u>\$..... 115,893,382</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$..... 115,893,673</u>

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

Description	Beginning balance as of 07/01/2024	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2024
a. Assets										
Bonds: Other.....	\$.....	\$..... 7,253,290	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$..... 7,253,290
Derivative assets: Equity Warrants.....	1,552				456					2,008
Other invested assets.....	2,689,386			105,993						2,795,379
Total assets.....	<u>\$..... 2,690,938</u>	<u>\$..... 7,253,290</u>	<u>\$.....</u>	<u>\$..... 105,993</u>	<u>\$..... 456</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$..... 10,050,677</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 also 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.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- 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	\$ 18,460,427,553	\$ 19,694,916,209	\$ 32,147,930	\$ 16,050,587,157	\$ 2,377,692,466	\$	\$
Assets - Preferred stocks	327,723,155	327,250,235	66,334,502	261,076,152	312,501		
Assets - Common stock	35,650,000	35,650,000		35,650,000			
Assets - Mortgage loans - first liens	3,648,585,703	3,865,081,717			3,648,585,703		
Assets - Mortgage loans - other than first liens	106,944,202	113,768,420			106,944,202		
Assets - Cash, cash equivalents, and short-term investments	797,196,570	796,904,525	743,657,522	41,939,048	11,600,000		
Assets - Policy loans	2,338,148	2,338,148		2,338,148			
Assets - Derivative assets	192,054,260	172,371,176	(5,046,896)	197,099,148	2,008		
Assets - Derivative collateral assets	36,339,265	36,339,265	36,339,265				
Assets - Other invested assets	561,371,018	570,435,578		52,965,164	56,594,379	451,811,475	
Assets - Separate account: variable products	17,060,639	17,060,639		17,060,639			
Liabilities - Repurchase agreements	728,383,200	728,383,200		728,383,200			
Liabilities - Derivative liabilities	100,351,875	132,821,560	291	100,351,584			
Liabilities - Derivative and other collateral	119,001,591	119,001,591	119,001,591				
Liabilities - Deposit type contracts	96,958,279	83,178,000			96,958,279		

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.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

- D. Not Practicable to Estimate Fair Value - None
- E. Nature and Risk of Investments Reported at NAV

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

As of September 30, 2024, the Company has \$716.8 million unfunded commitments to invest in these investment funds.

21. Other Items - No Significant Changes

22. Events Subsequent

Subsequent events have been considered through November 14, 2024 for the statutory statement dated September 30, 2024.

23. Reinsurance

Effective September 17, 2018, the Company entered into a coinsurance agreement with Brighthouse Life Insurance Company (Brighthouse) to assume a quota share of certain multi-year guaranteed annuity policies issued by Brighthouse on or after the effective date of the treaty. This treaty was closed to new business effective April 30, 2024. The Company retrocedes 80% of this block to AARE under a modified coinsurance agreement. Assumed reserves were \$6.4 billion at September 30, 2024, of which \$5.1 billion represented modified coinsurance reserves ceded to AARE.

Effective April 1, 2014, the Company entered into a reinsurance agreement with STAR to assume a 20% quota share of a block of annuities under a coinsurance funds withheld reinsurance agreement. The reserves assumed under the treaty were \$203.1 million as of December 31, 2023. STAR recaptured this agreement effective July 1, 2024. In connection with the recapture, the Company paid a \$40.1 million commission, recorded \$218.1 million of negative assumed premiums and deposits, and released \$201.2 million of policy and contract liabilities and \$16.8 million of interest maintenance reserves.

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

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

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

Notes to the Financial Statements

- 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 SEPTEMBER 30, 2024 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.

Yes ☐ No ☒ N/A ☐

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.

12/31/2022

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).

06/03/2024

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

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Apollo S3 RIC Management, L.P.	New York, NY	NO	NO	NO	YES

STATEMENT AS OF SEPTEMBER 30, 2024 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:

\$

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 \$901 million of assets under repurchase agreements, \$886 million of assets pledged as collateral to the FHLB, and has granted security interest in \$617 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:

\$61,582,705

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	\$3,189,620,158	\$2,818,122,667
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$2,875,919,285	\$3,194,097,902
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$294,048,702	\$282,436,553
14.26 All Other	\$436,397,239	\$444,461,737
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$6,795,985,384	\$6,739,118,859
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [X] No []

15.2

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

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

16.

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

16.1

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

\$

16.2

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

\$

16.3

Total payable for securities lending reported on the liability page.

\$

STATEMENT AS OF SEPTEMBER 30, 2024 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.....
143161	Apollo Royalties Management, LLC		SEC	NO.....
147994	The Palisades Group, LLC		SEC	NO.....
165609				
	Apollo Management International LLP	2138006DHU9CTXV86Z88	Financial Conduct Authority (UK)	NO.....
	Apollo Credit Management International Limited	5493005VZTD6C6WTH981	Financial Conduct Authority (UK)	NO.....

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

- 18.2 If no, list exceptions:
.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1,746,489,398

1.13

Commercial Mortgages

\$

2,098,613,305

1.14

Total Mortgages in Good Standing

\$

3,845,102,703

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

30,950,853

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

41,610,847

1.33

Commercial Mortgages

\$

41,248,435

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

82,859,282

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

19,937,299

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

19,937,299

1.5

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

\$

3,978,850,137

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

247,716

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

247,716

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 SEPTEMBER 30, 2024 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	377,795	184	33,988		411,967	
2. Alaska	AK	L	48,974		3,276		52,250	
3. Arizona	AZ	L	615,185	142	54,478		669,804	
4. Arkansas	AR	L	216,197		23,872		240,070	
5. California	CA	L	1,481,804	3,470	234,768		1,720,041	
6. Colorado	CO	L	363,812		43,017		406,829	
7. Connecticut	CT	L	176,874		47,849		224,723	
8. Delaware	DE	L	84,865		10,715		95,581	
9. District of Columbia	DC	L	32,751		2,136		34,887	
10. Florida	FL	L	1,674,533	3,125	98,709		1,776,367	
11. Georgia	GA	L	1,263,757	7,890	80,045		1,351,691	
12. Hawaii	HI	L	42,770	183	5,487		48,439	
13. Idaho	ID	L	125,383		17,520		142,903	
14. Illinois	IL	L	953,081	3,314	63,806		1,020,201	
15. Indiana	IN	L	603,189	260	57,091		660,540	
16. Iowa	IA	L	290,527	433,221	24,454		748,203	
17. Kansas	KS	L	594,839	(20,900)	32,685		606,625	
18. Kentucky	KY	L	1,167,841		114,679		1,282,521	
19. Louisiana	LA	L	3,581,435	11,045	778,328		4,370,807	
20. Maine	ME	L	59,532		27,718		87,250	
21. Maryland	MD	L	444,925		51,170		496,094	
22. Massachusetts	MA	L	248,344	20,010	51,870		320,224	
23. Michigan	MI	L	959,806	681	72,054		1,032,541	
24. Minnesota	MN	L	639,276	1,027	20,978		661,281	
25. Mississippi	MS	L	285,095	(12)	24,201		309,284	
26. Missouri	MO	L	893,880	(20,913)	46,036		919,004	
27. Montana	MT	L	74,945		9,626		84,571	
28. Nebraska	NE	L	173,689	573	15,620		189,882	
29. Nevada	NV	L	200,297	175	19,498		219,971	
30. New Hampshire	NH	L	74,443		17,368		91,811	
31. New Jersey	NJ	L	540,409		75,834		616,243	
32. New Mexico	NM	L	166,198	1,800	14,536		182,534	
33. New York	NY	N	77,092		5,836		82,929	
34. North Carolina	NC	L	6,309,987	21,925	741,028		7,072,940	
35. North Dakota	ND	L	51,910		1,243		53,153	
36. Ohio	OH	L	1,418,283	2,720	75,750		1,496,752	
37. Oklahoma	OK	L	508,477	110,683	26,726		645,886	
38. Oregon	OR	L	557,707	13,000	36,386		607,093	
39. Pennsylvania	PA	L	989,890	8,900	131,014		1,129,805	
40. Rhode Island	RI	L	50,123		13,522		63,645	
41. South Carolina	SC	L	9,549,502	17,036	1,453,175		11,019,713	
42. South Dakota	SD	L	61,562		6,295		67,857	
43. Tennessee	TN	L	1,234,243	5,164	115,124		1,354,531	
44. Texas	TX	L	2,242,286	2,110	203,132		2,447,528	
45. Utah	UT	L	298,354		25,406		323,760	
46. Vermont	VT	L	26,034		7,070		33,104	
47. Virginia	VA	L	803,276	737	69,721		873,735	
48. Washington	WA	L	332,133	(1,200)	67,985		398,918	
49. West Virginia	WV	L	491,521	1,800	107,591		600,912	
50. Wisconsin	WI	L	387,049	3,300	27,784		418,133	
51. Wyoming	WY	L	52,667		5,254		57,922	
52. American Samoa	AS	N	445				445	
53. Guam	GU	N						
54. Puerto Rico	PR	L	610		119		730	
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	4,164				4,164	
58. Aggregate Other Aliens	OT	XXX	45,103		233		45,336	
59. Subtotal	XXX		43,948,870	631,448	5,293,810		49,874,127	
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		261,481				261,481	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		704				704	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		885,392		29,236		914,628	
94. Aggregate or other amounts not allocable by State	XXX							
95. Totals (Direct Business)	XXX		45,096,446	631,448	5,323,046		51,050,940	
96. Plus Reinsurance Assumed	XXX		1,711,640	594,960,946			596,672,586	(31,824,470)
97. Totals (All Business)	XXX		46,808,086	595,592,394	5,323,046		647,723,526	(31,824,470)
98. Less Reinsurance Ceded	XXX		46,699,740	647,079,667	5,323,046		699,102,453	
99. Totals (All Business) less Reinsurance Ceded	XXX		108,346	(51,487,273)			(51,378,927)	(31,824,470)
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		45,103		233		45,336	
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		45,103		233		45,336	
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

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

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

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

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

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

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

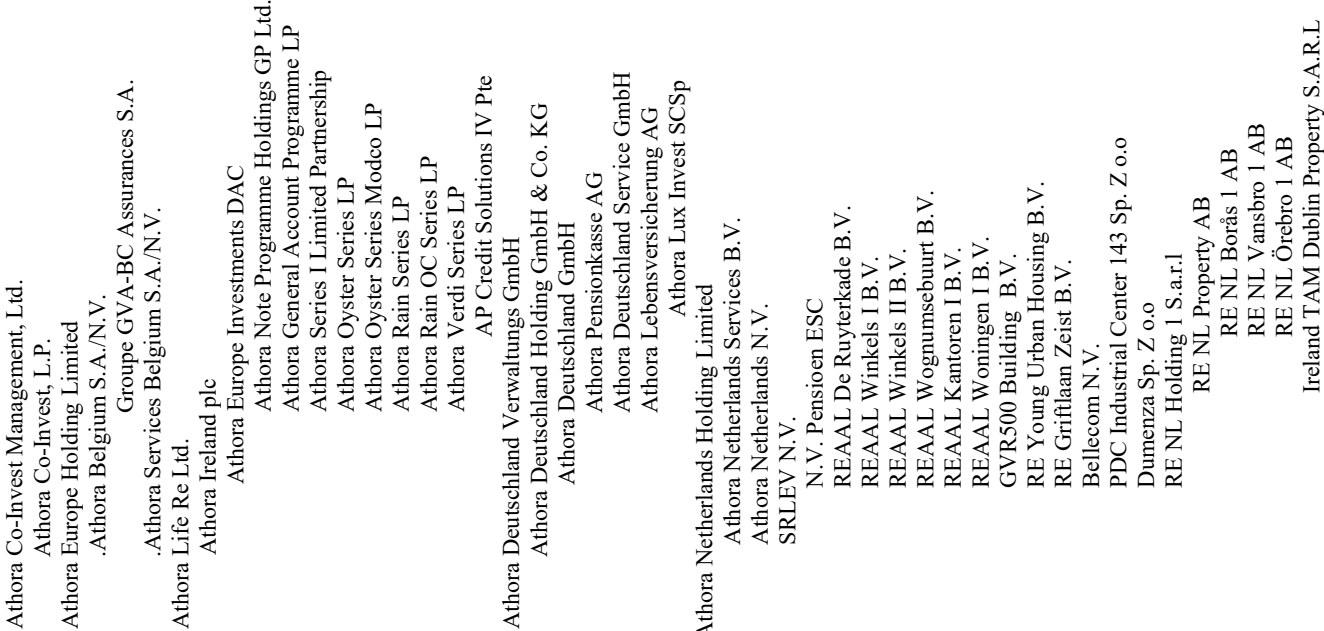


The organizational chart shows the ultimate controlling persons of the reporting entity together with Apollo Global Management, Inc. (“AGM”), the Apollo Operating Group, subsidiaries of the Apollo Operating Group and the Apollo Funds. The Apollo Operating Group refers to (i) the limited partnerships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

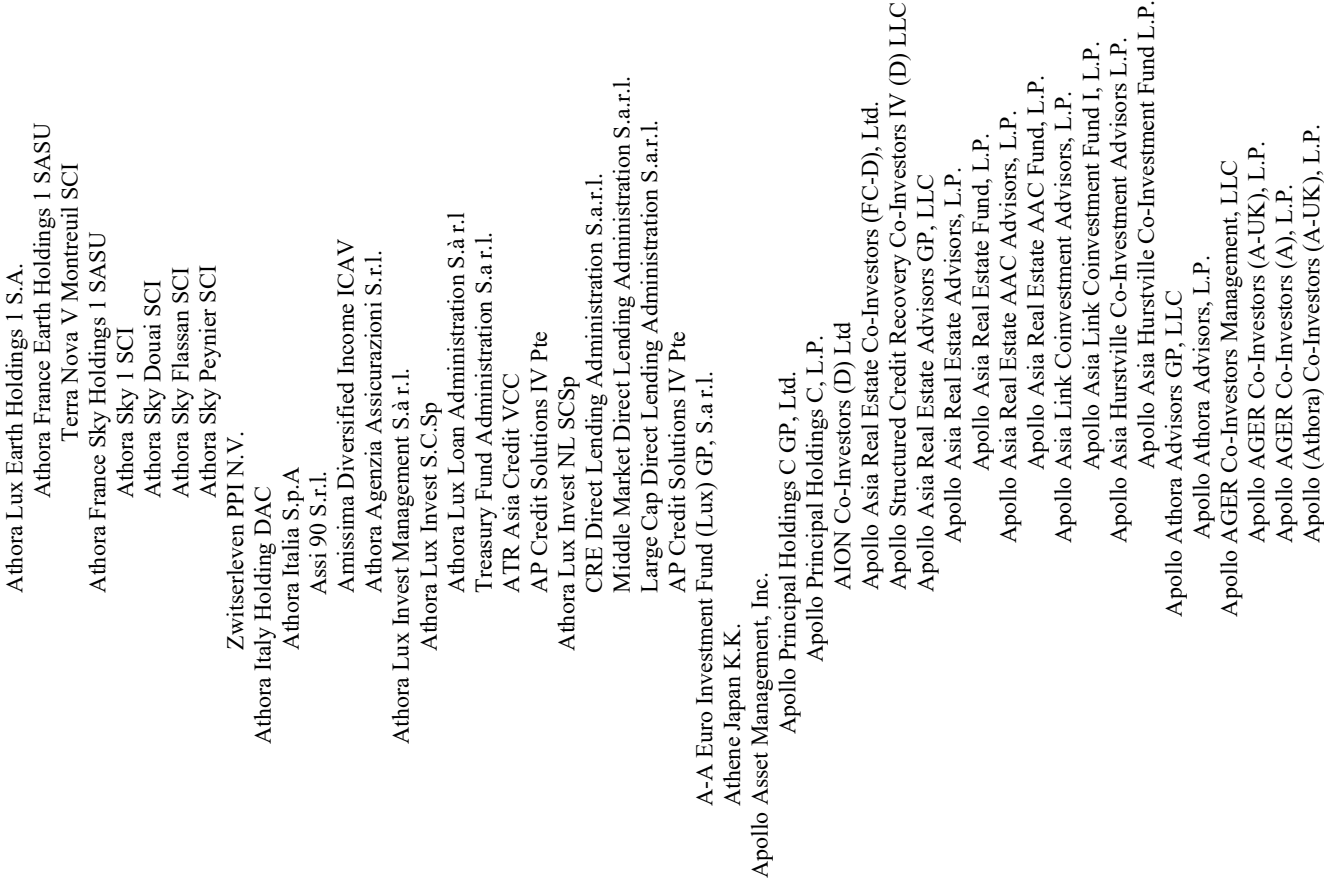
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



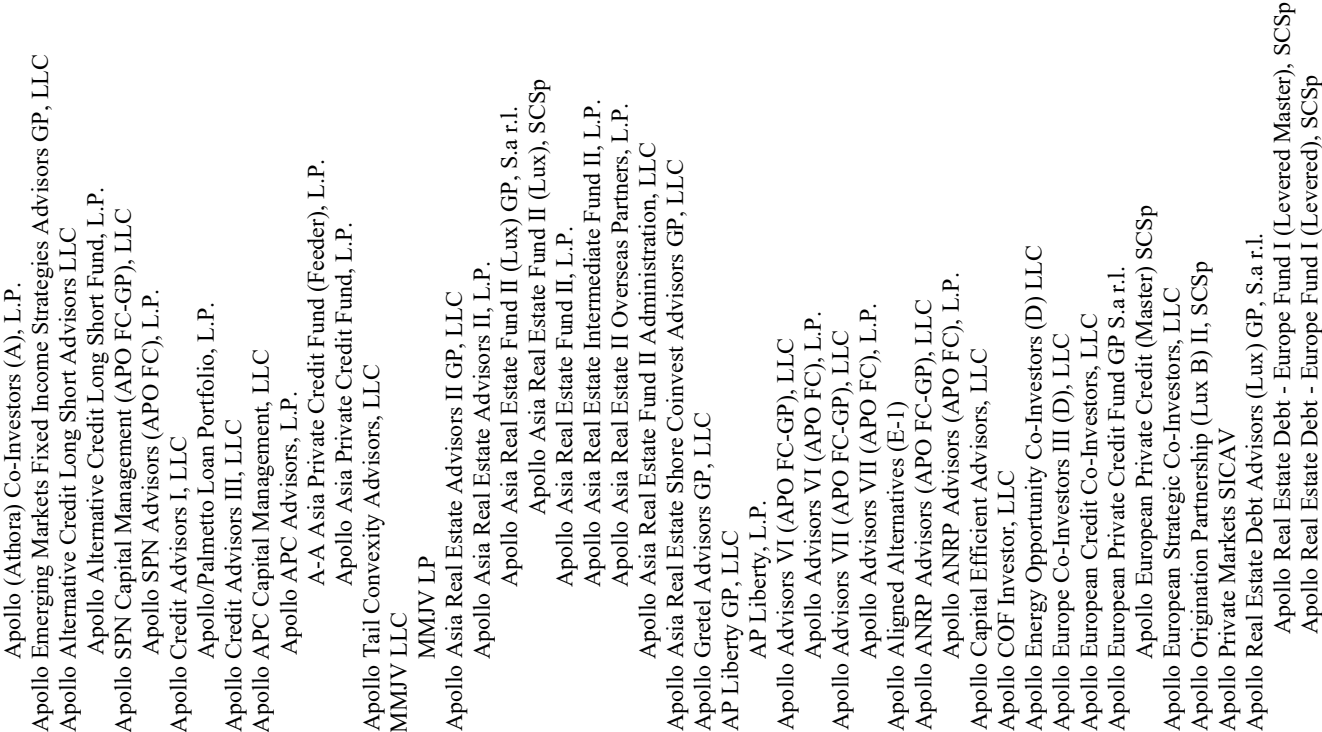
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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

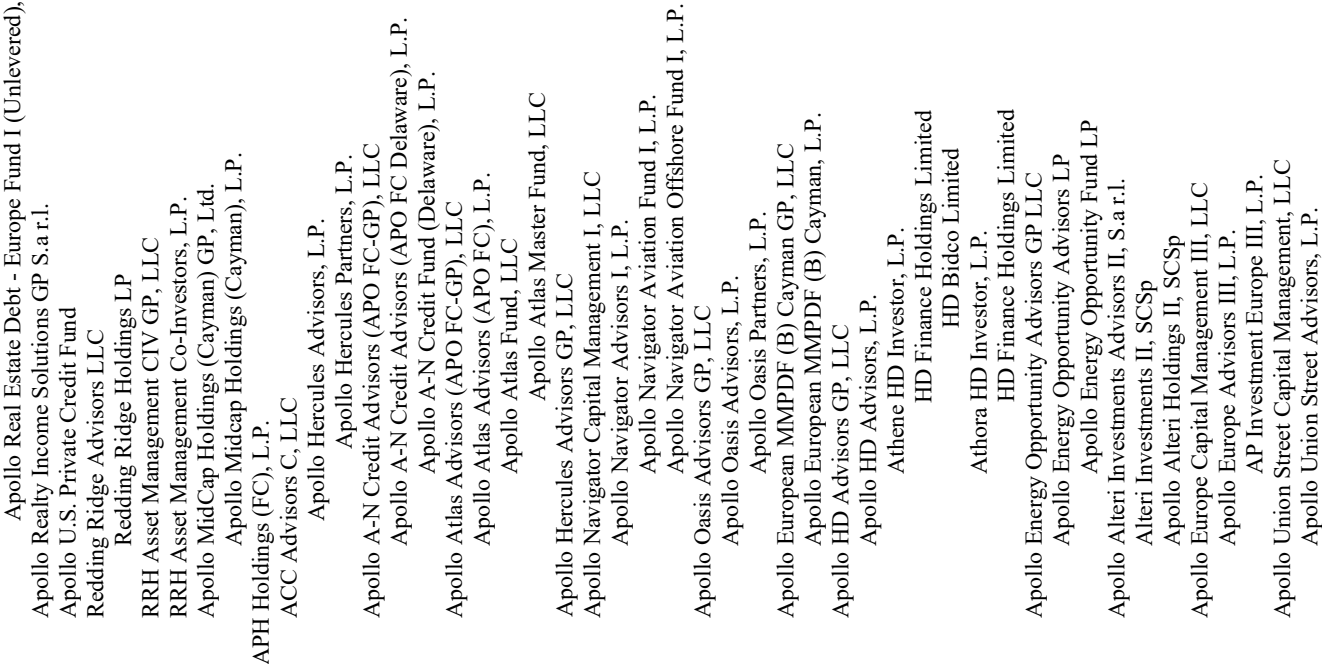


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

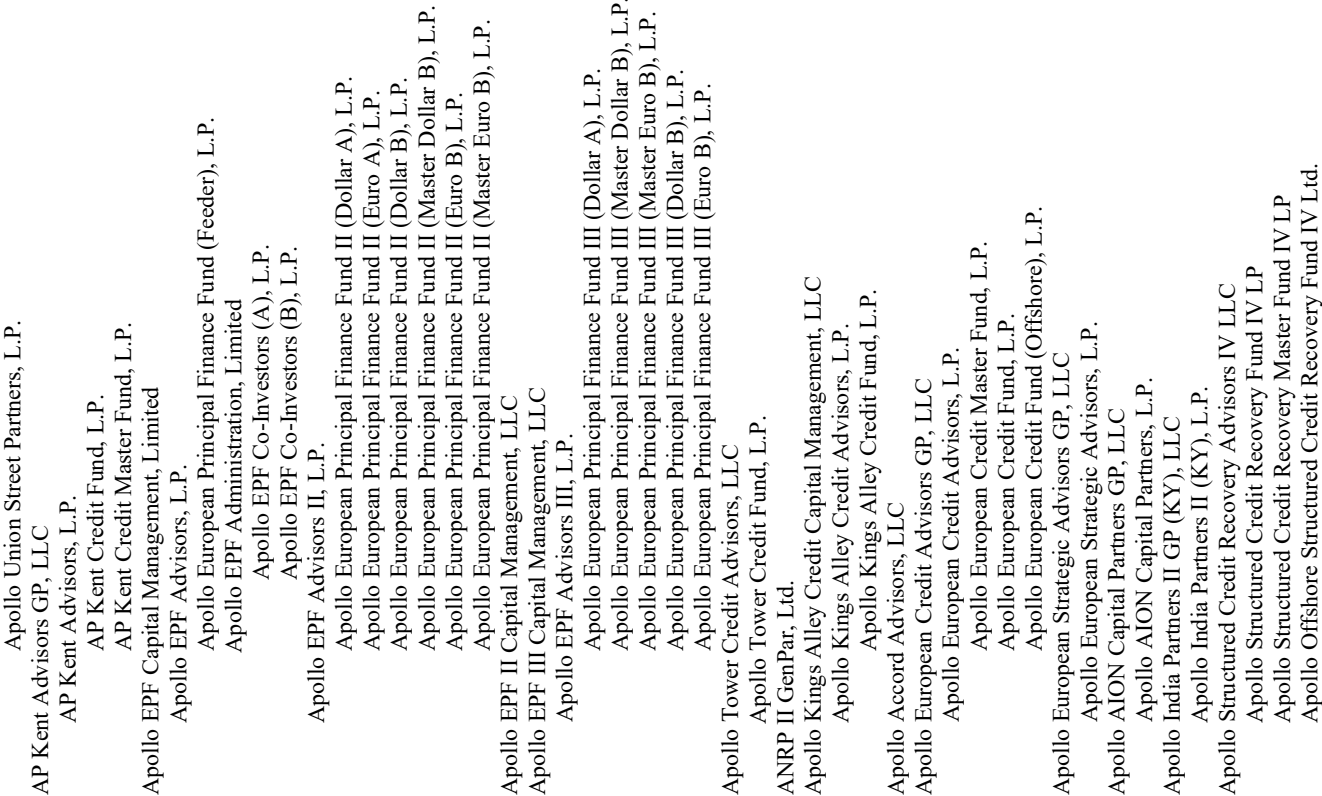


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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

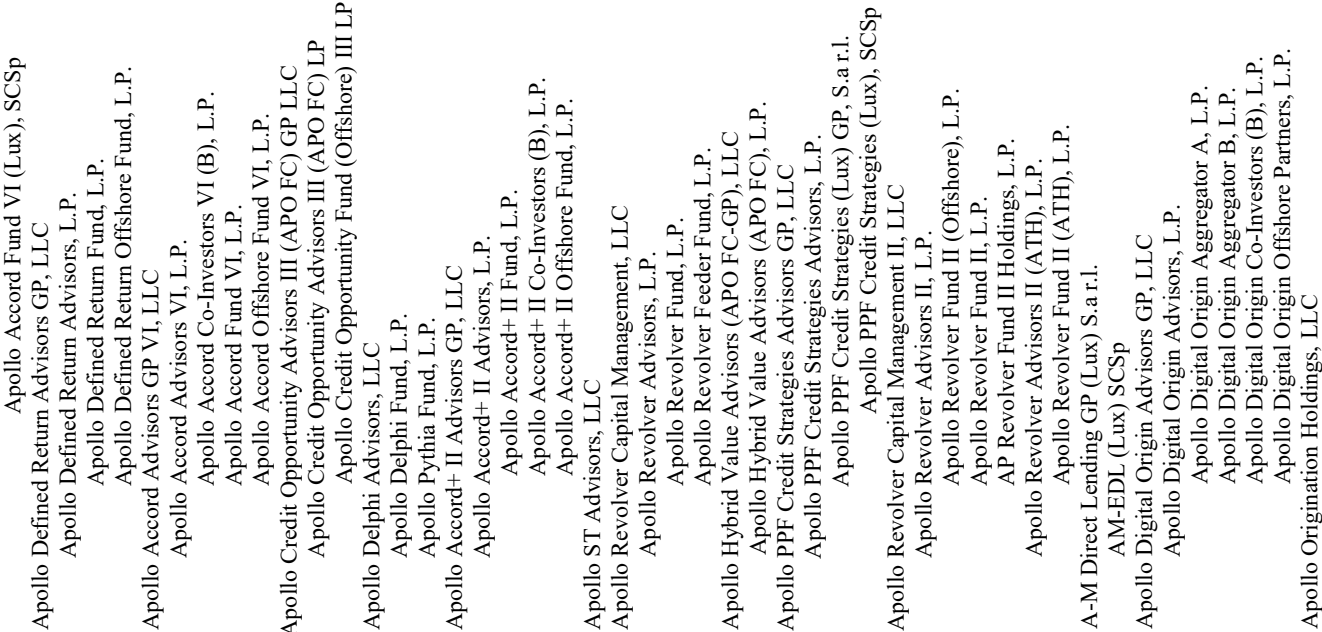


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



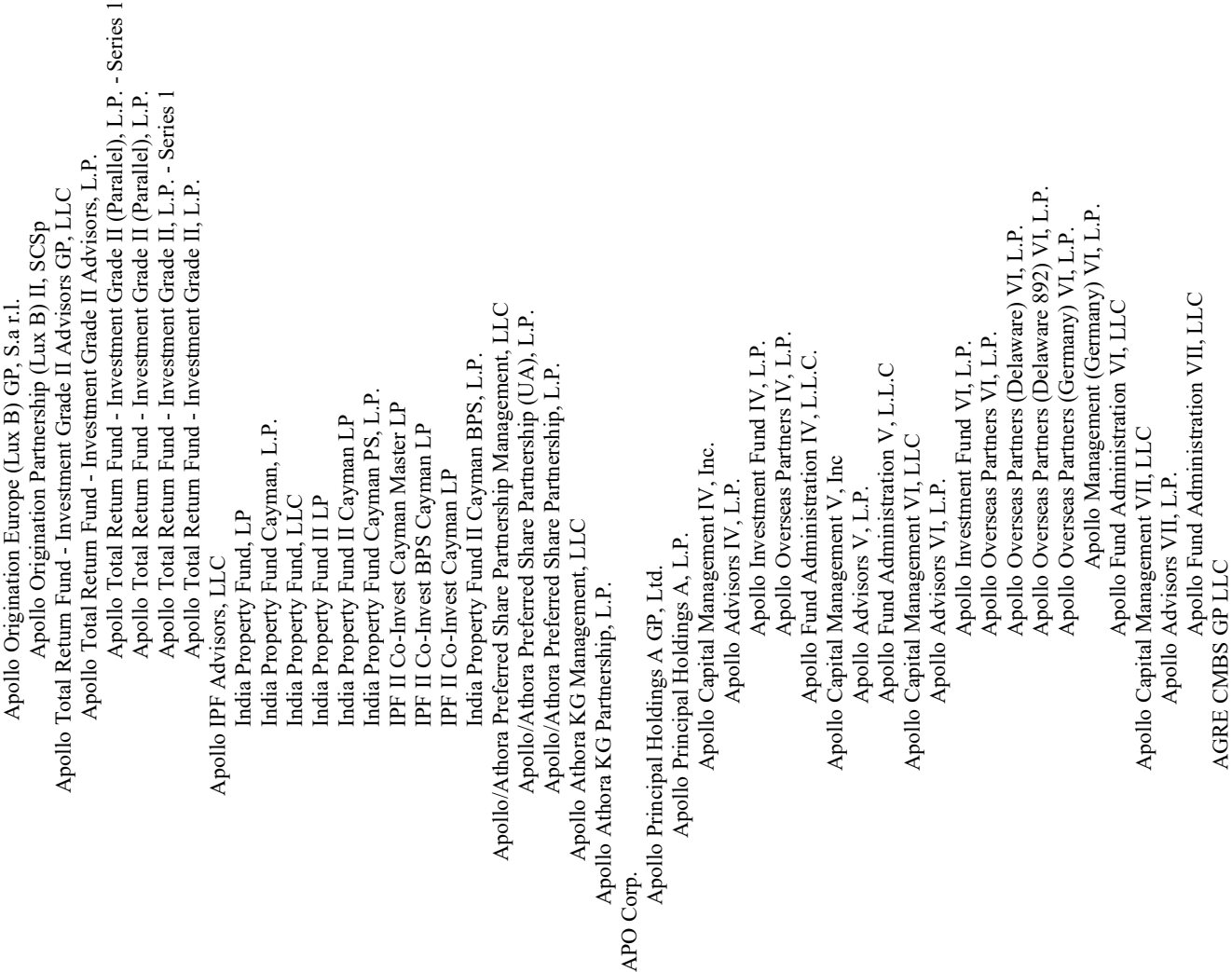
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

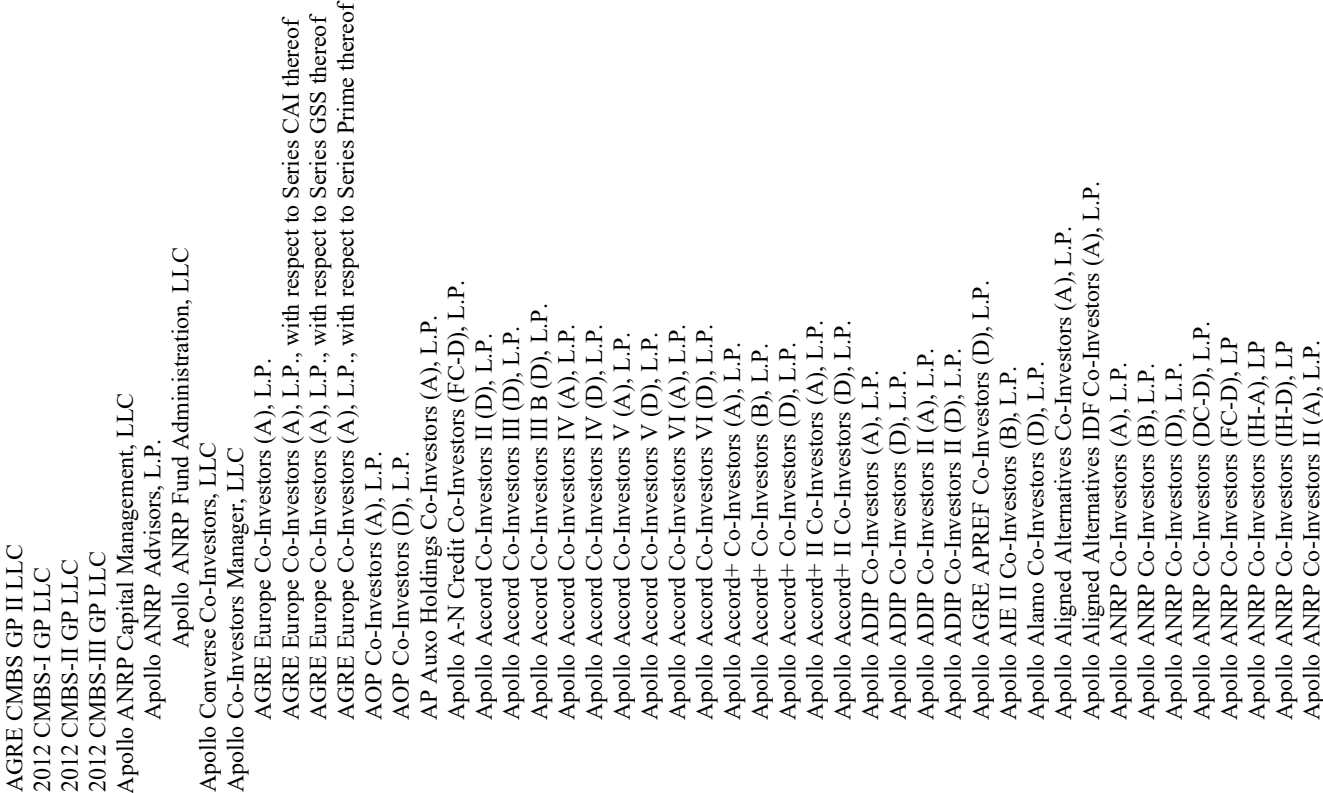


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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



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

PART 1 – ORGANIZATIONAL CHART

- 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.
- 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 Asset-Backed Fund Co-Investors (A), L.P.
- Apollo Calliope Co-Investors (D), L.P.
- Apollo Capital Efficient Co-Investors (D), L.P.
- Apollo Centre Street Co-Investors (DC-D), L.P.
- Apollo Champ Co-Investors, L.P.
- Apollo Chiron Credit Co-Investors (D), L.P.
- Apollo Clean Transition Equity Partners II Co-Investors (A), 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.

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

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

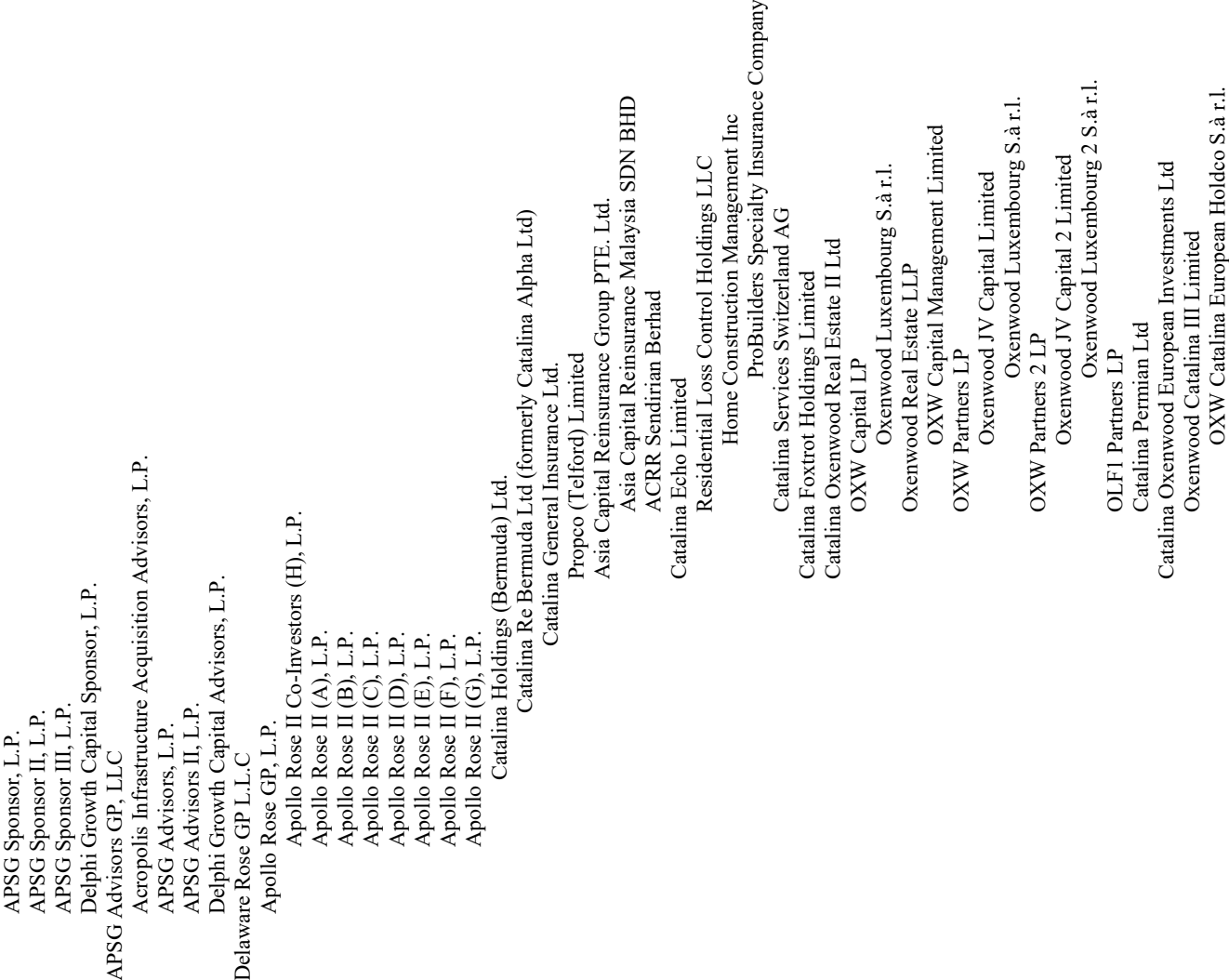
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- 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
- 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.
- Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.
- VA Capital Management CIV GP, LLC
 - VA Capital Management Co-Investors, L.P.
- AP Violet Advisors GP, LLC
- VLS Holdings Advisors GP LLC
 - VLS Holdings Advisors, 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.
- AP Caps II Holdings GP, LLC
 - Acropolis Infrastructure Acquisition Sponsor, L.P.

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

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART	
	Oxenwood Catalina (Germany II) S.à.r.l.
	Oxenwood Catalina Neuss S.à.r.l.
	OXW Catalina PropCo 1 S.à r.l.
	OXW Catalina PropCo 2 S.à r.l.
Catalina Permian Ltd	
Catalina Acra Zurich Reinsurance Trust	
Catalina Oxenwood Investments Ltd	
Propco (Newport) Limited	
Propco (Greenock) Limited	
Propco (Yeovil) Limited	
Catalina Oxenwood Investments Ltd	
OXW Catalina UK Limited	
	OXW Catalina (Logistics XVII) Limited
	OXW Catalina (Logistics XXV) Limited
	OXW Catalina (Logistics XXVI) Limited
	OXW Catalina (Logistics XXVII) Limited
	AD Land Exeter Ltd
Catalina Holdings UK Limited	
Catalina Worthing Insurance Limited	
Catalina Oxenwood Investments Ltd	
Propco (Swansea) Limited	
Catalina Services UK Limited	
Lightning Top-Up Trust	
Catalina Oxenwood European Investments Ltd.	
Catalina Oxenwood Investments Ltd.	
Catalina Re Archdale US LLC	
Catalina Re Archdale Life Insurance Company Ltd.	
Catalina Beta Ltd.	
Alea Group Holdings (Bermuda) Ltd.	
FIN LLC	
	Alea Holdings US Company
	Alea North America Insurance Company
	SPARTA Insurance Company
	National American Insurance Company of California
	QLT Buffalo LLC
	AHUSCO Statutory Trust I
	AHUSCO Statutory Trust II
	AHUSCO Statutory Trust III
Catalina Alpha US Holding Company	
Catalina U.S. Insurance Services LLC	
Catalina Finance LLP	
Elbow Re Ltd.	
Catalina Oxenwood European Investments Ltd	
Catalina Oxenwood Investments Ltd	
Catalina Services (Bermuda) Ltd.	
	Apollo Rose II (I), L.P.
	Apollo Wessex Advisors GP, LLC
	Apollo Wessex Advisors, L.P.

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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 Infra Equity Advisors (IH-GP), LLC
 Apollo Infra Equity Advisors (IH UT), L.P.
 Apollo Infra Equity Advisors (IH), L.P.
 Apollo Infra Equity Feeder Fund (TE Debt), L.P.
 Apollo Infra Equity International Fund, L.P.
 Apollo FIG Carry Pool Aggregator GP, LLC
 Apollo FIG Carry Pool Aggregator, L.P.
 Apollo FIG Carry Pool Intermediate, L.P.
 Apollo FIG Carry Pool Intermediate (FC), L.P.
 Apollo Advisors VIII (EH-GP), Ltd.
 Apollo Advisors VIII (EH), L.P.
 Apollo Co-Investors VIII (EH-E), L.P.
 Financial Credit II Capital Management, LLC
 Financial Credit Investment Advisors II, L.P.
 Financial Credit Investment II, L.P.
 Financial Credit III Capital Management, LLC
 Financial Credit Investment Advisors III, L.P.
 Financial Credit Investment III, L.P.
 Financial Credit IV Capital Management, LLC
 Financial Credit Investment Advisors IV, L.P.
 Financial Credit Investment IV, L.P.
 Financial Credit Investment IV (Feeder), L.P.
 Financial Credit Investment (PF) IV, L.P.
 Apollo ADIP Capital Management, LLC
 Apollo ADIP Advisors, L.P.
 Apollo/Athene Dedicated Investment Program (A), L.P.
 Apollo/Athene Dedicated Investment Program (B), L.P.
 Apollo/Athene Dedicated Investment Program (C), L.P.
 Apollo/Athene Dedicated Investment Program (D), L.P.
 Apollo/Athene Dedicated Investment Program (E), L.P.
 Apollo ADIP (Lux) GP, S.a r.l.
 Apollo/Athene Dedicated Investment Program (Lux), SCSp
 Apollo Hybrid Value Capital Management II, LLC
 Apollo Hybrid Value Advisors II, L.P.
 Apollo Grizzly Bear Co-Invest Ultimate GP, LLC
 Apollo HVF Co-Investors II (B), L.P.
 Apollo Hybrid Value Fund II, L.P.
 Apollo Hybrid Value Fund (MS I) II, L.P.
 Apollo Hybrid Value Overseas Partners II, L.P.
 Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.
 Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.
 Apollo Hybrid Value Overseas Partners (Lux) II, SCSp
 Apollo Hybrid Value Overseas Partners (MS I) II, L.P.
 Apollo TAMF Co-Invest Ultimate GP, LLC
 Apollo TAMF Co-Invest GP, L.P.
 Apollo TAMF Co-Invest, L.P.
 AA IX Holdings, LLC
 Apollo Impact Mission Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART

- Las Cruces Physician Practices, LLC
- Los Alamos Physician Practices, LLC
- Martinsville Physician Practices, LLC
- Memorial Prompt Care, LLC
- Northeastern Nevada Physician Practices, LLC
- PHC-Aviation, Inc.
- PHC-Elko, Inc.
- PHC-Fort Mohave, Inc.
- PHC-Fort Morgan, Inc.
- PHC-Lake Havasu, Inc.
 - Havasü Regional Medical Center, LLC
 - HRMC, LLC
- PHC-Lakewood, Inc
- PHC-Morgan City, L.P.
- PHC-Las Cruces, Inc.
- PHC-Los Alamos, Inc.
- PHC-Minden G.P., Inc
 - PHC-Minden, LLC
- PHC-Morgan Lake, Inc.
 - PHC-Morgan City, L.P.
- PHC-Selma, LLC
- PHC-Tennessee, Inc.
- Principal-Needles, Inc.
- Teche Regional Physician Practices, LLC
- Valley View Physician Practices, LLC
- Historic LifePoint Hospitals, LLC
 - LifePoint Hospitals Holdings, LLC
 - AdvantagePoint Health Alliance, LLC
 - AdvantagePoint Health Alliance – Blue Ridge, LLC
 - AdvantagePoint Health Alliance – Bluegrass, LLC
 - AdvantagePoint Health Alliance - Hot Springs, LLC
 - AdvantagePoint Health Alliance - Mesilla Valley, LLC
 - AdvantagePoint Health Alliance - Paris, LLC
 - AdvantagePoint Health Alliance – Tennessee Valley, LLC
 - AdvantagePoint Health Alliance – Great Lakes, LLC
 - AdvantagePoint Health Alliance – Laurel Highlands, LLC
 - AdvantagePoint Health Alliance – Northwest, LLC
 - AdvantagePoint Health Alliance – Western North Carolina, LLC
 - Ashley Valley Medical Center, LLC
 - Ashley Valley Physician Practice, LLC
 - Castleview Medical, LLC
 - Castleview Hospital, LLC
 - Castleview Physician Practice, LLC
 - HealthyHub, LLC
 - Home Health Partner, LLC
 - HSC Credentialing Support Services, LLC
 - HSCGP, LLC
 - Lifepoint Corporate Services, General Partnership

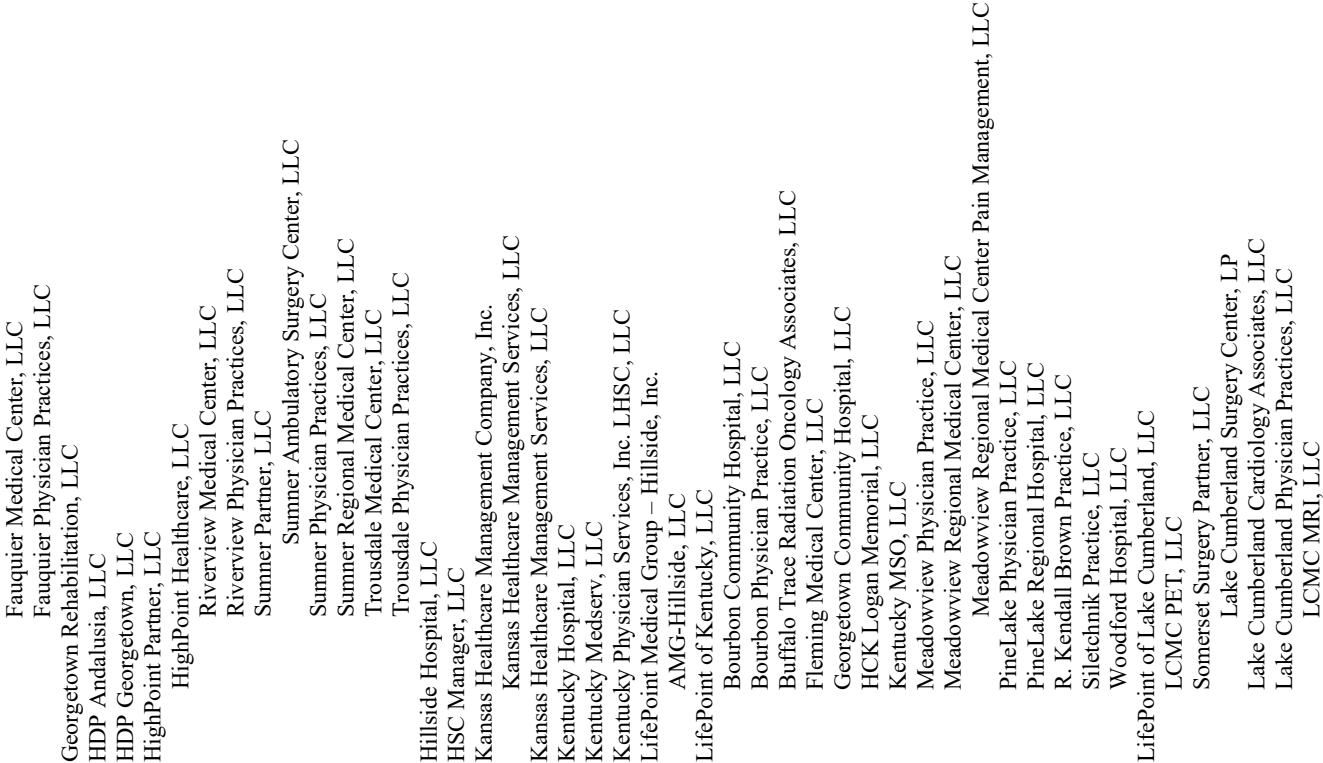
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PART 1 – ORGANIZATIONAL CHART



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

- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC
- LifePoint RC, Inc.
- Logan Medical, LLC
- Meadowview Rights, LLC
- Northwest Medical Center-Winfield, LLC
- Norton Partner, LLC
- NWMC-Winfield Hospitalist Physicians, LLC
- NWMC-Winfield Physician Practices, LLC
- Piedmont Partner, LLC
- Portage Holding Company, LLC
- PH Copper Country Apothecaries, LLC
- Portage Hospital, LLC
- Portage Calumet MOB, LLC
- Portage JV, LLC
- Ontonagon Community Health Center, Inc.
- Upper Peninsula Health Plan, LLC
- Upper Peninsula Managed Care, LLC
- Portage Physician Practices, Inc.
- Portage Partner, LLC
- Professional Billing Services, LLC
- Providence Holding Company, LLC
- Providence Group Practices, LLC
- Providence Group Practices II, LLC
- Providence Hospital, LLC
- PERS Legacy, LLC
- Providence Imaging Center, LLC
- Providence Professional Services, LLC
- Providence Physician Practices, LLC
- River Parishes Hospital, LLC
- River Parishes Partner, LLC
- River Parishes Physician Practices, LLC
- 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 Real Estate Holdings, LLC
- SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Ville Platte Medical Center, LLC
- Wythe County Community Hospital, LLC
- Wythe County Physician Practices, LLC

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PART 1 – ORGANIZATIONAL CHART



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PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART

- RCHP Management Company, Inc.
- RegionalCare Hospital Partners, LLC
 - Essent Healthcare, Inc.
 - EHCO, LLC
 - Essent Healthcare of Massachusetts, Inc.
 - Essent Haverhill Healthcare Group, Inc.
 - Essent DISCO, LLC
 - Essent Healthcare – Ayer, Inc.
 - Essent – Ayer Healthcare Group, Inc.
 - Essent Healthcare – Paris, Inc.
 - EHC PRMC G.P., LLC
 - Essent PRMC, L.P.
 - Texas & Oklahoma Preferred Provider System
 - EHC PRMC L.P., LLC
 - Essent PRMC, L.P.
 - Lamar County Clinical Services, Inc.
 - PRMC ER Group, Inc.
 - PRMC Healthcare Group, Inc.
 - Essent Healthcare – Pennsylvania, Inc.
 - Essent Healthcare – Waynesburg, LLC
 - SRMC Healthcare Group, LLC
 - Essent Realty, Inc.
 - Sharon Hospital Holding Company
 - Essent Healthcare of Connecticut, Inc.
 - Tri-State Women's Services, LLC
 - Florence Physicians, LLC
 - ECM Health Group, LLC
 - ECM TVCC, LLC
 - North Alabama Neuroservices, LLC
 - North Alabama Ob-Gyn, LLC
 - Shoals Health Group, LLC
 - Shoals Obstetrics and Gynecology, LLC
 - North Alabama RCO Holding Company, LLC
 - RCHP-Clinical Trials, LLC
 - RCHP DISCO, LLC
 - RCHP-Florence, LLC
 - Florence-UCC, LLC
 - Med-Plus Muscle Shoals, LLC
 - NAMC Anesthesia Services, LLC
 - Northwest Alabama Emergency Medicine, LLC
 - RCHP-McCurtain Memorial Holdings, LLC
 - McCurtain Memorial Hospital, LLC
 - RCHP-Montana, LLC
 - Billings-RCHP Healthcare Holdings, LLC
 - RCHP Billings-Missoula, LLC
 - Big Sky Surgery Center, LLC
 - Bitterroot Health Dialysis, LLC
 - Community Medical Center Dialysis, LLC

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

PART 1 – ORGANIZATIONAL CHART

- RCHP-Sierra Vista Holding, Inc.
 - RCHP-Sierra Vista, Inc.
 - RCHP-Sierra Vista Residents, LLC
 - RCHP-Sierra Vista Development, LLC
 - RCHP-Sierra Vista Medical Office Complex, LLC
 - RCHP-Sierra Vista Physicians Holdings, LLC
 - RCHP-Sierra Vista Properties, LLC
 - Sierra Vista Regional Health Center Medical Group, L.L.C.
- RegionalCare AR, LLC
- LifePoint Rehab Blocker Parent, LLC
 - LifePoint Rehab Blocker, LLC
 - LifePoint Rehab LLC
 - Centerre Healthcare, LLC
 - CRH of Bentonville, LLC
 - CRH of Cincinnati, LLC
 - CRH of Longview, LLC
 - CRH of Temple, LLC
 - CRH of Cleveland, LLC
 - Beachwood RH, LLC
 - CRH of St. Louis, LLC
 - Mercy Rehabilitation Hospital - St. Louis, L.L.C.
 - CRH of Lancaster, LLC
 - Lancaster Rehabilitation Hospital, LLP
 - CRH of Waukesha, LLC
 - Rehabilitation Hospital of Wisconsin, LLC
 - CRH of Dallas, LLC
 - MHS-CHC, LLC
 - MHS-CHC I, L.P.
 - CRH of Indianapolis, LLC
 - Community Health Network Rehabilitation Hospital, LLC
 - CRH of Langhorne, LLC
 - St. Mary Rehabilitation Hospital, LLP
 - CRH of Springfield, LLC
 - Mercy Rehabilitation Hospital Springfield, LLC
 - CRH of Memphis, LLC
 - Baptist Memorial Rehabilitation Hospital, G.P.
 - CRH of Madison, LLC
 - Madison Rehabilitation Hospital, LLC
 - CHC Management Services, LLC
 - CRH of Fort Worth, LLC
 - Texas Rehabilitation Hospital of Fort Worth, LLC
 - Everest Rehabilitation Hospital Keller, LLC
 - CRH of Avon, LLC
 - Avon RH, LLC
 - CRH of Oklahoma City, LLC
 - Mercy Rehabilitation Hospital, LLC
 - Everest Rehabilitation Hospital OKC, LLC
 - CRH of Arlington, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP	
PART 1 – ORGANIZATIONAL CHART	
	Texas Rehabilitation Hospital of Arlington, LLC
	CRH of San Antonio, 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
	Duval Springs, 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
	LPNT BH Development 5, LLC
	LPNT BH Development 9, LLC
	Centra Behavioral Health Hospital, LLC
	LPNT BH Development 10, LLC
	Oregon Network, LLC
	LPNT BH Development 11, LLC
	Northwest Washington BH Hospital, LLC
	LPNT BH Development 12, LLC
	Lifepoint Behavioral Health Physician Services, LLC
	LPNT Autumn Holdco, LLC
	Springstone Health Opco, LLC
	Changes Premier Health, 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
	Changes Premier Health, LLC
	Copper Springs Hospital, LLC
	Copper Springs Hospital Physician Group, LLC
	Cottonwood Springs, LLC

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

- 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
 - 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

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

- Centra Rehabilitation Hospital, LLC
 - LPNT IRF Development 74, LLC
- North Florida Rehabilitation Hospital, LLC
 - LPNT IRF Development 75, LLC
- PeaceHealth Southwest, LLC
 - LPNT IRF Development 76, LLC
- CSH/LP Rehabilitation Holdings, LLC
 - CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
 - CSH/LP Rehabilitation Texas, LLC
- LPNT IRF Development 77, LLC
 - Bellingham Northwest, LLC
- LPNT IRF Development 78, LLC
 - Inland Rehabilitation Hospital, LLC
- LPNT IRF Development 79, LLC
 - LPNT IRF Development 80, LLC
- South Arlington, LLC
 - LPNT IRF Development 81, LLC
- CRH of El Paso, LLC
 - LPNT IRF Development 82, 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
 - Mercy Rehabilitation Hospital South, LLC

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

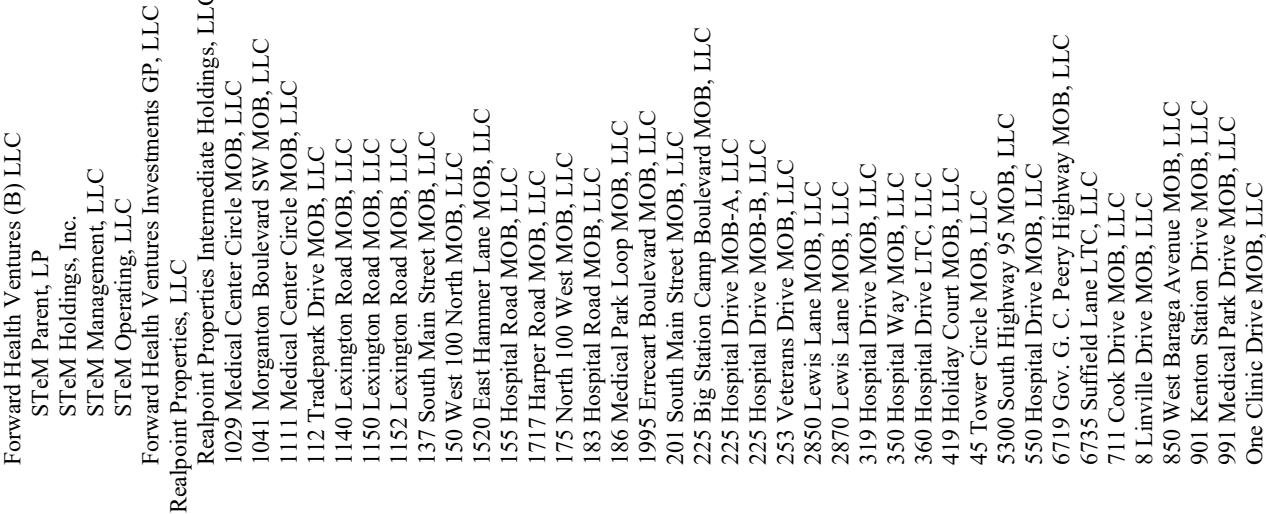
PART 1 – ORGANIZATIONAL CHART

- LPNT IRF Development 57, LLC
- LPNT IRF Development 58, LLC
- Irvine Rehabilitation Hospital
- LPNT IRF Development 59, LLC
 - Dignity Health Arroyo Grande IRF, LLC
- LPNT IRF Development 60, LLC
- LPNT Youngstown IRF Holdings, LLC
 - Mercy Health Rehabilitation Hospital, LLC
- LPNT IRF Development 62, LLC
- Northeast Georgia Rehabilitation Hospital, LLC
- LPNT IRF Development 63, LLC
 - South Florida Health Rehabilitation Hospital, LLC
- LPNT IRF Development 64, LLC
- Jefferson Rehabilitation and Behavioral Hospital, LLC
- Triumph Rehabilitation Hospital Northern Indiana, LLC
- Triumph Rehabilitation Hospital of Northeast Houston, LLC
- Clear Lake Rehabilitation Hospital, LLC
- LPNT Real Estate 41, LLC
- LPNT Real Estate 50, LLC
- LPNT Rehab Texas HoldCo, LLC
 - LPNT Rehab Group of Arlington, LP
 - LPNT Rehab Group of Amarillo, LP
 - CTRH, L.L.C.
- LPNT Development 12, L.L.C.
 - Northwest Washington Rehabilitation Hospital, LLC
- LPNT Development 13, L.L.C.
 - Sacramento Sierra Rehabilitation Hospital, LLC
- LPNT Development 7, L.L.C.
 - Eastern Iowa Rehabilitation Hospital, LLC
- LPNT Development 56, L.L.C.
 - Palomar Health Rehabilitation Institute, LLC
- Saint Thomas Rehabilitation Hospital, LLC
- LPNT Development 63, L.L.C.
 - Community Health Network Rehabilitation Hospital South, LLC
- LPNT Development 64, LLC
 - Mercy Rehabilitation Hospital, LLC (formed in IA)
- LPNT Development 65, LLC
 - Atlantic Rehabilitation Institute, LLC
- LPNT Development 69, LLC
 - The Rehabilitation Hospital of Montana, LLC
- LPNT Rehab Group of Arlington, LP
- LPNT Rehab Group of Amarillo, LP
- Howard Rehabilitation Hospital, LLC
- Oak Creek Rehabilitation Hospital, LLC
- LPNT Development 62, L.L.C.

Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC

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

PART 1 – ORGANIZATIONAL CHART

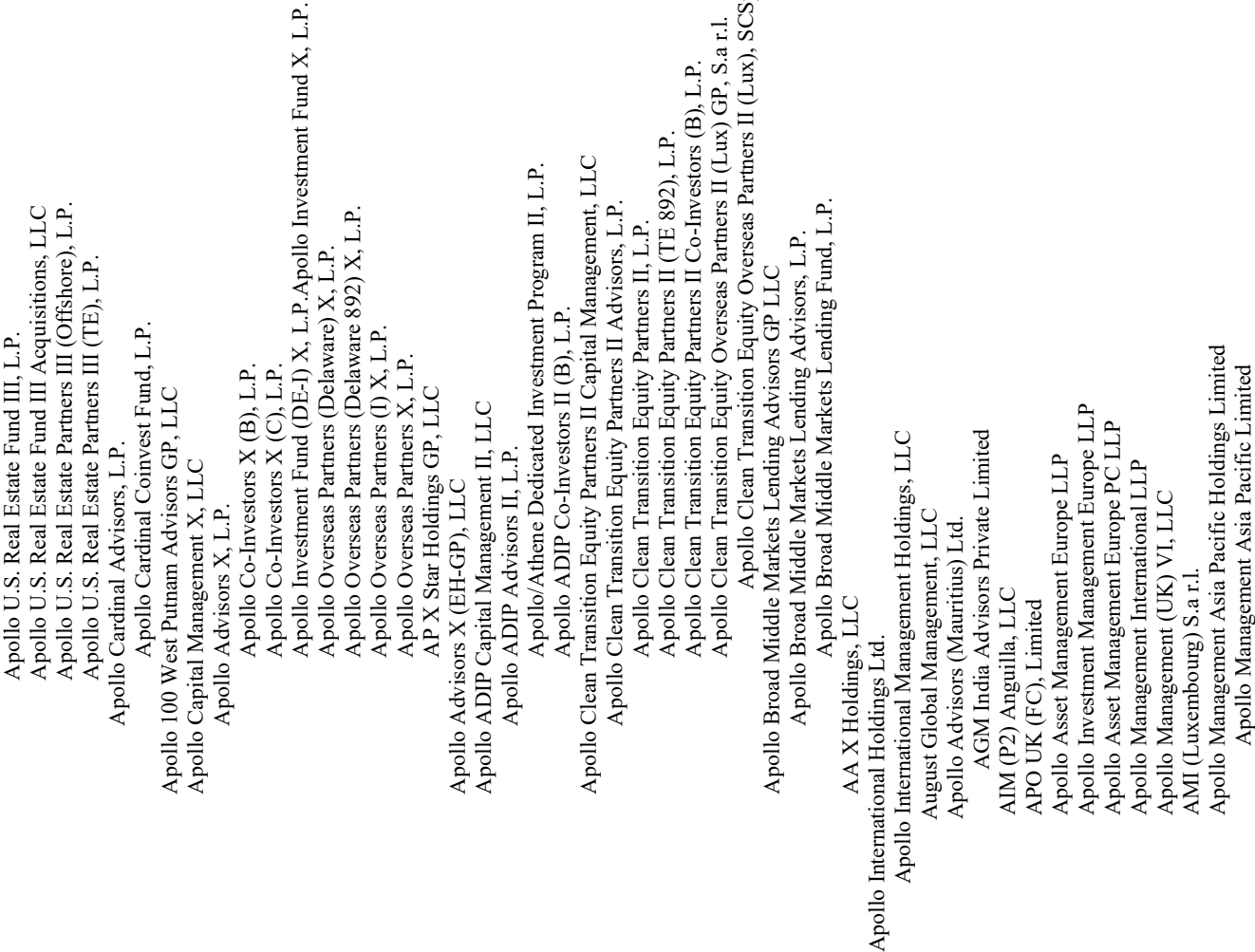


ACC Advisors A/B, LLC

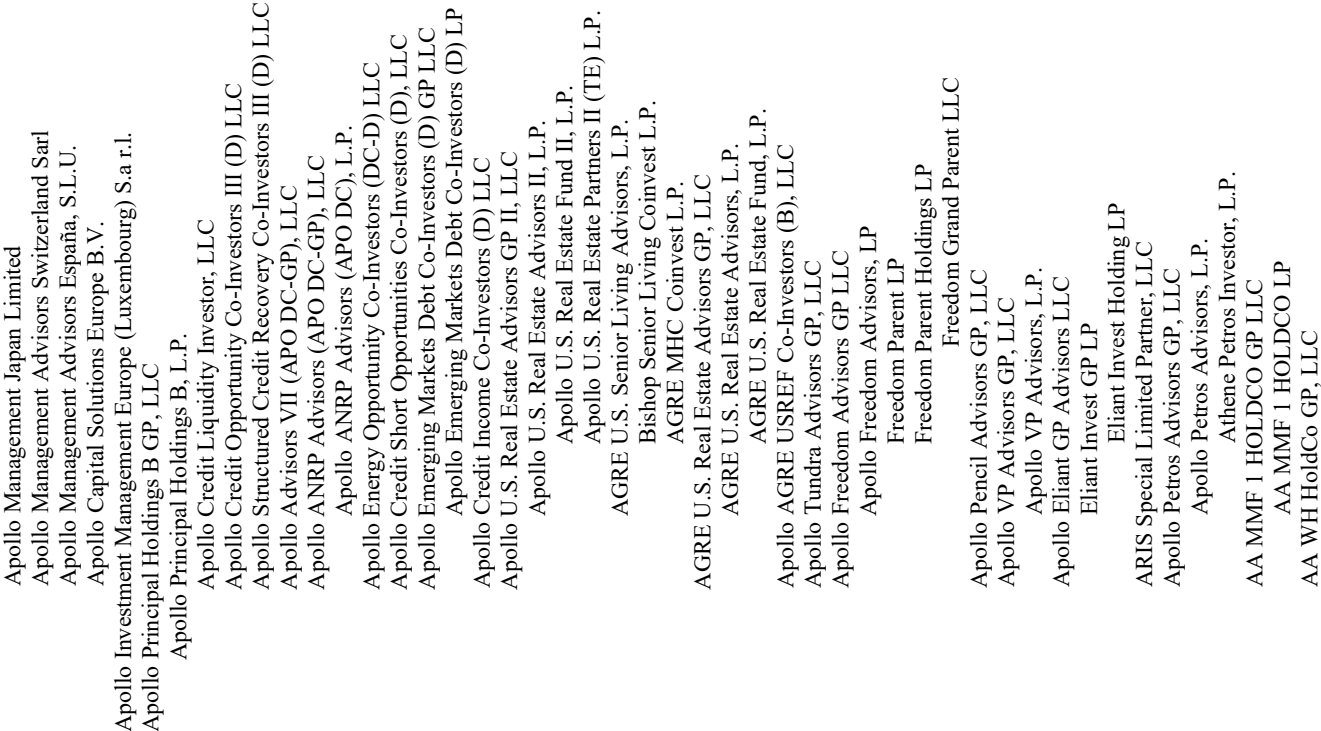
Apollo U.S. Real Estate Advisors GP III, LLCApollo U.S. Real Estate Advisors III, L.P.

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

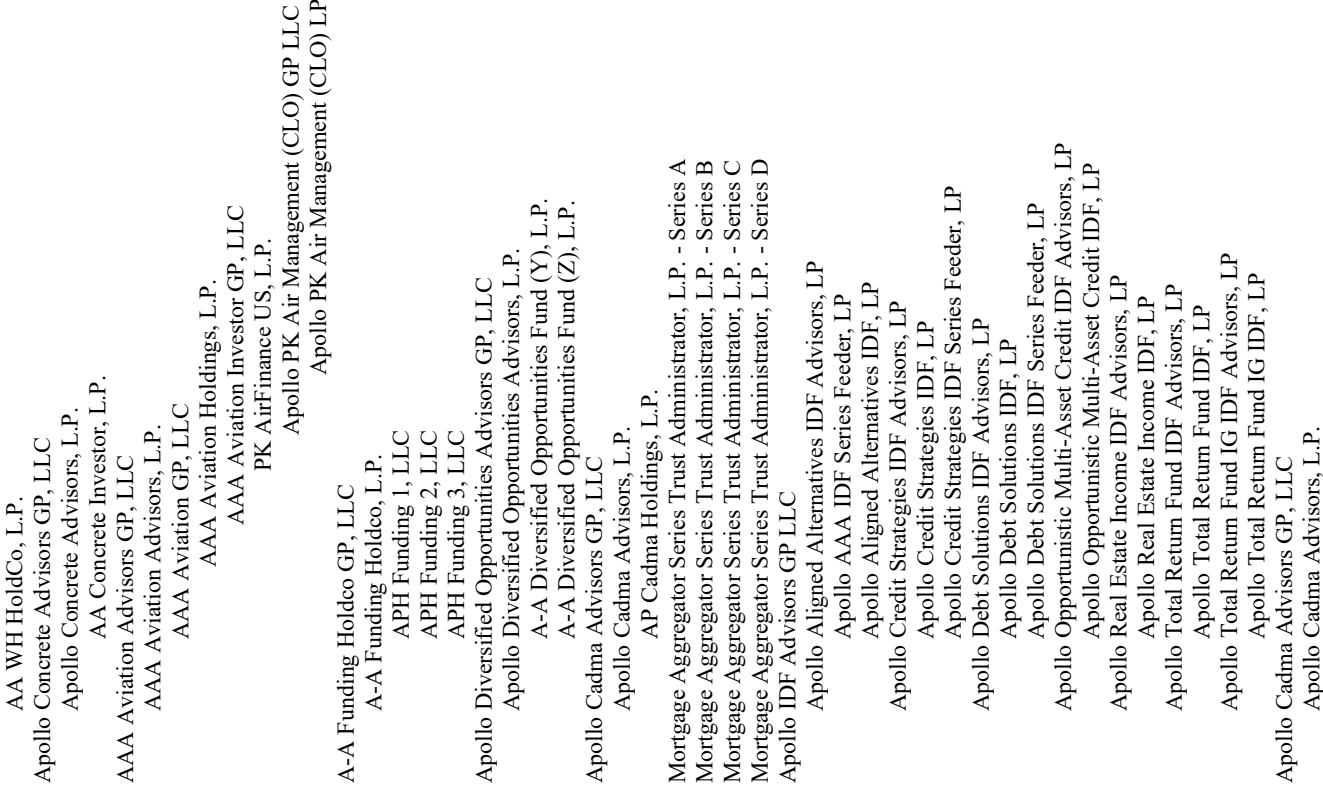
PART 1 – ORGANIZATIONAL CHART



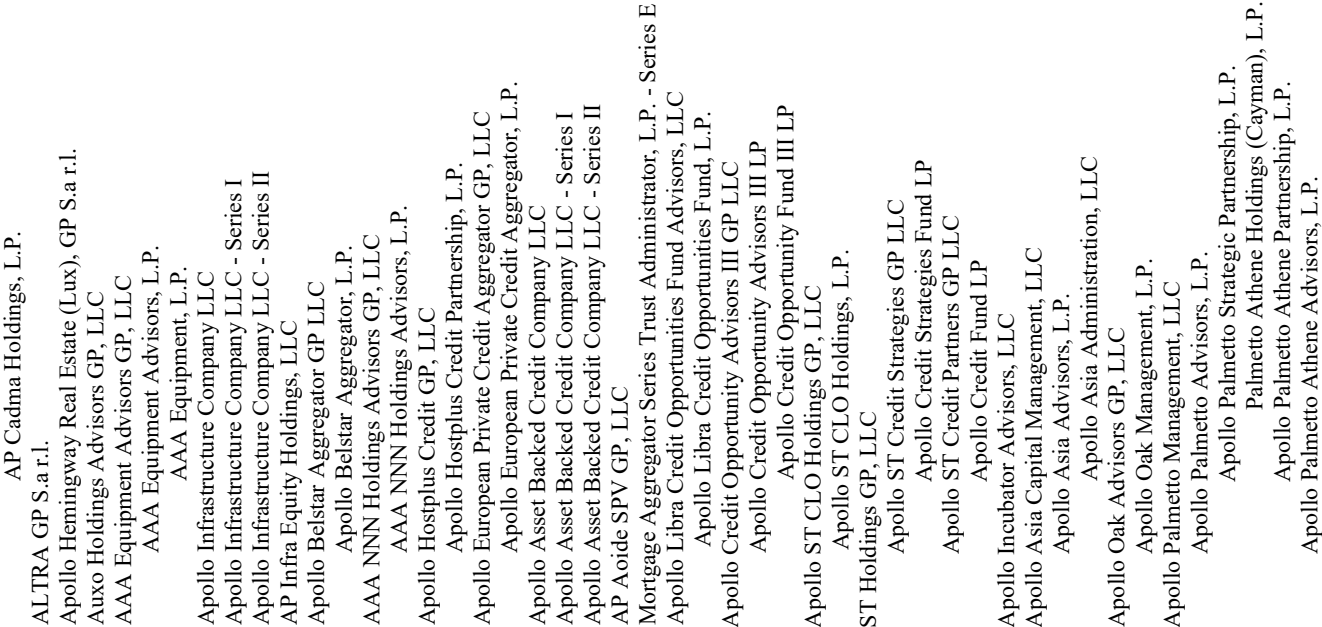
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



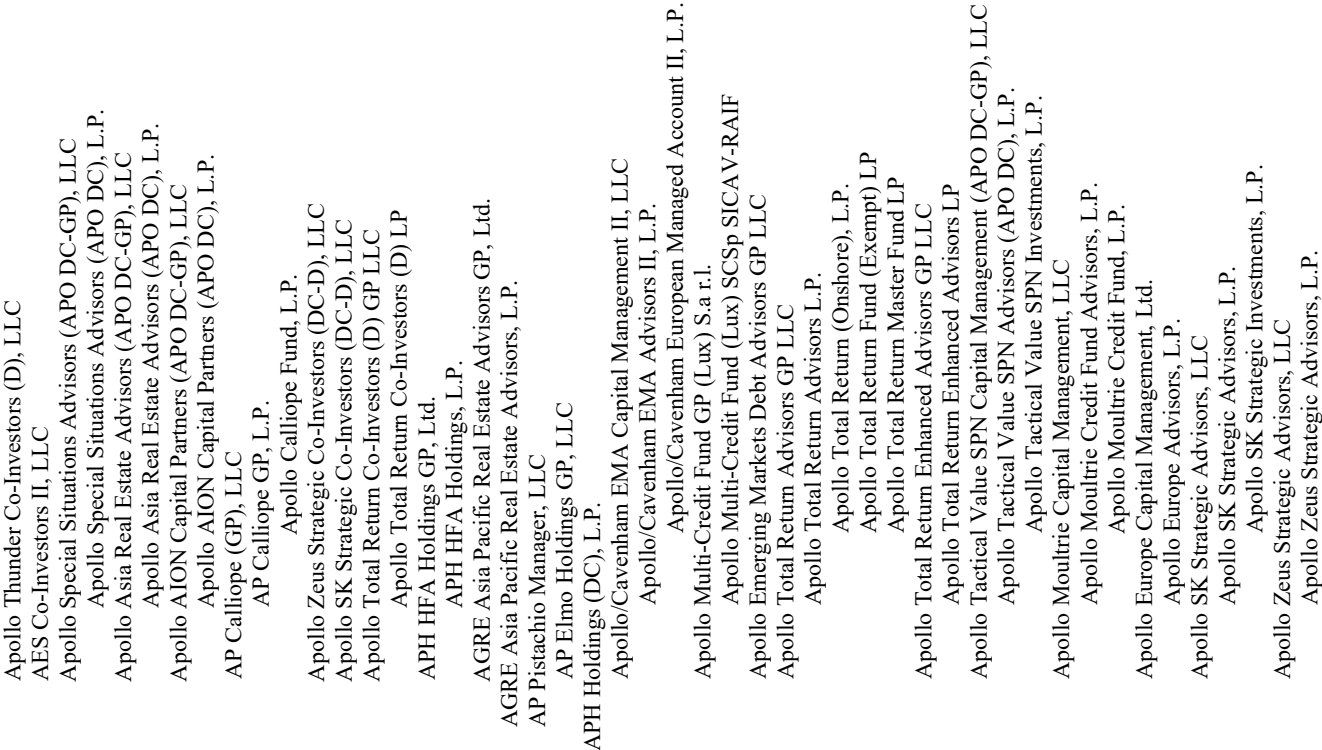
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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



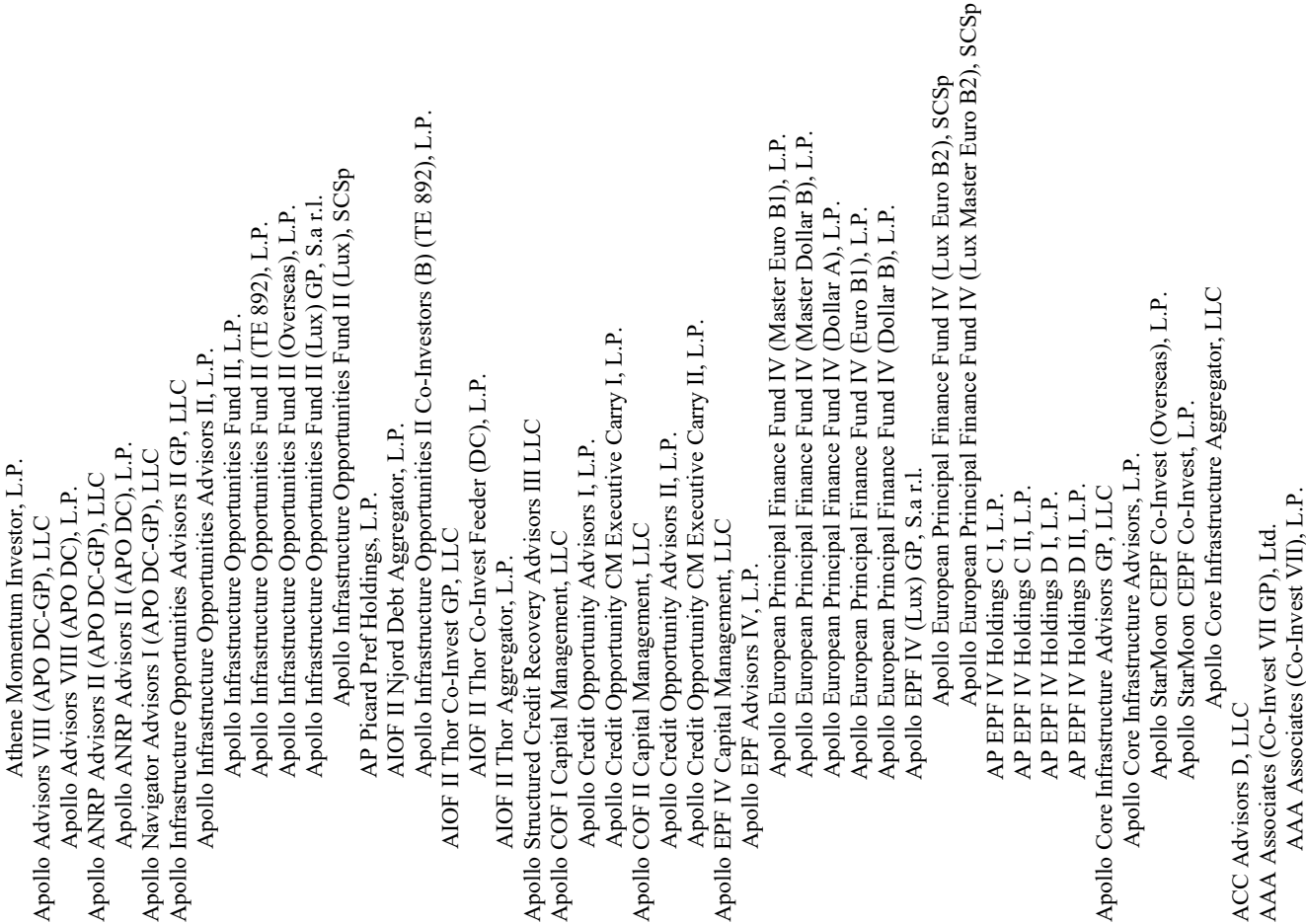
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



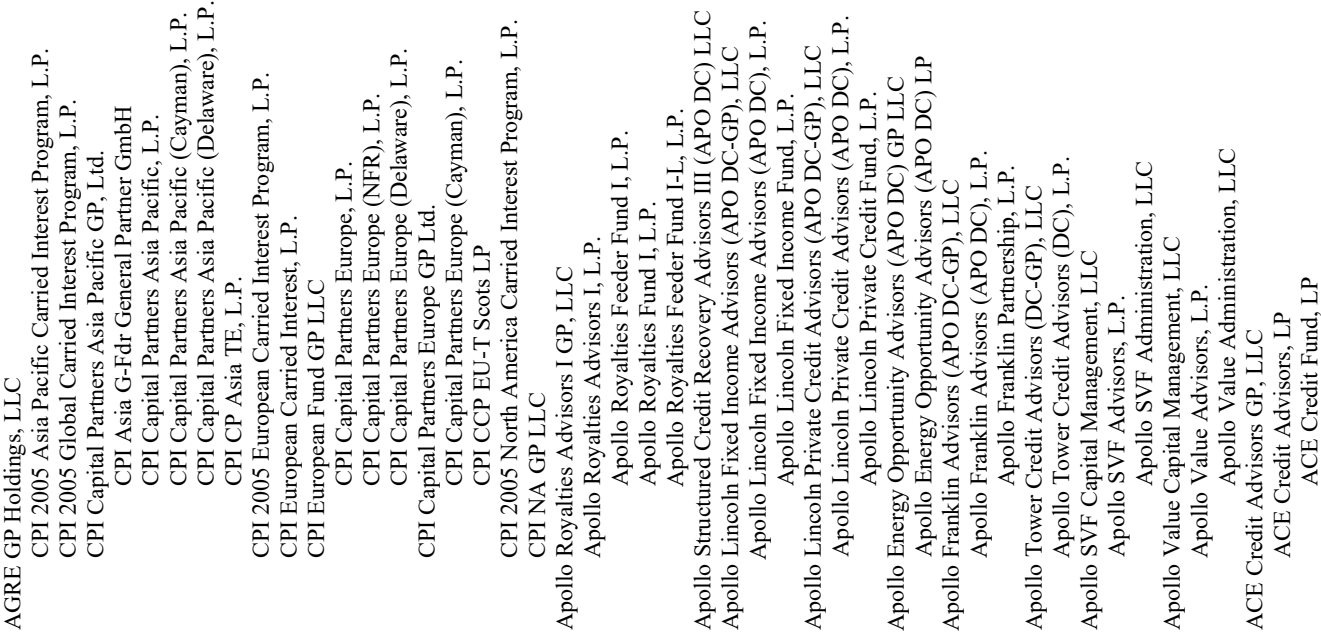
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

AES Advisors II GP, LLC	Apollo Zeus Strategic Investments, L.P.
AES Advisors II, L.P.	
AESI II, L.P.	
Apollo Thunder Advisors GP, Ltd.	
Apollo Thunder Advisors, L.P.	
Apollo Thunder Partners, L.P.	
Apollo EPF II Capital Management (APO DC-GP), LLC	
Apollo EPF Advisors II (APO DC), L.P.	
EPF II Team Carry Plan (APO DC), L.P.	
Lapithus EPF II Team Carry Plan (APO DC), L.P.	
Apollo EPF III Capital Management (APO DC-GP), LLC	
Apollo EPF Advisors III (APO DC), L.P.	
RWNIIH-ALL Advisors, LLC	
Apollo SPN Capital Management (APO DC-GP), LLC	
Apollo SPN Advisors (APO DC), L.P.	
Apollo ANRP Advisors III (P1 APO DC-GP), LLC	
Apollo ANRP Advisors III (P1 APO DC), L.P.	
Apollo Natural Resources Partners (P1) III, L.P.	
Apollo MidCap Holdings (Cayman) III GP, Ltd.	
Apollo MidCap Holdings (Cayman) III, L.P.	
Apollo MidCap Holdings (Cayman) IV, L.P.	
AOP Advisors GP, LLC	
Apollo Origination Advisors, L.P.	
Apollo Origination Advisors (Lux) GP, S.a r.l.	
Apollo Origination Partnership (Lux), SCSp	
Apollo Origination Partnership (Lux) II, SCSp	
Apollo Origination Partnership - Europe (Levered Master), SCSp	
Apollo Origination Partnership - Europe (Unlevered), SCSp	
Apollo Origination Partnership - Europe (Levered), 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.	
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.	

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



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



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

PART 1 – ORGANIZATIONAL CHART

Apollo Global Carry Pool GP, LLC	
Apollo Global Carry Pool Aggregator, L.P.	
Apollo Global Carry Pool Aggregator II, L.P.	
Apollo Global Carry Pool Intermediate, L.P.	
Apollo Global Carry Pool Intermediate (DC), L.P.	
Apollo Global Carry Pool Intermediate (FC), L.P.	
Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	
Apollo SOMA Capital Management, LLC	
Apollo SOMA Advisors, L.P.	
Apollo Special Opportunities Managed Account, L.P.	
Apollo Credit Liquidity Capital Management, LLC	
Apollo Credit Liquidity Advisors, L.P.	
Apollo Credit Liquidity CM Executive Carry, L.P.	
Apollo Union Street SPV Advisors, LLC	
Apollo Kings Alley Credit Advisors (DC-GP), LLC	
Apollo Kings Alley Credit Advisors (DC), L.P.	
Apollo Centre Street Advisors (APO DC-GP), LLC	
Apollo Centre Street Advisors (APO DC), L.P.	
Apollo Centre Street Partnership, L.P.	
Apollo Total Return ERISA Advisors GP LLC	
Apollo Total Return ERISA Advisors, L.P.	
Apollo Excelsior Ultimate GP, LLC	
Apollo Excelsior Advisors, L.P.	
Apollo Excelsior, L.P.	
AAA Advisors GP, LLC	
Apollo Aligned Alternatives Advisors, L.P.	
AAA EGY Management GP, LLC	
Apollo Aligned Alternatives, L.P.	
Apollo Aligned Alternatives (A), L.P.	
Apollo Aligned Alternatives (A-1), L.P.	
Apollo Aligned Alternatives (A-2), L.P.	
Apollo Aligned Alternatives (A-3), L.P.	
Apollo Aligned Alternatives (B), L.P.	
Apollo Aligned Alternatives (C), L.P.	
Apollo Aligned Alternatives (C-2), L.P.	
Apollo Aligned Alternatives (Lux) GP, S.a r.l.	
Apollo Aligned Alternatives (E-2), SCSp	
Apollo Aligned Alternatives ST Fund (USD), L.P.	
Apollo Aligned Alternatives ST Fund (JPY), L.P.	
Sliders Advisors GP, LLC	
Sliders Advisors, L.P.	
Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	
Apollo S3 Equity & Hybrid Solutions Fund, L.P.	
Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	
Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	
Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.	
Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	
Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	

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

PART 1 – ORGANIZATIONAL CHART

 Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp

Apollo S3 Credit Solutions Advisors II, L.P.

 Apollo S3 Credit Solutions Fund II, L.P.

 Apollo S3 Credit Solutions Fund II (TE 892), L.P.

 Apollo S3 Credit Advisors Holdings II, L.P.

Apollo Infrastructure Opportunities Advisors III GP, LLC

 Apollo Infrastructure Opportunities Advisors III, L.P.

 Apollo Infrastructure Opportunities Fund III, L.P.

 Apollo Infrastructure Opportunities Fund III (TE 892), L.P.

 Apollo Infrastructure Opportunities Fund III (Overseas), L.P.

 Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l.

 Apollo Infrastructure Opportunities Fund III (Lux), SCSp

 Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.

 AIOF III ICOV, L.P.

 AIOF III ICOV (TE 892), L.P.

 AIOF III ICOV (Overseas), L.P.

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

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.

 ABF Residential Loan Sub-Aggregator VI, L.P.

 ABF Residual Interests Sub-Aggregator VIII, L.P.

 ABF Treasury Sub-Aggregator III, L.P.

 ABF Treasury Sub-Aggregator IV, L.P.

 ABF Structured Securities Sub-Aggregator I, L.P.

 ABF Structured Securities Sub-Aggregator II, L.P.

 ABF Whole Loan Sub-Aggregator V, L.P.

 Apollo Asset-Backed Finance Fund, L.P.

 Apollo Asset-Backed Finance Overseas Fund, L.P.

 Apollo Asset-Backed Finance Overseas II Fund, L.P.

 Apollo Asset-Backed Finance Overseas III Fund, L.P.

Apollo Origination Advisors II GP, LLC

 Apollo Origination Advisors II, L.P.

ACTC Advisors GP, LLC

 Apollo Clean Transition Capital Advisors, L.P.

 Apollo Clean Transition Capital Fund, L.P.

 Apollo Clean Transition Capital Overseas I, L.P.

 Apollo Clean Transition Capital Overseas II, L.P.

Apollo Jade Advisors GP, LLC

Apollo GLDC Advisors GP, LLC

 Apollo GLDC Advisors, L.P.

 Apollo GLDC Fund, L.P.

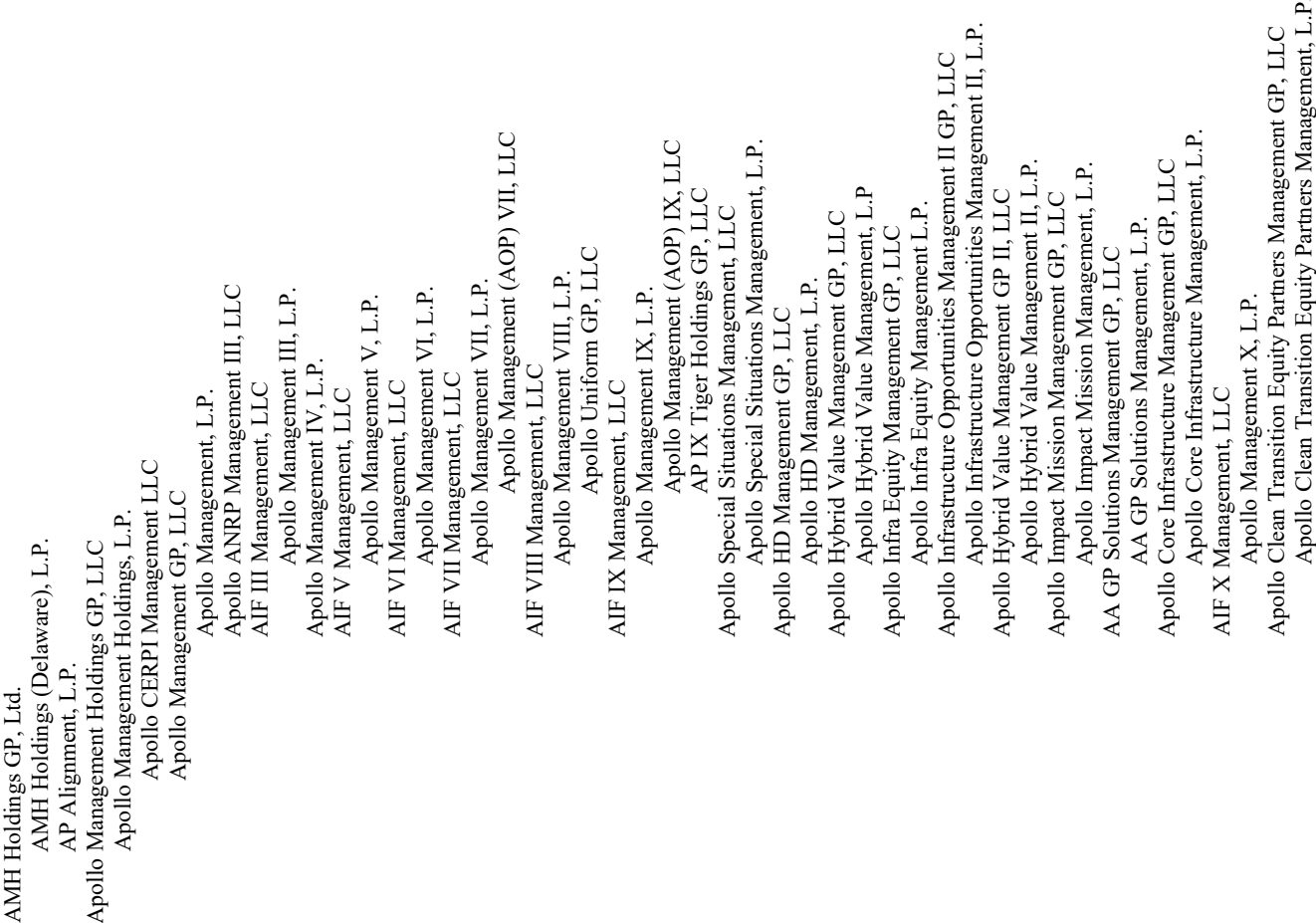
 Apollo GLDC Overseas Fund, L.P.

Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC

Apollo Chariot Advisors, LLC

 Apollo Chariot Fund, L.P.

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



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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

 Apollo Credit Management (Senior Loans) II, LLC
 Apollo Credit Management (European Senior Debt), LLC
ST Management Holdings, LLC

 Apollo ST Debt Advisors LLC
 Stone Tower CDO II Ltd.
 Stone Tower CDO III Ltd.
 Stone Tower CDO III (Delaware) Corp.
 Stone Tower CLO V Ltd.
 Stone Tower CLO VI Ltd.
 Stone Tower CLO VII Ltd.
 Broderick CDO 2 Ltd
 Broderick CDO 2 Corp
 Broderick CDO 3 Ltd
 Broderick CDO 3 Corp
 Longshore CDO Funding 2007-3, Ltd.
 Longshore CDO Funding 2007-3 LLC
 Whitehawk CDO Funding, Ltd.
 Whitehawk CDO Funding LLC
 Witherspoon Funding, Ltd.
 Cornerstone CLO Corp.
 Rampart CLO 2006-I Ltd.
 Rampart CLO 2006-I Corp.
 Rampart CLO 2007 Ltd.

 Apollo ST Capital LLC
 Apollo ST Operating LP
 Apollo ST Fund Management LLC
 Apollo Credit Strategies Master Fund Ltd.
 Apollo Offshore Credit Strategies Fund Ltd.
 Apollo Credit Master Fund Ltd.
 Apollo Credit Funding III Ltd.
 Apollo Credit Funding IV Ltd.
 Apollo Credit Funding VI Ltd.
 Apollo Offshore Credit Fund Ltd.

 Stone Tower Europe LLC
 Apollo European Strategic Management GP, LLC
 Apollo European Strategic Management, L.P.
 Apollo SPN Management, LLC
 ARM Manager, LLC
 Apollo Franklin Management, LLC
 Apollo Centre Street Management, LLC
 Apollo SK Strategic Management, LLC
GSAM Apollo Holdings, LLC
 Gulf Stream Asset Management LLC
 Gulf Stream - Compass CLO 2007, Ltd.
 Gulf Stream - Compass CLO 2007, Inc.
 Gulf Stream - Rashinban CLO 2006-I, Ltd.
 Gulf Stream - Rashinban CLO 2006-I, LLC
 Gulf Stream - Sextant CLO 2007-1, Ltd.

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

PART 1 – ORGANIZATIONAL CHART

- Gulf Stream - Sextant CLO 2007-1, Inc.
- Neptune Finance CSS, Ltd.
- Neptune Finance CSS, Inc.
- Apollo European Credit Management GP, LLC
 - Apollo European Credit Management, L.P.
- ACC Management, LLC
 - Apollo Investment Management, L.P.
 - MidCap Financial Investment Corporation
 - AIM Pool Investors, L.P.
 - Apollo SVF Management GP, LLC
 - Apollo SVF Management, L.P.
 - Apollo Value Management GP, LLC
 - Apollo Value Management, L.P.
 - Apollo Asia Management GP, LLC
 - Apollo Asia Management, L.P.
 - Apollo Management Singapore Pte. Ltd.
 - ATR Asia Credit VCC
 - Apollo Management Korea Limited
- AEM GP, LLC
 - Apollo Europe Management, L.P.
 - Apollo EPF Management GP, LLC
 - Apollo EPF Management, L.P.
 - Apollo EPF Management II GP, LLC
 - Apollo EPF Management II, L.P.
 - Apollo EPF Management III, LLC
 - Apollo Credit Liquidity Management GP, LLC
 - Apollo Credit Liquidity Management, L.P.
 - Apollo APC Management GP, LLC
 - Apollo APC Management, L.P.
 - Apollo India Credit Opportunity Management, LLC
 - AION Capital Management Limited
 - AION Capital Partners Limited
 - AION Feeder I Ltd.
 - AION Feeder II Ltd.
 - AION Feeder III Ltd.
 - AION Feeder IV Ltd.
 - AION Co-Investors (A) Ltd
 - AION Co-Investors (C) Ltd
 - Apollo/Cavenham EMA Management II, LLC
 - Apollo TRF MP Management, LLC
 - Apollo TRF CM Management, LLC
 - Apollo KP Management, LLC
 - Apollo Structured Credit Recovery Management IV LLC
 - Apollo Delos Investments Management, LLC
 - Apollo Oasis Management, LLC
 - ACE Credit Management, LLC
 - Financial Credit Investment IV Manager, LLC
 - Apollo Tail Convexity Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo European Middle Market Private Debt Management, LLC

Apollo ADIP Management, LLC

Apollo Revolver Management, LLC

 Apollo Revolver Management, L.P.

AP Kent Management, LLC

Apollo Navigator Management I, LLC

Apollo Chiron Management, LLC

Apollo PPF Credit Management, LLC

Apollo WCH Management, LLC

Apollo Royalties Management I, LLC

Apollo 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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord+ Management, L.P.
 - AP IS Manager, LLC
 - AP Chestnut, LLC
 - AP Maple, LLC
- 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 S3 Credit Solutions Management II, L.P.
- Apollo S3 RIC Management, L.P.
- Apollo Finance Aggregator LLC
- Apollo Cadma Management GP, LLC
- Apollo Cadma Management, L.P.
- Apollo Clean Transition Capital Management GP, LLC
- Apollo Clean Transition Capital Management, L.P.
- Apollo EGY Management, LLC

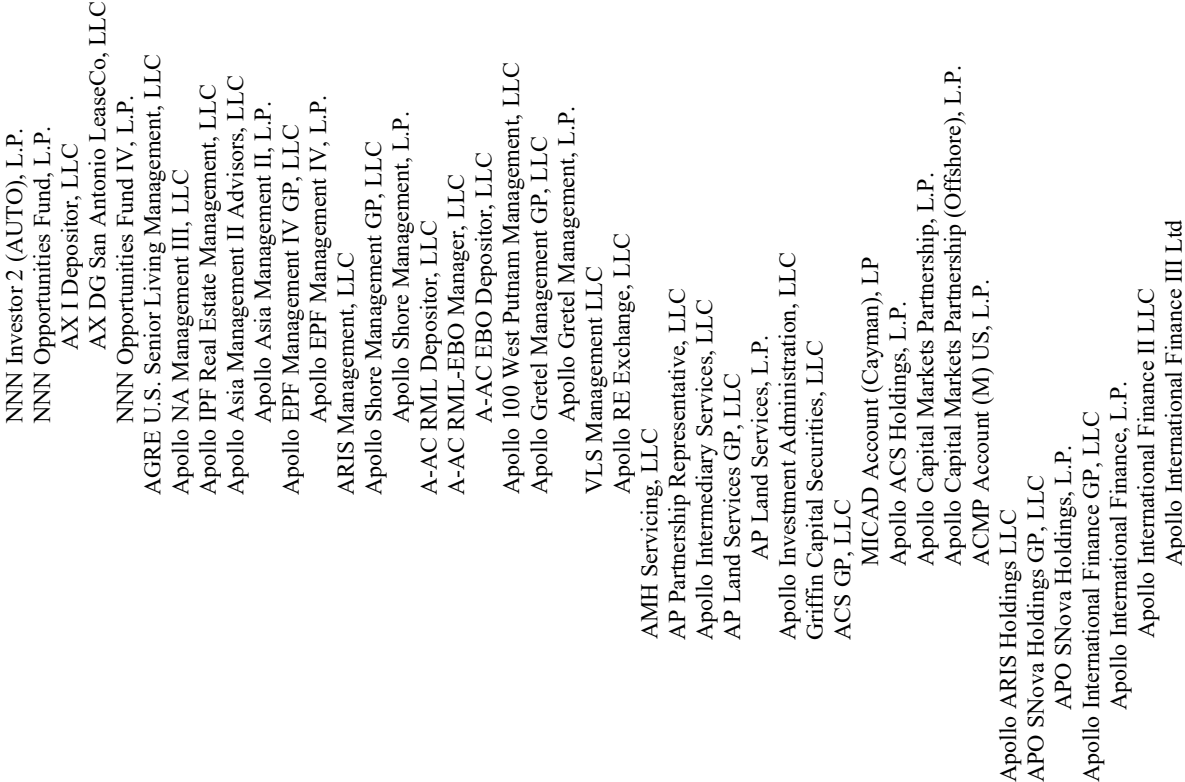
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART



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 A, 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 A, 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 A, 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 (EHR-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 VI (EHR-BC), LLC	.CYM	NIA	AAA MIP Limited	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Guarantor - Co-Invest VI (B), L.P.	.MHL	NIA	Apollo Management Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0496946					AAA Holdings GP Limited	.GGY	NIA	Apollo Advisors VII (EH), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0651271					AAA Life Re Carry, L.P.	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		43-2105941			1512709		AAA MIP Limited	.GGY	NIA	Apollo Principal Holdings A, 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	Apollo Credit Master Fund Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI Cash Management, LLC	.DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1506299					ACREFI Holdings J-I, LLC	.DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1506373					ACREFI Holdings J-II, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI Holdings U-1, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1049849					ACREFI I TRS, Inc.	.DE	NIA	ACREFI Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1007854					ACREFI II TRS, Ltd.	.CYM	NIA	ACREFI Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1044468					ACREFI Lender, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1473508		ACREFI Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1014102					ACREFI Mezzanine, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2440782					ACREFI Mortgage Lending, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		80-0796167						.DE	NIA	Acoplo Commercial Real Estate Finance, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1034761					ACREFI Operating, LLC	.DE	NIA		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACSIF (Lux) S a r.l.	.LUX	NIA	Apollo ST Fund Management LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		99-0371234					AEC (Lux) S a r.l.	.LUX	NIA	Apollo European Credit Master Fund, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEC Europe GP, Ltd.	.CYM	NIA	AEC (Lux) S a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEC Europe, L.P.	.DE	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	
								.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leroy DH GP, LLC	.DE	NIA	Leroy DH GP, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leroy DH, L.P.	.DE	NIA		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	
		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) 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)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	.NL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0795743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	.NL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0795781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CA1 thereof	.NL	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	.NL	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.	.NL	N/A	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Investors (A), L.P., with respect to Series CA1 thereof	.NL	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0795808				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	.NL	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0795772				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	.NL	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0795739				AGRE Europe Legacy Management, LLC	.DE	N/A	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			80-0802940				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 SIV 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 Madeline Member LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE WA Legacy Management, LLC	.DE	N/A	AGRE WA 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 GP 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 B, 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	
			45-5385946				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	
			37-1693920		1511799		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	
							AGRE VPCV Williams Square Investor 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	
							AH Partners GP, Ltd.	.CYM	N/A	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AH Partners, L.P.	.CYM	N/A	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0635223				AIC Co-Investors, LLC	.DE	N/A	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC Pelican Holdings, LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0875544				AIC Spotted Hawk Holdings, LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1195117				AIE III Holdings, Ltd.	.CYM	N/A	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIE III Investments, L.P.	.DE	N/A	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4021004				AIF Hexion Holdings, L.P.	.DE	N/A	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF Hexion Holdings, L.P.	.DE	N/A	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8382336				AIF III Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF IV Hexion GP, LLC	.DE	N/A	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	N/A	Apollo Advisors VII (APO DO), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8382903		1397764		AIF V Management, LLC	.NY	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0603270				AIF VI ALS Holdings (FO), LLC	.AIA	N/A	Apollo Management VI, L.P.	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)	*
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	.CYM	N/A	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8256662				AIF VI Management Pool Investors, L.P.	.DE	N/A	AIF VI Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2903267		1435155		AIF VI Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-1064311				AIF VII (AIV), L.P.	.DE	N/A	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0358712				AIF VII (Athlon Conduit I), L.P.	.DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2426990				AIF VII (Athlon Conduit II), L.P.	.DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2426971				AIF VII (Athlon Conduit), L.P.	.DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0620682				AIF VII (C AIF FC), LLC	.CYM	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1063059				AIF VII (Euro AIV), L.P.	.CYM	N/A	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1063057				AIF VII (Euro FC), LLC	.AIA	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-1064390				AIF VII (Parallel Conduit), L.P.	.DE	N/A	Apollo 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	N/A	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0673211		1475358		AIF VII Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1203967				AIF VII (Euro AIV), L.P.	.CYM	N/A	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204173				AIF VII (Euro FC), L.P.	.CYM	N/A	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Asia Intermediate, LLC	.AIA	N/A	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Asia-Pacific Investments Pte. Ltd.	.SGP	N/A	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143756				AIF VIII Euro Holdings (I), L.P.	.CYM	N/A	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143597				AIF VIII Euro Holdings, L.P.	.CYM	N/A	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1203591				AIF VIII Euro Leverage, L.P.	.CYM	N/A	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Singapore Pte. Ltd.	.SGP	N/A	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	N/A	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
										Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1051496				AION Capital Management Limited	.MRT	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1031481				AION Capital Partners Limited	.MRT	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1253781				AION Class B Investment Trust	.MUS	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057464				AION Co-Investors (A) Ltd	.MRT	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057650				AION Co-Investors (C) Ltd	.MRT	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Co-Investors (D) Ltd	.MRT	N/A	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Direct Private Limited	.MRT	N/A	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Direct Singapore Pte. Ltd.	.SGP	N/A	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Feeder I Ltd	.MRT	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Feeder II Ltd	.MRT	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Feeder III Ltd	.MRT	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057424				AION Feeder IV Ltd	.MRT	N/A	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIP Investment Advisors Private Limited	.IND	N/A	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057816				AION Investments Private Limited	.MRT	N/A	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aion Jyoti Holdings, Corp.	.DE	N/A	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aion Jyoti, LLC	.DE	N/A	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aion Jyoti, LLC	.DE	N/A	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALME Loan Funding III Designated Activity Company	.IRL	N/A	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1167311				ALME Loan Funding IV B.V.	.ND	N/A	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALME Loan Funding V B.V.	.ND	N/A	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AMH Holdings GP, Ltd.	.CYM	N/A	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AMI (Holdings), LLC	.DE	N/A	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	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			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	
			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	
			98-1107306				ANPP (Intermediate FC III), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1107310				ANPP (Intermediate FC IV), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (Talco Conduit), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0800767				ANPP (Talco DC), LLC	.DE	NIA	ANPP (Talco Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1710355				ANPP 892/TE (AIV I), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0963090				ANPP 892/TE (AIV II), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-090957				ANPP 892/TE (EPE AIV), L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP EPE GenPar, Ltd.	.CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044203				ANPP II (AIV I FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV II FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (AIV), 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 (APP Intermediate DC Z), LLC	.DE	NIA	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Debt AIV FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (Debt AIV), L.P.	.DE	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate), 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 (Intermediate Holdings), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1803123				ANPP II 892/TE Conduit AIV P-I), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3991107				ANPP II 892/TE Conduit AIV P-II), 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 892/TE Conduit AIV), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II APP Holdings, LLC	.DE	NIA	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	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II GenPar, Ltd.	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II Resource Energy Holdings, LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II TE (Conduit AIV I), 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 II), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1120472				ANPP Insight Solutions Holdings, L.P.	.CYM	NIA	Apollo ANPP Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1011880				ANPP International Holdings, L.P.	.CYM	NIA	Apollo ANPP Advisors (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1015183				ANPP International Ltd	.MRT	NIA	ANPP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP Overseas Partners, L.P.	.CYM	NIA	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP Talco 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 (WE), LLC	.DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1062554				ANS Europe (Lux) S.a.r.l.	.LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							ANS Europe GP, Ltd.	.C/M	N/A	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANS Europe, L.P.	.C/M	N/A	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-117737				ANS Holdings (IE), Ltd.	.C/M	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1059116				ANS U.S. Holdings Ltd.	.C/M	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2441027				AOP Talos Holdings, LLC	.DE	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044202				AOP VII EPE GenPar, Ltd.	.C/M	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP VII11 (APP Intermediate DC Z), LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP VII11 (Zenergy Intermediate), L.P.	.DE	N/A	Apollo Advisors VII11 (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-5516833				AOP VII11 APP Holdings, LLC	.DE	N/A	AOP VII11 (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AEH, L.P.	.DE	N/A	Apollo Advisors VII (APO FO), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AOP VII Transfer Holdco, LLC	.DE	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP CSV (Lux) S.2 r.l.	.LUX	N/A	AP CSV Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1170721				AP CSV Holdings, L.P.	.C/M	N/A	Apollo Advisors VII11 (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1170721				AP CSV Holdings, L.P.	.C/M	N/A	Apollo AMP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP ESP Holdings GP, LLC	.DE	N/A	Apollo Management VII11, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP ESP Holdings, L.P.	.DE	N/A	Apollo Management VII11, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0916814				AP Georgia Holdings GP, LLC	.DE	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0916843				AP Georgia Holdings, LP	.DE	N/A	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1169924				AP Investment Europe III, L.P.	.C/M	N/A	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Jupiter Co-Invest I, L.P.	.C/M	N/A	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1194177				AP Jupiter Co-Invest II, L.P.	.C/M	N/A	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1196558				AP Jupiter Co-Invest I, L.P.	.C/M	N/A	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.	.C/M	N/A	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.	.C/M	N/A	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.	.C/M	N/A	Apollo Advisors VII11 (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1177613				AP Jupiter Holdings, L.P.	.C/M	N/A	Apollo AMP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Monentive Holdings, LLC	.DE	N/A	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP MIT Debt Holdings GP, Ltd.	.C/M	N/A	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1204598				AP MIT Debt Holdings, L.P.	.C/M	N/A	AP MIT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Overseas Talos Holdings (DC IV), LLC	.DE	N/A	AP MIT 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	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0797479				AP Transport LLC	.DE	N/A	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5534563				AP TSL Funding, LLC	.DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VI CEVA Holdings, L.P.	.C/M	N/A	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	.DE	N/A	Apollo Advisors VII11 (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	.DE	N/A	Apollo Advisors VII11 (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3871166				AP VII 892/TE (EPE AIV III), L.P.	.DE	N/A	Apollo Advisors VII11 (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	.DE	N/A	Apollo Advisors VII11 (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VII AEH Management, LLC	.DE	N/A	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VII TXU (UBS) GP, LLC	.DE	N/A	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VII TXU (UBS), L.P.	.DE	N/A	AP VII TXU (UBS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2035868				AP VII TXU Holdings (CS), L.P.	.DE	N/A	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2439542				AP VII TXU Holdings (UBS), L.P.	.DE	N/A	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VII11 892/TE (APP Intermediate DC), LLC	.DE	N/A	Apollo Management VII11, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VII11 Aegis Holdings GP, LLC	.DE	N/A	Apollo Management VII11, 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?	*
			98-1143577				Apollo Advisors VIII (APO FC-CP), Ltd.	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (EH), L.P.	.C/M	N/A	Apollo Advisors VIII (EH-CP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0877161				Apollo Advisors VIII (EH-CP), Ltd.	.C/M	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582975		919525		Apollo Advisors VIII, L.P.	.C/M	N/A	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	.DE	N/A	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AGRE USREF Co-Investors (B), LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0575676				Apollo AIE II Co-Investors (B), L.P.	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AION Capital Partners CP, LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057523				Apollo AION Capital Partners CP, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1007312				Apollo ALST GenPar, Ltd.	.C/M	N/A	Apollo AION Capital Partners CP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204228				Apollo Alteri Holdings, L.P.	.C/M	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alteri Investments Advisors, L.P.	.C/M	N/A	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0495861				Apollo Alteri Investments Management, Ltd.	.C/M	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0495851		1473543		Apollo Alternative Assets CP Limited	.C/M	N/A	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alternative Assets, L.P.			Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alternative Credit Long Short Advisors LLC								
							Apollo Alternative Credit Long Short Fund L.P.	.DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alternative Credit Long Short Management LLC	.DE	N/A	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-092313				Apollo ANRP Advisors (APO DC), L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Advisors (APO DC-CP), LLC	.C/M	N/A	Apollo ANRP Advisors (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1042170				Apollo ANRP Advisors (APO FC-CP), LLC	.C/M	N/A	Apollo ANRP Advisors (APO FC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1011877				Apollo ANRP Advisors (IH), L.P.	.A/A	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1011628				Apollo ANRP Advisors (IH-CP), LLC	.C/M	N/A	Apollo ANRP Advisors (IH-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	.A/A	N/A	Apollo ANRP Advisors (IH-CP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Advisors II (APO DC-CP), LLC	.C/M	N/A	Apollo ANRP Advisors II (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Advisors II, L.P.	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3354710				Apollo ANRP Advisors, L.P.	.C/M	N/A	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3354625				Apollo ANRP Capital Management, LLC	.C/M	N/A	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	.DE	N/A	Apollo ANRP Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Co-Investors (DC-D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	.A/A	N/A	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	.A/A	N/A	Apollo ANRP Advisors II (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Co-Investors II (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Co-Investors II (B), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Co-Investors II (D), L.P.	.DE	N/A	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Co-Investors II (DC-D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANRP Fund Administration, LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1012914				Apollo APC Advisors, L.P.	.C/M	N/A	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1012889				Apollo APC Capital Management, LLC	.A/A	N/A	Apollo APC Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1056283		1552928		Apollo APC Co-Investors (A), L.P.	.C/M	N/A	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

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)	*
			32-0363986				Apollo Centre Street Partnership, L.P. Apollo Centre Street Structured Finance GP, LLC	DE	N/A	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4731180				Apollo Centre Street Structured Finance, L.P.	DE	N/A	Apollo Centre Street Partnership, L.P. Apollo Centre Street Structured Finance GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0808289				Apollo CIP European SLMs & CLOs, L.P.	DE	N/A	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207258				Apollo CIP GenPar, Ltd.	CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo CIP Global SLMs (FC), L.P.	CYM	N/A	Apollo CIP GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo CIP Global SLMs, L.P.	CYM	N/A	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1207269				Apollo CIP Hedge Funds, L.P.	CYM	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.	CYM	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.	CYM	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.	CYM	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	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo COF II Capital Management, LLC	DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			48-3835026				Apollo COF III Feeder LP	DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			16-2423088				Apollo COF Investor, LLC	DE	N/A	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investment Capital Management, LLC	DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors (WE), L.P.	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0895396				Apollo Co-Investors (WE), L.P.	DE	N/A	Apollo Advisors (WE), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	N/A	Marc 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. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	DE	N/A	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	N/A	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	N/A	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	N/A	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	N/A	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	N/A	Peter P. Cospes	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	N/A	John J. Hannan	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	Marc 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. Hannan	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	
			20-3396939				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-CP), 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-CP), LLC	AIA	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			26-1278611				Apollo Co-Investors VI (FC-D), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1741921				Apollo Co-Investors VII (A), L.P.	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0812416				Apollo Co-Investors VII (B), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2564486				Apollo Co-Investors VII (C), LLC	.DE	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	.....
			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	.....
			45-2541711				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	.....
			45-2541628				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	.....
			98-1006751				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	.....
			98-1006760				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	.....
			80-0904611				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	.....
			80-0904639				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	.....
			98-1097213				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	.....
							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	.....
							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		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	.MD	NIA	AREFI 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	.....
			26-3152690				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	.....
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	.DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2950089				Apollo Credit Advisors I, LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3203281				Apollo Credit Advisors III, LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0897587				Apollo Credit Fund Co-Investors, LP	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			06-1755442				Apollo Credit Fund LP	.DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Funding III Ltd.	.CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Funding VI Ltd.	.CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Income Co-Investors (D) LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Income Management LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	.DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo Credit Liquidity CM Executive Carry, L.P.	.C/M	N/A	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1194361				Apollo Credit Liquidity Investor, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1122190		1504439		Apollo Credit Liquidity Management, L.P.	.DE	N/A	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Management (QLO), LLC	.DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Management (European Senior Debt), LLC	.DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Management (Senior Loans) II, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1699126				Apollo Credit Management (Senior Loans), LLC	.DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Management (QLO), LLC	.DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			96-0466868		1505198		Apollo Credit Master Fund Ltd.	.DE	N/A	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.	.C/M	N/A	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.	.C/M	N/A	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	.DE	N/A	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Advisors III (APO FC) LP	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2167960				Apollo Credit Opportunity Advisors III GP LLC	.C/M	N/A	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0918100				Apollo Credit Opportunity Advisors III LP	.C/M	N/A	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 I, L.P.	.C/M	N/A	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	.C/M	N/A	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (A) LP	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (B) LP	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (D) LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	.DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	.DE	N/A	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	.DE	N/A	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	.DE	N/A	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Management III LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Opportunity Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2423072		1473610		Apollo Credit Opportunity Trading Fund III	.DE	N/A	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1754694				Apollo Credit Opportunity Trading Fund III	.DE	N/A	Apollo Credit Opportunity Fund III LP (Offshore)	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1754694				Apollo Credit Opportunity Trading Fund III	.DE	N/A	III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Short Opportunities Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0947818					.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities 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)	*
			80-0897931				Apollo Credit Strategies Co-Investors, LP	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			80-0679142				Apollo Credit Strategies Fund LP	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-0688361				Apollo Credit Strategies Master Fund Ltd	.CYM	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC								
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	.DE	N/A	Apollo Principal Holdings C, 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 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	.CYM	N/A	Apollo EPF Advisors, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1017386				Apollo EPF Advisors II, L.P.	.CYM	N/A	Apollo EPF Capital Management, Limited	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-0387305		1504568		Apollo EPF Advisors, L.P.	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-0387306				Apollo EPF Capital Management, Limited	.CYM	N/A	Apollo EPF Capital Management, Limited	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-0608855				Apollo EPF Co-Investors (A), L.P.	.CYM	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-0608857				Apollo EPF Co-Investors (B), L.P.	.CYM	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-0608855				Apollo EPF Co-Investors II (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1025376				Apollo EPF Co-Investors II (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Co-Investors II (Euro), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			66-0783990				Apollo EPF II Capital Management, LLC	.MHL	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF II Partnership	.MHL	N/A	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			66-0780863				Apollo EPF II Partnership	.MHL	N/A	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			66-0780863				Apollo EPF II Partnership	.MHL	N/A	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF II Partnership	.MHL	N/A	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			66-0780863				Apollo EPF II Partnership	.MHL	N/A	Apollo Capital Management, L.P.	Ownership	100.000	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		1473548		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.	.CYM	N/A	Apollo Europe Capital Management III, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-0579155				Apollo Europe Advisors, L.P.	.CYM	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.	.CYM	N/A	APH Holdings (DC), 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 C, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Europe Management III, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			20-5007246		1473611		Apollo Europe Management, L.P.	.DE	N/A	AGM GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			45-2853722				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	.....
			98-1013471				Apollo European Credit Advisors, L.P.	.CYM	N/A	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			45-4152260				Apollo European Credit Co-Investors, LLC	.DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Credit Fund (Offshore), L.P.								
			98-1013483		1537446		Apollo European Credit Fund, L.P.	.CYM	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			45-2853824		1537447		Apollo European Credit Management GP, LLC	.DE	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			45-2855509				Apollo European Credit Management, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			45-2856439				Apollo European Credit Management, L.P.	.DE	N/A	Apollo European Credit Management GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1013497				Apollo European Credit Master Fund, L.P.	.CYM	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund II (Dollar A), L.P.	.CYM	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	.CYM	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	.CYM	N/A	Apollo to EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	.CYM	N/A	Apollo to EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1025382				(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	Apollo to EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1013202				Apollo European Strategic Advisors GP, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2948815				Apollo European Strategic Advisors, L.P.	.CYM	N/A	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2948815				Apollo European Strategic Co-Investors, LLC	.DE	N/A	Apollo to Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2948815		1532781		Apollo European Strategic Management GP, LLC	.DE	N/A	Apollo to Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2949512				Apollo European Strategic Advisors, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2949137				Apollo European Strategic Management, L.P.	.DE	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	.CYM	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	.CYM	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	.CYM	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1579162				Apollo Executive Carry VII (NR), L.P.	.CYM	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	.DE	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Franklin Advisors (APO DC-CP), 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	Ownership	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.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4024383				Apollo Fund Administration IV, L.L.C.	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Fund Administration V, L.L.C.	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3396921				Apollo Fund Administration VI, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0673356				Apollo Fund Administration VII, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Fund Administration VIII, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0544284				Apollo Fund Administration VIII, LLC	.CYM	N/A	Apollo to European Strategic Management GP,	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Gaming Holdings GP, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-3801467				Apollo Gaming Holdings, L.P.	.DE	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Gaucho GenPar, Ltd	.CYM	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8880053		1411494	NYSE: AMM-PA, AMM-PB	Apollo Asset Management, Inc.	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Real Estate Management GP, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	.DE	N/A	Apollo to European Strategic Management GP,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0543350		1487801		Apollo Global Securities, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo GSS GP Limited	.GGY	N/A	AAA Associates, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0563514				Apollo Hamlet Genpar	.CYM	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8380450				Apollo Hamlet Holdings B, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8380391				Apollo Hamlet Holdings, LLC	.DE	N/A	Apollo to European Strategic Management GP,	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hercules (Lux) S.a.r.l.	LUX	N/A	Apollo to European Strategic Management GP,	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors, L.P.	..CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	..CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Partners, L.P.	..CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350822		1512636		Apollo Europe Management, L.P.	DE	NIA	AGM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	Mldcap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Europe III (Lux) S a r . l .	..LUX	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			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	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SYF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Lincens Investors, LLC	DE	NIA	Apollo Lincens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673416				Apollo Management (AP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (UK) VI, LLC	DE	NIA	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3089323				Apollo Management Advisors Espana, S.L.U.	..ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	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-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-0542647				Apollo Management Advisors GmbH	.DE	N/A	AMI (Holdings) , LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0696591				Apollo Management Asia Pacific Limited	.HKG	N/A	Apollo Management Asia Pacific Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8350720		1413410		Apollo Management GP, LLC	.DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	.DE	N/A	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8351069		1449434		Apollo Management Holdings, L.P.	.DE	N/A	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3799194		1268089		Apollo Management III, L.P.	.DE	N/A	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0492781				Apollo Management International LLP	.GBR	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3983718		1206224		Apollo Management IV, L.P.	.DE	N/A	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0316387		1532783		Apollo Management Singapore Pte Ltd.	.SGP	N/A	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125398		1162728		Apollo Management V, L.P.	.DE	N/A	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0511921		1435156		Apollo Management VI (EH), L.P.	.AIA	N/A	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2903207		1473647		Apollo Management VI, L.P.	.DE	N/A	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0673310		1398053		Apollo Management VII, L.P.	.DE	N/A	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8350778				Apollo Management VIII, L.P.	.DE	N/A	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1291905				Apollo Maritime Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap B Intermediate Holdings, L.P.	.DE	N/A	APQ MidCap B Holdings, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	.CYM	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	.CYM	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap Holdings (Cayman), L.P.	.CYM	N/A	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Moultrie Capital Management, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Moultrie Credit Fund Advisors, L.P.	.DE	N/A	Apollo Moultrie Capital Management, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Moultrie Credit Fund Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Moultrie Credit Fund, L.P.	.DE	N/A	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo NA Management II, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners II, L.P.	.DE	N/A	Apollo AMP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0632931				Apollo Offshore Credit Fund Ltd.	.DE	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0686360				Apollo Offshore Credit Strategies Fund Ltd.	.CYM	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 882) VI, L.P.	.DE	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Delaware 892) VIII, L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0758813				Apollo Overseas Partners (Delaware) VI, L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VIII, L.P.	.DE	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	.CYM	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	.CYM	N/A	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	.CYM	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1083307				Apollo Overseas Partners VIII, L.P.	.CYM	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3563653		1504570		Apollo Palmetto Athene Advisors, L.P.	.DE	N/A	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Palmetto Athene Management, LLC	.DE	N/A	Apollo Palmetto Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	.C/V/L	N/A	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Palmetto HFA Advisors, L.P.	.DE	N/A	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3563533		1504571		Apollo Palmetto Management, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	.DE	N/A	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PE VIII Director, LLC	.A/A	N/A	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PE VIII Director, LLC	.A/A	N/A	Marco J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PE VIII Director, LLC	.A/A	N/A	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0476747		1413406		Apollo Principal Holdings A, L.P.	.DE	N/A	APQ Corp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8663552		1490268		Apollo Principal Holdings B, L.P.	.DE	N/A	APQ Corp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0542296		1566491		Apollo Principal Holdings A GP, Ltd.	.DE	N/A	APQ Corp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0541995		1566433		Apollo Principal Holdings A, L.P.	.DE	N/A	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0671738		1505191		Apollo Principal Holdings C GP, Ltd.	.DE	N/A	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0614716		1504572		Apollo Principal Holdings C, L.P.	.DE	N/A	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3239713		1504573		AMH Holdings (Delaware), L.P.	.DE	N/A	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3240477				Apollo Principal Holdings B GP, LLC	.DE	N/A	APQ Corp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3240574				Apollo Principal Holdings B, L.P.	.DE	N/A	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2529748				Apollo Resolution Servicing GP, LLC	.DE	N/A	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-2529836				Apollo Resolution Servicing, L.P.	.DE	N/A	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Resource Energy Holdings, L.P.	.DE	N/A	Apollo AMP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Rose GP, L.P.	.C/V/L	N/A	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties Management, LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo RRI Management LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-3581739		1502573	NYSE: AFT	Apollo Senior Floating Rate Fund Inc. L.P.	.MD	N/A	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SK Strategic Advisors GP, L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1656883				Apollo SK Strategic Advisors GP, L.P.	.C/V/L	N/A	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1056955				Apollo SK Strategic Advisors, LLC	.A/A	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1056830				Apollo SK Strategic Co-Investors (DC-D), LLC				Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			66-0786616					.M/H	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057128				Apollo SK Strategic Investments, L.P.	.C/V/L	N/A	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0855287				Apollo SK Strategic Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8339366				Apollo SOMA Advisors, L.P.	.DE	N/A	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8339608				Apollo SOMA Capital Management, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8472391				Apollo SOMA Co-Investors, LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	.DE	N/A	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Advisors GP, LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Advisors GP, LLC	.DE	N/A	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Advisors, L.P.	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-1595040				Apollo Special Situations Fund, L.P.	.DE	N/A	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Management, L.P.	.DE	N/A	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Special Situations Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SPN Capital Management (APO DC-GP), LLC	.C/V/L	N/A	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	.C/V/L	N/A	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	.C/V/L	N/A	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1031656				Apollo SPN Advisors, L.P. Apollo SPN Capital Management (APO DC-OP), LLC	.C/M	N/A	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031628				Apollo SPN Capital Management (APO FC-OP), LLC	.A/A	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031535				Apollo SPN Capital Management, LLC	.A/A	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031640				Apollo SPN Co-Investors (D), L.P.	.A/A	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031520				Apollo SPN Co-Investors (FC-D), L.P.	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031699				Apollo SPN Investments I (Credit), LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031414				Apollo SPN Investments I, L.P.	.C/M	N/A	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031551				Apollo SPN Investments II, L.P.	.C/M	N/A	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031684				Apollo SPN Investments III, L.P.	.C/M	N/A	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1671130				Apollo SPN Capital Management, LLC	.DE	N/A	Apollo SPN Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			22-3826532				Apollo ST Capital LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0726379				Apollo ST QLO Holdings OP, LLC	.DE	N/A	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3320287				Apollo ST QLO Holdings, L.P.	.C/M	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0652806				Apollo ST Credit Partners OP LLC	.DE	N/A	Apollo ST QLO Holdings OP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			65-1185710				Apollo ST Credit Strategies OP LLC	.DE	N/A	ST Holdings OP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3320769				Apollo ST Debt Advisors LLC	.DE	N/A	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3320701				Apollo ST Fund Management LLC	.DE	N/A	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ST Operating LP	.DE	N/A	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ST Structured Credit Recovery Partners II OP LLC	.DE	N/A	ST Holdings OP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	.C/M	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Advisors III LLC	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Co-Investors III (D) LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Management III LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921241				Apollo SVF Administration, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	.DE	N/A	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4920973				Apollo SVF Capital Management, LLC	.DE	N/A	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921036		1456422		Apollo SVF Management OP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921007		1374205	NYSE: AIF	Apollo SVF Management, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1526697		Apollo Tactical Income Fund Inc.	.MD	N/A	Apollo SVF Management OP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	.C/M	N/A	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Capital Management (APO DC-OP), LLC	.C/M	N/A	Apollo Tactical Value SPN Capital Management (APO DC-OP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Capital Management (APO DC-OP), LLC	.A/A	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Investments, L.P.	.C/M	N/A	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tactical Value SPN Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Talco GenPar, Ltd.	.C/M	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1044348				Apollo Thunder Advisors OP, Ltd.	.C/M	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Thunder Advisors, L.P.	.C/M	N/A	Apollo Thunder Advisors OP, Ltd.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Thunder Co-Investors (D), LLC	.DE	N/A	Apollo Principal Holdings B, 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?	*
			36-4827348				Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0968879				Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1176938				Apollo Total Return Advisors LP	DE	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Co-Investors (A) LP	DE	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Enhanced Advisors GP	DE	NIA	Apollo Total Return Enhanced Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Enhanced Advisors LP	DE	NIA	Apollo Total Return Enhanced Advisors GP	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	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Emerging Markets LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Emerging Markets Ltd.	DE	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Emerging Markets (Lux) S a r l.	DE	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 B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0444920				Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Advisors II, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Fund II (255	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Courtyard) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Fund II (Ashley Park)	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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)	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Partners II (IE)	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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.	DE	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	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Partners, L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Union Street Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF II (Williams Square Coinvest)	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Value Administration, LLC	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			73-1667140				Apollo Value Advisors, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			76-1667124		1317611		Apollo Value Capital Management, LLC	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0233286				Apollo Value Management GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0167339		1456448		Apollo Value Management, L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1374206		Apollo VII TXU Administration, LLC	DE	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Value Management GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1673368				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	
							Apollo Zeus (Lux) S a r l.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	DE	NIA	Apollo VII TXU Administration, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Zeus Strategic Advisors, L.P.	DE	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.	DE	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Zeus Strategic Advisors, L.P.	DE	NIA	Apollo Zeus Strategic 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	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- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Zeus Strategic Advisors, LLC Apollo Zeus Strategic Co-Investors (DC-0), LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Investments, L.P.	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Management, LLC	CYM	N/A	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham European Managed Account, L.P.	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058074		1532109		ARM Manager, LLC	CYM	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Investment Analytics LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0986312				Athene Mortgage Opportunities GP, LLC	DE	N/A	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Autumleaf, L.P.	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567070				Avant Holdings (MI) II, LLC	CYM	N/A	Apollo Advisors VI (EP), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784903					ML	N/A	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avant Holdings (MI), LLC	ML	N/A	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784984				Espresso Holdings 5, L.P.	DE	N/A	AMP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CAI Strategic European Real Estate Advisors GP, LLC	ML	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors, L.P.	ML	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Carpere Investments V (W), LLC	ML	N/A	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0796355				Centre Street Whistler Holdings LLC	ML	N/A	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0796990				CH2 Holdings GP, LLC	DE	N/A	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ GP, LLC	DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ LP	DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ Luxembourg Holdings S a r l.	CYM	N/A	Champ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
								LUX	N/A	Champ LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III (Lux) S a r l.	LUX	N/A	Apollo Credit Opportunity Trading Fund III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
									N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Airpack Holdings Ltd.	LUX	N/A	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4785317				COF III Exempt GP Inc.	CYM	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	N/A	Apollo to COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2506991				COF III Offshore GP Inc.	DE	N/A	Apollo to COF III Exempt Feeder LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Offshore HK TMS Investment Holdings, L.P.	DE	N/A	Apollo to COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1179773				COF III Offshore I LP	CYM	N/A	Apollo to COF III Feeder LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3854082				COF III Offshore Whistler Holdings Inc.	DE	N/A	Apollo to Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0944586					DE	N/A	COF III Offshore I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Structured Finance (Lux) S a r l.	LUX	N/A	Apollo to Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Whistler Holdings LLC	LUX	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460350		GP1 2005 Asia Pacific Carried Interest Program, L.P.	DE	N/A	Apollo to Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GP1 2005 European Carried Interest Program, L.P.	CYM	N/A	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460351		GP1 2005 Global Carried Interest Program, L.P.	CYM	N/A	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460353		GP1 2005 North America Carried Interest Program, L.P.	CYM	N/A	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GP1 Capital Partners Asia Pacific (Cayman), L.P.	CYM	N/A	AGE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367317			CYM	N/A	GP1 Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367318			CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	.DE	N/A	CPI Capital Partners Asia Pacific &P Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI Capital Partners Asia Pacific &P Ltd.	.CYM	N/A	AGE &P Holdings, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
					1364035		CPI Capital Partners Asia Pacific, L.P.	.CYM	N/A	CPI Capital Partners Asia Pacific &P Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI Capital Partners Europe (Cayman), L.P.	.CYM	N/A	CPI Capital Partners Europe &P Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI Capital Partners Europe (DE), L.P.	.DE	N/A	CPI European Fund &P LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI Capital Partners Europe (NFR), L.P.	.GBR	N/A	CPI European Fund &P LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI Capital Partners Europe &P Ltd.	.CYM	N/A	AGE &P Holdings, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
					1372946		CPI Capital Partners Europe L.P.	.GBR	N/A	CPI European Fund &P LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI C&P EU-T Scots LP	.GBR	N/A	CPI Capital Partners Europe &P Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI &P Asia TE, L.P.	.CYM	N/A	CPI Capital Partners Asia Pacific &P Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI CPEH 2 Sarl	.LUX	N/A	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI CPEH 2 Sarl	.LUX	N/A	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	N/A	AGE &P Holdings, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-0490642				CPI European Fund &P LLC	.DE	N/A	AGE &P Holdings, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI India I Ltd.	.MRT	N/A	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI WA &P LLC	.DE	N/A	AGE &P Holdings, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI ReCo I Sarl	.LUX	N/A	CPI CPEH 2 Sarl	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							CPI ReCo II Sarl	.LUX	N/A	CPI CPEH 2 Sarl	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1057797				CPI Ukraine Super Holdco Limited	.NJ	N/A	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	N/A	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM: M. Rowan; J. Harris; L. Black	N0	
							Quipino Limited	.CYP	N/A	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			90-1028308				Cyclone Royalties, LLC	.DE	N/A	Apollo Royalties Management, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Delaware Rose &P, L.L.C.	.DE	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							DSB Parent &P, LLC	.DE	N/A	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			80-0797171				EPE Acquisition Holdings, LLC	.DE	N/A	Apollo Management VII, L.P.	Ownership	90.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							EPE Acquisition Holdings, LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			80-0797171				EPF Acquisition Co 22 S.a.r.l.	.LUX	N/A	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	N/A	Apollo EPF II Partnership	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 43 S.a.r.l.	.LUX	N/A	Apollo EPF II Partnership	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1187819				Smart Holdco S.a.r.l.	.LUX	N/A	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	N/A	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	N/A	(Master Dollar B), L.P.	Ownership	30.940	AGM: M. Rowan; J. Harris; L. Black	N0	
							Smart Holdco S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1187819				EPF II Team Carry Plan, L.P.	.MEX	N/A	Apollo EPF II Capital Management, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			66-0783993				Little Bear Holdings, L.P.	.DE	N/A	North Star Debt Holdings &P, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			85-2230578				Epsilon Debt 2, LLC	.DE	N/A	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Epsilon Debt 3, LLC	.DE	N/A	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 2, L.P.	.DE	N/A	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Epsilon Debt 5, LLC	.DE	N/A	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Epsilon Debt 6, LLC	.DE	N/A	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Alpage Holdings, L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Ownership	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Anthela SPV LLC	.DE	N/A	ACT Juniper B, 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
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			98-0391709				Upper Panama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1172336				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	
			98-1106553				Europe Hotel Holdings (MI), LLC	MI	NIA	Apollo to EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FCI Co-Investors II (A), L.P.	NY	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.	NY	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo to Principal Holdings A, 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	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1108543				Financial Credit Investment Advisors II, L.P.	NY	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.	NY	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo to Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-6181637				Financial Credit Investment II (Feeder), L.P.	DE	NIA	Financial Credit Investment III SPV-A (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1142460				Financial Credit Investment II Limited	NY	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Manager, LLC	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 to 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.	NY	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 to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III, L.P.	NY	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0565061				Franklin Whistler Holdings LLC	DE	NIA	Apollo to Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Greenhouse Holdings, Ltd.	NY	NIA	Apollo to Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							GSAM Apollo to Holdings, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo to Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8359623		1425874		Haniet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8359623		1425874		Haniet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8359623		1425874		Harvest Holdings (W), LLC	DE	NIA	Maro J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0798877				Harvest Holdings, LLC	MI	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3386659				Hexon AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo to Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Insight Solutions GP, LLC	DE	NIA	Apollo to Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo to Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo to 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 to 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 to 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 to 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 to Holdings LLC	DE	NIA	Apollo to Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1092626				Karpos Investments (W), LLC	MI	NIA	AIF VII Management, 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
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			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	.CYM	N/A	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Palmetto Athene Holdings, LLC	.DE	N/A	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ramshorn Debt Holdings, L.P.	.DE	N/A	PDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 4, L.P.	.DE	N/A	PDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings, L.P.	.DE	N/A	PDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PDH 7, LLC	.DE	N/A	PDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ludlow DH 5, LLC	.DE	N/A	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tarpon DH, LLC	.DE	N/A	Apollo ANPP Management, III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services GP, LLC	.DE	N/A	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ribbon Holdings JV (MI) Partnership	.MHL	N/A	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190227				RPO (Anguilla), LLC	.AIA	N/A	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Shantlial Holdings Netherlands B.V.	.MD	N/A	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1057429				SK Strategic Investments Holdings Ltd.	.CYM	N/A	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SOMA Whistler Holdings LLC	.DE	N/A	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	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0860874				ST Management Holdings, LLC	.CYM	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0701493				Stone Tower Europe LLC	.DE	N/A	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Striker Holdings GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas GP S a r. l.	.LUX	N/A	Texas Holding S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Propco 1 S.C.S.	.LUX	N/A	Texas GP S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Propco 2 S.C.S.	.LUX	N/A	Texas GP S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Propco 3 S.C.S.	.LUX	N/A	Texas GP S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Propco 4 S.C.S.	.LUX	N/A	Texas GP S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3339439				VC GP C, LLC	.DE	N/A	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	N/A	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3339343				VC GP, LLC	.DE	N/A	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3339343				VC GP, LLC	.DE	N/A	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2447534				Vision Crop Innovation, LLC	.DE	N/A	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Waverly DH, LLC	.DE	N/A	APF II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Webb III S a r. l.	.LUX	N/A	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0680658				Webb S a r. l.	.LUX	N/A	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Zeus Feeder, L.P.	.CYM	N/A	APF MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1291920				Zeus Investments, L.P.	.CYM	N/A	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	N/A	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACC Advisors D, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aether III, LLC	.AIA	N/A	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aether IV, LLC	.AIA	N/A	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aether V, LLC	.AIA	N/A	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	.MHL	N/A	AGRE Europa Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Hong Kong Management, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vulcan Holdings, L.P.	.DE	N/A	Apollo Advisors VIII, 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 Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AIF VIII (AIV), L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALME (E) Loan Funding III, LLC	.DE	N/A	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alteri Luxembourg S a r.l.	.LUX	N/A	Alteri Luxembourg S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alteri Luxembourg S a r.l.	.LUX	N/A	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANP (AIV-L), L.P.	.CYM	N/A	ANP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANP (Caelus Intermediate), L.P.	.DE	N/A	Apollo ANP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANP II TE (Conduit AIV III), L.P.	.DE	N/A	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (E) VIII (AIV I FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (E) VIII (AIV II FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (E) VIII (AIV III FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (E) VIII (AIV-L), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV I FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV II FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV III FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV IV FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV V FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV VI FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV VII FC), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV-L A), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV-L B), L.P.	.CYM	N/A	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (Caelus Intermediate), L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (AIV I), L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (AIV II), L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (AIV III), L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (AIV IV), L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Primavera Holdings S a r.l.	.LUX	N/A	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo 892/TE (Caelus Intermediate DC), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo 892/TE (Caelus Intermediate DC), LLC	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (APO DC), L.P.	.CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (APO DC-SP), LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	.DE	N/A	Apollo A-N Credit Advisors (APO FC-SP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo A-N Credit Co-Investors (FC-D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo A-N Credit Fund (Delaware), L.P.	.DE	N/A	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Capital Management II, LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset Management Europe LLP	.GBR	N/A	AP0 UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset Management Europe LLP	.GBR	N/A	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Co-Investors VIII (DC-D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Credit Funding IV Ltd.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ECI (Caelus Intermediate DC), LLC	.DE	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Advisors SP LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Advisors LP	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Co-Investors (D) LLC	.CYM	N/A	Apollo Energy Opportunity Advisors SP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Fund LP	.DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Management LLC	.DE	N/A	Apollo Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Energy Opportunity Management LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo India Private Equity IV (Maaritus) Ltd	.MUS	N/A	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	N/A	Apollo Lincoln Fixed Income Advisors (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Advisors (APO DC-CP), LLC	.DE	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Fund, L.P.	.DE	N/A	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	N/A	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	N/A	Apollo Lincoln Private Credit Advisors (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Advisors (APO DC-CP), LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Co-Investors (DC-CP), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Management, LLC	.DE	N/A	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Offshore Energy Opportunity Fund Ltd.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Co-Investors (D) GP LLC	.CYM	N/A	Apollo Energy Opportunity Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Co-Investors (D) LP	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Co-Investors (D) LP	.DE	N/A	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	N/A	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund (Offshore) Ltd.	.CYM	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR AIV Holdco Ltd.	.CYM	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 1 Corp.	.DE	N/A	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 2 Corp.	.DE	N/A	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 3 Ltd.	.CYM	N/A	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Commercial Real Estate Debt LLC	.DE	N/A	Apollo Total Return Fund LP	Ownership	81.360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Commercial Real Estate Debt LLC	.DE	N/A	Apollo Total Return Fund 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	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	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Emerging Markets (Lux) S.a.r.l.	.LUX	N/A	Apollo TR Emerging Markets Holdings Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	.DE	N/A	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR European High Yield Bond Holdings Ltd.	.CYM	N/A	Apollo TR Emerging Markets Holdings Ltd.	Ownership	84.320	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Structured Credit II, LLC	.CYM	N/A	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-2062316					Apollo TR Structured Credit II, LLC	.DE	N/A	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-2062316					Apollo TR Structured Credit II, LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Opportunistic Ltd.	.CYM	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Opportunistic Ltd.	.CYM	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo TR Structured Credit LLC	.DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Structured Credit LLC	.DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR US Broadly Syndicated Loan LLC	.DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR US Broadly Syndicated Loan LLC	.DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR US High Yield Bond LLC	.DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR US High Yield Bond LLC	.DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF Co-Investors II (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo VIII GenPar, Ltd.	.CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							August Global Management, LLC	.FL	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							COF III Dutch Holdings Cayman Ltd.	.CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							COF III Exempt I Ltd.	.CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							COF III Exempt MSR Holdings Inc.	.DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							COF III Offshore MSR Holdings Inc.	.DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 19 S a r .l.	.LUX	NIA	Foxtrot Holdings Cayman', L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust B	.DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust C	.DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust D	.DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust WT	.DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Foxtrot Holdings Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Hampton Holding (MT), LLC	.MT	NIA	Avant Holdings (MT) II, LLC	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	
							AP VIII (QFP AIV I), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH Holdings III, L.P.	.CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Redding Ridge Advisors LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European Broadly Syndicated Loan (Lux) S a r .l.	.CYM	NIA	Redding Ridge Advisors LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European Broadly Syndicated Loan L.P.	.LUX	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European Broadly Syndicated Loan L.P.	.CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond (Lux) S a r .l.	.LUX	NIA	Apollo TR European High Yield Bond Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond L.P.	.CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond Ltd	.CYM	NIA	TRF European High Yield Bond (Lux) S a r .l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Venator Investment Management Consulting (Shanghai) Limited	.CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	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
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.....							Venator Real Estate Capital Partners (Hong Kong) Limited	.HKG.....	NIA.....	ABE Hong Kong Management, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
.....							Yulcan Holdings, L.P.	.DE.....	NIA.....	Apollo AMP Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Yulcan Holdings, L.P.	.DE.....	NIA.....	Apollo Advisors VIII, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Emerging Markets Debt Advisors GP LLC	.....	.....	.....	.....	.....	.....	.....	.....
.....							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Emerging Markets Debt Co-Investors (D) LP	.DE.....	NIA.....	Apollo Principal Holdings B, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Emerging Markets Debt Co-Investors (D) LP	.DE.....	NIA.....	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Emerging Markets Debt Management LLC	.DE.....	NIA.....	Apollo 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 EPF 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 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.....	.....
.....							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 Advisors VIII, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			47-315235	.....	.....	.....	AIF VIII Debt AIV II, L.P.	.DE.....	NIA.....	Apollo Advisors VIII, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AIF VIII Debt Corp AIV I, L.P.	.CYM.....	NIA.....	Apollo VIII GenPar, Ltd.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANP (DEE II Intermediate DC A), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series I	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANP (DEE II Intermediate DC B), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANP Debt Holdings AIV, L.P.	.CYM.....	NIA.....	ANP EPE GenPar, Ltd.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANP II (Bridge FC), L.P.	.CYM.....	NIA.....	ANP II GenPar, Ltd.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							ANP II DE Holdings, L.P.	.DE.....	NIA.....	Apollo AMP Advisors II (APO DC), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AP VIII Duke Holdings GP, LLC	.DE.....	NIA.....	Apollo Management VIII, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AP0 UK (FC), Limited	.GBR.....	NIA.....	Apollo International Management Holdings, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							A-N Credit (ST), L.P.	.CYM.....	NIA.....	A-N Credit (ST) GP, Ltd.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							A-N Credit (ST) GP, Ltd.	.CYM.....	NIA.....	Apollo A-N Credit Fund (Delaware), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo A-N Credit Advisors (APO FC-GP), LLC	.DE.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo A-N Credit Management, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Global Funding, LLC	.DE.....	NIA.....	Apollo Management Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo MidCap FinCo Feeder GP LLC	.DE.....	NIA.....	Apollo Principal Holdings C, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo MidCap FinCo Feeder, L.P.	.DE.....	NIA.....	Apollo MidCap FinCo Feeder GP LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Sun Lux Subco S a r l	.LUX.....	NIA.....	Sun Lux Holdco S a r l	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Epsilon Debt Holdings, L.P.	.DE.....	NIA.....	Apollo Advisors VIII (EH), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Espresso Holdings 6, L.P.	.DE.....	NIA.....	Epsilon Debt Holdings, L.P.	Ownership.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AIF VIII (Ludlow DH AIV II), L.P.	.DE.....	NIA.....	Apollo Advisors VIII, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Ludlow DH 4, LLC	.DE.....	NIA.....	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Ipanema Energy I, LLC	.DE.....	NIA.....	Ipanema Energy Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							AP IEC Debt Holdings LLC	.DE.....	NIA.....	Apollo Co-Investment Capital Management, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			82-0940441				Penson Debt Holdings, L.P.	.DE.....	NIA.....	Apollo AMP Advisors II, L.P.	Ownership.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Rensen Debt Holdings, L.P. Rensen DH, LLC	.DE..... .DE.....	NIA..... NIA.....	Apollo Advisors VIII, L.P. Rensen Debt Holdings, L.P.	Management..... Ownership.....	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
							Apollo USRE II REIT (Portfolio A) LLC Apollo U.S. Real Estate Fund II REIT Holdings, L.P. Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	.DE..... .DE..... .CYM.....	NIA..... NIA..... NIA.....	Apollo U.S. Real Estate Fund II, L.P. Apollo U.S. Real Estate Advisors II, L.P.	Ownership..... Management..... Management.....	100.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0.....	
							ANPP II TE (APP Conduit AIV), L.P. ANPP II (AIV IV FC), L.P. ANPP II (AIV III FC), L.P. Zeus Strategic Real Property Holdings Ltd. COF III Offshore Real Property Holdings Ltd.	.CYM..... .CYM..... .CYM..... .CYM..... .CYM.....	NIA..... NIA..... NIA..... NIA..... NIA.....	ANPP II Principal Holdings C, L.P. Apollo ANPP Advisors II (APO DC), L.P. ANPP II GenPar, Ltd. ANPP II GenPar, Ltd. Apollo Zeus Strategic Investments, L.P.	Ownership..... Management..... Management..... Ownership..... Ownership.....	100.000 0.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0..... N0..... N0.....	
			98-1296403				AES I II Real Property Holdings Ltd. SKSI Real Property Holdings Ltd. AP VIII Prime Secur ity Services Management, LLC	.CYM..... .CYM..... .CYM.....	NIA..... NIA..... NIA.....	AESI (Holdings) II, L.P. Apollo SK Strategic Investments, L.P.	Ownership..... Ownership..... Ownership.....	100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0.....	
							Apollo Investment Management Europe LLP	.DE.....	NIA.....	Apollo Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Investment Management Europe LLP	.GBR.....	NIA.....	AP0 UK (FC), Limited	Ownership.....	49.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Investment Management Europe LLP	.GBR.....	NIA.....	Apollo International Management Holdings, LLC	Ownership.....	51.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Investment Management Europe LLP	.DE.....	NIA.....	Apollo ST Debt Advisors LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Investment Management Europe LLP	.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.....	Cavenham 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 (Delaware), 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.....	
							AP RR Holdings (Lux) S.a r.l.	.LUX.....	NIA.....	Apollo Special Opportunities Managed Account, L.P.	Ownership.....	9.980	AGM; M. Rowan; J. Harris; L. Black	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 Frankin 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.....	
							AP RR Holdings (Lux) S.a r.l.	.LUX.....	NIA.....	Apollo Centre Street Partnership, L.P.	Ownership.....	6.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP RR Holdings (Lux) S.a r.l.	.LUX.....	NIA.....	Apollo Alternative Credit Long Short Fund LP	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.....	

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							Apollo Overseas Partners (DE 892) IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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 (DE) 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.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management IX, L.P.	.DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF IX Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors IX, L.P.	.CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Management IX, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							XL Dutch Member LLC	.DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1337814				Seta Holdco S.a.r.l.	.LUX	NIA	Lapothus Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo CIP Hedge Funds (FC), L.P.	.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 6S S.a.r.l.	.LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4398074				Apollo Tower Credit Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tower Credit Fund, L.P.	.DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tower Credit Advisors, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	.DE	NIA	Apollo ANRP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	.DE	NIA	Apollo ANRP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	.DE	NIA	Apollo ANRP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1333958				ANRP II (AIV R-L D), L.P.	.CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1333689				ANRP II (AIV R-L C), L.P.	.CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1333499				ANRP II (AIV R-L B), L.P.	.CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1333322				ANRP II (AIV R-L A), L.P.	.CYM	NIA	ANRP 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	
							Apollo Atlas Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1331153				Apollo Atlas Fund, LLC	.CYM	NIA	Apollo Atlas Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1331227				Apollo Atlas Master Fund, LLC	.CYM	NIA	Apollo Atlas Advisors (AP0 FC), L.P.	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-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Atlas Advisors (AP0 FC-GP), LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1329554				ANRP II (IH FC), L.P.	.CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1329509				ANRP II (IH AIV), L.P.	.CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1329456				ANRP II (AIV VII FC), L.P.	.CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Quess GP, LLC	.DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception Co-Invest, L.P.	.DE	NIA	AP VIII Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3634703				AP Inception Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			81-368088				ANPP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors II (IH-D), L.P.	.C/M	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.	.C/M	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.	.C/M	NIA	Apollo ANPP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1327449				Apollo ANPP Co-Investors II (IH-B), L.P.	.C/M	NIA	Apollo ANPP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1326543				Apollo ANPP Advisors II (IH), L.P.	.C/M	NIA	Apollo ANPP Advisors II (H-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors II (IH-CP), LLC	.C/M	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	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE MFC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1322407				ANPP II (AIV VI FC), L.P.	.C/M	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1322128				ANPP II (AIV VI FC), L.P.	.C/M	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Funds (CAV	.JRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3514271				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	
			81-3566670				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	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Energy Opportunt y Advisors (AP0 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 Energy Opportunt y Advisors (AP0 DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Principal Holdings B, 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 Opportunt y Advisors (AP0 DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Advisors (AP0 DC) LP	.C/M	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Advisors (AP0 DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3366576				AP VIII Inception Holdings, L.P.	.C/M	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	AP VIII Aspen Holdings GP, LLC	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	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 (FC)	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	
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool Intermediate (FC), L.P.	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1317706				Apollo Global Carry Pool Intermediate (DC), L.P.	.C/M	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool Intermediate (DC), L.P.	.C/M	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1317704				Apollo Global Carry Pool Intermediate, L.P.	.C/M	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	.C/M	NIA	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.	.C/M	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							LovelI GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), 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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			81-3277675				AMP II (DE AIV-L 111), L.P. Apollo Special Sits International Holdings, L.P.	DE	NIA	Apollo AMP Advisors II (APO DC), L.P. Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	NIA	Apollo Special Situations Advisors (IH- GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1316025				Apollo Special Situations Advisors (IH- GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1316019				Apollo A-N Credit Fund (DC), LLC	DE	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3255431				Sun Lux Holdeo S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3100697				AP VIIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3124012				AP VIIII Socrates Holdings, L.P.	DE	NIA	AP VIIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 882) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.940	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							CTM Aircraft Investors, L.P.	CYM	NIA	CTM Aircraft Investors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							CTM Aircraft Investors S.a r.l.	LUX	NIA	CTM Aircraft Investors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Special Sits Lowell Holdings, L.P.	CYM	NIA	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACF Europe Management, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 882) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.940	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2604085				AP VIIII Sky High Holdings, L.P.	DE	NIA	AP VIIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo AMP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPE 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	.....
							AGBE Debt I – Del, LLC	DE	NIA	AGBE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1303882				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1303575				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1302690				Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Management III, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							Apollo EPF III Capital Management, LLC	DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SA Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Pomegranate GP, LLC	DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	N/A	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Direct II Singapore Pte. Ltd.	SGP	N/A	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Direct Private II Limited	MUS	N/A	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Designated Activity Company	IRL	N/A	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Holdings Pvt Ltd	MUS	N/A	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Financials Pvt Ltd	MUS	N/A	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Capital Pvt Ltd	MUS	N/A	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP GH Holdings Singapore Pte. Ltd.	SGP	N/A	Apollo Management Singapore Pte. Ltd.?	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Lux) IX GP, S a r. l.	LUX	N/A	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management (AOP) IX, LLC	DE	N/A	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	N/A	Apollo Overseas Partners (Lux) IX GP, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF Subsidiary, LLC	CYM	N/A	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Securitization S a r. l.	LUX	N/A	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 68 S a r. l.	LUX	N/A	Apollo/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	N/A	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	N/A	Apollo 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	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	N/A	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Wolfcamp Holdings L.P.	DE	N/A	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Wolfcamp Holdings L.P.	DE	N/A	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ST Advisors, LLC	CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	N/A	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Wolfcamp Co-Investors GP, LLC	DE	N/A	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Wolfcamp Co-Investors GP, LLC	DE	N/A	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	N/A	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1358768				ANPP (Wolfcamp Intermediate FC), L.P.	CYM	N/A	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	CYM	N/A	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1358776				AOP VII (Wolfcamp Intermediate FC), L.P.	CYM	N/A	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1358876				Apollo Wolfcamp Intermediate DC I-2), LLC	CYM	N/A	Apollo Wolfcamp Intermediate DC I-A), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1004669				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	N/A	Apollo Advisors VII (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	N/A	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	N/A	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0979836				ANPP II (DEE II Intermediate (Hedge SPV), LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate (Hedge SPV), LLC	CYM	N/A	ANPP II (DEE II Intermediate), 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 Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo/Cavenham EMA Capital Management II, LLC	.CYM.....	N/A.....	APH Holdings (DC), L.P. Apollo/Cavenham EMA Capital Management II, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1360470 ..				Apollo/Cavenham EMA Advisors II, L.P.	.CYM.....	N/A.....		Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1360506 ..				Apollo/Cavenham European Managed Account II, L.P.	.CYM.....	N/A.....	Apollo/Cavenham EMA Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			35-2590225 ..				Apollo Asia Real Estate Co-Investors (A), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1366468 ..				ANPP II Double Eagle Energy Holdings III, L.P.	.DE.....	N/A.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1343994 ..				ANPP II (DEE III Intermediate DC Z), LLC	.DE.....	N/A.....	ANPP II (Intermediate-A Holdings), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP II (DEE III Intermediate), LLC	.DE.....	N/A.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1242375 ..				ANPP II (AIV L-DEE III C), L.P.	.DE.....	N/A.....	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 B), L.P.	.DE.....	N/A.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1199521 ..				ANPP II (AIV L-DEE III A), L.P.	.DE.....	N/A.....	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.....	N/A.....	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 B), L.P.	.DE.....	N/A.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1410533 ..				ANPP II TE (Conduit AIV PA-L A), L.P.	.DE.....	N/A.....	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 C), L.P.	.DE.....	N/A.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1327407 ..				ANPP II (AIV PA-L B), L.P.	.DE.....	N/A.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1307171 ..				ANPP II (AIV PA-L A), L.P.	.DE.....	N/A.....	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 AAC Advisors, L.P.	.CYM.....	N/A.....	Apollo Asia Real Estate AAC Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			37-1861495 ..				Apollo Asia Real Estate AAC Fund, L.P.	.DE.....	N/A.....	Apollo Capital Management, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo TRF Oil Management, LLC	.DE.....	N/A.....	Apollo Structured Credit Recovery Fund IV LP	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			30-0980382 ..				Apollo Structured Credit Recovery Fund IV LP	.DE.....	N/A.....	Apollo Structured Credit Recovery Advisors IV LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			61-1844982 ..				Apollo Structured Credit Recovery Master Fund IV LP	.CYM.....	N/A.....	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.....	N/A.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Structured Credit Recovery Management IV LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1365316 ..				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	.CYM.....	N/A.....	Apollo Structured Credit Recovery Management IV LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AIC SPV Holdings II, LLC	.DE.....	N/A.....	MidCap Financial Investment Corporation	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AOP VIII (AIV), L.P.	.DE.....	N/A.....	Apollo Advisors VIII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP VIII Olympus Holdings, L.P.	.DE.....	N/A.....	AP VIII Olympus Holdings GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP VIII Olympus Holdings GP, LLC	.DE.....	N/A.....	Apollo Management VIII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo AP Management, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP II (Phoenix Intermediate), LLC	.DE.....	N/A.....	ANPP II (Phoenix Intermediate DC Z), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1779587 ..				ANPP II Phoenix Holdings, L.P.	.DE.....	N/A.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-1788571 ..				ANPP II (Phoenix Intermediate DC Z), LLC	.DE.....	N/A.....	ANPP II (Intermediate-A Holdings), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo TRF AP Management, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ELP Prigoco (Falkensee) S a r.l.	.LUX.....	N/A.....	ELP Holdco S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ELP Holdco S a r.l.	.LUX.....	N/A.....	P3 Holdco IV S.2 r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							EPF Acquisition Co 74 S a r.l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.570	AGM; M. Rowan; J. Harris; L. Black	N0.....	

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)	*
							EPF Acquisition Co 74 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 74 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1369713				ALM Funding LP	.CYM	NIA	EPF Acquisition Co 85 S a r . l .	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AP Bright Holdings (Lux) Sarl	.LUX	NIA	Apollo Credit Management (OLO) , LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							ANP (EPE AIV) (Hedge SPV) , LLC	.CYM	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							ANP II (AIV) (Hedge SPV) , LLC	.CYM	NIA	APF (EPE AIV) , L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USEE Granite REIT LLC	.DE	NIA	ANP II (AIV) , L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Asia Link Operating Platform Limited	.VGB	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1371099				AIF VIII Euro TB Holdings, L.P.	.CYM	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1371269				AOP (DE 882) VIII (Euro FC) , L.P.	.CYM	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 Special Sits Canaro Holdings, LLC	.DE	NIA	AP Special Sits Canaro Holdings, L.P.	Ownership	96.580	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AP-CB Servicer, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo IP Holdings, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							ATCF Subsidiary (DC) , LLC	.DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AGRE/MA Investor II LLC	.DE	NIA	AGRE MFC Platform Investor II, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			82-2018629				Apollo USEE Granite Coinvest II, LLC	.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 II, LLC	.DE	NIA	Apollo USEE 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	.....
			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	.MS	NIA	Athene Momentum Investment Advisors, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apoll o Asia RE Singapore III Pte. Ltd.	.SGP	NIA	AUN Capital Management Limited	Ownership	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			82-2377242				Apoll o AGER Co-Investors (A) , L.P.	.CYM	NIA	Apoll o Management Singapore Pte. Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apoll o AGER Co-Investors (A-UK) , L.P.	.CYM	NIA	Apoll o AGER Co-Investors Management, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apoll o AGER Co-Investors Management, LLC	.CYM	NIA	Apoll o AGER Co-Investors Management, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			82-2320173				AP VIII Constellation Club Holdings, L.P.	.DE	NIA	Apoll o Principal Holdings C, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							ELP Propco (Wiedaschaft) S a r . l .	.LUX	NIA	Apoll o Advisors VIII, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							ELP Propco (Berganzen) S a r . l .	.LUX	NIA	Apoll o Advisors VIII, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Seta Subco t S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Seta Subco t S a r . l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.570	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Seta Subco t S a r . l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	32.930	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apoll o Olympus Co-Invest GP, LLC	.DE	NIA	(Dollar A) , L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			82-233077				AP Olympus Co-Invest, L.P.	.DE	NIA	Apoll o Advisors VIII, L.P.	Ownership	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment III SPV-A	.DE	NIA	Apoll o Olympus Co-Invest GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1379180				(Cayman) , L.P.	.CYM	NIA	Financial Credit Investment III SPV-A	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment III SPV-A	.CYM	NIA	(Cayman) GP, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apoll o Multi-Credit Fund GP (Lux) S a r . l .	.LUX	NIA	Activity Company	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 85 S a r . l .	.LUX	NIA	APH Holdings (CC) , L.P.	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 85 S a r . l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	32.930	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 85 S a r . l .	.LUX	NIA	Apoll o 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	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)	*
							EPF Acquisition Co 88 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	PQ Holdco IV S ? 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 Procco (Spijkensisse) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Procco (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 Procco (Gsnabrueck) 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				ANP II (AIV L-RT E C), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2578102				ANP II (AIV L-RT E B), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANP II (RT E Intermediate), LLC	.DE	NIA	ANP II (RT E Intermediate DC), LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2559078				ANP II (AIV L-RT E A), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2692924				ANP II (RT E Intermediate DC), LLC	.DE	NIA	ANP II (Intermediate-A Holdings), LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo A-N Credit Fund (FC), Ltd	.CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Co-Investors IV (D), LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 9 S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Holdco (Reichenbach) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 7 S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lana Financing Securitization S a r . l .	.LUX	NIA	AEPF III 47 S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 3 S a r . l .	.LUX	NIA	AEPF III 32 S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF 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	AEPF 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 USBE Granite REIT LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1388953				AP VIII Double Eagle Energy Holdings III, L.P.	.LUX	NIA	Apollo Multi-Credit Fund G* (Lux) S a r . l .	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3027282				AOP VIII (AIV L-DEE III A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2997926				AP VIII 892/TE (DEE III Intermediate DC), LLC	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3002227				AP VIII 892/TE (AIV III-A), L.P.	.DE	NIA	Apollo Management VIII, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3015713				AP VIII 892/TE (AIV IV-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3026457				AP VIII 892/TE (AIV I-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2998836				AP VIII 892/TE (AIV I-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2982280				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	ACP 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 Activity Company	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	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?	*
							AP Socrates Global Co-Invest, L.P.	.CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Socrates Global Holdings, LLC	.CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Socrates Global Co-Invest GP, LLC	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II Phoenix Services Holdings, L.P.	.DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Trust B	.DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II Phoenix Services Holdings GP, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delos Investments Advisors, S.a r.l.	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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	(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 16 S.a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 15 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 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	
							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	
							AEPP 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	
							AEPP III 13 S.a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP 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	
							AEPP III 11 S.a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	(Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alteri Indigo Luxembourg SML	.LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delos Holdings, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1393062				Apollo Delos Investments, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delos Investments, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	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)	*
							Apollo Credit Management International Limited	.GBR.....	N/A.....	Apollo International Management, L.P.....	Ownership.....	99,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Credit Management International Limited	.GBR.....	N/A.....	AIM (P2) Anguilla, LLC.....	Ownership.....	1,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Athora Advisors GP, LLC	.DE.....	N/A.....	Apollo Principal Holdings C, L.P.....	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Athora Advisors, L.P.	.CYM.....	N/A.....	Apollo Athora Advisors GP, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Uniform GP, LLC	.DE.....	N/A.....	Apollo Management VIII, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
		82-3604198					Apollo Kings Alley Credit SPV, L.P.....	.DE.....	N/A.....	Apollo Kings Alley Credit Advisors (DC), L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	.DE.....	N/A.....	APH Holdings (DC), L.P.....	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo VIII Uniform Investor, L.P.....	.CYM.....	N/A.....	Apollo Uniform GP, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo HD Management, L.P.	.DE.....	N/A.....	Apollo HD Management GP, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo HD Management GP, LLC	.DE.....	N/A.....	Apollo Management, L.P.....	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
		98-1400467					Athene HD Investor, L.P.	.CYM.....	N/A.....	Apollo HD Advisors, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo HD Advisors, L.P.	.CYM.....	N/A.....	Apollo HD Advisors GP, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo HD Advisors GP, LLC	.CYM.....	N/A.....	APH Holdings (FC), L.P.....	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
		98-1400941					Athora HD Investor, L.P.	.CYM.....	N/A.....	Apollo HD Advisors, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
		98-1400163					HD Finance Holdings Limited	.GBR.....	N/A.....	Athora HD Investor, L.P.....	Ownership.....	50,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
		98-1400163					HD Finance Holdings Limited	.GBR.....	N/A.....	Athene HD Investor, L.P.....	Ownership.....	50,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
		98-1400170					HD Bdo Limited	.GBR.....	N/A.....	HD Finance Holdings Limited.....	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Delos Luxembourg S.a.r.l.....	.LUX.....	N/A.....	Apollo Delos Investments, SCSp.....	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							AP VIII SCA GenPar, LLC	.DE.....	N/A.....	Apollo Overseas Partners (DE 882) VIII, L.P.....	Ownership.....	30,090.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							AP VIII SCA GenPar, LLC	.DE.....	N/A.....	Apollo Investment Fund VIII, L.P.....	Ownership.....	47,930.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							AP VIII SCA GenPar, LLC	.DE.....	N/A.....	Apollo Overseas Partners VIII, L.P.....	Ownership.....	14,660.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							AP VIII SCA GenPar, LLC	.DE.....	N/A.....	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.....	N/A.....	AP VIII SCA GenPar, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Oasis Management, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.....	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Rose II (E), L.P.	.CYM.....	N/A.....	Apollo Rose GP, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Rose II (G), L.P.	.CYM.....	N/A.....	Apollo Rose GP, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Rose II (F), L.P.	.CYM.....	N/A.....	Apollo Rose GP, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Rose II (D), L.P.	.CYM.....	N/A.....	Apollo Rose GP, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Rose II (C), L.P.	.CYM.....	N/A.....	Apollo Rose GP, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Rose II (B), L.P.	.CYM.....	N/A.....	Apollo Rose GP, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo Rose II (A), L.P.	.CYM.....	N/A.....	Apollo Rose GP, L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							VA Capital Company LLC	.DE.....	N/A.....	Athene Life Re Ltd.....	Ownership.....	13,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							VA Capital Company LLC	.DE.....	N/A.....	AP Violet, L.P.....	Ownership.....	26,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo SB Investor 3, L.P.	.CAN.....	N/A.....	Apollo SB Advisors, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo SB Investor 2, L.P.	.CAN.....	N/A.....	Apollo SB Advisors, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo SB Investor 1, L.P.	.CAN.....	N/A.....	Apollo SB Advisors, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Apollo SB Holdings, L.P.	.CAN.....	N/A.....	Apollo SB Advisors, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
		82-3758650					ANPP II (Converse Intermediate DC Z), LLC	.DE.....	N/A.....	Apollo Commodities Management, L.P., with respect to Series IV.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
		82-3756349					ANPP II Converse Holdings, L.P.	.DE.....	N/A.....	Apollo ANPP Advisors II (APO DC), L.P.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							ANPP II (Converse Intermediate), LLC	.DE.....	N/A.....	Apollo Commodities Management, L.P., with respect to Series IV.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							Acele Residential Mortgage Trust	.DE.....	N/A.....	ACF Europe Management, LLC.....	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
							EPF I Liquidator S.a.r.l.....	.LUX.....	N/A.....	Apollo European Principal Finance Fund, L.P.....	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	

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			81-4906586				ANPP II (AIV TW), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4928800				ANPP II (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	
			81-4909501				ANPP II (Intermediate Holdings TW), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4923369				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	Apollo Commodities Management, L.P., with 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-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-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1344736				ANPP II (AIV I-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1344881				ANPP II (AIV VI-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1345285				ANPP II (AIV VII-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1345534				ANPP II (AIV VII-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5011215				ANPP II (AIV-A), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5082730				ANPP II 892/TE (AIV-A), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4938850				ANPP 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 VII II 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 ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4771813				Apollo Zed Holdings, L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4776055				ANPP II Tumblerweed Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street SPV Advisors, LLC	.DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Union Street Holdings, LLC	.DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
							SPV Spain Project 4, S.L.U.	.ESP	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV RECOO 20, S.L.U.	.ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV RECOO 16, S.L.U.	.ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Geotel 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	
			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	
			98-1988675				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	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1386675				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	.....
							ColoneTechPark Five GmbH	.DEU	NIA	ColoneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ColoneTechPark Three GmbH	.DEU	NIA	ColoneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ColoneTechPark Four GmbH	.DEU	NIA	ColoneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ColoneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 68 S a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ColoneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 69 S a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ColoneTechPark One GmbH	.DEU	NIA	ColoneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ColoneTechPark Two GmbH	.DEU	NIA	ColoneTechPark 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 Weatherlands Environmental Support B.V.	.NLD	NIA	ELP Propco (Spjkenisse) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-117735				MidCap FinCo Holdings Limited	.IRL	NIA	Apollo Capital Management, L.P.	Management	0.000	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 Management 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 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								
			82-4843888				AOP VIII Converse Holdings, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-5130918				AP ZMP Holdings LLC	.DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1413498				Apollo Hybrid Value Advisors, L.P.	.CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Management, L.P.	.DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Management GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HIF Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4868497				Apollo HIF Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Overseas Partners (Delaware 882), L.P.								
			82-4706030				Apollo Hybrid Value Fund, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4893363				Apollo Hybrid Value Overseas Partners, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1413687					.CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Intermediate FS DC), LLC	.DE	NIA	Apollo ANPP Advisors II	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4317406				Apollo Shale Logistics Holdings, L.P.	.DE	NIA	Apollo 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 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 ANPP Advisors II (APO DC), L.P.	Management	0.000	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			ANPP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1421345				Apollo Delos Italy 1 S r.l.	.DE	NIA	Apollo Delos Luxembourg S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1421034				Apollo Delos Italy 2 S r.l.	.ITA	NIA	Apollo Delos Luxembourg S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Co-Investors II (D), L.P.			Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors GP II, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1415028				Apollo Accord Advisors II, L.P.	.CYM	NIA	Apollo Accord Advisors GP II, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management II, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

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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			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	.LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4630560				AP Converse Holdings, L.P.	.DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1421342				AIF IX International Holdings, L.P.	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1421450				Apollo Advisors IX (BH), L.P.	.CYM	NIA	Apollo Advisors IX (BH), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1421716				Apollo Advisors IX (BH-CP), LLC	.CYM	NIA	Apollo Advisors IX (BH-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4948240				Apollo Net Lease Co., LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S a r l	.LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	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	
			82-4909549				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	
			98-1419398				ACE Credit Advisors, LP	.CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACE Credit Advisors GP, LLC	.CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4853322				AP TE Converse Holdings, L.P.	.DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	.DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	.DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	.CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423948				Apollo Asia Link Coinvestment Fund I, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1428260				RRR 1 Loan Management Designated Activity Company	.IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1427986				RRM Beta 2 Designated Activity Company	.IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5146031				ANRP II (Converse Intermediate DC A), LLC	.DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5192085				ANRP II (AIV L-QW), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5192633				AOP VIII (AIV L-QW), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5061919				Apollo Converse Co-Investors, LLC	.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							North Star Debt Holdings, L.P.	.DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							North Star Debt Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423382				Polaris Holdings Limited	.CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423382				Polaris Holdings Limited	.CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423382				Polaris Holdings Limited	.CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	11	12	13	14	15	16
							AEFF III 25 S a r . l .	.LUX	NIA	ELP Holdeo S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							AEFF III 23 S a r . l .	.LUX	NIA	ELP Holdeo S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							AEFF III 24 S a r . l .	.LUX	NIA	ELP Acquisition Co 85 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							ELP Holdeo (Poland) B.V.	.NLD	NIA	ELP Holdeo 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	..
			98-1422150				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	..
							AP Overseas Converse Holdings (Intermediate FC), L.P.	.CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			98-1422384				BlueWater SM LLC	.DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			35-2626556				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	..
			82-537734				AA Direct, L.P.	.DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			98-1430593				Jewel Holdeo 2 S a r . l .	.LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							Holdeo West d.o.o. Podgorica	.MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							Hidden Star PTY, 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 C, 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 Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			98-1427259				VA Capital Management CIV GP, LLC	.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							VA Capital Management Co-Investors, L.P.	.CYM	NIA	VA Capital Management CIV GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			98-1428832				NNN Investor 1, L.P.	.CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							Bishop Senior Living Holdings, LLC	.DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							AHWF 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	..
			83-0750530				AHWF Intermediate FC I), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			98-1429882				AHWF (Intermediate FC I), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			83-0760358				AHWF TE/892/GPFF (AIV), L.P.	.DE	NIA	NNN Investor 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			83-0750729				AHWF (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	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
			83-0712258				Bishop Senior Living Coinvest L.P.	.DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							NNN Holdeo GP I LLC	.DE	NIA	NNN 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	..
							NNN Holdeo GP III LLC	.DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							NNN Holdeo GP II LLC	.DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							NNN Owner GP III LLC	.DE	NIA	NNN Holdeo III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							NNN Owner GP II LLC	.DE	NIA	NNN Holdeo II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	..
							NNN Owner GP I LLC	.DE	NIA	NNN Holdeo I LP	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- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Seta Montenegro d.o.o.	.ME	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Montenegro d.o.o.	.ME	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Montenegro d.o.o.	.ME	N/A	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	N/A	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	N/A	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	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 27 S a r . l .	.LUX	N/A	EPF Acquisition Co 85 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 26 S a r . l .	.LUX	N/A	EPF Acquisition Co 85 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 35 S a r . l .	.LUX	N/A	AEPP III 13 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 34 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	
							AEPP III 34 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 34 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	
							AEPP III 33 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	
							AEPP III 33 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	
							AEPP III 32 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 31 S a r . l .	.LUX	N/A	PQ HoldCo IV S . ? r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 30 S a r . l .	.LUX	N/A	AEPP III 30 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 30 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	
							AEPP III 30 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 30 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	
			83-0914823				Pr ime Security Services TopCo Parent II, L.P.	DE	N/A	Pr ime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Hurstville Holding	.CYM	N/A	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	.CYM	N/A	Apollo Asia Hurstville Co-Investment Fund L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1076887				Apollo HVF Co-Investors (DC-D), L.P.	DE	N/A	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP 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	
							Financial Credit Investment IV, L.P.	.CYM	N/A	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment IV Manager, LLC	DE	N/A	Apollo Co-Investors Manager, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FCI Co-Investors IV (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment Advisors IV, L.P.	.CYM	N/A	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Co-Investors III (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							Apollo ANP Advisors III, L.P	.CYM	NIA	Apollo ANP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANP Capital Management III, LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit IV Capital Management, LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANP Management III, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners III, L.P.	.DE	NIA	Apollo ANP Advisors III, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Investment AD	.BGR	NIA	APF III 11 S a r . l .	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Investment AD	.BGR	NIA	AG Capital AD	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Analytics Pvt Ltd	.MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AlON Investments Private II Limited	.MUS	NIA	AlON Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Partners III (TE), L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Fund III, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MA Management III, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Advisors (APO DC- GP), LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	.DE	NIA	Apollo Special Situations Advisors (APO DC- GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	.DE	NIA	Apollo Asia Real Estate Advisors (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AION Capital Partners (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	.DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	.CYM	NIA	Apollo EPF II Capital Management (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1415433				EPF II Team Carry Plan (APO DC) L.P	.CYM	NIA	Apollo EPF II Capital Management (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1415713				Lapi thus EPF II Team Carry Plan (APO DC), L.P.	.CYM	NIA	Apollo EPF II Capital Management (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	.CYM	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	.DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1413232				Apollo EPF II Capital Management (APO DC- GP), LLC	.CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1412826				Apollo EPF Advisors III (APO DC), L.P.	.CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	.CYM	NIA	Apollo EPF III Capital Management (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM (P2) Anguilla, LLC	.AIA	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1411065				Ribbon Holdings (Cayman), L.P.	.CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4478244				Ribbon Holdings (De la ware), L.P.	.DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	.CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1410008				Karpos 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				Karpos Investments II (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1409130				Harvest Holdings II (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1409256				Harvest Holdings II (V), L.P.	.CYM	NIA	Harvest Holdings II (P), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings II (P), LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4823129				ANPP II (TW Intermediate DC Z), LLC	.DE	NIA	ANPP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-4796521				ANPP II (TW Intermediate DC A), LLC	.DE	NIA	ANPP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Millennial 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 (MLE Intermediate), LLC	.DE	NIA	ANPP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (MLE Intermediate DC), LLC	.DE	NIA	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1437392				ANPP II (Union Street FC), L.P.	.CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1437489				ATCF Subsidiary (FC), L.P.	.CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tower Credit Advisors (DC), L.P.	.CYM	NIA	Apollo Tower Credit Advisors (DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tower Credit Advisors (DC-CP), LLC	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1180469				ATCF SPV, L.P.	.DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1220027				AP KRP Intermediate (ATCF), LLC	.DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1623763				Apollo HWF Co-Investors (B), L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (FMS Intermediate), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1417441				ANPP II (FMS Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Intermediate Holdings Partnership), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1443758				ANPP II (AIV L-FMS), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1401949				ANPP II (AIV L-FMS), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Palmita Energy, L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV L-PLM), 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 (PLM Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (PLM Intermediate), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (PLM Intermediate), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Debt I ? ABC, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Debt I ? ABC, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441012				Apollo Overseas Partners (882 AIV) IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Natural Resources Partners (Lux) III GP, S a r.l.	.LUX	NIA	Apollo ANPP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441122				AP IX (Euro AIV), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441365				AP IX (Euro FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF NRG (Intermediate DC), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1450409				Apollo Hybrid Value Advisors (AP0 FC-CP), LLC	.CYM	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Advisors (AP0 FC), LLC	.CYM	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Advisors (AP0 FC-CP), LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1440489				AHF Credit (FC) I, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1440877				AHF NRG Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHF NRG Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1424886				AHF Credit Holdings I, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Castle Holdings GP S a r.l.	.LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP NRG Credit Blocker, LLC	.DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP NRG 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	.....

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)	*
			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 Convest L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1442018				AP IX Euro Holdings, SCSp	.LUX	NIA	AP Castle Holdings GP S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1441909				AP IX Euro Leverage, SCSp	.LUX	NIA	AP Castle Holdings GP S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Helix Financing S a r . l .	.LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 38 S a r . l .	.LUX	NIA	AEPP III 37 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 37 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (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	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 43 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 43 S a r . l .	.LUX	NIA	EPF Acquisition Co 85 S a r . l .	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 42 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 41 S a r . l .	.LUX	NIA	AEPP III 40 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 (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 41 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 40 S a r . l .	.LUX	NIA	AEPP III 43 S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 39 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Japan Limited	.HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo International Management (India), LLC	.DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners (Lux) III, SCSp	.LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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 C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trident Bidco DAC	.IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trident Midco DAC	.IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trident Topco DAC	.IRL	NIA	AEPP III 38 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/HH-1) IX, L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1446900				Apollo Co-Investors IX (EH/HH-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/HH-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/HH-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 AMP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Highlands Holdings, L.P.	.CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1450199				AP Highlands Holdings (GP), LLC	.CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1478377				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	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			83-1815970				Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
		98-1446325					Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CBPI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	ELP Holdco (Bratislava) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II Belvedere Holdings, L.P.	GBR	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Intermediate, Ltd.	DE	NIA	Apollo Infra Equity International Super Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US), L.P.	GBR	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
		98-1452735					Apollo Asia RE II Singapore II Pte. Ltd.	CYM	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II (AIV Bel-) L.P.	SGP	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II 882 (AIV Bel), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II (AIV Bel), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II (Belvedere Intermediate), LLC	DE	NIA	ANPP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANPP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Fund (Debt AIV), L.P.	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1455473				Apollo Infra Equity Feeder Fund (TE dbt), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors III (P2), L.P.	.CYM	NIA	Apollo ANPP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors III (P1 AP0 DC), L.P.	.CYM	NIA	Apollo ANPP Advisors III (P1 AP0 DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors III (P1 AP0 DC-CP), LLC	.CYM	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners (P2) III, L.P.	.DE	NIA	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2582564				Apollo Natural Resources Partners (P1) III, L.P.	.DE	NIA	Apollo ANPP Advisors III (P1 AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-256592				Apollo ANPP 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	
			98-1457356				Apollo Infra Equity International Holdco, Limited	.GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trident Super Topco No. 2 DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trident Super Topco No. 1 DAC	.IRL	NIA	AEFF III 38 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FCI Co-Investors IV (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Elbow Co-Invest GP, LLC	.CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1460873				Lana Secur itization S.a.r.l.	.LUX	NIA	Seta Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1461310				AEFF III 47 S.a.r.l.	.LUX	NIA	Seta Holdco 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	
							Apollo Infra Equity Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors Highlands Co-Invest GP, LLC	.DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athena Trident Management DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA INFRASTRUCTURE FUND 1 LTD	.CYM	NIA	Apollo Insurance Solutions Group LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			82-2443805				Apollo Infra Equity Co-Investors (IH-D), L.P.	.DE	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 (AP0 DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity CJ (DC), LLC	.DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			98-1462885				Apollo HIF Co-Investors (C), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund, LLC	.DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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, LP	.DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 IPF 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	0.000	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	
							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	LLC	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 Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	.DE	NIA	L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-223261				Apollo Infra Equity US RHT (DC), LLC	.DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2217149				Apollo Infra Equity US Fund, L.P.	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Management GP, 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 Super Holdco, LLC			L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity International Fund, L.P.	.CYM	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1452734				Fulmar Premium, S.L.	.ESP	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Advisors (IH-GP), LLC	.DE	NIA		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-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Luxembourg) S.a r.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	
							Ca Landria Prolink, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Arac Forum, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Alondra Project, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Agaporni Business, S.L.	.ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors GP III, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors III, L.P.	.CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo RPH Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
			83-315326				Junonia, LLC	.DE	NIA	Apollo AMP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-315017				Gasparilla, LLC	.DE	NIA	Apollo AMP 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	
							Helix Reserve Funding S.a.r.l.	.LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Subco 4 S.a.r.l.	.LUX	NIA	Seta Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe IV S.a.r.l.	.LUX	NIA	Sun Lux Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe X S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe X S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe X S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stilbe VIII 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 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	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-6678611				NARE Pass Through Trust	.DE	NIA	Apollo TR Non-Agency Res Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NARE Titling Trust	.DE	NIA	Apollo TR Non-Agency Res Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European MIPDF (B) Cayman GP, LLC	.CYM	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.	.CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ADIP Capital Management, LLC	.CYM	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	Apollo European Principal Finance Fund III (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 GP, 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	.CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	COF III Airpock Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	AEC (Lux) S.a.r.l.	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.940	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2024 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 is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Crossbow Holding Cayman Apollo/Athene Dedicated Investment Program (D), L.P.	.CYM	N/A	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1467910				Apollo/Athene Dedicated Investment Program (C), L.P.	.CYM	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1467889				Apollo/Athene Dedicated Investment Program (B), L.P.	.CYM	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1467428				Apollo/Athene Dedicated Investment Program (A), L.P.	.CYM	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1467404				Apollo ADIP Co-Investors (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1467882				Apollo ADIP Co-Investors (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1471166				Apollo Revolver Fund, L.P.	.CYM	N/A	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	.CYM	N/A	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Advisors, L.P.	.CYM	N/A	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Capital Management, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KTISUR PROPERTIES SINGLE MEMBER SOCIETE ANONIME	.GRG	N/A	AEPE III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1469174				Apollo Alamo PE, L.P.	.CYM	N/A	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1469486				Apollo Alamo BMT, L.P.	.CYM	N/A	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alamo Co-Investors (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alamo GP, LLC	.CYM	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF (Cayman AIV), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Florida Retail Advisors LLC	.CYM	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	.DE	N/A	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP Holdings (D), L.P.	.CYM	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP Holdings (C), L.P.	.CYM	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP Holdings (B), L.P.	.CYM	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP Holdings (A), L.P.	.CYM	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1479601				AION Investments Private VII Limited	.MUS	N/A	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3926252				AP Drive, L.P.	.DE	N/A	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Drive Advisors, LLC	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Drive Co-Invest, L.P.	.DE	N/A	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3924150				Leao Verde PTY, LLC	.CYM	N/A	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leao Verde PTY, LLC	.CYM	N/A	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leao Verde PTY, LLC	.CYM	N/A	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3862847				AP IX (PNC Varrant AIV), L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3838017				AIF IX (PNC Equity AIV), L.P.	.DE	N/A	AP IX (PNC) Votéo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1474470				AP Kent Credit Master Fund, L.P.	.CYM	N/A	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1474481				AP Kent Credit Fund, L.P.	.CYM	N/A	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kent Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1476597				AP Kent Advisors, L.P.	.CYM	N/A	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1474601				AP Kent Advisors GP, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Bogole ITG, S.L.	.ESP	N/A	Stillbe Opportunity S.a r.l.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1482146				Apollo Delos Investments II, SCSp	.LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Ownership	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	

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?	*
							Infra Equi ty US Holdings, LLC ? Series 13	.DE	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1339055				MMJV LLC	.CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1339061				MMJV LP	.CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private III Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private IV Limited	.MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Investments Private V Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo FIG Carry Pool Aggregator GP, LLC		NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							w/r/t Series I (FC)	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo FIG Carry Pool Aggregator GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							w/r/t Series A	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1470765				Apollo FIG Carry Pool Aggregator GP, LLC	.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo FIG Carry Pool Aggregator, L.P.		NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-147150				Apollo FIG Carry Pool Intermediate (FC), L.P.	.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-147171					.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-1 (MFC-AEL), L.P.	.DE	NIA	AION Capital Partners Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2429770				AION Investments Private VI Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Titan Holdings, L.P.	.DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3827246				AP IX Titan Holdings GP, LLC	.DE	NIA	AP IX (PMC) Voteco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Participation Holdings, LP	.CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1462272						NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Participation Holdings GP, LLC	.CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1462507				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	
							Seta Participation Holdings GP, LLC	.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, L.P.	.CYM	NIA	APH Holdings (FC), L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							St ilbe Property S a r .l . Oasis Luxco S a r .l .	.LUX .LUX	NIA NIA	EPF Acquisition Co 85 S a r .l . St ilbe Investment 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	
							St ilbe Opportunity S a r .l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	
							St ilbe Opportunity S a r .l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; J. Harris; L. Black	N0	
							St ilbe Opportunity S a r .l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; J. Harris; L. Black	N0	
							St ilbe Investment S a r .l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	
							St ilbe Investment S a r .l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; J. Harris; L. Black	N0	
							St ilbe Investment S a r .l .	.LUX	NIA	Apoll o European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; J. Harris; L. Black	N0	
							St ilbe 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 (ANPP III – AAA), L.P. RRH Asset Management CIV GP, LLC Apoll o TR Non-Agency Resi Real Estate REO LLC	.DE .DE	NIA NIA	Apoll o Athene Strategic Partnership Apoll o Principal Holdings C, L.P.	Management Ownership	0 000 100 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			83-3234634 46-3497340				RRHH-ALL Advisors, LLC Apoll o Global Carry Pool Aggregator II, L.P.	.DE .DE	NIA NIA	Apoll o TR Non-Agency Resi Real Estate LLC APH Holdings (DC), L.P.	Ownership Ownership	100 000 100 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apoll o Hercules AIV Advisors GP, LLC Apoll o Hercules AIV Co-Investors (D), LLC	.DE .DE	NIA NIA	Apoll o Principal Holdings B, L.P. Apoll o Jupiter Resources Co-Invest GP, LLC	Management Ownership	0 000 100 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			83-442966 83-441997 98-1482819				Apoll o Jupiter Resources Co-Invest GP, LLC AIF VIII (Ludlow DH TE FC II), L.P. AIF VIII (Ludlow DH TE FC I), L.P. AHVF (892 Cayman AIV), L.P.	.CAN .DE .DE .CYM	NIA NIA NIA NIA	Apoll o Advisors VIII, L.P. Apoll o Advisors VIII, L.P. Apoll o Hybrid Value Advisors, L.P.	Ownership Management Management Management	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	N0 N0 N0 N0	
							Apoll o Athene Dedicated Investment Program (E), L.P. Apoll o Structured Credit Recovery Advisors IV (APO DC) LLC	.CYM .DE	NIA NIA	Apoll o ADIP 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	
							ADIP Holdings (E), L.P. Apoll o India Partners II (KY), L.P.	.DE .CYM	NIA NIA	Apoll o Advisors (DC), L.P. Apoll o India Partners II GP (KY), LLC	Management Management	0 000 0 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			83-4507460				Apoll o India Partners II GP (KY), LLC ANPP II (DEE III Intermediate DC C), LLC ANPP II (DEE III Intermediate DC Z-II), LLC	.DE .DE	NIA NIA	APH Holdings (FC), L.P. ANPP II (Intermediate-A Holdings), LLC	Ownership Ownership	100 000 100 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			83-4513356				ANPP VII (DEE III Intermediate DC Z-II), LLC AOP VII (DEE III Intermediate DC Z-II), LLC	.DE	NIA	ANPP II (Intermediate-A Holdings), LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-4513440 83-4507848 83-4549745 98-1485560				AOP VII (DEE III Intermediate DC C), LLC AP IX First Street Holdings, L.P. AOP DE IX (DSB Intermediate FC), L.P. AP IX First Street Holdings GP, LLC	.DE .DE .CYM .DE	NIA NIA NIA NIA	Apoll o Management VIII, L.P. Apoll o Management VIII, L.P. Apoll o Advisors IX, L.P. Apoll o Advisors IX, L.P.	Management Management Management Ownership	0 000 0 000 0 000 100 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							SCRF IV Trading LLC	.CYM	NIA	Apoll o Structured Credit Recovery Management IV LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VIPER 1 LTD	.CYM	NIA	Apoll o Structured Credit Recovery Master Fund IV LP	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
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			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	.C/M	N/A	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	.C/M	N/A	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Advisors GP III, LLC	.C/M	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 3, LLC	.C/M	N/A	Apollo Co-Investors VII1 (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 2, LLC	.C/M	N/A	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 1, LLC	.C/M	N/A	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	.LUX	N/A	Apollo to ADIP (Lux) GP, S a r l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 3, LLC	.DE	N/A	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 2, LLC	.DE	N/A	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 1, LLC	.DE	N/A	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AMH Servicing, LLC	.DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Advisors, L.P.	.C/M	N/A	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Advisors GP, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Management, LLC	.DE	N/A	APH Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – DECERT), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – MOLDMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – IAPMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – IAGERT), L.P.	.DE	N/A	Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV – AAA), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HWF Co-Investors (Cayman AIV-D), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HWF Co-Investors (Cayman AIV-B), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HWF Co-Investors (Cayman AIV-A), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE 1200 Louisiana Investor LLC	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP Holdings (Lux), L.P.	.DE	N/A	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Advisors I, L.P.	.C/M	N/A	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Management I, LLC	.DE	N/A	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Capital Management I, LLC	.C/M	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – PL, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	.C/M	N/A	APRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Co-Investors I (D), L.P.	.C/M	N/A	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Co-Investors I (A), L.P.	.C/M	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.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX (GP AIV I), L.P.	.DE	N/A	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Sherwood Holdings, 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 GP, LLC	.DE	N/A	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

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							AHVF Orchid Holdings, L.P. AHVF Orchid GP, LLC	.CYM .CYM	NIA NIA	AHVF Orchid GP, LLC AHVF (Cayman AIV II), L.P.	Management Ownership	0.000 83.730	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AHVF Orchid GP, LLC	.CYM	NIA	L.P.	Ownership	12.720	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Orchid GP, LLC	.CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (Cayman AIV II), L.P.	.CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (892/A Cayman AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux IX (QFP AIV), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP IX (AIV IV FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP IX (AIV III FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP IX (AIV II FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP IX (AIV I FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux IX (QSB Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2146830				NNN Investor 2 (AUT0), L.P.	.DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2095604				AP Olympus Debt Co-Invest, L.P.	.DE	NIA	Apollo to Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2095072				AP Inception Debt Co-Invest, L.P.	.DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2095311				AP Dakota Debt Co-Invest, L.P.	.DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-E, LLC	.DE	NIA	Apollo to Overseas Partners (Lux) IX, SCSp Apollo to Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-D, LLC	.DE	NIA	Apollo to Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-C, LLC	.DE	NIA	Apollo to Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-B, LLC	.DE	NIA	Apollo to Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH IX-A, LLC	.DE	NIA	Apollo to Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo to Accord Co-Investors III (D), L.P.	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Trifco Limited	.IRL	NIA	Bohmount Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs (Ireland) Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Diminto 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	
							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	
							Devomii Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Pumpkinspruce Limited	.IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Galafre Investment, S.L.	.ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Bohmount Limited	.IRL	NIA	Trident Bicoo DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rhomay Limited	.IRL	NIA	Trident Bicoo DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Octavale Limited	.IRL	NIA	Trident Bicoo 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cherrybeach Limited	.IRL	NIA	Trident Bicoo 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	

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)	*
							Olivia ITG, S.L.	.ES	NIA	Caramigas ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIE Caledonia Holdings, LLC	.DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – CROWN, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF (Lux) GP, S.a r.l.	.LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alteri Investments Advisors II, S.a r.l.	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-150347				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	Management	0.000	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 Co-Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Co-Investors (FC-D), L.P.	.CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Advisors, L.P.	.CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	.DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1503119				ANP III (Debt AIV FC), L.P.	.CYM	NIA	ANP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2674239				Tarpon DIP Holdings, L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2676210				ANP III (Debt AIV), L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1506629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	.LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Advisors I (APO DC), L.P.	.CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Advisors I (DC-D), L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Co-Investors I (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	.DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	.DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	.DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Holdings (US), LLC	.CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Aviation Fund I (Lux) SARL	.DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (892 Intermediate), L.P.	.LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (892 FC AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Co-Investors (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Advisors I GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Advisors I, L.P.	.DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Management I, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Feeder Fund I, L.P.	.DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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)	*
							Apollo Royalties Fund I, L.P. Eos Aviation Intermediate Holdings (US), LLC	.DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	Apollo Navigator Holdings (US), LLC Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation Holdings (US), LLC Prime Security Services (SH), L.P.	.DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services (SH), L.P.	.CYM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ipanema Energy Holdings II, LLC	.CYM	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ipanema Energy II, LLC	.DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sodia Capital Management Single Member S.A.	.GRC	NIA	Lapetus Management S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Partnership Representative, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Li Iaco Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sovario Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Yarmonia Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Properties E&O	.BGR	NIA	APF III 11 S.a.r.l.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa I S.a.r.l.	.LUX	NIA	EPF Acquisition Co 85 S.a.r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa I S.a.r.l.	.LUX	NIA	Stilbe X S.a.r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Robin SAS	.FRA	NIA	Robin Investments S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Robin Investments S.a.r.l.	.LUX	NIA	Stilbe VII S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa X S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa X S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa X S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa 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 WCH Management, LLC Financial Credit Investment IV (Feeder), L.P.	.DE	NIA	Apollo Capital Management, L.P. Financial Credit Investment Advisors IV, L.P.	Ownership Management	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC Apollo USREF Co-Investors III (D), L.P. Apollo USREF Co-Investors III (A), L.P. ANRP II Taktion Holdings, L.P. ANRP II (TKK Intermediate), LLC	.DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA	Apollo Navigator Aviation Feeder (AIV I), L.P. Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC Apollo ANRP Advisors II (APO DC), L.P. ANRP II (TKK Intermediate DC), LLC ANRP II (Intermediate Holdings Partnership), L.P.	Ownership Management Management Management Ownership	100.000 0.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			84-4014038 84-4014268				ANRP II (TKK Intermediate DC), LLC ANRP II (AIV L-TKK), L.P. Apollo Infrastructure Opportunities Management II, L.P. Management II GP, LLC Apollo Infrastructure Opportunities Fund II, L.P.	.DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA	Apollo ANRP Advisors II (APO DC), L.P. Apollo Infrastructure Opportunities Management II GP, LLC Apollo Management, L.P. Apollo Management, L.P. Advisors II, L.P. Apollo Infrastructure Opportunities	Ownership Management Management Management Ownership	100.000 0.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P. Apollo Infrastructure Opportunities Fund II (Overseas), L.P. Apollo Infrastructure Opportunities II Co-Investors (D), L.P. Apollo Infrastructure Opportunities II Co-Investors (A), L.P. Apollo Infrastructure Opportunities Advisors II, L.P.	.DE .DE .DE .DE .CYM	NIA NIA NIA NIA NIA	Apollo Co-Investors Manager, LLC Apollo Infrastructure Opportunities Advisors II, L.P. Apollo Infrastructure Opportunities Apollo Infrastructure Opportunities Apollo Infrastructure Opportunities	Management Management Management Management Management	0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			84-377108 84-377108				Apollo Infrastructure Opportunities Advisors II GP, LLC Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a.r.l. AP Boardwalk, L.P. AP Boardwalk GP, LLC	.DE .LUX .DE .DE	NIA NIA NIA NIA	APH Holdings (DC), L.P. Advisors II, L.P. AP Boardwalk GP, LLC Apollo Investment Fund IX, L.P. Apollo Natural Resources Partners II, L.P.	Ownership Ownership Management Ownership	100.000 100.000 0.000 21.800	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	
			84-377108 84-377108				AP Boardwalk GP, LLC AP Boardwalk GP, LLC AP Boardwalk GP, LLC AP Boardwalk GP, LLC	.DE .DE .DE .DE	NIA NIA NIA NIA	Apollo Overseas Partners (Lux) IX, SCSp Apollo Overseas Partners (Delaware 892) IX, L.P. Apollo Overseas Partners (Delaware) IX, L.P. Apollo Overseas Partners IX, L.P. Apollo U.S. Real Estate Advisors III, L.P.	Ownership Ownership Ownership Ownership Ownership	50.000 3.100 12.600 4.300 8.200	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			84-377108 84-377108				Apollo USREF III HP Holdings L.P. Apollo USREF III HP (DC) LLC Financial Credit Investment III Hedge, LLC AA Direct Hedge, LLC AA Direct, L.P. Apollo PK Air Management (QLO) LP Apollo PK Air Management (QLO) GP LLC PK AirFinance US, L.P.	.DE .DE .CYM .CYM .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA	Apollo USREF III HP (FC), L.P. Apollo USREF III HP (FC), L.P. Financial Credit Investment III, L.P. AA Direct, L.P. Apollo PK Air Management (QLO) GP LLC PK AirFinance US, L.P. AAA Aviation Investor GP, LLC Apollo U.S. Real Estate Advisors III, L.P.	Management Ownership Ownership Ownership Ownership Ownership Ownership Ownership	0.000 100.000 100.000 100.000 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 N0	
							Apollo USREF III HP (FC), L.P. AHVF Credit Holdings III, L.P. AHVF Credit (FC Lux) I, L.P.	.CYM .DE .CYM	NIA NIA NIA	Apollo U.S. Real Estate Advisors III, L.P. Apollo Hybrid Value Advisors (APO FC), L.P. Apollo Hybrid Value Advisors, 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	

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)	*
							Soliftron ITG, S.L.U.	.ESP	NIA	Bogile ITG, S.L.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11 ? VIGAND), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11 ? IABIMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11 ? DEIMMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11 ? BELFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11 ? DECEMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-4 (ANF-AAA), L.P.	.DE	NIA	Apollo European Principal Finance Fund III	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapithus Holdings Limited	.GBR	NIA	(Master Dollar B), L.P.	Ownership	33,330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapithus Holdings Limited	.GBR	NIA	Apollo European Principal Finance Fund III	Ownership	33,330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lapithus Holdings Limited	.GBR	NIA	Apollo European Principal Finance Fund III	Ownership	33,330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Leon S.R.L.	.ITA	NIA	APPF III 2 S a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Altino RE S.R.L.	.ITA	NIA	APPF III 2 S a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Dado Immobiliare S.R.L.	.ITA	NIA	APPF III 2 S a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Casolari S.R.L.	.ITA	NIA	APPF III 2 S a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alaska S.R.L.	.ITA	NIA	APPF III 2 S a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3196183				PK AIR 1 LP	.DE	NIA	Apollo PK Air Management (GLO) LP	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK AIR 1 DEL LLC	.DE	NIA	PK AIR 1 LP	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1516896				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/Cevenhan European Managed Account I, 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	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa Opportunity S a r.l.	.LUX	NIA	(Master Dollar 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	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa Opportunity S a r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa Property S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa Property S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa Property S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa Holding S a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa Holding S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ersa Holding S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund III	.LUX	NIA	(Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							(Master Euro B) Hedge, LLC	.CYM	NIA	(Master Euro B), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	.CYM.....	N/A.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	.CYM.....	N/A.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							1127 Connecticut Investor LLC	.DE.....	N/A.....	Apollo USREF III Plymouth Holdings L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord Management IV, L.P.	.DE.....	N/A.....	Apollo Accord Management IV GP, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord Co-Investors IV (D), L.P.	.DE.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord Management IV GP, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	.DE.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Real Estate Fund II (Lux), SCSp	.LUX.....	N/A.....	Apollo Asia Real Estate Fund II (Lux) GP,	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1528061				AP IX Tiger Co-Invest (ML Parent), L.P.	.DE.....	N/A.....	AP IX Tiger Holdings GP, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4489337				AP IX Tiger Co-Invest (ML), L.P.	.DE.....	N/A.....	AP IX Tiger Co-Invest (ML) GP, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4546330				Apollo USREF III Plymouth Holdings L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.DE.....	N/A.....		Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4547075				Apollo USREF III Plymouth (DC) LLC	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo/Athora Preferred Share Partnership (UA), L.P.	.CYM.....	N/A.....	Apollo/Athora Preferred Share Partnership Management, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.CYM.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4547388				Apollo USREF III Bronco (FC), L.P.	.CYM.....	N/A.....	Apollo U.S. Real Estate Partners III (TE), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.DE.....	N/A.....		Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	.DE.....	N/A.....	VIPEP 1 LTD	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							GSM Unused Financing Ltd	.CYM.....	N/A.....	Apollo Hybrid Value Advisors (APO FC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-4691087				AMVF Credit Holdings IV, L.P.	.DE.....	N/A.....	AP IX Tiger Holdings GP, LLC	Ownership.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX Tiger Co-Invest (ML) GP, LLC	.DE.....	N/A.....	Apollo Life Asset GP, LLC	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Life Asset, L.P.	.CYM.....	N/A.....	Apollo Life Asset GP, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	.LUX.....	N/A.....	Apollo Infrastructure Opportunities Fund II (Lux) GP, S a r. l.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo PPF Credit Strategies, LLC	.DE.....	N/A.....	Apollo Credit Strategies Master Fund Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo PPF Credit Strategies Management, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.DE.....	N/A.....	Apollo PPF Credit Strategies Advisors GP,	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo PPF Credit Strategies Advisors, L.P.	.CYM.....	N/A.....	Apollo PPF Credit Strategies Advisors GP,	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo US Wind Co-Invest (FC), L.P.	.CYM.....	N/A.....	APH Holdings (FC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Njord Co-Invest, L.P.	.DE.....	N/A.....	AIOF II Njord Co-Invest GP, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.DE.....	N/A.....	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Njord Co-Invest GP, LLC	.DE.....	N/A.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Njord Equity Aggregator, L.P.	.DE.....	N/A.....	AIOF II Njord Co-Invest GP, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo US Wind Co-Invest (FC), L.P.	.CYM.....	N/A.....	Apollo Accord Advisors GP, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord Advisors IV, L.P.	.CYM.....	N/A.....	Apollo Accord Advisors GP IV, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord Advisors GP IV, LLC	.CYM.....	N/A.....	APH Holdings (FC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	.CYM.....	N/A.....	Apollo Holdings (FC), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo PPF Credit Strategies (Lux) GP, S a r. l.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.LUX.....	N/A.....	Apollo PPF Credit Strategies Advisors, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Njord Debt Aggregator, L.P.	.DE.....	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

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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? (Yes/No)	*
							ACREFI Holdings J-I JV Managing Member, LLC	.DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies (Lux), SCSp	.LUX	NIA	r.l.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Ulysses Co-Invest, L.P.	.DE	NIA	AP Ulysses Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Ulysses Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1537265					Apollo Asia Real Estate Fund II HedgeCo, LLC	.CYM	NIA	Apollo Asia Management II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management III B, L.P.	.DE	NIA	Apollo Accord Management III B GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors III B (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management III B GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors III B, L.P.	.CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors GP III B, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		85-0564185					AHVF Credit Holdings V, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		85-0564423					AHVF (AIV II), L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Alturus Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0511630				Athora US Invest (AH), LLC	.DE	NIA	Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1532658				ACREFI Holdings J-I JV Member, LLC	.DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4821033				Apollo Asia Real Estate Fund II (Lux) GP,	.DE	NIA	ACREFI Operating, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							S a r.l.	.LUX	NIA	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	NIA	Caramagas ITG, S.L.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Galatzo Inversiones, S.L.	.ESP	NIA	Sagaba New ITG S.L.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Grupo Azul Mar Cala Llonga, S.L.	.ESP	NIA	Sagaba New ITG S.L.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Torave New ITG S.L.	.ESP	NIA	Derusa New ITG S.L.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tonisca New ITG S.L.	.ESP	NIA	Derusa New ITG S.L.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sagaba New ITG S.L.	.ESP	NIA	Casalba New ITG S.L.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Derusa New ITG S.L.	.ESP	NIA	Casalba New ITG S.L.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Casalba New ITG S.L.	.ESP	NIA	Ersa IX S a r.l.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Skyline Dynamic Holdings Limited	.HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Skyline Holdings (BVI) Limited	.HKG	NIA	Apollo Skyline Holding Limited	Ownership	95,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Skyline Holding Limited	.VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Skyline Holding Limited	.VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Skyline Holding Limited	.VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Euro Intermediate (Lux) S a r.l.	.LUX	NIA	AP Euro (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	NIA	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	NIA	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	NIA	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	NIA	Management, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo/Athora Preferred Share Partnership Management, LLC	.CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo (Athora) Co-Investors (A-UK), L.P.	.CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo (Athora) Co-Investors (A), L.P.	.CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							BlueGroup PropCo Limited	.GBR	NIA	Alteri Investments II, SCSp	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							BlueGroup IPCo Limited	.GBR	NIA	Alteri Investments II, SCSp	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							BlueGroup BidCo Limited	.GBR	NIA	Alteri Investments II, 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
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							Apollo MidCap Holdings (Cayman) III, L.P.	CVM	N/A	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CVM	N/A	Alteri Investments II, SCSp	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	N/A	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CVM	N/A	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CVM	N/A	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (D), L.P.	CVM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			84-3836924				Apollo Asia Real Estate II Co-Investors (A), L.P.	CVM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II, L.P.	CVM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CVM	N/A	Apollo Principal Holdings C, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CVM	N/A	Apollo Principal Holdings C, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	N/A	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management II Advisors, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Financial SIE Aggregation Ltd.	CVM	N/A	Apollo Credit Funds ICAV	Ownership	53.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Financial SIE Aggregation Ltd.	CVM	N/A	Apollo TR Emerging Markets Holdings Ltd.	Ownership	30.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							AISG GP Ltd.	CVM	N/A	Apollo Life Asset, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							AISG Holdings LP	CVM	N/A	AISG GP Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	N/A	AISG Holdings LP	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			85-1870273				Apollo MidCap Holdings (Cayman) III, L.P.	CVM	N/A	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			85-1843283				AP Buffalo Holdings II, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			85-1869998				AP Buffalo Holdings, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
			85-1843113				AP Gibraltar Holdings, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							AP Beta 1, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (W), L.P.	CVM	N/A	ACS GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							ANPP III (NGL Debt), L.P.	DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							ANPP III (NGL Debt AIV FC), L.P.	CVM	N/A	ANPP III GenPar, Ltd.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							South Downs Investment LP	JEY	N/A	South Downs Investment Limited	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon 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	NO	
							Apollo USREF III Polygon (DC) LLC	DE	N/A	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (FC), L.P.	CVM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Green River Debt, LLC	DE	N/A	Apollo USREF III River Holdings L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (D), L.P.	CVM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (A), L.P.	CVM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CVM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo HMF Co-Investors II (B), L.P.	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	
							Apollo HMF Co-Investors II (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							Apollo HVF Co-Investors II (D), L.P. Apollo Hybrid Value Management II, 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 Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Advisors II, L.P.	CM	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	Apollo Management, 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.	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Onaha Equity Aggregator, L.P.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1404438				AP Onaha Advisors, LLC	DE	NIA	AP Onaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANRP III Hedgeco, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1543207				Apollo Origination Advisors (Lux) GP, S.a r.l.	CM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								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					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 AI Pref, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1359569				AOP LeanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Financial, L.P.	CM	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.	CM	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.	CM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Strategic Origination Advisors, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Strategic Origination Management, L.P.	CM	NIA	ASCP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Advisors GP, LLC	DE	NIA	ASCP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Capital Management, LLC	CM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ASCP Advisors GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ASCP 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.	CM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (Cayman TE AIV), L.P.	CM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	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	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1539485				Apollo Delos Investments III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delos Holdings III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate II Cayman Holdings, LLC	CM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1539667				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1100937				AP AL (RE Borrower), L.P.	DE	NIA	AP AL Borrower 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
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							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 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	
							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	
							Apollo European Principal Finance Fund III (Master Euro 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 (Master Dollar B) Hedge, LLC	.CYM	NIA	Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA IX Holdings, LLC	.CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-172972				Blackcomb Debt Holdings, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1545470				AQP 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 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 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 EPF Advisors III, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1298551				Apollo Athora KG Partnership, L.P.	.CYM	NIA	Apollo Athora KG Management, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Athora KG Management, LLC	.CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-9 (ASPEI-ALRESP), L.P.	.CYM	NIA	Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-9 (ASPEI-AGRASP), L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Fund II Administration, LLC	.DE	NIA	Apollo to Asia Real Estate Advisors II GP, LLC	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cineland EOOD	.BGR	NIA	Leto Invest EOOD	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	(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	

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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							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 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	
							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	
							AP IM 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	Apollo Co-Investors Manager, LLC	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1554469				Olive UK Opco Limited	.GBR	NIA	Vessex MidCo Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							South Downs Top HoIdCo 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 HoIdCo 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 HoIdCo 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 HoIdCo 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 HoIdCo 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 HoIdCo 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 HoIdCo 1 Limited	.JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	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 (882/IE AIV), L.P.	.DE	NIA	ANPP III GenPar, Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2549317				ANPP III (Overseas AIV), L.P.	.DE	NIA	ANPP III GenPar, Ltd.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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				AIOF II (882) 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	AIOF II Thor Co-Invest GP, 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	
			85-2736037				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	
			85-2585697				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	AIOF II Thor Co-Invest GP, LLC	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2600107				AIOF II Thor (DC), LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, 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	

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							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	
							A-A SPN-8 (AIOFI - KSNFI), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1550667				APSG Sponsor, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1550796				AP Caps II Holdings GP, LLC	.CYM	NIA	Apollo Principal Holdings A, 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	
							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	
			85-2601528				AIOF II Vanir (DC 2), LLC	.DE	NIA	AP Picard Pref Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2601337				AIOF II Vanir (DC B), LLC	.DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 882), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2601043				AIOF II Vanir (DC B), LLC	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-10 (AR0V-AAA), L.P.	.DE	NIA	Apollo Hybrid Value Overseas Partners II, SCSp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Overseas Partners 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				ANP III (Debt AIV II), L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1549215				ANP III (Debt AIV FC II), L.P.	.CYM	NIA	ANP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Balam ITG SL	.ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Invest EOOD	.BGR	NIA	APPE III 1 S a r l	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Credit Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2622575				AP Spartan Energy Holdings III, L.P.	.GBR	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-1194076				ANP III Intermediate Holdings II, L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-1192348				ANP III (Overseas AIV II), L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-1197264				APSG Sponsor IV, L.P.	.CHN	NIA	ANP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APSG Sponsor III, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1576582				APSG Sponsor II, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1575777				APSG Advisors II, L.P.	.CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Tundra Investor, L.P.	.DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4368816				Apollo Tundra Management, L.P.	.DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tundra Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tundra Advisors, L.P.	.CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tundra Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APSG Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APSG Advisors, L.P.	.CYM	NIA	APSG 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)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			85-4294192				AP 25lad Holdco, LLC	.DE	NIA	Apollo Management IX, L.P. Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1571020				Apollo USREF III 3 V06 (FC), L.P.	.C/M	NIA	Apollo USREF III 3 V06 (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4190574				Apollo USREF III 3 V06 (DC) LLC	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4186880				Apollo USREF III 3 V06 Holdings L.P.	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE 3 V06 LLC	.DE	NIA	Apollo USREF III 3 V06 Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4250323				AP Tundra Holdings LLC	.DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tundra Manager LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4152198				Freedom Parent LP	.DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4160106				Freedom Topco LLC	.DE	NIA	Freedom Parent LP	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	
							Donlen LLC	.DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Freedom Advisors, LP	.C/M	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Freedom Advisors GP LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Freedom Management GP LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Freedom Management LP	.DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Pencil Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Pencil Advisors, LP	.C/M	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Pencil Holdings, L.P.	.DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	.C/M	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	
							Apollo Asia Real Estate SC Coinvest Advisors L.P.	.C/M	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1563971				Apollo Asia Real Estate SC Coinvest Fund, L.P.	.DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3766982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	.DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	.C/M	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value II Credit Holdings, L.P.	.C/M	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tele Advisors, LLC	.C/M	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				AHVF 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	.C/M	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NUN 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	
								.DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir (RPH FC), L.P.	.C/M	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			85-4373064				AIOF II Vanir (RPH DC), LLC	.DE	NIA	AIOF II Vanir Intermediate RPH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4387171				AIOF II Agave Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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)	*
							AI OF II Agave Holdings, LLC	.DE	NIA	AI OF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Agave Intermediate, LLC	.DE	NIA	AI OF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Lux), SGP	.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 Advisors, L.P.	.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 II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		85-3872478					Apollo USREF III BPG (DC) LLC	.DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	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	
			85-3862313				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	
							Apollo USREF III Mouse (DC) LLC	.DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1566967				Apollo USREF III Branco (TE FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (Pref Borrower), 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 AL (RE Borrower) Parent, L.P.	.DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	.DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	.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 AL Borrower GP, LLC	.DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (Pref Borrower) Parent, L.P.	.DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (RE Borrower), L.P.	.DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Raptor Holdings (Lux) S.a.r.l.	.LUX	NIA	AP IX Euro Intermediate (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Borrower AL GP), LLC	.DE	NIA	Apollo EPF Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Pref Borrower AL) Parent, L.P.	.DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Pref Borrower AL), L.P.	.DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (RE Borrower AL) Parent, L.P.	.DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (RE Borrower AL) Parent, L.P.	.DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (RE Borrower AL), L.P.	.DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (RE Borrower AL), L.P.	.DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III Pencil Holdings GP, LLC	.DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		85-3773824					AP EPF III Pencil Holdings, L.P.	.DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Delaware 892), L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Fund, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Group Code	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
		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 Re-Quired? (Yes/No)	*
								Apollo Impact Mission Management, L.P. Apollo Impact Mission Management GP, LLC Apollo Impact Mission Capital Management, LLC	DE	NIA	Apollo Impact Mission Management GP, LLC Apollo Management, L.P.	Management Ownership	0.00 100.00	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	No No	
								Apollo Impact Mission Overseas Partners (Lux) GP, S.a.r.l. AP Highlands Co-Invest Blocker, L.P.	LUX	NIA	Apollo Impact Mission Advisors, L.P. Apollo Advisors IX (EH), L.P.	Ownership Management	100.00 0.00	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	No No	
			98-1566452					Loxias Investments S.a.r.l.	LUX	NIA	(Master Euro B), L.P. Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	No	
								Loxias Investments S.a.r.l.	LUX	NIA	(Master Dollar B), L.P. Apollo European Principal Finance Fund III	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	No	
								Loxias Investments S.a.r.l.	LUX	NIA	(Dollar A), L.P. Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	No	
								Loxias Holdings S.a.r.l.	LUX	NIA	(Master Euro B), L.P. Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	No	
								Loxias Holdings S.a.r.l.	LUX	NIA	(Dollar A), L.P. Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	No	
								Linor Properties S.a.r.l.	LUX	NIA	(Master Euro B), L.P. Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	No	
								Linor Properties S.a.r.l.	LUX	NIA	(Master Dollar B), L.P. Apollo European Principal Finance Fund III	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	No	
								Linor Investments S.a.r.l.	LUX	NIA	(Dollar A), L.P. Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	No	
								Linor Investments S.a.r.l.	LUX	NIA	(Master Euro B), L.P. Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	No	
								Linor Investments S.a.r.l.	LUX	NIA	(Dollar A), L.P. Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	No	
								Linor Holdings S.a.r.l.	LUX	NIA	(Master Euro B), L.P. Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	No	
								Linor Holdings S.a.r.l.	LUX	NIA	(Dollar A), L.P. Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	No	
								Ionic X S.a.r.l.	LUX	NIA	(Master Euro B), L.P. Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	No	
								Ionic X S.a.r.l.	LUX	NIA	(Master Dollar B), L.P. Apollo European Principal Finance Fund III	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	No	
								Ionic IX S.a.r.l.	LUX	NIA	(Dollar A), L.P. Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	No	
								Ionic IX S.a.r.l.	LUX	NIA	(Master Euro B), L.P. Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	No	
								Ionic IX S.a.r.l.	LUX	NIA	(Dollar A), L.P. Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	No	
								Ionic VIII S.a.r.l.	LUX	NIA	(Master Euro B), L.P. Apollo European Principal Finance Fund III	Ownership	33.490	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	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)	*
							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 Securitization S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias Securitization S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias Securitization S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3475416				Loxias Securitization S a r . l .	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3931269				Loxias Securitization S a r . l .	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3932074				Loxias Securitization S a r . l .	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3931711				Loxias Securitization S a r . l .	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3931546				Loxias Securitization S a r . l .	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1564592				Loxias Securitization S a r . l .	.CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3281439				Loxias Securitization S a r . l .	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Shanghai Skyway Grand Hotel Co., Ltd.	.CHN	NIA	Skyline Dynamic Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Siegburg S.C.S.	.LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Warenhaus Rostock S.C.S.	.LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Wuppertal S.C.S.	.LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Pforzheim S.C.S.	.LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Schweinfurt S.C.S.	.LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Reutlingen S.C.S.	.LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Krefeld S.C.S.	.LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Kempen S.C.S.	.LUX	NIA	KH Kempen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Monchengladbach S.C.S.	.LUX	NIA	KH Monchengladbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Offenbach S.C.S.	.LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Oldenburg S.C.S.	.LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Krefeld II S.C.S.	.LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Hildesheim S.C.S.	.LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Geisenkirchen S.C.S.	.LUX	NIA	KH Geisenkirchen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Hanau S.C.S.	.LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Duisburg S.C.S.	.LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Darmstadt S.C.S.	.LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Grizzly Bear Co-Invest, L.P.	.DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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?	*
							Apollo Grizzly Bear Co-Invest GP, L.P.	.DE	N/A	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-155970				AP IX (International FC), L.P.	.CYM	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HWFII – MLDMD), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HWFII – KSNFI), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-11 (HWFII-AAA), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN Offshore (HWFII), L.P.	.CYM	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Pelican Pte. Ltd.	.SGP	N/A	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions VIII Pte. Ltd.	.SGP	N/A	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	.SGP	N/A	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-155981				AP EPF III (Dollar B EH Intermediate), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-156026				Apollo Oasis Partners (FC), LLC	.CYM	N/A	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Siegburg GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Iarenhaus Postock GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Iuppertal GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Pforzheim GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Schweinfurt GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Rautlingen GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Krefeld GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Kempen GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Mönchengladbach GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Offenbach GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Oldenburg 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	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Hildesheim GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Geisenkirchen GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Hanau GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Duisburg GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Darmstadt GmbH	.DEU	N/A	Ersa Opportunity S a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate SC Coinvest 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	
			98-156071				AP/AA Pencil Holdings GP, LLC	.DE	N/A	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	N/A	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Pelican Holdings PTE. Ltd.	.SGP	N/A	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	N/A	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund III	.SGP	N/A	Apollo European Principal Finance Fund III	Ownership	12.150	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Pelican Holdings PTE. Ltd.	.SGP	N/A	(Dollar A), L.P.	Ownership	12.390	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Pelican Holdings PTE. Ltd.	.SGP	N/A	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	N/A	(Master Euro B), L.P.	Ownership	12.360	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)	*
			98-1592083				Delphi Growth Capital Sponsor, L.P.	.CYM	N/A	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1592077				Delphi Growth Capital Advisors, L.P.	.CYM	N/A	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2997827				AP Magic Co-Invest, L.P.	.DE	N/A	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Magic Co-Invest GP, LLC	.DE	N/A	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	N/A	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	N/A	AP IX Pioneer VotGo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Pioneer TopCo GP, LLC	.DE	N/A	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPH-13 (UYSSES-A44), L.P.	.DE	N/A	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-II), LLC	.CYM	N/A	Apollo A-N Credit Fund (Delaware), L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	.CYM	N/A	Apollo PPF Credit Strategies, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2542830				AQP Finance Partners, L.P.	.DE	N/A	Apollo Origination Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Olive Management L.P.	.DE	N/A	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Olive Management GP, LLC	.DE	N/A	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	N/A	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Magic-Benji Holdings GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Intermediary Services, LLC	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Impact Mission Co-Investors (B), L.P.	.DE	N/A	Apollo Management Holdings, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-2553260				Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Acropolis Infrastructure Acquisition Advisors, 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 Sponsor, L.P.	.CYM	N/A	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1585098				Spartan Acquisition Sponsor IV LLC	.CYM	N/A	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1585352				Spartan Acquisition Corp. IV	.DE	N/A	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties FF I (Holdings), LLC	.CYM	N/A	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1587068				ANP II (Overseas AIV-C), L.P.	.DE	N/A	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1587060				ANP II (AIV-C), L.P.	.CYM	N/A	Apollo ANP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1587083				AP Spartan Energy Holdings IV, L.P.	.CYM	N/A	Apollo ANP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Donlen Mobility LLC	.DE	N/A	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Primrose Investment Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							DSB Holdings II GP, LLC	.DE	N/A	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-273426				AP IX DSB Holdings, L.P.	.DE	N/A	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Pencil Management, L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Pencil Management GP, LLC	.DE	N/A	Apollo 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 Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-176627				Apollo Atlas (Holdings) SPV, LLC	.DE	N/A	Apollo 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 Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX International Holdings (IS), L.P.	.DE	N/A	Apollo 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 Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1578879				AP Ulysses, L.P.	.CYM	N/A	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Mezz Borrower, LLC	.DE	N/A	NN AGP Opportunities Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Loxias XVII L 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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							Loxias VII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVI 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	
							Loxias XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP DSB Co-Invest II, L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Marmal d	.MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (DC) LLC	.DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BPG Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (DC) Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BPG (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							A-A SPN-12 (RO/CE-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-12 (RO/CE - J(SNFI)), L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1576892				AGRE Mouse, LLC	.DE.....	NIA.....	Apollo USREF III Mouse Holdings L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Europe Limited	.MLT.....	NIA.....	AMI (Holdings), LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias IX S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias IX S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias IX S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias 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.....	.....
							Loxias VIII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias VIII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias IV S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias IV S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias IV S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias VII S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias I S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias I S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias 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.....	.....
							Loxias VI S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias VI S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias VI S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias II S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias II S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias II S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias V S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias V S.a.r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	

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			86-1211086				Loxias V S a r . l . Spartan Acquisition Sponsor III LLC		.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A) L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Asia Peridot Co-Invest Limited Apollo Asia Peridot Co-Investment Fund L.P.		.DE.....	NIA.....	AP Spartan Energy Holdings III, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Peridot Co-Invest Limited Apollo Asia Peridot Co-Investment Fund L.P.		.CYM.....	NIA.....	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Peridot Co-Invest Limited Apollo Asia Peridot Co-Investment Fund L.P.		.CYM.....	NIA.....	Apollo Asia Real Estate Advisors II GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P. AP Catalyst Holdings (GP), LLC Apollo Management Asia Pacific Holdings Limited		.DE.....	NIA.....	Apollo Asia Peridot Co-Investment Advisors L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Management Asia Pacific Holdings Limited		.CYM.....	NIA.....	AIF IX International Holdings, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia RE II Mauritius I Ltd.		.HKG.....	NIA.....	Apollo International Management Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia RE II Mauritius I Ltd.		.MUS.....	NIA.....	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			96-1573361				AP Alpha Holdings (HK) Limited AP HK Holdings, LPF		.HKG.....	NIA.....	AP HK Holdings, LPF	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP HK Holdings, LPF		.HKG.....	NIA.....	AP HK Holdings GP, Limited	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Jingiberry Limited		.IRL.....	NIA.....	Trident Bico DAC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Siegburg GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Siegburg GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Warenhaus Poststock GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Warenhaus Poststock GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Wuppertal GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Wuppertal GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Schweinfurt GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Schweinfurt GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Ofenbach GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Ofenbach GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Oldenburg GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Oldenburg GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Pforzheim GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Pforzheim GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Rauflingen GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Rauflingen GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Rautlingen GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Rautlingen GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Kempten GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Kempten GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Hildesheim GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Hildesheim GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Monchengladbach GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Monchengladbach GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Krefeld GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Krefeld GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Krefeld II GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Krefeld II GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Hanaau GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Hanaau GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	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 Geisenkirchen GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Duisburg GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Duisburg GmbH		.DEU.....	NIA.....	Ersa Investment S a r . l .	Ownership.....	10.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KH Darmstadt GmbH		.DEU.....	NIA.....	Ersa Opportunity S a r . l .	Ownership.....	89.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

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)	*
							KH Darmstadt GmbH	.DE	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.	.BM	N/A	Athene Life Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VP Advisors, L.P.	.CYM	N/A	Apollo VP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VP Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Rimini TopCo S.r.l.	.ITA	N/A	AP IF Euro (Lux) S a r . l . SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	.DE	N/A	ATCF (Cayman), L.P.	Ownership	13.640	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1232419				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.	.CYM	N/A	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpas Investments III (A), L.P.	.CYM	N/A	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpas Investments III (B), L.P.	.CYM	N/A	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings III (A), L.P.	.CYM	N/A	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings III (C), L.P.	.CYM	N/A	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Parent III (A), L.P.	.CYM	N/A	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpas Investments III (C), L.P.	.CYM	N/A	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SPAC 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 USREF III Manatee Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1174553				AGRE Manatee LLC	.DE	N/A	Apollo USREF III Manatee Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Manatee (DC) LLC	.DE	N/A	Apollo USREF III Manatee (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Manatee (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Credit Solutions I Pte. Ltd.	.SGP	N/A	Apollo Asia Real Estate Shore CoInvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Credit Solutions I Pte. Ltd.	.SGP	N/A	Apollo Asia Real Estate Mast CoInvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	.CYM	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	.CYM	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	.CYM	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	.CYM	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	.CYM	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1021494				AA GP Solutions Fund, L.P.	.DE	N/A	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA GP Solutions Advisors, L.P.	.CYM	N/A	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA GP Solutions Management, L.P.	.DE	N/A	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA GP Solutions Management GP, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA GP Solutions Advisors GP, LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HH Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Drapeau (Holdings), LLC	.DE	N/A	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Royalties FF I-A (Holdings), LLC	.DE	N/A	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HH I (DC) LLC	.DE	N/A	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HH (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III HH I (DC) LLC	.DE	N/A	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

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 Asia Real Estate ALC Fund II HedgeCo, LLC	.CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment IV HedgeCo, LLC	.CYM	NIA	Financial Credit Investment IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF IV (Lux) GP, S a r . l .	.LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QEB Parent, L.P.	.DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							QEB Parent GP, LLC	.DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX QEB Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX QEB Holdings, L.P.	.DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-0954611				Widstream, L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Double Eagle Energy Holdings III	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-0954433				Midstream, L.P.	.DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Violet ATH Holdings, L.P.	.DE	NIA	AP Violet Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Violet Advisors, L.P.	.CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Violet Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings A, 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 (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 Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Advisors II, L.P.	.CYM	NIA	Apollo Revolver 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 Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver 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 Revolver Capital Management II, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I - ROP, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							North Star Partners SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Junonia Partners SCSp	.LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF Management IV, L.P.	.DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF Management IV GP, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF IV Capital Management, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF Advisors IV, L.P.	.CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							Apollo European Direct Lending GP, LLC L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S a r.l.	LUX	NIA	(Master Euro B), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3656532				AP Gibraltar Co-Invest, L.P.	DE	NIA	(Dollar A), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S a r.l.	LUX	NIA	Apollo Gibraltar Advisors, LLC	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S a r.l.	LUX	NIA	(Master Euro B), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Investments S a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S a r.l.	LUX	NIA	(Master Euro B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S a r.l.	LUX	NIA	(Master Euro B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S a r.l.	LUX	NIA	(Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S a r.l.	LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	(Dollar A), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	VA Capital Management CIV GP, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHIF (892 Intermediate), L.P.	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	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 Opportunistic Holdings II Pte. Ltd.	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Direct Lending (Lux) GP, S.a r. l.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-362261				College Parent, L.P.	.DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3512776				AP IX College Holdings, L.P.	.DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX College Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							College Parent Holdings GP, LLC	.DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Land Services, L.P.	.DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI MF, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Oak Management GP, LLC	.DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Oak Advisors, L.P.	.CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Oak Aggregator, L.P.	.CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Oak Management, L.P.	.DE	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Oak Advisors GP, LLC	.DE	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SPAC Management I GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SPAC Management I, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SPAC Management I, L.P.	.CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1596049				Apollo SPAC Advisors I GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1597921				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	
			86-3542777				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	
			98-1596022				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	
							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 (DC), LLC	.DE	NIA	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.	.CYM	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	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Advisors, L.P.	.CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Management, L.P.	.DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Advisors GP, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3021174				Apollo PPF Credit Strategies (FC) SPV, LP	.CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pioneer (OP/TE/882) AIV L.P.	.DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3157788		1856681	NYSE: AP0	Apollo European Direct Lending SSSp	.LUX	NIA	S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3157788		1856681	NYSE: AP0	Apollo Global Management, Inc.	.DE	UIP	Marco J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	N0	1
			86-3157788		1856681	NYSE: AP0	Apollo Global Management, Inc.	.DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	N0	2
					1856681	NYSE: AP0	Apollo Global Management, Inc.	.DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	N0	3

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							AP Asia Opportunistic Holdings Pte. Ltd.	.SGP	NIA	AHIF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Celticar Holding Limited	.CYM	NIA	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				L.P.	.CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1600353				AHIF 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	
							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	
							AHIF II Holdings SGP Pte. Ltd.	.SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) I I, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	.DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	.LUX	NIA	Apollo EPF IV (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	.LUX	NIA	Apollo EPF IV (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Special Limited Partner, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-14 (GBREALTAP-AA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SMI	.LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings II Pte. Ltd.	.SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE II SGP VI Pte. Ltd.	.SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE II SGP V Pte. Ltd.	.SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	.DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	.DE	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Core Infrastructure Management GP, LLC	.DE	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Core Infrastructure Management, L.P.	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							College Aditech Lender GP, LLC	.DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2225172				College Aditech Lender, L.P.	.DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2192074				AP Rome Co-Invest GP, LLC	.DE	NIA	College Aditech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1621264				AP Rome Co-Invest, L.P.	.CYM	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AICF UK Limited	.GBR	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2425692				Apollo Knight Fund, L.P.	.DE	NIA	AICF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Knight Fund GP, LLC	.DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2423246				AP IX KNT Holdings, L.P.	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Impact AIF (Lux) GP, S a r.l.	.LUX	NIA	AP Impact Euro Intermediate (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Impact Euro Intermediate (Lux) S a r.l.	.LUX	NIA	AP IF Euro (Lux) S a r.l., SICAV-RAlF	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
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			87-1924525				AP IX Connect Holdings, L.P.	.DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2449329				AP IX Connect Holdings GP, LLC	.DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2448943				AIF IX (Connect Warrant AIV), L.P.	.DE	NIA	Apoll Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF IX (Connect Equity AIV), L.P.	.DE	NIA	Apoll (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings I Pte. Ltd.	.SGP	NIA	Apoll Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF Member Limited	.GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF (Cayman) GP, LLC	.CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1625184				ATCF (Cayman), L.P.	.CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Co-Investors (B), L.P.	.DE	NIA	Apoll Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Fund Intermediate A (FC), Ltd.	.CYM	NIA	Apoll Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Co-Investors (D), L.P.	.DE	NIA	Apoll Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Fund, L.P.	.DE	NIA	Apoll Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Fund Intermediate B (DC), L.P.	.DE	NIA	Apoll Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Management GP, LLC	.DE	NIA	Apoll Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Offshore Fund, L.P.	.DE	NIA	Apoll Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Offshore Fund, L.P.	.CYM	NIA	Apoll Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Co-Investors (A), L.P.	.DE	NIA	Apoll Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Management, L.P.	.DE	NIA	Apoll Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Aggregator C, L.P.	.DE	NIA	Apoll Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Advisors, L.P.	.CYM	NIA	Apoll Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Aggregator A, L.P.	.CYM	NIA	Apoll Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Aggregator B, L.P.	.CYM	NIA	Apoll Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Valparaíso Holdings I LLC	.DE	NIA	AP Valparaíso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Valparaíso Manager LLC	.DE	NIA	Apoll Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Valparaíso Holdings II LLC	.DE	NIA	AP Valparaíso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Fund (Lux), SCSp	.LUX	NIA	Apoll Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Asia Real Estate Shore Coinvest Advisors, L.P.	.CYM	NIA	Apoll Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Asia Real Estate Shore Coinvest Advisors GP, LLC	.DE	NIA	Apoll Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2292313				Apoll Asia Real Estate Shore Coinvest Fund, L.P.	.DE	NIA	Apoll Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Shore Management, L.P.	.DE	NIA	Apoll Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Shore Management, L.P.	.DE	NIA	Apoll Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Shore Management GP, LLC	.DE	NIA	Apoll Shore Management GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	.LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Jewel MezzCo S.a r.l.	.LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Jewel Norwich PropCo S.a r.l.	.LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Jewel Portsmouth PropCo S.a r.l.	.LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lune Holdings S.a r.l.	.LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Accord- Fund (Lux) GP, S.a r.l.	.LUX	NIA	Apoll Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apoll Cellar II Holding Limited	.CYM	NIA	Apoll Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2198920				AP EPF III Polygon Holdings (B), L.P.	.DE	NIA	Apoll EPF 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)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			87-2193588				AP EPF III Polygon Holdings, L.P. AP EPF III Polygon Intermediate (FC) AP EPF III Polygon Intermediate (DC) Holdings, LLC	.DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1619193				AA Sequoia Holdings, L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2193376				Apollo GPAC Co-Investors I (A), L.P.	.DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2113490				AA Sequoia Holdings, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Sequoia Advisors, L.P.	.DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Sequoia Management L.P.	.CYM	NIA	Apollo Sequoia Advisors & LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Sequoia Management &P LLC	.DE	NIA	Apollo Sequoia Management &P LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Sequoia Advisors &P LLC	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux IX (&P AIV I), &S&P	.LUX	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux IX (AIV I FC), &S&P	.LUX	NIA	Apollo Overseas Partners (Lux) IX &P, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos II S a r.l.	.LUX	NIA	Apollo Overseas Partners (Lux) IX &P, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos III S a r.l.	.LUX	NIA	Linors I S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos IV S a r.l.	.LUX	NIA	Linors 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	Apollo Infrastructure Opportunities 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	
			87-1757222				Apollo USREF III Newport Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Liberty, L.P.	.CYM	NIA	AP Liberty &P, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Liberty &P, LLC	.CYM	NIA	Apollo Principal Holdings C, 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 Cierius Holdings, LLC	.CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cullinan Lux &P 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 &S&P	.LUX	NIA	Cullinan Lux &P S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Impact &P Fund SPV III, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Impact &P 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-&P IF AIV I), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Impact &P Fund SPV I, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1618579				AP IX (Non-&P 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 &P, 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	

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)	*
							A-AC RML Depositor, LLC	.DE	N/A	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	N/A	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Clerius Holdings, L.P.	.CYM	N/A	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Clerius Holdings GP, LLC	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1611936				ANPP III (AIV-IH), L.P.	.CYM	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cullinan Holdings GP, 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	
			98-1612147				AP Cullinan Holdings GP, LLC	.CYM	N/A	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1612147				ANPP III (FC DE AIV-IH), L.P.	.CYM	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1611819				ANPP III (P2 AIV-IH), L.P.	.CYM	N/A	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1611841				AP Cullinan Holdings, L.P.	.CYM	N/A	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1612090				AP Cullinan Holdings, L.P.	.CYM	N/A	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1612065				ANPP II (FC Conduit AIV-IH II), L.P.	.CYM	N/A	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AI RE, LLC	.DE	N/A	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AI Pref, LLC	.DE	N/A	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Ferrari Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Ferrari Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Ferrari Aggregator, L.P.	.DE	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Ferrari (OC), LLC	.DE	N/A	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603669				AHVF II (FC I), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603653				AHVF II (Cayman Holdings), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603640				AHVF II (892 Cayman AIV), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II (Cayman AIV II), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603684				AHVF II (Cayman AIV II), L.P.	.CYM	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.	.CYM	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.	.CYM	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 Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vessex GP LLC	.CYM	N/A	Apollo Capital Management, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Vessex Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings A, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Vessex Advisors, L.P.	.CYM	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vessex TopCo Ltd	.CYM	N/A	Apollo Vessex Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Vessex Investor A, L.P.	.CYM	N/A	Vessex Holdings, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Vessex Management, L.P.	.DE	N/A	Vessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vessex Holdings, L.P.	.CYM	N/A	Apollo Vessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vessex MidCo Ltd.	.CYM	N/A	Apollo Vessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Dakota Holdings Borrower, L.P.	.DE	N/A	Vessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Dakota Holdings Borrower GP, LLC	.DE	N/A	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Dakota Co-Invest Borrower, L.P.	.DE	N/A	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Dakota Co-Invest Borrower, L.P.	.DE	N/A	AP Dakota Co-Invest Borrower GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	.DE	N/A	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	.DE	N/A	Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	N/A	Apollo Impact Mission Overseas Partners (Lux), SCS	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1535337				Apollo International Holdings Ltd.	.BMU	N/A	Apollo Impact Mission Overseas Partners (Lux), SCS	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-15 (APEVII - AAA), L.P.	.DE	N/A	APQ Corp.	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
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							AOP LoanCo Lux S.a r.l. AP IX Connect Co-Invest (AIV FC), L.P.	.LUX .CYM	NIA NIA	AOP LoanCo, L.P. AP IX Connect Holdings GP, LLC S.a r.l. Apollo IX Investment Management Europe (LUX)	Ownership Management	100 000 0 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo Overseas Partners (Lux) X, SCSp Apollo TR IG Corporate Bond Lux S.a r.l.	.LUX .LUX	NIA NIA		Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Petros Advisors GP, LLC	.LUX .DE	NIA NIA		Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Petros Advisors, L.P.	.CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Petros Investor, L.P.	.DE	NIA	Apollo Petros Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Petros Management, L.P.	.DE	NIA	Apollo Petros Management GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Petros Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Mustang Management GP, LLC	.DE	NIA	AP Mustang Advisors, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Mustang Co-Invest, L.P.	.DE	NIA	AP Mustang Advisors, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Mustang Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alamo ENRI, L.P.	.CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
							ANP III Sapphire (DC), LLC	.DE	NIA	Apollo ANP Management III, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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		Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lune GP S.a r.l.	.LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Marley TonCo S.a r.l.	.LUX	NIA	Alteri Investments II, SCSp	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo StarMoon CEF Co-Invest, L.P.	.DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACSIF GP Solutions I (2021) SPV, LLC	.DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-A, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-E, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-C, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-D, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							FXH IX-B, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AM-EDL (Lux) SCSp	.LUX .CYM	NIA NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AMF Credit Holdings VII, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade Aggregator C, L.P.	.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	
							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	
							AA IMF 1 HOLDCO GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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) II, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, 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	
							Apollo Hybrid Value Fund (MS I) II, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Aristot le Manager, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Safety Holdings, L.P.	.DE	NIA	AP Safety Advisors, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Safety Holdings, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Safety Co-Invest, L.P.	.DE	NIA	AP Safety Advisors, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Safety Advisors, LLC	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Saturn Co-Invest, L.P.	.DE	NIA	Apollo Impact Investor GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Other Holdco, Inc.	.DE	NIA	AP-AA Other Holdings, L.P.	Ownership	70 510	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)	*
							AI OF II Electra Holdings, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Electra Aggregator, L.P. - Series 1	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Electra Aggregator, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Electra Holdings (STE), LLC - Series 1	.DE.....	NIA.....	AI OF II Electra AIV (STE), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Electra Holdings (STE), LLC	.DE.....	NIA.....	AI OF II Electra AIV (STE), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Electra AIV (STE), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Electra Intermediate Holdings, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Electra Co-Invest B Holdings (OC I), LLC	.DE.....	NIA.....	AI OF II Electra Co-Invest B, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3495667				AI OF II Electra (OC), LLC	.DE.....	NIA.....	AI OF II Electra Co-Invest GP, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3458283				AI OF II Electra Co-Invest A, L.P.	.DE.....	NIA.....	AI OF II Electra Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Electra AIV (MF), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Casa Holdings S a r . l	.LUX.....	NIA.....	AHMF II (Cayman Holdings), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHMF II Holdings SGP IV Pte. Ltd.	.SGP.....	NIA.....	AHMF II (Cayman Holdings), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3276202				AI OF II Vanir Holdings, L.P. - Series 3	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3275846				AI OF II Vanir Holdings, L.P. - Series 1	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Vanir Holdings, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lune MidCo Lux SCA	.LUX.....	NIA.....	Lune Parent (Lux) S a r . l	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo HA IG Management GP, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo HA IG Management, L.P.	.DE.....	NIA.....	Apollo HA IG Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-255751				Apollo Realty Income Solutions, Inc.	.MD.....	NIA.....	ARTIS 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 A, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Extreme Advisors, L.P.	.CYM.....	NIA.....	AP Extreme Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1633472				AP Extreme Holdings, L.P.	.CYM.....	NIA.....	AP Extreme Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Extreme Management GP, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1623773				Apollo Impact Mission HedgeCo, LLC	.CYM.....	NIA.....	Apollo Impact Mission Management, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1627749				AP Qullinan Co-Invest GP, LLC	.CYM.....	NIA.....	Apollo AMP Management III, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Qullinan 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.....	.....

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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Clerus I 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 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	
							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 (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 Euro 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 (Dollar A), L.P.	Ownership	32,930	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	33,580	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 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 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	
							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	
							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	

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)	*
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos 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	
							Linos XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos 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	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Management II (ATH) GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Advisors II (ATH), L.P.	.CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Management II (ATH), L.P.	.DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Fund II (ATH), L.P.	.CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II (Connect Warrant AIV), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II HedgeCo, LLC	.CYM	NIA	Apollo Infrastructure 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	NIA	Apollo CIF CEFF Holdings LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo CIF CEFF Intermediate, LLC	.DE	NIA	Apollo CIF CEFF Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3537188				Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	.DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo CIF CEFF Holdings LLC	.DE	NIA	Apollo CIF CEFF (OC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			87-3086266				Apollo CIF CEFF (DC), LLC Apollo Core Infrastructure Advisors GP, LLC AA WH Holdco GP, LLC AA WH Holdco, L.P. AP Gemini, LLC Apollo USREF III Bag (FC), L.P. Apollo USREF III Freezer (DC) LLC Apollo USREF III Freezer (DC) LLC	.DE .DE .DE .DE .DE .DE .DE	N/A N/A N/A N/A N/A N/A N/A	Apollo Starleon CEFF Co-Invest (Overseas), L.P. APH Holdings (DC), L.P. Apollo Principal Holdings B, L.P. AA WH Holdco GP, LLC Apollo Capital Management, L.P. Apollo USREF III BAG (FC), L.P. Apollo U.S. Real Estate Partners III (IE), L.P. Apollo U.S. Real Estate Advisors III, L.P.	Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100,000 100,000 100,000 0,000 100,000 31,550 68,450	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	
			87-302261				Apollo USREF III Freezer (DC) LLC	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-302267				Apollo USREF III Freezer Holdings, L.P. AA WH 1 LP AA WH 1 GP LLC WNN AGP Mezz Borrower III, LLC AP Cullinan Co-Invest, L.P. AP-AA Otter Holdings, L.P. AP Calilope (GP), LLC AP Calilope GP, L.P. Apollo Calilope Fund, L.P. Apollo Calilope Co-Investors (D), L.P. Apollo Otter Management GP, LLC Apollo Otter Management, L.P. Apollo Accord Advisors GP V, LLC Apollo Accord Management V, L.P. Apollo Accord Management V GP, LLC Apollo Accord Advisors V, L.P. Apollo Accord Fund V Intermediate A (FC), Ltd. Apollo Accord Fund V Intermediate B (DC), L.P.	.DE .DE .DE .DE .CYM .DE .CYM .CYM .DE .DE .DE .DE .CYM .CYM .CYM .CYM .CYM	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 N/A N/A N/A N/A	AA WH 1 GP LLC WNN AGP Opportunities Fund III, L.P. AP Cullinan Co-Invest GP, LLC Apollo Otter Advisors, L.P. Apollo Principal Holdings B, L.P. AP Calilope (GP), LLC AP Calilope GP, L.P. Apollo Co-Investors Manager, LLC Apollo Capital Management, L.P. Apollo Otter Management GP, LLC APH Holdings (FC), L.P. Apollo Accord Management V GP, LLC Apollo Capital Management, L.P. Apollo Accord Advisors GP V, LLC Apollo Accord Advisors V, L.P.	Management Management Ownership Ownership Management Management Ownership Management Management Ownership Management Ownership Management Ownership Management Ownership Ownership	0,000 0,000 100,000 100,000 0,000 100,000 0,000 0,000 0,000 100,000 0,000 100,000 100,000 0,000 100,000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black 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 N0 N0 N0	
			87-414574				Apollo Accord Fund V Intermediate B (DC), L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643247				Apollo Accord Fund V Intermediate B (DC), L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-414574				Apollo Accord Fund V, L.P.	.DE	N/A	Apollo Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643376				Apollo Accord Fund V, L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643825				Apollo Accord V Aggregator A, L.P.	.DE	N/A	Apollo Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1643857				Apollo Accord V Aggregator B, L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord V Aggregator C, L.P.	.CYM	N/A	Apollo Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors V (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors V (B), L.P.	.DE	N/A	Apollo Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Co-Investors V (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord (Lux) GP, S a r l.	.LUX	N/A	Apollo Accord Advisors V, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	.LUX	N/A	Apollo Athene Strategic Partnership Advisors, LLC Apollo Athene Strategic Partnership Advisors, LLC Apollo Total Return Fund – Investment Grade Advisors, L.P. Apollo Total Return Fund – Investment Grade Advisors, L.P. Apollo Total Return Fund – Investment Grade Advisors, L.P. AP IX Connect Holdings GP, LLC AP Safety Holdings, L.P.	Management Management Management Management Management Ownership Management	0,000 0,000 0,000 0,000 0,000 0,000 0,000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	

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 Provides Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			98-1659216				100 West Putnam Member LLC Apollo 100 West Putnam Advisors, L.P.	DE .CVM	NIA NIA	Apollo 100 West Putnam Investor, L.P. Apollo 100 West Putnam Advisors GP, LLC Apollo Global Real Estate Management, L.P.	Ownership Management	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	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	
							Grause 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	.CVM	NIA	Apollo Principal Holdings B, 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	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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.	.CVM	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.	.CVM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Advisors, L.P.	.CVM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Advisors GP, LLC	.CVM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Markets Partnership (Offshore), L.P.	.CVM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1651315				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, L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA FIVE SISNA	.GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA FOUR SISNA	.GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA THREE SISNA	.GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA TWO SISNA	.GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ARTIS Holdings LLC	DE	NIA	APQ 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 Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives, L.P.	.CVM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Advisors, L.P.	.CVM	NIA	AAA Advisors 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- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Aligned Alternatives (FC), 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), L.P.	.CYM.....	N/A.....	Apollo Aligned Alternatives Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AAA Advisors GP, LLC	.CYM.....	N/A.....	APH Holdings (DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III Cardinal (DC) LLC	.DE.....	N/A.....	Apollo USREF III Cardinal Aggregator, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III Cardinal (FC), L.P.	.CYM.....	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 Cardinal 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.....	.....
							AP Spartan Energy Holdings III (PPW), LLC ..	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-065387 ..				AP IX Carbon (GP/TE/892 DC) II, L.P.	.DE.....	N/A.....	Apollo ANPP Management III, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-4721449 ..				AP IX Carbon Holdings II, L.P.	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-4721118 ..				AP IX Carbon Holdings II, L.P.	.DE.....	N/A.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Poseidon GP (Lux) SRL	.LUX.....	N/A.....	AP IX Euro Intermediate (Lux) S a r l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0751587 ..				ACMP Holdings, LLC	.DE.....	N/A.....	Apollo Capital Markets Management, L.P. ...	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Credit Solutions III Pte. Ltd.	.SGP.....	N/A.....	AP Credit Solutions VII Pte. Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Credit Solutions IV Pte. Ltd.	.SGP.....	N/A.....	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Credit Solutions VII Pte. Ltd.	.SGP.....	N/A.....	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							JCP Investments 2021-A1 Holdings Ltd.	.CYM.....	N/A.....	Apollo Credit Secondaryes Fund I SPV, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A Offshore (AIFIX), L.P.	.CYM.....	N/A.....	Apollo to Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A SPN-19 (AIFIX-AAA), L.P.	.DE.....	N/A.....	Apollo to Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A Onshore (AIFIX), L.P.	.DE.....	N/A.....	Apollo to Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1646231 ..				AP Aquila Holdings, Ltd.	.GBR.....	N/A.....	Apollo Overseas Partners (Lux) IX, SCSp ..	Management.....	6.240	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1646231 ..				AP Aquila Holdings, Ltd.	.GBR.....	N/A.....	Apollo Overseas Partners (DE) IX, L.P.	Ownership.....	9.020	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1646231 ..				AP Aquila Holdings, Ltd.	.GBR.....	N/A.....	Apollo Overseas Partners IX, L.P.	Ownership.....	16.550	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Aquila Holdings, Ltd.	.GBR.....	N/A.....	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership.....	25.280	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1646231 ..				AP Aquila Holdings, Ltd.	.GBR.....	N/A.....	AP IX (Euro AIV), L.P.	Ownership.....	42.920	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1646231 ..				AP Castle Holdings SCSp	.LUX.....	N/A.....	AP Castle Holdings GP S a r l.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Miller Homes Group (Fincoo) PLC	.GBR.....	N/A.....	Castle UK Midco 2 Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Excelsior Advisors, L.P.	.DE.....	N/A.....	Apollo Excelsior Ultimate GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Excelsior Management GP, LLC	.DE.....	N/A.....	Apollo to Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Excelsior Ultimate GP, LLC	.DE.....	N/A.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Excelsior Management, L.P.	.DE.....	N/A.....	Apollo Excelsior Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-4646548 ..				Apollo Excelsior, L.P.	.DE.....	N/A.....	Apollo to Excelsior Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1646486 ..				Apollo Overseas Partners X, L.P.	.CYM.....	N/A.....	Apollo to Advisors X, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1646534 ..				Apollo Overseas Partners (I) X, L.P.	.CYM.....	N/A.....	Apollo to 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.....	N/A.....	Apollo to Advisors X, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-4776255 ..				ANPP II (Bei Conduit TE), L.P.	.DE.....	N/A.....	Apollo to 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	.DE.....	N/A.....	ANPP II (Bei Conduit TE), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Real Estate II Cayman II Limited	.CYM.....	N/A.....	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AM-EDL (Lux) Investment S.a r.l.	.LUX.....	NIA.....	AM-EDL (Lux) SCSp	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo M-EDL Management, 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.....	.....
							AP Shakti Holding 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 StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0825954 ..				Apollo CIF CEFF (DC) 17, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0756162 ..				Apollo CIF CEFF (DC) 18, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0781721 ..				Apollo CIF CEFF (DC) 19, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0757912 ..				Apollo CIF CEFF (DC) 12, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0781602 ..				Apollo CIF CEFF (DC) 16, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0825803 ..				Apollo CIF CEFF (DC) 11, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0781508 ..				Apollo CIF CEFF (DC) 13, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0758064 ..				Apollo CIF CEFF (DC) 15, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0780655 ..				Apollo CIF CEFF (DC) 14, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0781275 ..				Apollo CIF CEFF (DC) 10, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0733723 ..				Apollo CIF CEFF (DC) 6, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0781107 ..				Apollo CIF CEFF (DC) 8, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0825596 ..				Apollo CIF CEFF (DC) 9, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0757673 ..				Apollo CIF CEFF (DC) 7, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			81-1490429 ..				Griffin Capital Securities, LLC	.DE.....	NIA.....	Apollo Management Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0706724 ..				Apollo CIF CEFF (DC) 4, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0706828 ..				Apollo CIF CEFF (DC) 5, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0679431 ..				Apollo CIF CEFF (DC) 3, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-0733855 ..				Apollo CIF CEFF (DC) 2, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-4072681 ..				Apollo StarMoon CEFF Aggregator, LLC	.DE.....	NIA.....	Apollo StarMoon CEFF Co-Invest, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			86-2505945 ..				ANP II (AIV L-PS), L.P.	.DE.....	NIA.....	Apollo ANP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							MOIRIS ANOMMI KTIMATIKI ETAIRIA	.GRC.....	NIA.....	AEPE III 11 41 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Alteri Mar ley Cayman Ltd	.CYM.....	NIA.....	Alteri Investments II, 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)	Control if is Owner-ship Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			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	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1847129				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 Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-18 (AIME – JKSEIV), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir Co-Invest GP, LLC	.DE	NIA	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	
			87-4546946				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 Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors X (B), L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4490799				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	
			87-4616229				Apollo Capital Management X, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors X, L.P.	.DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4488104				AIF X Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4587581				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	
			98-1827015				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 SICSA	.GRC	NIA	KTISOR 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 to Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APQ Siva Holdings GP, LLC	.DE	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APQ Siva Holdings, L.P.	.CYM	NIA	APQ Siva 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	
							ANRP III DEE IV (Intermediate), LLC	.DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP III DEE IV (DC), LLC	.DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP III DEE IV (DC), L.P.	.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 (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3022931				ANRP III Sunna Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3022555				ANRP III Sunna Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3022555				ANRP III Sunna 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 Sunna (P-USTE DC), LLC	.DE	NIA	Apollo ANRP Management III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP III Sunna (DC), LLC	.DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			88-3021572				ANPP III (AIV Suma-L), L.P. Apollo Natural Resources Partners (P-JSIE) III, L.P.	.DE....	NIA....	Apollo ANPP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0....	.....
			88-3023398				AGRE 30 Dan LLC Apollo Administrative Agency LLC	.DE....	NIA....	Apollo ANPP Advisors III (P2), L.P. Apollo USREF III 30 Dan Holdings L.P.	Management..... Ownership.....	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0.... N0....	.....
			88-2953639				AP Neptune Holdings Ltd. AP Neptune Holdings Ltd.	.CYM....	NIA....	ANPP II (Cayman Holdings) II, L.P. Apollo Natural Resources Partners (Lux) III, SCSp	Ownership..... Ownership.....	42.860	AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							AP Neptune Holdings Ltd. AP Neptune Holdings Ltd.	.CYM....	NIA....	AP Neptune Co-Invest Holdings, L.P. AP Neptune Co-Invest GP, LLC	Ownership..... Ownership.....	0.180 38.290	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							AP Neptune Holdings Ltd. AP Neptune Holdings Ltd.	.CYM....	NIA....	ANPP III (AIV-H), L.P. ANPP III (P2 AIV-H), L.P.	Ownership..... Ownership.....	2.770 7.780	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0.... N0....	.....
							AP Neptune Holdings Ltd. AP Neptune Holdings Ltd.	.CYM....	NIA....	Apollo Aligned Alternatives, L.P. AP Neptune Co-Invest GP, LLC	Ownership..... Management.....	7.140 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0.... N0....	.....
							AP Neptune Co-Invest Holdings, L.P. AP Neptune Co-Invest GP, LLC	.DE....	NIA....	Apollo Hybrid Value Advisors II, L.P. ANPP II (Overseas Intermediate Holdings), L.P.	Ownership..... Ownership.....	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							ANPP II (TWR IV Intermediate DC Z), LLC ANPP II (TWR IV Intermediate DC A), LLC	.DE....	NIA....	ANPP II (Overseas Intermediate Holdings), L.P. AP Suma Holdings GP, LLC	Ownership..... Management.....	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							AP Suma Holdings, L.P. AIOF II Suma Holdings, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Suma Aggregator, L.P.	Management..... Ownership.....	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							AIOF II Suma (DC), LLC AIOF II Suma Aggregator, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Suma Aggregator, L.P.	Ownership..... Management.....	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
			88-2830177				AIOF II Suma Aggregator, L.P. AIOF II Suma AIV (STE), L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Suma AIV (STE), L.P.	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							AIOF II Suma AIV (MF), L.P. ANPP II (TW II Conduit TE DC), LLC	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P. ANPP II (TW II Conduit TE), L.P.	Management..... Ownership.....	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							ANPP II (TW II Conduit TE), L.P. AIOF II Woolly Holdings, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Woolly Holdings, L.P.	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							AIOF II Woolly Co-Invest, L.P. AIOF II Woolly Co-Invest, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Woolly 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....	.....
							AIOF II Woolly AIV, L.P. AIOF II Woolly (FC Overseas), L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Woolly AIV, L.P.	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							AIOF II Woolly (FC Lux), L.P. AIOF II Woolly (FC 882), L.P.	.CYM....	NIA....	Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Woolly (FC 882), L.P.	Management..... Management.....	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							ACMP Cayman Holdings, LLC Lycius III S a r.l.	.CYM....	NIA....	ACMP Holdings, LLC Apollo European Principal Finance Fund IV (Dollar A), L.P.	Management..... Ownership.....	0.000 32.350	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							Lycius III S a r.l. Lycius III S a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund IV (Dollar A), L.P. Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership..... Ownership.....	48.340 3.540	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0....	.....
							Lycius III S a r.l. Lycius III S a r.l.	.LUX....	NIA....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership..... Ownership.....	15.770	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)	*
.....							Lycius II S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	32,350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Lycius II S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	48,340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Lycius II S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (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.....	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 GBP S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	32,350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Lycius GBP S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	48,340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Lycius GBP S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	3,540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Lycius GBP S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	15,770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias XX S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	32,350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias XX S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	48,340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias XX S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	3,540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias XX S a r .l .	.LUX.....	NIA.....	Lux Master Euro B2), SCSp	Ownership.....	15,770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias XVIIII S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	32,350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias XVIIII S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	48,340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Loxias 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 XVIIII 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.....	.....
.....							Platinum GBP S a r .l .	.LUX.....	NIA.....	Lux Master Euro B2), SCSp	Ownership.....	32,350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Platinum GBP S a r .l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	48,340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

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)	*
							Platinum GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Platinum GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2646077					Apollo MTR Coinvest Feeder (IE 892), L.P.	.DE	NIA	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	NIA	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	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS OMS, LLC	.DE	NIA	ARIS 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	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord V Lux Holdings S a r . l .	.LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Freedom Parent Holdings LP	.DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Alpine SPV LLC	.DE	NIA	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	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2371767				AAA Holdings (DC-2), Inc.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2371575				AAA Holdings (DC-1), Inc.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1672064				Apollo Gretel Investor, L.P.	.CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1672793				Apollo Gretel Advisors, L.P.	.CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Gretel Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2500044				Apollo Gretel Management GP, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Gretel Management, L.P.	.DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Offshore Fund, L.P.	.CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	.DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	.CYM	NIA	Apollo Defined Return Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (FC-2), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (C-2), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (A-3), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (A-2), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2037779					AP Polygon Holdings (B), L.P.	.DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Riverwalk Hotel Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2120781					Apollo USREF III Riverwalk Hotel Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2123554					Apollo USREF III Riverwalk Hotel Aggregator, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Riverwalk Hotel (DC) LLC ... P in Sense EOOD	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.BGR	NIA	Leto Properties EAD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III 30 Dan (FC), L.P.	.CYM	N/A	Apollo 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 USREF III MTR Aggregator, 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 XVII 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 XVII 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 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 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 (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerius GBP S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Berlin Holdings (Lux) 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	
							AP Berlin Holdings (Lux) 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	
							AP Berlin Holdings (Lux) 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	
							AP Berlin Holdings (Lux) 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 Euro B1), 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 (Dollar A), 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 (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	

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 Percen-tage	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 (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 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 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 USD 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	
							ADS Wll SPV	.CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Albatross 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 Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	.CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2176521				ANPP III Holdings, L.P.	.DE	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2176521				ANPP III Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2150403				AP IX Carbon Co-Invest, L.P.	.DE	NIA	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Carbon Co-Invest GP, LLC	.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	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	.DE	NIA	Apollo Fund Administration IX, LLC	Ownership	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	

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
			88-1715271				Apollo USREF III Venus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Venus (FC), L.P.	CM	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 (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				AP Credit Solutions VI Pte. LLC	SG	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Delta 2, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1665358				AP Delta 4, Ltd.	CM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Delta 3, 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 Management GP, LLC	DE	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1938469				AP Delta 1, L.P.	DE	NIA	Apollo Capital Management, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Delta 5, 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, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Advisors GP, LLC	CM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Loan Funding B LLC	DE	NIA	APH Holdings (FC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation GP, LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1886844				APQ Nova Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIQF II Vanir Aggregator, Series L.P. – Series 3	DE	NIA	APQ Shova Holdings GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIQF II Vanir Holdings (STIE), Series LLC – Series 3	DE	NIA	Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIQF II Vanir Holdings (STIE), Series LLC – Series 2	DE	NIA	AIQF II Vanir AIV (STIE), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIQF II Vanir Aggregator, Series L.P. – Series 2	DE	NIA	AIQF II Vanir AIV (STIE), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Commercial Lending (Italy) – AOQE Sub-Fund	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIQF II Vanir Holdings (STIE), Series LLC – Series 1	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							GIQOF Alternative Holdings, LLC	DE	NIA	AIQF II Vanir AIV (STIE), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CRDZY SPV 1, LLC	CM	NIA	Apollo Diversified Credit Fund	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SIlders Management, L.P.	DE	NIA	Apollo Diversified Credit Fund	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SIlders Management GP, LLC	DE	NIA	SIlders Management GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100,000	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	
								DE	NIA	Apollo Hybrid Value 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)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							AP EPF IV One Co-Invest, L.P.	.C/M	N/A	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP EPF IV One Co-Invest GP, LLC	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			99-1684030				Apollo S3 Management, L.P.	.DE	N/A	Sliders Management GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-4048746				Apollo S3 Holdings, L.P.	.C/M	N/A	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			99-1688745				Apollo S3 Equity Management, L.P.	.DE	N/A	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			99-1689021				Apollo S3 Equity Advisors, L.P.	.C/M	N/A	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo S3 Equity Advisors Holdings, L.P.	.C/M	N/A	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo S3 Advisors, L.P.	.C/M	N/A	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a.r.l.	.LUX	N/A	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP X 882 FC, L.P.	.C/M	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Advisors III, L.P.	.C/M	N/A	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infrastructure Opportunities Advisors III GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eos Aviation 6383, LLC	.DE	N/A	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	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			99-1684757				Apollo Investment Fund X Hedge, LLC	.C/M	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	.DE	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP HK Holdings X GP, Limited	.HKG	N/A	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP HK Holdings X GP, Limited	.HKG	N/A	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP HK Holdings X GP, Limited	.HKG	N/A	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP HK Holdings X GP, Limited	.HKG	N/A	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP HK Holdings X GP, Limited	.HKG	N/A	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Helm Intermediate Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Beta 12, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Renew Holdings, L.P.	.DE	N/A	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Spring Holdings, L.P.	.DE	N/A	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP WHS, L.P.	.DE	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Orchard Park, L.P.	.DE	N/A	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Lending Investor, L.P.	.DE	N/A	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-3783680				AP IX Teton Holdings, L.P.	.DE	N/A	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Teton Holdings GP, LLC	.DE	N/A	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-3783348				AP IX Teton AIV, L.P.	.DE	N/A	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	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Helm Debt Aggregator, 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 Helm Debt (FC), L.P.	.C/M	N/A	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-3995369				AI OF II (Helm TE) AIV, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Capital Management II, LLC	.C/M	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Advisors II, L.P.	.C/M	N/A	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	.CYM	N/A	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	N/A	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 II), SCSp	.LUX	N/A	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	N/A	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Mortgage Lending, LLC	.DE	N/A	ARIS Operating Partnership L.P.	Owner ship	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Delaware AIV) X, L.P.	.CYM	N/A	APM Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1690195					Apollo Investment Fund (AIV) X, L.P.	.CYM	N/A	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	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1690355					Apollo Overseas Partners (892 AIV) X, L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1689799					AP X (International FC), L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1690415					Apollo Advisors X (EH-GP), LLC	.CYM	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors X (EH-GP), L.P.	.CYM	N/A	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Advisors Switzerland Sarl	.CHE	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1685308				Apollo QL Co-Invest, L.P.	.CYM	N/A	Apollo QL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo QL Co-Invest GP, LLC	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC IP SPV, LLC	.DE	N/A	Midcap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (Alma Holdings Intermediate FC), L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1686018					Manzana Topco S.a r.l.	.LUX	N/A	AP X Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (Espresso Holdings Intermediate FC), L.P.	.CYM	N/A	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	N/A	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	N/A	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	N/A	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	N/A	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	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Donus S.r.l.	.ITA	N/A	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Donus (Lux) SCSp	.LUX	N/A	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Clerius Holdings, L.P.	.CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Lender LLC	.DE	N/A	Midcap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF Lender LLC	.DE	N/A	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AFT Lender LLC	.DE	N/A	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOS Lender LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AODF Lender LLC	.DE	N/A	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Finance Aggregator LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Chevalier Debt Holdings S.a r.l.	.LUX	N/A	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Alma SCSp	.LUX	N/A	Apollo Overseas Partners (Lux) X GP, S.a r.l.	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
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			88-3453046				Chevalier Holdings, L.P.	DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 6345, LLC	DE	N/A	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 5999, LLC	DE	N/A	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Zorro SPV LLC	DE	N/A	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	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. – Series C	DE	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. – Series B	DE	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3417442				Apollo Darwin Advisors, LLC	DE	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3417851				AP Darwin Holdings, L.P.	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Darwin Holdings II, L.P.	DE	N/A	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Darwin Holdings II GP, LLC	DE	N/A	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	N/A	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3172071				AP Maia Holdings I, LLC	DE	N/A	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA RPH, L.P.	CYM	N/A	AA RPH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA RPH GP, LLC	CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1675805				Capriel Investment S.A.	LUX	N/A	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (Debt Holdings Intermediate FC), L.P.	CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-E, LLC	DE	N/A	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-D, LLC	DE	N/A	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	N/A	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-B, LLC	DE	N/A	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3977402				Peak Peak PODH X-A, LLC	DE	N/A	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP0 Investment Manager Aggregator Vehicle, L.P.	DE	N/A	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3380958				AP0 GP Aggregator Vehicle, L.P.	DE	N/A	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3347124				A-A Diversified Opportunities Fund (Y), L.P.	DE	N/A	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. – Series A	DE	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Holdings, LP	CYM	N/A	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC GP, LLC	CYM	N/A	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hensel Manager, LLC	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Plus Co-Invest Feeder (IE GPFF AI V), L.P.	DE	N/A	AI OF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Plus Co-Invest Feeder (Overseas AI V), L.P.	DE	N/A	AI OF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Plus Coinvest (DC I), LLC	DE	N/A	QPP AI V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Plus Co-Invest (AI V), L.P.	DE	N/A	AI OF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Coinvest (FC), L.P.	CYM	N/A	AI OF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Plus (DC I), LLC	DE	N/A	AI OF 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	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							Nine Elms 2 S.a r. l.	.LUX.....	N/A.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	3,520	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Nine Elms 2 S.a r. l.	.LUX.....	N/A.....	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.....	N/A.....	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.....	N/A.....	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ALJ M – Italy Cre Debt Sub-Fund	.ITA.....	N/A.....	Apollo Management International LLP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ALJ – Italy Cre Debt Sub-Fund	.ITA.....	N/A.....	Apollo Management International LLP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Njord Plus Intermediate 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 Njord Plus Holdings, Series 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 Njord Plus Aggregator, 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 Njord Plus (FC), L.P.	.CYM.....	N/A.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIC-TRF S.a r. l.	.LUX.....	N/A.....	Apollo TR Impact and Sustainable Credit Holdings Ltd.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Nurnberg, Karolinenstraße Beteiligung A S.a r. l.	.LUX.....	N/A.....	Clerius V S.a r. l.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							KHF Kaiser-Joseph Straße 166 Beteiligung S.a r. l.	.LUX.....	N/A.....	Clerius V S.a r. l.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1705353				VLS Management LLC	.DE.....	N/A.....	Apollo Global Real Estate Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							VLS Holdings Advisors, L.P.	.CYM.....	N/A.....	VLS Holdings Advisors GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			92-1320647				VLS Holdings Advisors GP LLC	.CYM.....	N/A.....	Apollo Principal Holdings A, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1705690				AA Visionbridge Holdings, L.P.	.CYM.....	N/A.....	VLS Holdings Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP EPF IV (EGY) Holdings II, L.P.	.CYM.....	N/A.....	Apollo EPF Advisors IV, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	.CYM.....	N/A.....	Apollo EPF Management IV, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHWF II (DC) II, L.P.	.CYM.....	N/A.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHWF II Shortline Holdings L.P.	.CYM.....	N/A.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADS Antheia SPV LLC	.CYM.....	N/A.....	Apollo Debt Solutions BDC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund IG IDF Advisors, LP	.CYM.....	N/A.....	Apollo IDF Advisors GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund IDF Advisors, LP	.CYM.....	N/A.....	Apollo IDF Advisors GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Real Estate Income IDF Advisors, LP	.CYM.....	N/A.....	Apollo IDF Advisors GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	.CYM.....	N/A.....	Apollo IDF Advisors GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo IDF Advisors GP LLC	.CYM.....	N/A.....	Apollo Principal Holdings B, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Debt Solutions IDF Advisors, LP	.CYM.....	N/A.....	Apollo Principal Holdings GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Credit Strategies IDF Advisors, LP	.CYM.....	N/A.....	Apollo IDF Advisors GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Aligned Alternatives IDF Advisors, LP	.CYM.....	N/A.....	Apollo IDF Advisors GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-4340602				AP Rand Holdings, LLC	.CYM.....	N/A.....	Apollo IDF Advisors GP LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-4340602				AP Rand Holdings, LLC	.CYM.....	N/A.....	AP X (Rand Stock AIV), LLC	Ownership.....	87,800	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Credit Solutions Holdings IV Pte. Ltd.	.CYM.....	N/A.....	AHWF II (Rand Stock AIV), LLC	Ownership.....	12,200	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Inception Debt Co-Invest II, L.P.	.CYM.....	N/A.....	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.CYM.....	N/A.....	AP Inception Co-Invest 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)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Peak Chevalier Debt Holdings S.a r.l.	.CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WRS Funding, L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WRS (FC), L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WRS Feeder, L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1106388				AP WRS Sub (DC), LLC	.CYM	NIA	AP WRS, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Rand Warrant Co-Invest, L.P.	.CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	.CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1702136				AP EPF IV (EGV) Intermediate Holdings, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1701859				AP EPF IV (EGV) Holdings, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1308729				Apterra Infrastructure Holdings, L.P.	.DE	NIA	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apterra Infrastructure GP, LLC	.CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256563				Apollo Total Return Fund IG IDF, LP	.CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0928925				Apollo Total Return Fund IDF, LP	.CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256733				Apollo Real Estate Income IDF, LP	.CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Opportunistic Multi-Asset Credit IDF, LP	.CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0929424				Apollo Debt Solutions IDF, LP	.CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256605				Apollo Credit Strategies IDF, LP	.CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0929292				Apollo Aligned Alternatives IDF, LP	.CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4271555				Apollo Aligned Alternatives (Lux) GP, S.a r.l.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund +-ZS, L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund +-ZF, L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund +-YS, L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund +-YF, L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (FC-S), L.P.	.CYM	NIA	APIS Operating Partnership L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Real Assets, LLC	.CYM	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1698898				AIF VIII (Ludlow Aspen TE FC II), L.P.	.CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1698771				AIF VIII (Ludlow Aspen TE FC I), L.P.	.CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Partners Management, L.P.	.CYM	NIA	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Partners Management GP, LLC	.CYM	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALTRA GP S.a r.l.	.CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	.CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Capital Management, L.P.	.CYM	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Capital Management GP, LLC	.CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2024 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	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)	*
			93-1431187				Apollo Clean Transition Capital Fund, L.P.	.CYM	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (C), L.P.	.CYM	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (B), L.P.	.CYM	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (A), L.P.	.CYM	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACTC Advisors GP, LLC	.CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cadma Capital Partners LLC	.CYM	N/A	AP Cadma Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management, L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management GP, LLC	.CYM	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Funding Sapphire Lux S a r l.	.CYM	N/A	AOP LoanCo Lux S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Funding Jade Lux S a r l.	.CYM	N/A	AOP LoanCo Lux S a r l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ TRS (BS), Ltd.	.CYM	N/A	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Notes (BS), Ltd.	.CYM	N/A	Accord+ TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.CYM	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.CYM	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.CYM	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.CYM	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV Notes (BS), Ltd.	.CYM	N/A	EPF IV TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Hyperion Aviation Holdings (US), LLC	.CYM	N/A	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Hyperion Aviation Intermediate Holdings (US), LLC	.CYM	N/A	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Fund (Lux) GP, S a r l.	.CYM	N/A	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI FS, LLC	.CYM	N/A	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II (Rand Warrant A1V), L.P.	.CYM	N/A	AHWF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CYM	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	.CYM	N/A	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CYM	N/A	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CYM	N/A	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.CYM	N/A	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X (Rand Warrant A1V), L.P.	.CYM	N/A	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.CYM	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	.CYM	N/A	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.CYM	N/A	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.CYM	N/A	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI BKLN, LLC	.CYM	N/A	ACREFI FS, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI BKLN Nominee, LLC	.CYM	N/A	ACREFI BKLN, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
88-4258648 98-1697028							AIOF II Njord Plus Holdings, Series L.P. – Series 1 AP HK Holdings X, LPF AGRE Debt I – 350M, LLC WFTC Intermediate Holdings, LP	.C/M .C/M .C/M .C/M	N/A N/A N/A N/A	Apollo Infrastructure Opportunities AP HK Holdings X GP, Limited AGRE Debt Fund I, L.P. WFTC GP, LLC Apollo Athene Strategic Partnership Advisors, LLC AP LoanCo, L.P.	Management Management Ownership Management	0.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							A-A SPN-21 (SSESH), L.P. AOP Funding Jade, LLC AP Shelf 5, L.P. AP Shelf 4, L.P. AP Shelf 3, L.P. AP Shelf 2, L.P.	.DE .DE .DE .DE .DE .DE	N/A N/A N/A N/A N/A N/A		Management Ownership Management Management Management Management	0.000 100.000 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	N0 N0 N0 N0 N0 N0	
92-0431693 92-0431565 92-0431419 92-0431270 92-0431012							Apollo GLDC Clover, L.P. Apollo Cadma Advisors GP, LLC Apollo Cadma Holdings, L.P. Apollo Cadma Advisors, L.P. ANP III Arenal Holdings, L.P. Poseidon Co-Invest SCSp	.DE .DE .DE .DE .LUX .LUX	N/A N/A N/A N/A N/A N/A	AP GLDC Clover GP, LLC Apollo Principal Holdings B, L.P. Apollo Cadma Advisors, L.P. Apollo Cadma Advisors GP, LLC Apollo ANP Advisors III (P2), L.P. Poseidon GP (Lux) SARL	Ownership Ownership Management Management Management Management	0.000 100.000 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	N0 N0 N0 N0 N0 N0	
92-0746330 92-3287659							AIM Everest Debt (FC), L.P. Apollo Impact Mission Fund (Everest TE AIV), L.P. Apollo Impact Mission Fund (Everest Onshore AIV), L.P. AIM Everest Equity Aggregator, L.P. AIM Everest Equity (OC), LLC	.C/M .DE .DE .DE .DE	N/A N/A N/A N/A N/A	Apollo Impact Mission Advisors, L.P. Apollo Impact Mission Advisors, L.P. Apollo Impact Mission Advisors, L.P. AIM Everest Intermediate Holdings, L.P. Apollo Advisors X, L.P.	Management Management Ownership Ownership	0.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							AP Windsor Co-Invest, L.P. Apollo Origination Partnership (Lux) II, SCSp Apollo Aligned Alternatives Aggregator, L.P.	.DE .LUX .DE	N/A N/A N/A	Apollo Windsor GP, LLC Apollo Origination Advisors (Lux) GP, S a r.l. Apollo Aligned Alternatives Advisors, 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	
92-3193886							Apollo Delos Investments V, SCSp Gamma Intermediate S a r.l. Cinebulid 2 EAD AP X Windsor Holdings GP, LLC AIOF II Njord Co-Invest (Debt AIV), L.P.	.LUX .LUX .BGR .DE .DE	N/A N/A N/A N/A N/A	Apollo Delos Investments Advisors, S a r.l. Gamma Tapco S a r.l. Lato Investment AD Apollo Management X, L.P. AIOF II Everest Co-Invest GP, LLC Apollo Infrastructure Opportunities Advisors II, L.P.	Management Management Ownership Management Management	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	N0 N0 N0 N0 N0	
							AIOF II Everest Co-Invest GP, LLC ATR Asia Credit VOC AP Sunrise Manager LLC AP Sunrise LLC A-A EGP Academia HoldCo S a r.l.	.DE .SGP .DE .DE .LUX	N/A N/A N/A N/A N/A	Apollo II, L.P. Apollo Management Singapore Pte, Ltd. Apollo Principal Holdings B, L.P. AP Sunrise Manager LLC A-A EGP Academia Holdings SCSp APH Holdings (DC), L.P.	Ownership Management Ownership Ownership Ownership	100.000 0.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
							Apollo Excelsior PE Ultimate GP, LLC Apollo Excelsior PE Advisors, L.P. AP Everest Holdings GP, LLC AP Galway Holdings, L.P. MICAQ Account (Cayman), LP A-A EGP Holdings SCSp	.DE .DE .DE .DE .C/M .LUX	N/A N/A N/A N/A N/A N/A	Apollo Excelsior PE Ultimate GP, LLC Apollo Impact Mission Advisors, L.P. Apollo Infrastructure Opportunities Advisors II, L.P. ACS GP, LLC ALTRA GP S a r.l.	Management Management Management Management Management Management	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	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
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			92-1980506				AP 10D Holdings, L.P.	.DE	NIA	AP 10D Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1980604				AP 10D Holdings GP, LLC	.DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2942857				Atlas Securitized Products Investments 2, L.P.	.DE	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1598907				ANRP II (FMS Intermediate DC RMV), LLC	.DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-20 (AIFV), 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 Clean Transition Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1430889				Apollo Clean Transition Capital Overseas II, L.P.	.DE	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cinebuild EAO	.BGR	NIA	Cinelead EQ00	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK LEVING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	.JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK HANGAR 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 Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Artymis 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				AHMF 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	WIN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AX DG San Antonio LeaseCo, LLC	.DE	NIA	WIN 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 - DEGBMD), 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 - IAGBMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - IAFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - IAPMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - VIGMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							A-A SPN-7 (RRH – IACTMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-20 (AIFX), L.P.	.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	
			92-183917				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 3-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 3-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 GP Partners, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Management Holdings, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products, L.P.	.DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Holdings, L.P.	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products GP, LLC	.DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Athora (ESV) Holdings, L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT IWH 1 GP, LLC	.DE	NIA	Apollo PK Air Management (OLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT GP, LLC	.DE	NIA	Apollo PK Air Management (OLO) 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.	.CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP VHS, LLC	.DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1130629				PK ALIFT IWH 1 LP	.DE	NIA	PK ALIFT IWH 1 GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hensel SPV, LLC	.CYM	NIA	AP Hensel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Funding Holdco, L.P.	.CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4321279				PK ALIFT LP	.DE	NIA	PK ALIFT GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3959462				Apollo Hercules Holdings, Inc.	.DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules AIV, L.P.	.CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							ALM 2020, LTD.	.CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Orchard Park Advisors, L.P.	.DE	NIA	Siders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							MFIC Bethesda CLO 1 LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK ALIFT FASTNET ACQUISITION SUB (DEL) LP	.DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AASP Management, LP	.DE	NIA	AASP Management GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AASP Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-1887488				AP Tank Holdings, L.P.	.DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Tank Holdings GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAA Equipment, L.P.	.DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAA Equipment Advisors, L.P.	.DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAA Equipment Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF Whole Loan Sub-Aggregator V, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF Residual Interests Sub-Aggregator VIII, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF Residential Loan Sub-Aggregator VI, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF Residential Loan Sub-Aggregator VI, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF International Structured Securities Sub-Aggregator VII, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	.CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Intermediate I (FC), L.P.	.CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Intermediate I (DC), LLC	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings V, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings IV, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings III, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings II, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-1799355				AP Equity Solutions Holdings I, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2016013				AIOF II Galway Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-187261				AIOF II Galway Co-Invest, L.P.	.DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II Galway Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II Galway (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							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	N0	.....
							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	N0	.....
							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	N0	.....
			98-1735336				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	N0	.....
								.CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/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	N0	
			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	N0	
							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1644220				AP CDB Co-Invest (Debt), L.P.	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP CDB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	N0	
			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	N0	
			93-1706448				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	N0	
			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	N0	
			93-1705848				Covis Manco II SCSp	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							UL Intermediate I Limited	LUX	NIA	Covis GP S.a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							UL Intermediate I Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							UL Bido Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-22 (AIOF III-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	N0	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1603236				AIOF III IOOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1602301				AIOF 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	N0	
			93-1602034				AIOF III IOOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADCF Germantown SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Onada SPV LLC	DE	NIA	MFCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PQH 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 Advisors III, L.P.	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 Advisors II, L.P.	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	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	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)	*
							AIOF II Njord (FC3), L.P.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Njord (FC2), L.P.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Njord (FC1), L.P.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			93-1734889				AIOF II (882) AIV II, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities 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 Advisors II, L.P.	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.....	.....
			93-1912886				Apollo Accord Offshore 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, 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.....	.....
							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.....	.....
			98-1730015				Apollo Asset-Backed Finance Aggregator B, L.P.	.CYM.....	NIA.....	Apollo Asset-Backed Finance Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1729256				Apollo Asset-Backed Finance Aggregator A, L.P.	.CYM.....	NIA.....	Apollo Asset-Backed Finance Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1729251				Apollo Asset-Backed Finance Advisors, L.P.	.CYM.....	NIA.....	Apollo ABF Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1730005				Apollo ABF Advisors GP, LLC	.CYM.....	NIA.....	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.....	NIA.....	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 .....	.....	.....	.....	.....	.....	.....	.....	.....
							Apollo Infrastructure Company LLC – Series I	.DE.....	NIA.....	Apollo Principal Holdings B, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			92-3444643				Apollo Infrastructure Company LLC	.DE.....	NIA.....	Apollo Principal Holdings B, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	.DE.....	NIA.....	Apollo Principal Holdings B, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			92-3326823				Apollo Origination Advisors II GP, LLC	.DE.....	NIA.....	Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			93-1658840				AP X Bright Holdings, L.P.	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			92-3633714				AP X Bright Holdings GP, LLC	.DE.....	NIA.....	AP X Bright Holdings 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
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							AP Renew GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1757230				Apollo Clean Transition Capital Overseas I, L.P.	.DE	NIA	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	
							AP Infra Equity Holdings, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Persaeus Aviation, LP	.DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Persaeus Asset Holdings US, LLC	.DE	NIA	Persaeus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Finance Management, L.P.	.DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Finance Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	.DE	NIA	Apollo to Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3800483				Apollo to Asset-Backed Finance Fund, L.P.	.DE	NIA	Apollo to Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MMUV SPV II LLC	.CYM	NIA	MMUV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MMUV SPV II LP	.CYM	NIA	MMUV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MMUV SPV LLC	.CYM	NIA	MMUV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MMUV SPV LP	.CYM	NIA	MMUV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Belstar Credit LLC	.KOR	NIA	APG Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACS M GP, LLC	.DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Renew GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	.DE	NIA	Apollo to Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tulip Holdings, L.P.	.DE	NIA	AP 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	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tulip Holdings GP, LLC	.DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Holdings II (Cayman) LLC	.CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas SP Opportunity Fund I, L.P.	.DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas SP Mortgage GP, LLC	.DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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 Aggregator, L.P.	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Cardinal Advisors, L.P.	.CYM	NIA	Apollo to U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1726046				Apollo Cardinal Coinvest Fund, 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 Investment Management, L.P.	.DE	NIA	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 to 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 to 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	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANPP III Arsenal Holdings, L.P.	.DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANPP III Arsenal Holdings, L.P.	.DE	NIA	Apollo to ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1725911				Poseidon Co-Invest SCSp	.LUX	NIA	Apollo to ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANPP III Arsenal Holdings, L.P.	.DE	NIA	Poseidon GP (Lux) SRL	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	11 (Name of Entity/Person) Directly Controlled by	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Accord (Lux) GP, S a r . l . Apollo Clean Transition Capital Advisors, L.P.	.LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S a r . l . Apollo Realty Income Solutions GP S a r . l . AIOF II European Debt Holdings Aggregator, SCSp	.CYM .LUX .LUX	NIA NIA NIA	AGTC Advisors GP, LLC Apollo S3 Equity & Hybrid Solutions Advisors, L.P. Apollo Principal Holdings C, 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	
			98-174596				AP Hydria Co-Invest, L.P. AP Hydria Co-Invest GP, LLC AP Hydria Co-Invest (FC), L.P. Apollo Defined Return Intermediate B Lender, L.P.	.DE .DE .CYM	NIA NIA NIA NIA	II (Lux) GP, S a r . l . AP Hydria Co-Invest GP, LLC Apollo AMP Advisors III, L.P. AP Hydria Co-Invest GP, LLC	Management Management Ownership Management	0.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			93-3413282 98-1746564 98-1746561				Apollo Jade Partnership, L.P. Apollo Jade Holdings, L.P. Apollo Jade Advisors, L.P. Apollo Jade Advisors GP, LLC Apollo Jade (FC), LLC ADS Lemon SPV LLC	.CYM .CYM .CYM .CYM .CYM .DE	NIA NIA NIA NIA NIA NIA	Apollo to Defined Return Advisors, L.P. Apollo Jade Advisors, L.P. Apollo Jade Advisors, L.P. Apollo Jade Advisors GP, LLC APH Holdings (OC), L.P. Apollo Jade Partnership, L.P. Apollo Debt Solutions BDC	Management Management Management Management Management Ownership Ownership	0.000 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 AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
			93-3417328				AP Prime Holdings, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P. Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-24 (AOP II-AAA), L.P. Apollo Origination Partnership (Lux B) II, SCSp	.DE .LUX	NIA NIA	Apollo Origination Europe (Lux B) GP, S a r . l . Apollo Delphi Fund Cayman Holdings, 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 Delphi Fund Cayman Aggregator, L.P. Apollo Origination Holdings, LLC Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	.CYM .DE .DE	NIA NIA NIA	Apollo Delphi Advisors, LLC Apollo Delphi Advisors, LLC APH Holdings (FC), 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	
			93-3231492				AOP II Lux Investment Holdings (UL), S a r . l . AOP II Lux Investment Holdings (L), S a r . l .	.DE .LUX	NIA NIA	Apollo Co-Investors Manager, LLC AOP II (UL) Cayman Holdings, LLC	Management Ownership	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo Accord VI Lux Holdings S a r . l . Apollo Origination Europe (Lux B) GP, S a r . l .	.LUX .LUX	NIA NIA	ACP II (L) Cayman Holdings, LLC Apollo Accord VI Aggregator A, L.P.	Ownership Ownership	100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	.LUX	NIA	Apollo Origination Holdings, LLC Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership Management	100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo Aligned Alternatives (E-2), SCSp ADS Relstar SPV LLC AP EPF III RN Holdings I, LLC AP EPF III RN Holdings I, LLC AP EPF III RN Holdings II, LLC AP GIS Co-Invest Holdings, L.P. AP GIS Co-Invest GP, LLC ANPP III (H AIV FC), L.P.	.LUX .DE .DE .DE .DE .CYM .CYM	NIA NIA NIA NIA NIA NIA NIA	Apollo Aligned Alternatives (Lux) GP, S a r . l . Apollo Debt Solutions BDC Apollo EPF Management III, LLC AP/AA Pencil Holdings, L.P. AP EPF III RN Holdings I, LLC AP GIS Co-Invest GP, LLC Apollo Hybrid Value Advisors III, L.P. Apollo AMP Advisors III, L.P.	Ownership Ownership Ownership Ownership Ownership Ownership Management	100.000 100.000 0.000 100.000 100.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0	
			93-2943731				ANPP III Hydria (Intermediate), L.P.	.DE	NIA	Apollo AMP 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
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							AP EPF III Polygon Intermediate (DC) Holdings I, LLC	DE	N/A	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (C) Borrower, L.P.	DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (B) Borrower, L.P.	DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (A) Borrower, L.P.	DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Benji Co-Invest, L.P.	DE	N/A	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP IX Benji Holdings, L.P.	DE	N/A	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Benji Co-Invest GP, LLC	DE	N/A	Apollo Management IX, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			93-2645293				AI OF II European Debt Holdings AIV, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1743979				AI OF II European Debt Holdings (FC 892), Ltd.	CYM	N/A	AI OF II (892) AIV, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – Ranch, LLC	DE	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – AIP, LLC	DE	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Merlin Funding LLC	DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ADS Newark SPV LLC	DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo International Management Holdings, LLC	DE	N/A	Apollo International Holdings Ltd.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord 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	
			93-2612217				ANPP III Hydria Holdings, L.P.	DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			93-2612217				ANPP III Hydria Holdings, L.P.	DE	N/A	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT ACQUIRE 2 LP	DE	N/A	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT ACQUIRE 2 GP LLC	DE	N/A	Apollo PK Air Management (OLO) LP	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP AIM Aggie Holdings, L.P.	DE	N/A	AP Aggie Advisors, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP Aggie Advisors, LLC	DE	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Chamber Birmingham PropCo S a r.l.	LUX	N/A	A-A Euro Investment MasterCo S a r.l.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AI OF II European Debt Holdings Limited	GBR	N/A	AI OF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1745765				ADCF Titan SPV LLC	DE	N/A	Apollo Diversified Credit Fund	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP CA VIII, LLC	DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP CA VII, LLC	DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP CA VI, LLC	DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							ARIS Mortgage Originations, LLC	DE	N/A	ARIS Operating Partnership L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1752162				Rally Hldco Limited	GBR	N/A	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1752183				Rally Bldco B.V.	MD	N/A	Rally Hldco Limited	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	LUX	N/A	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S a r.l.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (E-1)	LUX	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Private Markets SICAV	LUX	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Private Credit Fund	LUX	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							AP DLF Investor, L.P.	DE	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Advisors II, L.P.	CYM	N/A	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
			92-3676558				MiCap Ventures I LLC	DE	N/A	Apollo Capital Management, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Apollo Delos Italy 4 S r.l.	ITA	N/A	Apollo Delos Investments IV, SCSp	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
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			98-1740836				AP Saxon Co-Invest, L.P.	.C/M	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Gamma 3, L.P.	.DE	N/A	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Gamma 2, L.P.	.DE	N/A	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Gamma 1, L.P.	.DE	N/A	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2110277				Apollo Belstar Aggregator, L.P.	.DE	N/A	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Belstar Aggregator GP LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	.DE	N/A	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2087037				Gorseway Park PE, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hermes Holdings II LLC	.DE	N/A	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2152980				AP Hermes Holdings I LLC	.DE	N/A	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-23 (SSESH-AA), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2119504				Apollo X NRS Co-Invest, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1743460				AP X Euro (Lux) S a r l, SICAV-RAIF	.LUX	N/A	Apollo Overseas Partners (Lux) X, SCoP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ II Fund Lux Holdings, S a r l,	.LUX	N/A	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 13, LLC	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 12, LLC	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 5, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 4, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1886393				La Costa Capital Partners, LLC	.DE	N/A	AA Net Lease, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA NN Holdings Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Net Lease, L.P.	.DE	N/A	AAA NN Holdings Advisors, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA NN Holdings Advisors, L.P.	.DE	N/A	AAA NN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Fund Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4973033				AP Double Eagle Energy III PGB Co-Invest GP, LLC	.DE	N/A	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II Double Eagle Energy Holdings III PGB, L.P.	.DE	N/A	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4947453				AP Double Eagle Energy Holdings III PGB, L.P.	.DE	N/A	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II 892/TE, L.P.	.DE	N/A	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4946741				ANRP II (DEE III Intermediate PGB), L.P.	.C/M	N/A	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1767459				AP Double Eagle Energy III PGB Co-Invest, L.P.	.DE	N/A	AP Double Eagle Energy III PGB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4946113				AP Alignment, L.P.	.DE	N/A	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4946394				AP QLF Offshore Investor, L.P.	.C/M	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Cayman Holdco LLC	.DE	N/A	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Neptune Co-Invest Holdco II Ltd.	.C/M	N/A	AP Neptune Co-Invest Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	.C/M	N/A	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4778165				Apollo Accord+ II Fund Intermediate B (DC), L.P.	.DE	N/A	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- II Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- II Fund, L.P.	.DE	N/A	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- II Fund Intermediate B Lender, L.P.	.DE	N/A	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1765728				Apollo Accord+ II Aggregator D, L.P.	.C/M	N/A	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
			98-1763741				Apollo Accord- II Fund Intermediate A-II (FC), Ltd.	.CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- 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 Accord- II Aggregator B, L.P.	.DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- II Aggregator C, L.P.	.DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- II Co-Investors (B), L.P.	.DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPG Asset LuxCo S.a.r.l.	.LUX	NIA	AEPG Master LuxCo S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF II Accelerate Co-Invest Holdco, Ltd.	.CYM	NIA	AHMF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Strategies AAPP (DC-1), LLC	.DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPG Master LuxCo S.a.r.l.	.LUX	NIA	Apollo European Private Credit Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo GLDC Lux Holdings S.a.r.l.	.LUX	NIA	Apollo GLDC Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1761701				Apollo GLDC Intermediate Holdings (FC), L.P.	.CYM	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo GLDC Cayman Holdings, LLC	.CYM	NIA	Apollo GLDC Aggregator A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Berlin Co-Invest Holdings, L.P.	.CYM	NIA	AP Berlin Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Berlin Co-Invest GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4978957				ASPH Holdings II-G, LP	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ASPH Holdings I-G, LP	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4979037				ASPH Holdings III-G, LP	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAM Atlas Subsidiary II, LLC	.DE	NIA	APG Corp.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1761962				Apollo Berlin Co-Invest Holdco, Ltd.	.CYM	NIA	AP EPF IV Berlin Holdings, LLC	Ownership	27.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4131926				AI OF III Novus Co-Invest (DC), LLC	.DE	NIA	AI OF III Novus Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4115217				AI OF III Novus Co-Invest (Parallel), L.P.	.DE	NIA	AI OF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF III Novus Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4119998				AI OF III Novus Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4066923				AI OF III Novus Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF III Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4132760				AI OF III Novus (DC), LLC	.DE	NIA	AI OF III Novus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4116096				AI OF III Novus Co-Invest, L.P.	.DE	NIA	AI OF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1761347				AP EPF IV Berlin Holdings, LLC	.CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4428652				Apollo GLDC Overseas Fund, L.P.	.DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4420967				Apollo GLDC Fund, L.P.	.DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4423987				Apollo GLDC Aggregator A, L.P.	.DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo GLDC Advisors, L.P.	.CYM	NIA	Apollo GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Leaf, LLC	.DE	NIA	Middle Market Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Private Credit (Master) SCSp r.l.	.LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Lethé SPV, L.P.	.DE	NIA	AP Lethé SPV GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP CA XI, LLC	.DE	NIA	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Apollonia SPV LLC	.DE	NIA	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP GLDC Clover GP, LLC	.DE	NIA	Apollo GLDC Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1761439				AHMF II Accelerate Co-Invest, L.P.	.CYM	NIA	AHMF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF II Accelerate Co-Invest GP, LLC	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3866579				AP Fides Holdings II LLC	.DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			93-386422				AP Fides Holdings I LLC AP Berlin Holdings (Germany) GmbH Apollo Accord+ II Fund (Lux), SCSp AP Credit Solutions Intermediate II (FC), L.P.	.DE .DEU .LUX .CYM	NIA NIA NIA NIA	AP HGA Manager LLC AP Berlin Holdings (Lux) S.a.r.l. Apollo Accord+ Fund (Lux) GP, S.a.r.l. Apollo S3 Credit Solutions Advisors II, L.P.	Ownership Ownership Ownership Management	100.000 100.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			98-1761379				AP Credit Solutions Holdings (FC) II, L.P. AP Starlight (Lux) S.a.r.l.	.DE .LUX	NIA NIA	L.P. AP HGA Manager LLC	Management Ownership	0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			93-4481508 98-1759871				AIC Intermediate Holdings (FC) (B), Ltd.	.CYM	NIA	Apollo Infrastructure Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1759132				AIC Intermediate Holdings (DC) (B), LLC	.DE	NIA	Apollo Infrastructure Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4248649 93-4248649				AIC Holdings 2-Y(B), L.P. AIC Holdings 2-Y(B), L.P.	.DE .DE	NIA NIA	Apollo Infrastructure Company LLC – Series I AIC Intermediate Holdings (DC) (B), LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			93-4248459 93-4248459				AIC Holdings 1-Z(V), L.P. AIC Holdings 1-Z(V), L.P.	.DE .DE	NIA NIA	Apollo Intermediate Holdings (FC), Ltd.	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AIC 3-Z Subsidiary, LLC	.DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC 2-Y Subsidiary, LLC	.DE	NIA	AIC Holdings 2-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC 2-Y Subsidiary, LLC	.DE	NIA	AIC Holdings 2-Y(B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo GLDC Advisors GP, LLC	.CYM	NIA	AIC Holdings 2-Y, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Smile Co-Invest Holdings, L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Smile Co-Invest GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jade SPV, L.P.	.CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jade SPV GP LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF Merger Sub, Inc.	.MD	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AFT Merger Sub, Inc.	.MD	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Credit Solutions Management II, L.P.	.DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Credit Solutions Advisors II, L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4481127 98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	.DE .CYM	NIA NIA	Sliders Advisors GP, LLC	Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Rock Intermediateco Limited	.JEY	NIA	Sliders Advisors GP, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rock Holdco Limited	.JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4371429				Apollo Origination Partnership II Co-Investors (A), L.P.	.DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hostplus Credit Partnership, L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1764667				Apollo Hostplus Credit Ltd.	.CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hostplus Credit GP, LLC	.CYM	NIA	Apollo Hostplus Credit Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Private Credit Aggregator, L.P.	.CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	.CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.CYM	NIA	Apollo to Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2024 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	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1759627				Apollo Accord- II Offshore Fund, L.P. Apollo Accord- II Fund Intermediate A (FC), Ltd.	.CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1759601				Apollo Accord- II Fund Intermediate A (FC), Ltd.	.CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1759601				Apollo Accord- II Offshore Fund, L.P.	.CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1759695				Apollo Accord- II Aggregator A, L.P.	.CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- II Advisors, L.P.	.CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4023641				Apollo Accord- II Co-Invest, L.P.	.DE	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Opera SPV GP, LLC	.CYM	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Newark SPV GP, LLC	.CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3994318				ANPP III (WEV) Holdings, L.P.	.DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3994318				ANPP III (WEV) Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Holdings (Lux) S.a.r.l.	.LUX	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Auxo Holdings Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3837118				ANPP III Hydria (DC), LLC	.DE	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3837445				ANPP III (AIV HL), L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TWR EP Intermediate DC), LLC	.DE	NIA	ANPP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4616494				ASPH Holdings II-A, LP	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4616353				ASPH Holdings I-A, LP	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4616630				ASPH Holdings III-A, LP	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2994538				AAM Atlas Subsidiary, LLC	.DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Administration, L.P.	.DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFC Bethesda QLO 1 Depositor LLC	.DE	NIA	Midcap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Thomson Holdings, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo International Finance III Ltd	.GBR	NIA	Apollo International Finance II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4561961				Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3830747				AP Rock Holdings SCSp	.LUX	NIA	Apollo Co-Investors Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Co-A Aggregator, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC Intermediate Holdings (FC), Ltd.	.CYM	NIA	Apollo Infrastructure Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC Intermediate Holdings (DC), LLC	.DE	NIA	Apollo Infrastructure Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2737689				AIC Holdings 3-Z, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2737689				AIC Holdings 3-Z, L.P.	.DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2737400				AIC Holdings 2-Z, L.P.	.DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2737400				AIC Holdings 2-Z, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2737073				AIC Holdings 2-Y, L.P.	.DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2737073				AIC Holdings 2-Y, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			93-2739041				AIC Holdings 1-Z, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2739041				AIC Holdings 1-Z, L.P.	.DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-273739				AIC Holdings 1-Y, L.P.	.DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-273739				AIC Holdings 1-Y, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA X Holdings, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset Backed Credit Company LLC – Series II	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset Backed Credit Company LLC – Series I	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset Backed Credit Company LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV Holdings D II, L.P.	.DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV Holdings D I, L.P.	.DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV Holdings C II, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV Holdings (Lux) L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties FF 1-B (Holdings), LLC	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Private Credit Fund GP S.a r.l.	.DE	NIA	Apollo Royalties Feeder Fund 1-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Partnership (Lux B) II, SCSp	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (E-1) Sub Fund	.LUX	NIA	Apollo Origination Europe (Lux B) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1749912				Apollo International Finance, L.P.	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Euro Intermediate (Lux) S.a r.l.	.DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Intermediate II (DC), LLC	.LUX	NIA	AP X Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings (DC) II, L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives ST Fund (USD), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives ST Fund (JPY), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Credit Holdings (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.	.CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV (Galway) Equity Holdings, L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV (Galway FC) Intermediate Holdings, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV (Galway FC) Intermediate Holdings II, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ponokaira (Lux) GP, S.a r.l.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Invest Advisors, L.P.	.CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1783645				Apollo S3 Credit Solutions II HedgeCo, L.P.	.CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Galway Co-Invest II, L.P.	.CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Galway Co-Invest (FC II), L.P.	.CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Galway Co-Invest (FC I), L.P.	.CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AI OF II Gal way Holdings II, Ltd.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Gal way Holdings II, Ltd.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Gal way Holdings II, Ltd.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI OF II Gal way Holdings, Ltd.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Aoide SPV GP, LLC	.CYM.....	NIA.....	Apollo Principal Holdings B, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP CA XVII, LLC	DE.....	NIA.....	APC LoanCo, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP CA XVI, LLC	DE.....	NIA.....	APC LoanCo, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP CA XV, LLC	DE.....	NIA.....	APC LoanCo, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP CA XIV, LLC	DE.....	NIA.....	APC LoanCo, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP CA XIII, LLC	DE.....	NIA.....	APC LoanCo, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Issuer LP	.CYM.....	NIA.....	AP Issuer GP Ltd	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo ADIP Co-Investors II (D), L.P.	.CYM.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AGF WHO 1-A1-1 LP	DE.....	NIA.....	WHCO ADVISRS GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Blue Investments 1-A1-2 LP	DE.....	NIA.....	WHCO ADVISRS GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-2043456				AGF WHO 1-A1-2 LP	DE.....	NIA.....	WHCO ADVISRS GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Moon Holdings LLC	DE.....	NIA.....	AP HGA Manager LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Lethe SPV GP, LLC	DE.....	NIA.....	Apollo Principal Holdings B, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							WHC Boreas SPV LLC	DE.....	NIA.....	MidCap Financial Investment Corporation ..	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADS Boreas SPV LLC	DE.....	NIA.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADS Aoide SPV LLC	DE.....	NIA.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADCF Boreas SPV LLC	DE.....	NIA.....	Apollo Diversified Credit Fund	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1776020				Apollo ADIP Co-Investors II (B), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Star Japan Acquisition Co., Ltd.	.JPN.....	NIA.....	Star Japan Holdings Co., Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ATC Holdings (Lux-L) S.a r.l.	.LUX.....	NIA.....	ACT Juniper A, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							WHC Amplify SPV LLC	DE.....	NIA.....	MidCap Financial Investment Corporation ..	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADS North SPV LLC	DE.....	NIA.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADS Apollonia SPV LLC	DE.....	NIA.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADCF Apollonia SPV LLC	DE.....	NIA.....	Apollo Diversified Credit Fund	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1566556				Apollo Atlas WSP RS, L.P.	DE.....	NIA.....	Atlas Securitized Products Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1235596				Apollo Credit Strategies AAPP (DC-11), LLC ..	DE.....	NIA.....	Apollo Credit Strategies Master Fund Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ACT Juniper B GP, LLC	DE.....	NIA.....	ATC Aggregator (B), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ACT Juniper A GP, LLC	DE.....	NIA.....	ATC Aggregator (A), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asset-Backed Finance Lending Company	DE.....	NIA.....	Apol to Asset-Backed Finance Advisors, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1776227				Subsidiary III, L.P.	.CYM.....	NIA.....	Apollo to Asset-Backed Finance Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asset-Backed Finance Lending Company	DE.....	NIA.....	Apollo to Asset-Backed Finance Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1355585				Subsidiary II, L.P.	DE.....	NIA.....	Apollo to Asset-Backed Finance Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asset-Backed Finance Lending Company	DE.....	NIA.....	Sliders Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1355268				Subsidiary I, L.P.	DE.....	NIA.....	Sliders Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo SS RIC Management, L.P.	DE.....	NIA.....	Apol to Asset-Backed Finance Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Fund, L.P.	DE.....	NIA.....	Apollo to Asset-Backed Finance Overseas III	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asset-Backed Finance Overseas II Fund, L.P.	DE.....	NIA.....	Apollo to Asset-Backed Finance Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AAPP Advisors, LLC	DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							ADIP II Holdings, L.P.	CO, NM	N/A	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ABF Lux Holdings, S a r l	LUX	N/A	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGF HQ0 1-43 LP	DE	N/A	WFO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACT Juniper B, L.P.	DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACT Juniper A, L.P.	DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WFC Ostrich SPV LLC	DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-2153357				AI OF II Credit Holdings (TI), L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1979014				AI OF II Galway Coinvest (Equity AIV), L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1977927				AP Galway Equity Holdings, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1979317				AI OF II Galway Equity Holdings, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1977529				AP Galway Holdings II, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Strategies IDP Co-Investors (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives IDP Co-Investors (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0731382				AP Nebula Solar Intermediate, LLC	DE	N/A	AP Nebula Solar Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Nebula Solar Holdings (DC), LLC	DE	N/A	AP Nebula Solar Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Nebula Solar Aggregator, L.P.	DE	N/A	AP Nebula Solar Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Nebula Solar Aggregator GP, LLC	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0730721				AI OF II Nebula Solar Aggregator, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Debt Solutions IDP Series Feeder, LP	DE	N/A	Apollo Debt Solutions IDP Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Strategies IDP Series Feeder, LP	DE	N/A	Apollo Credit Strategies IDP Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AAA IDP Series Feeder, LP	DE	N/A	Apollo Aligned Alternatives IDP Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1772550				AHVF II Accelerate Co-Invest, SCSp	LUX	N/A	Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 12, LLC	DE	N/A	Apollo Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 11, LLC	DE	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 10, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 9, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 8, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 7, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 6, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 5, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 4, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Sheif Entity 3, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1102389				AIM Sheif Entity 2, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 7, L.P.	DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 16, LLC	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 15, LLC	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
							AP Beta 14, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 13, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0500131				Apollo Royalties FF I-D (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0498457				Apollo Royalties FF I-C (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund II (Lux AIV II), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund II (Lux AIV I), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Fund Lux Holdings, S.a.r.l.	LUX	NIA	Apollo Delphi Fund Cayman Aggregator, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 9, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 1, L.P.	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Finance Lending Company, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 8, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 7, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 6, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 11, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X (GP AIV I), L.P.	DE	NIA	Apollo Advisors X, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Star Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Co-Invest (Debt Holdings), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0472165				Apollo Total Return Fund – Investment Grade II (Parallel), L.P. – Series 1	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund SIA-Z, L.P.	DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3740507				AAA Sub Fund SIA-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3740308				AAA Sub Fund SIA-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Aggregator B, L.P.	DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Aggregator A, L.P.	DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II (Parallel), L.P.	DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Lux Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3581312				AAA Sub Fund I+Z0, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3580802				AAA Sub Fund I+V0, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3579992				AAA Sub Fund I+V0, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF III Credit Holdings (Cayman), LLC	CYM	NIA	Apollo Infrastructure Opportunities Fund I(1) (Lux), SCSp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF III Aurora Co-Invest, L.P.	CYM	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund I+Z Lux, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund I+Y Lux, L.P.	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Korea Limited	KOR	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Infrastructure Fund 2 LLC	DE	NIA	Apterra CLO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Infrastructure Fund 2 Depositor LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Libra Credit Opportunities Fund Advisors, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3005246				Apollo Aligned Alternatives Co-Investors (B), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1791842				AP Grange Holdings, LLC	.CYM	N/A	AP HGA Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Broad Middle Markets Lending Blocker, LLC	.DE	N/A	Apollo Broad Middle Markets Lending Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR IG II – Warehouse (RE), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-2968541				Apollo TR IG II – Warehouse (NRE), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-2976598				Apollo TR IG II – Private IG (B), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-2968058				Apollo TR IG II – Private IG (A), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-2999198				Apollo TR IG II – High Conviction (B), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-2999891				Apollo TR IG II – High Conviction (A), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-2376748				Apollo TR IG II – Europe, L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3073219				Apollo Total Return Fund – Investment Grade II Intermediate B (DC), LLC – Series 1	.DE	N/A	Apollo Total Return Fund – Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Intermediate B (DC), LLC	.DE	N/A	Apollo Total Return Fund – Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Intermediate A, SPC – Series 1	.CYM	N/A	Apollo Total Return Fund – Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Intermediate A, SPC	.CYM	N/A	Apollo Total Return Fund – Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Euro Holdings, LLC	.CYM	N/A	Apollo TR IG II – Europe, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							II Advisors GP, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	.CYM	N/A	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	.CYM	N/A	Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1796993				ACTE II Grand Co-Invest, L.P.	.CYM	N/A	Apollo Origination Advisors (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1787761				Apollo Origination Partnership – Europe (Unlevered), SCSp	.LUX	N/A	Apollo Origination Advisors (Lux) GP, S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1787747				Apollo Origination Partnership – Europe (Levered), SCSp	.LUX	N/A	Apollo Origination Advisors (Lux) GP, S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (AIV I FC), L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (AIV III FC), L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (AIV II FC), L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (AIV IV FC), L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Total Return Fund – Investment Grade	.CYM.....	NIA.....	Apollo Total Return Fund – Investment Grade	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-2919831				II Advisors, L.P.	DE.....	NIA.....	II Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund – Investment Grade	DE.....	NIA.....	Apollo Total Return Fund – Investment Grade	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							II, L.P. – Series 1	DE.....	NIA.....	II Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund – Investment Grade	DE.....	NIA.....	AP Grand Aggregator (Lux) SCSp	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Project Grand Topco (UK) Limited	.GBR.....	NIA.....	Project Grand Topco (UK) Limited	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Project Grand Midco (UK) Limited	.GBR.....	NIA.....	Project Grand Midco (UK) Limited	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Project Grand Bidco (UK) Limited	.GBR.....	NIA.....	Project Grand Bidco (UK) Limited	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Project Grand (UK) PLC	.....	NIA.....	Project Grand Bidco (UK) Limited	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Grand Midco (FIN) Oy	.FIN.....	NIA.....	Grand Midco (FIN) Oy	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Grand Midco (FIN) Oy	.FIN.....	NIA.....	Grand Midco (FIN) Oy	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-2589601				ANPP III Star Holdings, L.P.	DE.....	NIA.....	Apollo ANPP Advisors III, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-2589601				ANPP III Star Holdings, L.P.	DE.....	NIA.....	Apollo ANPP Advisors III (P2), L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ACTE II Retail-E Intermediate Holdings (Lux) SCSp	.LUX.....	NIA.....	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Grand Aggregator (Lux) SCSp	.LUX.....	NIA.....	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius GBP II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5.360.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius GBP II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41.090.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius GBP II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	19.240.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius GBP II S.a r.l.	.LUX.....	NIA.....	(Dollar A), L.P.	Ownership.....	34.310.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius GBP I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5.360.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius GBP I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41.090.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius GBP I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	19.240.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XXI S.a r.l.	.LUX.....	NIA.....	(Lux Master Euro B2), SCSp	Ownership.....	5.360.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XXI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41.090.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XXI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19.240.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XXI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	34.310.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5.360.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41.090.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19.240.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XX S.a r.l.	.LUX.....	NIA.....	(Dollar A), L.P.	Ownership.....	34.310.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius XVIII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5.360.....	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control If Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Lycius XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Town Holdings S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Town Holdings S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Town Holdings S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Town Holdings S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XIX S a r . l .	.LUX	NIA	AP Town Holdings S a r . l .	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Town (Lux) GP S a r . l .	.LUX	NIA	AP Town Holdings S a r . l .	Ownership	.100,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Charlot Fund, L.P.	.CYM	NIA	Apollo Charlot Advisors, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lycius XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	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)	*
							Lycius XII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius XII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius X S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius X S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius X S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius X S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius XI S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius XI S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius XI S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius XI S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius IX S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius IX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius IX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius IX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VI S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VI S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VI S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius VI S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							ABS 1A SPE LLC	.DE	NIA	Atlas SP Opportunity Fund I, 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
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							AP Maple, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IS Manager, LLC	DE	NIA	Apollo Accord+ Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Loan Funding B, LLC	DE	NIA	Apollo Defined Return Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Loan Funding A, LLC	DE	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
		98-1796389					AIOF III Aurora Equity Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Resi IA SPE, LLC	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	ATCF (Cayman), L.P.	Ownership	15.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA			24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AMF (892 Intermediate), L.P.	Ownership	9.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSP	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	6.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AA Direct, L.P.	Ownership	2.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	37.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 25, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 24, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 23, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 22, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 21, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 20, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 19, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 18, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 17, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 16, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 15, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 14, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 13, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 12, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIOF III Shelf Entity 11, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AIOF III Shelf Entity 10, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Grand Holdco (FIN) Oy Atlas Securitized Products Administration BKR GP, LLC	. FIN.....	N/A.....	Grand Parent S a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1717972 ..				ABC REIT TRS (B), LLC	. DE	N/A.....	Atlas Securitized Products Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ABC REIT Holdings, LLC	. DE	N/A.....	ABC REIT Intermediate Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1776905 ..				ABC Intermediate Holdings 3 (B), LLC	. C/M.....	N/A.....	Apollo Asset Backed Credit Company LLC – Series II	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1716408 ..				ABC Holdings 1, L.P.	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series I	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1716408 ..				ABC Holdings 1, L.P.	. DE	N/A.....	ABC Intermediate Holdings 1 (OC), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1716549 ..				ABC Intermediate Holdings 1 (OC), LLC	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series II	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1716059 ..				ABC Intermediate Holdings 2 (OC)(B), LLC	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series II	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1743190 ..				ABC Holdings 3 (B), L.P.	. DE	N/A.....	ABC Intermediate Holdings 2 (OC)(B), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1743190 ..				ABC Holdings 3 (B), L.P.	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series I	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1743342 ..				ABC Holdings 4 (B), L.P.	. DE	N/A.....	ABC Intermediate Holdings 3 (B), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1743342 ..				ABC Holdings 4 (B), L.P.	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series I	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1743045 ..				ABC Holdings 2, L.P.	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series I	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-1743045 ..				ABC Holdings 2, L.P.	. DE	N/A.....	ABC Intermediate Holdings 1 (OC), LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Atlas Securitized Products JPM GP, LLC	. DE	N/A.....	Atlas Securitized Products Administration BKR GP, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Atlas Securitized Products Investments 7, L.P.	. DE	N/A.....	Atlas Securitized Products BB GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Atlas Securitized Products Investments 3, L.P.	. DE	N/A.....	Atlas Securitized Products BB GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Atlas Securitized Products Investments 6, L.P.	. DE	N/A.....	Atlas Securitized Products JPM GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Atlas Securitized Products Investment Holdings (JPM), L.P.	. DE	N/A.....	Atlas Securitized Products BB GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Atlas Securitized Products Investment Holdings BB, L.P.	. DE	N/A.....	Atlas Securitized Products Administration BKR GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Atlas Securitized Products Funding 3, L.P. ..	. DE	N/A.....	Atlas Securitized Products BB GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Atlas Securitized Products BB GP, LLC	. DE	N/A.....	Atlas Securitized Products JPM GP, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF III Shelf Entity 9, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADS Holdings (Lux) S a r.l.	. LUX.....	N/A.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX Highlands (ML) LLC	. C/M.....	N/A.....	AP Highlands Holdings, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF III Shelf Entity 8, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF III Shelf Entity 7, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			99-3162344 ..				AIOF III Shelf Entity 6, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

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			93-4491523				AP Dakota Holdings LP	DE	N/A	AP Dakota Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Dakota Holdings GP, LLC	DE	N/A	Apollo Infrastructure Opportunities	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4594071				AIOF III Dakota (Overseas AIV), L.P.	DE	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4598196				AIOF III Dakota (TE 892 AIV), L.P.	DE	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4597936				AIOF III Dakota (MF AIV), L.P.	DE	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius V S a r l	LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius V S a r l	LUX	N/A	(Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius V S a r l	LUX	N/A	(Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius V S a r l	LUX	N/A	(Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius IV S a r l	LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius IV S a r l	LUX	N/A	(Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius IV S a r l	LUX	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius IV S a r l	LUX	N/A	(Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Swift GBP Topco S a r l	LUX	N/A	(Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Swift GBP Topco S a r l	LUX	N/A	(Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Swift GBP Topco S a r l	LUX	N/A	(Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Swift GBP Topco S a r l	LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Swift GBP Topco S a r l	LUX	N/A	AP Swift GBP Topco S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accelerate Bidco 2 GmbH	DEU	N/A	Accelerate Bidco GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1781787				AIOF II Galway Co-Invest Equity Ltd.	CYM	N/A	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Advisors España, S.L.U.	ESP	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Star Holdings GP, LLC	DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Aurora Cayman Holdings, L.P.	CYM	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3670790				AP Fort SCSp	LUX	N/A	Fort GP 1 S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Debt – Europe Fund I (Levered Master), SCSp	DE	N/A	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Debt – Europe Fund I (Levered Master), SCSp	LUX	N/A	Apollo Real Estate Debt Advisors (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Debt – Europe Fund I (Levered), SCSp	LUX	N/A	Apollo Real Estate Debt Advisors (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Debt – Europe Fund I (Unlevered), SCSp	LUX	N/A	AP Tom (Lux) GP S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tom (Lux) SCSp	DE	N/A	APH Holdings (DO), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-6628304				Atlas GP ABS Opportunity Trust IB	DE	N/A	Apollo Investment SPV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							ATLAS SP ABS Opportunity Trust IA ATLAS SP Resi Opportunity Trust IA	DE DE	NIA NIA	ABS IA SPE, LLC Resi IA SPE, LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			99-5137278				AP Lightning Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-5137089				ACTE II Lightning Co-Invest, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-5136949				ACTE II Lightning Aggregator, L.P.	DE	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-5131861				AIM Lightning Aggregator, L.P.	DE	NIA	AIM Lightning Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1811825				AP Dolphin (Luxembourg) S.a r.l.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Blue Investments 1-AS-1, L.P.	DE	NIA	AP H&A Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP ASL Limited	CYM	NIA	AGF WHCO Holdings I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ASL, L.P.	CYM	NIA	ASL, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ASL GP, LLC	CYM	NIA	ASL GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-4971216				Apollo TPSE Co-Invest, L.P.	CYM	NIA	Apollo Principal Holdings IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TPSE Co-Invest GP, LLC	DE	NIA	Apollo TPSE Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TPSE Co-Invest GP, L.P.	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WHCO INVESTMENTS (CAYMAN) PARENT II LTD.	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WHCO ADVISORS GP II, LTD.	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WHCO Intermediate Holdings, Ltd.	CYM	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1809025				ANPP II (TWR EP IV Intermediate DC), LLC	DE	NIA	ANPP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Luz Aggregator, L.P.	CYM	NIA	Third Party	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Global WHCO International Holdings Designated Activity Company	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Global WHCO Australian Holdings Designated Activity Company	IRL	NIA	TWF Management (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT WH 5 LP	DE	NIA	PK ALIFT WH 5 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT WH 5 GP LLC	DE	NIA	Apollo PK Air Management (GLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 20, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 19, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 18, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 17, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Himalaya Merger Sub, LLC	DE	NIA	AP Himalaya Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MC Feeder II LLC	DE	NIA	APQ MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MC Feeder LP	DE	NIA	APQ MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MidCap FinCo Intermediate LLC	DE	NIA	MidCap FinCo LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Midcap B (DC) Holdings LLC	DE	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MC Feeder (Z) LP	CYM	NIA	APQ MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MidCap FinCo II LLC	DE	NIA	APQ MidCap B Holdings, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MidCap FinCo (DC) Holdings LLC	DE	NIA	APQ MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-4722098				MidCap FinCo LLC	DE	NIA	MidCap FinCo Intermediate Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1810863				AHVF II (Overseas OFFF AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1810782				AHVF II (FC II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Himalaya Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-4925787				AHVF II Himalaya Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 21, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 16, L.P.	DE	NIA	Apollo Advisors X, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 20, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							AP Kappa 15, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 18, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 14, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 19, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Kappa 17, LLC	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATLW 2024-RPL1 Trust	.DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Edge SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP - S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATLX 2024-RPL1 Trust	.DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EDGE MIDCO LIMITED	.GBR	NIA	AP Edge Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1803374				Horizon Topco Limited	.GGY	NIA	AP Horizon Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1803462				Horizon Topco 2 Limited	.GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-4315514				Horizon US Holdco, Inc.	.DE	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1803473				Project Horizon Bido UK Limited	.GBR	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGF WHO 2-A1 LP	.DE	NIA	AGF WHO 2-A Trust	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGF WHO 2-A2 LP	.DE	NIA	AGF WHO 2-A Trust	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Moon II Holdings LLC	.DE	NIA	AGF WHO 2-A Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT LOAN FUNDING 4 GP LLC	.DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT LOAN FUNDING 4 LP	.DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitization Depositor LLC	.DE	NIA	PK ALIFT LOAN FUNDING 4 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Edge Co-Invest GP, LLC	.CYM	NIA	Resi IA SRE, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1805270				AP Edge Co-Invest, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Gamma 5, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Gamma 4, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Fund (FC JP), L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1807450				AP Equity Solutions Intermediate II (FC), L.P.	.CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Equity Solutions Holdings I-A, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-4585262				AP Equity Solutions Intermediate I-A (FC), L.P.	.CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1807409				Blue Investments 2-A Trust	.DE	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGF WHO 2-A Trust	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Fund (DE-1) X (AIV - JP), L.P.	.CYM	NIA	Wilmingon Trust, National Association	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1806322				Apollo Co-Investors X (B) (AIV - JP), L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1806220				Apollo Co-Investors X (A) (AIV - JP20), L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1806118				Apollo Co-Investors X (A) (AIV - JP1), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1806099				AP Aurora Holdings, L.P.	.GBR	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1803382				AIF IX Connect PQH AIV (TE FC II), L.P.	.CYM	NIA	AIFC III Credit Holdings Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1803378				AIF IX Connect PQH AIV (TE FC I), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Delaware AIV JP) X, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (AIV JP) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (882 AIV JP) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Fund (AIV 2 JP) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							De li us VI S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Dol lar A) , L .P .	Ownership	34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us VI S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us VI S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1) , L.P .	Ownership	41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us VI S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B) , L.P .	Ownership	19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us V S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Dol lar A) , L .P .	Ownership	34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us V S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us V S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1) , L.P .	Ownership	41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us V S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B) , L.P .	Ownership	19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us IX S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Dol lar A) , L .P .	Ownership	34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us IX S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us IX S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1) , L.P .	Ownership	41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us IX S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B) , L.P .	Ownership	19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us IV S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Dol lar A) , L .P .	Ownership	34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us IV S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us IV S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1) , L.P .	Ownership	41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us IV S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B) , L.P .	Ownership	19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us III S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Dol lar A) , L .P .	Ownership	34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us III S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us III S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1) , L.P .	Ownership	41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us III S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B) , L.P .	Ownership	19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us II S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Dol lar A) , L .P .	Ownership	34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us II S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	5,360	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us II S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1) , L.P .	Ownership	41,090	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us II S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B) , L.P .	Ownership	19,240	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us I S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Dol lar A) , L .P .	Ownership	34,310	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us I S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	5,360	AGM; M. Rowan; J. Harris; L. Black	N0	

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							De li us I S a r l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.080	AGM; M. Rowan; J. Harris; L. Black	N0	
							De li us I S a r l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-412417				AP Luz Advisors, LLC	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Connect Co-Invest Holdings II-A, L.P.	.DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Edge 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	
							AOP II Lux US Originations Holdings GP, LLC	.DE	NIA	Apollo Origination Partnership (Lux) II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ABF Glass Holding S a r l .	.LUX	NIA	ABC Holdings 4 (B), L.P.	Ownership	2.500	AGM; M. Rowan; J. Harris; L. Black	N0	
							ABF Glass Holding S a r l .	.LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	11.200	AGM; M. Rowan; J. Harris; L. Black	N0	
							ABF Glass Holding S a r l .	.LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	20.800	AGM; M. Rowan; J. Harris; L. Black	N0	
							ABF Glass Holding S a r l .	.LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	65.500	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADOF Hera SPV LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Hera SPV LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3907383				ACTE II Astro Aggregator, L.P.	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3909494				ACTE II Astro Holdings, L.P.	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3907843				ACTE II Astro (DC), L.P.	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Horizon 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	
							AIOF III Shelf Entity E, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF III Shelf Entity D, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF III Shelf Entity C, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF III Shelf Entity B, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF III Shelf Entity A, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Milwaukee Properties, S.L.	.ESP	NIA	AP Oxygen Bicos S a r l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Kelaty House Propoco 2 Limited	.JEY	NIA	Kelaty House Propoco 1 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Kelaty House Propoco 1 Limited	.JEY	NIA	AP Swift GP Holdco S a r l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1800958				AP Elmo Holdings, L.P.	.CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1800930				AP Elmo (FC), L.P.	.CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Elmo Holdings LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Elmo Holdings GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Invetol Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Bonobela Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ponokaira, SCSp SICAV-RAIF	.LUX	NIA	Ponokaira (Lux) GP, S a r l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Freedom Grand Parent GP LLC	.DE	NIA	Freedom Grand Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3859136				Freedom Grand Parent LLC	.DE	NIA	Freedom Parent Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							ARED SCA SICAV-RAIF	.LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S a r . l .	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARED SCA SICAV-RAIF	.LUX	NIA	Apollo Real Estate Debt – Europe Fund I (Levered Master), SCSp	Ownership	49.990	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARED SCA SICAV-RAIF	.LUX	NIA	Apollo Real Estate Debt – Europe Fund I (Unlevered), SCSp	Ownership	49.990	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – OMP, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Highlands Co-Invest (ML) LLC	.CYM	NIA	AP Highlands Co-Invest, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Elitant SF-AR Solutions LP	.DE	NIA	Elitant Trade GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SEL Indigo II LLC	.DE	NIA	Elitant SF-AR Solutions LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1803579					Delos Alpha SCSp	.LUX	NIA	Fort GP S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Aurelius Capital S a r . l .	.LUX	NIA	Delos Alpha SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Luz Bidco UK Ltd	.GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGF WHQ Holdings II LP	.DE	NIA	WHQ ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2450164				AP (Connect) VoteCo, LLC	.DE	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1757628				AP HGA Manager LLC	.CYM	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3300455				AP IX (PMC) VoteCo, LLC	.DE	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-2701502				AP IX Pioneer VoteCo, LLC	.DE	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3783993				AP IX Teton VoteCo, LLC	.DE	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 7, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Impact and Sustainable Credit Holdings Ltd.			Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	14.480	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1678211				Holdings Ltd.	.CYM	NIA						
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	.CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.520	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4353274				Middle Market Apollo Institutional Private Lending	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1713436				A-A ECP Acadenia Holdings SCSp	.LUX	NIA	ALTRA GP S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment MasterCo S a r . l .	.LUX	NIA	A-A Euro Investment Fund (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Funding Holdco, L.P.	.CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Lending Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation Investor GP, LLC	.DE	NIA	AAA Aviation Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							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	
							ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	.IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPP III 44 S a r . l .	.LUX	NIA	Reinsurance Custody Solutions DAC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs REIT LLC	.DE	NIA	AGRE DCP Palm Springs JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-5298443				AIF VIII (Ludlow DH AIV I), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM Everest Intermediate Holdings, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Electra Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Woolly Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031481				AION Capital Partners Limited	.MUS	NIA	AION Capital Management Limited	Management	0.000	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	
							Alteri Investments, L.P.	.CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP III GenPar, Ltd.	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP II (L) Cayman Holdings, LLC	.CYM	NIA	Apollo Origination Partnership II (Levered), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP III (UL) Cayman Holdings, LLC	.CYM	NIA	Apollo Origination Partnership II (Unlevered), 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
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							AP AL Borrower GP, LLC	.DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AL Holdings GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Natural Resources Partners (Lux)	Ownership	0.140	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Natural Resources Partners (P2) III, L.P.	Ownership	5.990	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Natural Resources Partners III, L.P.	Ownership	2.200	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	4.710	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	12.410	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	18.870	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	6.550	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	32.460	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3924312				AP Dakota Co-Invest Borrower GP, LLC	.DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1573415				AP Drive GP, LLC	.DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP HK Holdings GP, Limited	.HKG	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1573415				AP HK Holdings GP, Limited	.HKG	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1573415				AP HK Holdings GP, Limited	.HKG	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1573415				AP HK Holdings GP, Limited	.HKG	NIA	Apollo Overseas Partners IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1573415				AP HK Holdings GP, Limited	.HKG	NIA	AP IX (Euro AIV), L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-127582				AP Holdco B.V.	.MD	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception Co-Invest ML GP, LLC	.DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception ML GP, LLC	.DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Polygon Advisors, LLC	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Suma Holdings GP, LLC	.DE	NIA	ANPP III Suma Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Suma Holdings GP, LLC	.DE	NIA	AOP II Suma Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1008303				APH Holdings (DC), L.P.	.CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2582225				Apollo Advisors IX, L.P.	.CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8056814				Apollo Asia Opportunity Fund, L.P.	.DE	NIA	Apollo Asia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Service Holding Limited	.CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8350987				Apollo Capital Management, L.P.	.DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Management, L.P.	.DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries Fund I SPV, L.P.	.CYM	NIA	Apollo Credit Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0685361				Apollo Credit Strategies Master Fund Ltd.	.CYM	NIA	Apollo Credit Strategies Fund LP	Ownership	23.790	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0685361				Apollo Credit Strategies Master Fund Ltd.	.CYM	NIA	Apollo Offshore Credit Strategies Fund Ltd.	Ownership	76.210	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1950548				Apollo Debt Solutions BOC	.DE	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Diversified Credit Fund	.DE	NIA	Apollo Capital Credit Adviser, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund, L.P.	.DE	NIA						
			98-0387304				Apollo FIG Carry Pool Aggregator GP, LLC	.CYM	NIA	Apollo to EFF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	66.000	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
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							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules AIV Advisors, L.P.	DE	NIA	Apollo Hercules AIV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HV Advisors, L.P.	DE	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Life Asset GP, LLC	DE	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Singapore Pte. Ltd.	SGP	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1948189				Apollo Navigator Aviation Fund I, L.P.	DE	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Delaware 882) IX, L.P.	DE	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4028072				Apollo Overseas Partners (Delaware) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1815960				Apollo Overseas Partners (Delaware) X, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4491132				Apollo Overseas Partners (Lux) X GP, S.a r. l.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SB Advisors, LLC	LUX	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	DE	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1388816				Apollo USREF III HP Holdings L.P.	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4132685				Apollo USREF III MTR Holdings Advisors II, L.P.	DE	NIA	Apollo USREF III HP Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2644887				ARIS Operating Partnership L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1133931				Castle UK Midco 2 Limited	GBR	NIA	Apollo Realty Income Solutions, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							COF III Offshore I Ltd.	DE	NIA	Castle UK Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Covis GP S.a r. l.	LUX	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							DSB Acquisition LLC	DE	NIA	Covis Holdco S.a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Holdings Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Manager, LLC	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5286379				Gordian Holdings Limited	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Honeypool Limited	DE	NIA	Koushos Korfiotis Papacharalambous L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II Pte. Ltd.	SGP	NIA	Trident Bricco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman Corp.	Ownership	46.280	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II LP	Ownership	0.190	AGM; M. Rowan; J. Harris; L. Black	N0	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman BPS, L.P.	Ownership	0.040	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Holdco I LP	DE	NIA	India Property Fund II Cayman LP	Ownership	53.510	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Holdco II LP	DE	NIA	NN Holdco GP I LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Holdco III LP	DE	NIA	NN Holdco GP II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Capital Pvt Ltd?	DE	NIA	NN Holdco GP III LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Holdings Pvt Ltd?	MUS	NIA	Plutus Holdings Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo Parent GP, LLC	MUS	NIA	ALON Direct Private II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Siders Advisors GP, LLC	DE	NIA	AP VIII Prime Security Services Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							South Downs Investment Limited	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Structured Credit Recovery Master Fund IV LP	DE	NIA	South Downs Investment (Holding) Jersey LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1844982				Structured Credit Recovery Master Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if 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	43460	85-1843435				TRF European Broadly Syndicated Loan Ltd.	.CYM.....	NIA.....	TRF European Broadly Syndicated Loan (Lux) S a r l	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Violet, L.P.	.DE.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ATLAS SP Resi Opportunity Trust IB	.DE.....	NIA.....	Resi IA SPE, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Mortgage Aggregator Series Trust, Series 2022-1	.DE.....	NIA.....	Mortgage Aggregator Series Trust Administrator, L.P. – Series A	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Mortgage Aggregator Series Trust	.DE.....	NIA.....	Mortgage Aggregator Series Trust Administrator, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Mortgage Aggregator Series Trust, Series 2024-1	.DE.....	NIA.....	Mortgage Aggregator Series Trust Administrator, L.P. – Series E	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AGF WH2 Holdings III	.DE.....	NIA.....	WH2 INVESTMENTS A HOLDINGS ICAP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AGF WH2 Holdings I	.DE.....	NIA.....	WH2 INVESTMENTS A HOLDINGS ICAP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Acorn Limited	.BMU.....	NIA.....	Aspen Insurance Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen (UK) Holdings Limited	.GBR.....	NIA.....	Aspen Insurance Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen American Insurance Company	.TX.....	IA.....	Aspen U.S. Holdings, Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen Australia Service Company Pty Limited	.AUS.....	NIA.....	Aspen (UK) Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen Bermuda Limited	.BMU.....	IA.....	Aspen Insurance Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen Capital Management Limited	.BMU.....	NIA.....	Aspen Insurance 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.....	.....
4734	Apollo Global Mgmt Grp	10717			1267395	NYSE: AHL	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 Bermuda Holdco, Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen Insurance U.S. Services Inc.	.DE.....	NIA.....	Aspen U.S. Holdings, Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen Insurance UK Limited	.GBR.....	IA.....	Aspen European Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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.....	.....
							Aspen Re America, Inc.	.DE.....	NIA.....	Aspen U.S. Holdings, Inc.	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.....	.....
							Aspen Specialty Insurance Company	.MD.....	IA.....	Aspen American Insurance Company	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen Specialty Insurance Management, Inc.	.MA.....	NIA.....	Aspen U.S. Holdings, Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Aspen Specialty Insurance Solutions, LLC	.CA.....	NIA.....	Aspen U.S. Holdings, Inc.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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.....	Acorn Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
4734	Apollo Global Mgmt Grp	24899	52-7330907				Digital Risk Resources, LLC	.VT.....	NIA.....	Aspen U.S. Holdings, Inc.	Ownership.....	49.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Highlands Bermuda Holdco, Ltd.	.BMU.....	NIA.....	AP Highlands Holdings, L.P.	Ownership.....	61.880	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							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.....	.....
							Silverton Re Ltd.	.BMU.....	NIA.....	Aspen Insurance Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ACRR Sandirian Berhad	.MYS.....	NIA.....	Asia Capital Reinsurance Group PTE. Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AD Land Exeter Ltd.	.GBR.....	NIA.....	Oxill Catalina UK Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHUSCO Statutory Trust I	.DE.....	NIA.....	Alea Holdings US Company	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHUSCO Statutory Trust II	.DE.....	NIA.....	Alea Holdings US Company	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AHUSCO Statutory Trust III	.DE.....	NIA.....	Alea Holdings US Company	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Alea Group Holdings (Bermude) Ltd	.BMU.....	NIA.....	Alea Holdings US Company	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Alea Holdings US Company	.DE.....	NIA.....	Catalina Beta Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Alea North America Insurance Company	.NY.....	IA.....	Alea Holdings US Company	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 SBN BHD	.MYS.....	IA.....	Asia Capital Reinsurance Group PTE. Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Catalina Acra Zurich Reinsurance Trust	.DE.....	NIA.....	Catalina General Insurance Ltd.	Ownership.....	50.000	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)	*
4734	Apollo Global Mgmt Grp	11671	88-0510283			Oxenwood JV Capital Limited	Oxenwood JV Capital Limited	.GGV	NIA	OxII Partners LP	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Oxenwood JV Capital 2 Limited	Oxenwood JV Capital 2 Limited	.GGV	NIA	OxII Partners 2 LP	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Oxenwood Luxembourg S.? r.l.	Oxenwood Luxembourg S.? r.l.	.LUX	NIA	Oxenwood JV Capital Limited	Ownership	96 150	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Oxenwood Luxembourg S.? r.l.	Oxenwood Luxembourg S.? r.l.	.LUX	NIA	OxII Capital LP	Ownership	3 950	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Oxenwood Real Estate LLP	Oxenwood Real Estate LLP	.GBR	NIA	Oxenwood JV Capital 2 Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Capital LP	OxII Capital Management Limited	.GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Catalina Logistics XVI) Limited	OxII Catalina Logistics XVI) Limited	.GGV	NIA	Oxenwood Real Estate LLP	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Catalina Logistics XXV) Limited	OxII Catalina Logistics XXV) Limited	.GGV	NIA	OxII Catalina UK Limited	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Catalina Logistics XXVI) Limited	OxII Catalina Logistics XXVI) Limited	.GGV	NIA	OxII Catalina UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Catalina European Holdco S.? r.l.	OxII Catalina European Holdco S.? r.l.	.LUX	NIA	OxII Catalina UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Catalina PropCo 1 S.? r.l.	OxII Catalina PropCo 1 S.? r.l.	.LUX	NIA	OxII Catalina UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Catalina PropCo 2 S.? r.l.	OxII Catalina PropCo 2 S.? r.l.	.LUX	NIA	OxII Catalina European Holdco S.? r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Catalina UK Limited	OxII Catalina UK Limited	.GGV	NIA	OxII Catalina European Holdco S.? r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Catalina UK Limited	OxII Catalina UK Limited	.GGV	NIA	Catalina Oxenwood Investments Ltd	Ownership	98 500	AGM; M. Rowan; J. Harris; L. Black	N0	...
						OxII Partners LP	OxII Partners LP	.GBR	NIA	OxII Partners LP	Ownership	1 500	AGM; M. Rowan; J. Harris; L. Black	N0	...
4734	Apollo Global Mgmt Grp	20613	20-1609988			OxII Partners 2 LP	OxII Partners 2 LP	.GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Prd Builders Specialty Insurance Company	Prd Builders Specialty Insurance Company	.DC	OTH	Catalina Oxenwood Real Estate II Ltd	Ownership	67 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Propoco (Greencok) Limited	Propoco (Greencok) Limited	.GGV	NIA	Hone Construction Management Inc	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Propoco (Newport) Limited	Propoco (Newport) Limited	.GGV	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Propoco (Swansa) Limited	Propoco (Swansa) Limited	.GGV	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Propoco (Telford) Limited	Propoco (Telford) Limited	.GGV	NIA	Catalina Worthing Insurance Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						QLT Buffalo LLC	Propoco (Telford) Limited	.GGV	NIA	Catalina General Insurance Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Residential Loss Control Holdings LLC	Propoco (Telford) Limited	.VA	NIA	Catalina Aera Zurich Reinsurance Trust	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						SPARTA Insurance Company	Propoco (Telford) Limited	.DE	NIA	Allea Holdings US Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						A-A Funding Holdco L.P.	Propoco (Telford) Limited	.CT	IA	Catalina Echo Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						A-A Funding Holdco Onshore, LLC	Propoco (Telford) Limited	.DE	NIA	Allea Holdings US Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						A-A Funding Holdco Onshore, LLC	Propoco (Telford) Limited	.DE	NIA	A-A Funding Holdco GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						A-A Mortgage Investor, LLC	Propoco (Telford) Limited	.DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Athene Holding Ltd.	Propoco (Telford) Limited	.DE	UIP	A-A Funding Holdco Offshore II, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						AAIE RML, LLC	Propoco (Telford) Limited	.DE	DS	A-A Mortgage Holdco, LLC	Management	67 070	AGM; M. Rowan; J. Harris; L. Black	N0	...
4734	Apollo Global Mgmt Grp	61689	42-0175020			Athene Annuity and Life Company	Athene Annuity and Life Company	.IA	DS	Apollo Global Management, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						P.L. Assigned Services, Inc.	Athene Annuity and Life Company	.NY	DS	Athene Annuity & Life Assurance Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						A-A Funding Holdco Offshore II, LLC	Athene Annuity and Life Company	.CYM	DS	Athene Annuity & Life Assurance Company	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Athene Life Insurance Company of New York	Athene Annuity and Life Company	.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	68039	13-2570714			AAIA RML, LLC	Athene Annuity and Life Assurance Company of New York	.IA	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Athene Annuity & Life Assurance Company of New York	Athene Annuity and Life Assurance Company of New York	.NY	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Athene Re USA IV, Inc.	Athene Re USA IV, Inc.	.VT	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Central life Annuities Service, Inc.	Central life Annuities Service, Inc.	.AZ	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	YES	...
4734	Apollo Global Mgmt Grp	15306	93-0936153			Structured Annuity Reinsurance Company	Structured Annuity Reinsurance Company	.IA	DS	Athene Annuity and Life Company	Ownership	99 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						141 W. Jackson Owner LLC	141 W. Jackson Owner LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						660 NC LLC	660 NC LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						W 28 Street Funding LLC	W 28 Street Funding LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
4734	Apollo Global Mgmt Grp	63932	13-1970218			AAIE Structured Holdings LLC	AAIE Structured Holdings LLC	.DE	NIA	Athene Annuity Re Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Athene Annuity and Life Assurance Company of New York	Athene Annuity and Life Assurance Company of New York	.NY	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Athene Annuity & Life Assurance Company of New York	Athene Annuity & Life Assurance Company of New York	.IA	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...
						Athene Re USA IV, Inc.	Athene Re USA IV, Inc.	.VT	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	...

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
4734	Apollo Global Mgmt Grp	61492	44-0180950		59252		Athene Annuity & Life Assurance Company	DE	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	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	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Co-Invest Reinsurance Affiliate LP Ltd.	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1502187				Athene Bermuda Employee Company Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	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 Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	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	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	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.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1406540				Athene Annuity Re Ltd.	BMU	LDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			04-3584230				Athene London Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	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	
							NNW AP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	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	

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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							Athora Lebensversicherung AG	.DEU	IA	Athora Deutschland GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Lux Invest Management S.a.r.l.	.LUX	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Pens ionkasse AG	.DEU	IA	Athora Deutschland GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Deutschland GmbH	.DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Deutschland Holding GmbH & Co. KG	.DEU	NIA	Athora Deutschland Veral tungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Europe Holding Limited	.IRL	NIA	Athora Holding Ltd. (AHL)	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Belgium S.A./N.V.	.BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Services Belgium S.A./N.V.	.BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Bermuda Services Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Deutschland Veral tungs GmbH	.DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora IP Holding Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Ireland Services Limited	.IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Life Re Ltd.	.BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Netherlands Holding Limited	.IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora UK Services Ltd.	.GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Europe Investments DAC	.IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Ireland plc	.IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Lux Leen Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Gruppe GWA-BG Assurances S.A.	.BEL	NIA	Athora Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	No	
							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	No	
							NN AGP Opp II Owner V, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opp II Owner VI, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opp Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opp II Owner II, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opp II Owner III, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opp II Owner IV, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opp III Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opp III Owner II, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							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	No	
							NN AGP Opp Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Mezz Borrower II, LLC	.DE	NIA	NN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Mezz Borrower III, LLC	.DE	NIA	NN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Mezz Borrower, LLC	.DE	NIA	NN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opportunities Fund, L.P.	.DE	NIA	NN AGP Opportunities &P, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opportunities Fund II, L.P.	.DE	NIA	NN AGP Opportunities &P, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							NN AGP Opportunities Fund III, L.P.	.DE	NIA	NN AGP Opportunities &P, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Class D Holdings Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora NL Class D Holdings Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Co-Invest Management, Ltd.	.CYM	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Co-Invest, L.P.	.CYM	NIA	Athora Co-Invest Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Note Programme Holdings &P Ltd.	.CYM	NIA	Athora Europe Investments DAC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora General Account Programme, L.P.	.CYM	NIA	Athora Note Programme Holdings &P Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Series I Limited Partnership	.CYM	NIA	Athora Note Programme Holdings &P Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Oyster Series LP	.CYM	NIA	Athora Note Programme Holdings &P Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Oyster Series Modco LP	.CYM	NIA	Athora Note Programme Holdings &P Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Rain Series LP	.CYM	NIA	Athora Note Programme Holdings &P Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Rain OC Series LP	.CYM	NIA	Athora Note Programme Holdings &P Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Athora Verdi Series LP	.CYM	NIA	Athora Note Programme Holdings &P Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Credit Solutions IV Pte	.SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							6V9500 Building B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RE Young Urban Housing B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RE Griffithaan Zeist B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Belicom N.V.	.BEL	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PDC Industrial Center 143 Sp. Z o.o	.POL	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Dunerza Sp. Z o.o	.POL	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RE NL Holding 1 S.a.r.l	.LUX	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RE NL Property AB	.SIE	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RE NL Borfs 1 AB	.SIE	NIA	RE NL Property AB	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RE NL Vansbro 1 AB	.SIE	NIA	RE NL Property AB	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							RE NL ?rebro 1 AB	.SIE	NIA	RE NL Property AB	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ireland TMI Dublin Property S.A.R.L	.LUX	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Lux Earth Holdings 1 S.A.	.LUX	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora France Earth Holdings 1 SASU	.FRA	NIA	Athora Lux Earth Holdings 1 S.A.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Terra Nova V Montreuil SCI	.FRA	NIA	Athora France Earth Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora France Sky Holdings 1 SASU	.FRA	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Sky 1 SCI	.FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Sky Boial SCI	.FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Sky Flassan SCI	.FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Sky Pemier SCI	.FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Zwitterleven PPI N.V.	.ND	IA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Italv Holding DAC	.IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Italia S.p.A	.ITA	IA	Athora Italy Holding DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Asai 90 S.r.l. (In Liquidation)	.ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Amissima Diversified Income ICAV	.IRL	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Agenzia Assicurazioni S.r.l.	.ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Treasury Fund Administration S.r.l.	.LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATR Asia Credit VOC	.SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions IV Pte	.SGP	NIA	Athora Lux Invest NL SCSp	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Lux Invest NL SCSp	.LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CRE Direct Lending Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Middle Market Direct Lending Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Large Cap Direct Lending Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions IV Pte	.LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Netherlands Services B.V.	.SGP	NIA	Athora Verdi Series LP	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Netherlands N.V.	.ND	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SRELV N.V.	.ND	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							N.V. Pensioen ESC	.QJM	IA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							REAL De Ruiterkade B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							REAL Winkels I B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							REAL Winkels II B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							REAL Wijnensebuurt B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							REAL Kantoren I B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							REAL Woningen I B.V.	.ND	NIA	SRELV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							8445 Pacific Avenue, LLC	.DE	NIA	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-5293054				DSB Parent LP	.DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			38-3881749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2396117				1162 Lexington Road MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2386757				175 North 100 West MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2386895				183 Hospital Road MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2450960				225 Hospital Drive MOB-A, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2512394				319 Hospital Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2590305				6735 Surffield Lane LTC, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			80-0935981				Acquisition Ball Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	ROP-Billings ? Missoula, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	No	
			30-0950290				AdvantagePoint Health Alliance – Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			84-5061651				AdvantagePoint Health Alliance – Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	
			36-4845692				AdvantagePoint Health Alliance – Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	No	

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)	*
...	...	...	37-1877002	...	...	...	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	...	...	...	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	DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	88-2024882	...	...	...	AdvantagePoint Health Alliance - Mississippi 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	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	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	DE	N/A	AdvantagePoint Health Alliance, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-2112290	...	...	...	AdvantagePoint Health Alliance, LLC	DE	N/A	LifePoint Corporate Services General Partnership	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1765639	...	...	...	America Management Companies, LLC	DE	N/A	DLP Central NC JV, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1702327	...	...	...	American HomePatient of Sanford, LLC	NC	N/A	DLP Central NC JV, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	56-2041876	...	...	...	American HomePatient of Unifour, LLC	NC	N/A	DLP Central NC JV, LLC	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1765656	...	...	...	AMG-Crockett, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1763852	...	...	...	AMG-Hillside, LLC	DE	N/A	LifePoint Medical Group 7 Hillside, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1763648	...	...	...	AMG-Southern Tennessee, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1765642	...	...	...	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	IL	N/A	LPNT IFF Development 14, LLC	Ownership	40,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	85-3902776	...	...	...	Antelope Valley Specialty Hospital, LLC	CA	N/A	LPNT BH Development 2, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1762445	...	...	...	Arkansas Healthcare Services, LLC	DE	N/A	NPMC Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-176532	...	...	...	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	DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1867833	...	...	...	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	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-5198555	...	...	...	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	DE	N/A	Athens Surgery Center Partner, LLC	Ownership	92,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-4711074	...	...	...	Atlantic Rehabilitation Institute, LLC	NJ	N/A	LPNT Development 65, LLC	Ownership	45,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	34-4795636	...	...	...	Avon RH, LLC	DE	N/A	CRH of Avon, LLC	Ownership	55,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	86-1206112	...	...	...	Baptist Health Rehabilitation Hospital, LLC	FL	N/A	LPNT IFF Development 51, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	92-4010592	...	...	...	Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	N/A	LP IFF Development 65, LLC	Ownership	45,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	46-1613457	...	...	...	Baptist Memorial Rehabilitation Hospital, G.P.	DE	N/A	CRH of Memphis, LLC	Ownership	45,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-0924455	...	...	...	Beachwood RH, LLC	DE	N/A	CRH of Cleveland, LLC	Ownership	55,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	38-3879820	...	...	...	Beckett Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	35-2497618	...	...	...	Beckett Springs Physician Group, LLC	DE	N/A	Beckett Springs, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	46-4457457	...	...	...	Beil JV, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	80-0936558	...	...	...	Beil Physician Practices, Inc.	MI	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	99-2040916	...	...	...	Beillingham Northwest, LLC	VA	N/A	LPNT IFF Development 77, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-0510042	...	...	...	Big Sky Surgery Center, LLC	MT	N/A	RCP Billings-Missoula, LLC	Ownership	35,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	46-3337014	...	...	...	Billings-RCP Healthcare Holdings, LLC	DE	N/A	RCP-Montana, LLC	Ownership	95,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	75-3158601	...	...	...	Blitterroot Health Dialysis, LLC	DE	N/A	RCP Billings-Missoula, LLC	Ownership	16,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1757924	...	...	...	Blue Ridge Cardiology Services, LLC	NC	N/A	DLP Cardiac Partners, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1757924	...	...	...	Bourbon Community Hospital, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	62-1824637	...	...	...	Bourbon Physician Practice, LLC	DE	N/A	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	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)	*
			26-347636				Brentwood Meadows, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	N/A	Brentwood Meadows, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-0880990				Brim Hospitals, Inc.	OR	N/A	Province Healthcare Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Buffalo Trace Radiation Oncology Associates, LLC								
			61-1803441				Capella DISCO, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2558339				Capella Health Holdings, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-4782406				Capella Healthcare, LLC	DE	N/A	Lima Holdco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2767829				Capella Holdings of Oklahoma, LLC	DE	N/A	Capella Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8306250				Capella Holdings, LLC	DE	N/A	Muskogee Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2768815				Capella Holdings, LLC	DE	N/A	Capella Health Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2711976				Carrollton Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	N/A	Carrollton Springs, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762357				Castlevew Hospital, LLC	DE	N/A	Castlevew Medical, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1769739				Castlevew Medical, LLC	DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762573				Castlevew Physician Practice, LLC	DE	N/A	Castlevew Medical, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Catauba Valley Heart Services Management, LLC								
			56-2206020				Catauba Valley Imaging Services, LLC	NC	N/A	DLP Frye Regional Medical Center, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Catauba Valley Imaging Services, LLC	NC	N/A	DLP Frye Regional Medical Center, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4041828				CBH Operations Company, LLC	TX	N/A	Cornerstone Behavioral Health, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3642058				CBH Real Estate Company, LLC	TX	N/A	Cornerstone Behavioral Health, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-1086414				CCMC Holdco, LLC	DE	N/A	RCCH-UI Medicine Healthcare Holdings, LLC	Ownership	83,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			06-1646451				Centerre Healthcare, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	N/A	LPNT BH Development 9, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3156302				Centra Rehabilitation Hospital, LLC	VA	N/A	LPNT IFB Development 71, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1700822				Changes Premier Health, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8092157				CHC Management Services, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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 Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	N/A	LifePoint Rehab LLC	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	RCCH Washington Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			42-1489777				Colaborative Laboratory Services, L.L.C.	IA	N/A	RCCH-Qtumua, 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	
							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, LLC	DE	N/A	RCCH Billings-Missoula, LLC	Ownership	20,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1522514				Community Health Network Rehabilitation Hospital, LLC	DE	N/A	LPNT IFB Development 53, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5110509				Community Health Network Rehabilitation Hospital, LLC	DE	N/A	RCCH of Indianapolis, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3414249				Community Medical, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1779016				Community-Based Services, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3347700				Copper Springs Hospital, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4795061				Copper Springs Hospital Physician Group, LLC	DE	N/A		Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1829945					DE	N/A	Copper Springs Hospital, 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)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			37-1858236				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	CBH 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	50.500	AGM: M. Rowan; J. Harris; L. Black	N0	....
			92-1236987				CRH of Cincinnati, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			45-0923586				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	....
			86-2498439				CRH of El Paso, LLC	TX	N/A	LPNT IPF Development 81, LLC	Ownership	49.000	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	....
			45-3336192				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	MO	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	....
			27-5346177				CRH of Oklahoma City, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			87-1624871				CRH of San Antonio, LLC	TX	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			46-1156523				CRH of Springfield, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			20-8734682				CRH of St. Louis, LLC	MO	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			92-1259358				CRH of Temple, LLC	DE	N/A	Centerre Healthcare, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			26-2332031				CRH of Waukesha, LLC	MO	N/A	Centerre Healthcare, 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	....
			62-1624633				Crockett PHO, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			99-3506559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	N/A	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM: M. Rowan; J. Harris; L. Black	N0	....
			99-3506559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	N/A	LPNT IPF Development 76, LLC	Ownership	0.200	AGM: M. Rowan; J. Harris; L. Black	N0	....
			99-3534549				CSH/LP Behavioral Health Holdings, LLC	DE	N/A	LPNT BH Development 5, LLC	Ownership	50.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			99-3551517				CSH/LP Rehabilitation Holdings, LLC	DE	N/A	LPNT IPF Development 76, LLC	Ownership	50.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			99-3486849				CSH/LP Rehabilitation Texas, LLC	DE	N/A	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM: M. Rowan; J. Harris; L. Black	N0	....
			41-2233372				CTRH, L.L.C.	DE	N/A	CSH/LP Rehab LLC	Ownership	80.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			20-2996605				Danville Diagnostic Imaging Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			20-2996870				Danville Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
							Danville Regional Medical Center School of Health Professions, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			20-3011031				Danville Regional Medical Center, 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	....
			82-1699112				Denver Springs Physician Group, LLC	DE	N/A	Denver Spr ings, LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	....
			87-2556897				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	....
							Dignity-LifePoint Rehabilitation Hospital East Valley, L.L.C.	DE	N/A	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM: M. Rowan; J. Harris; L. Black	N0	....

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	Domi-niliary Loca-tion	Relation-ship to Reporting Entity	(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)	*
			38-3833116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4786844				DLP Conenaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1758925				DLP Conenaugh JV, LLC	DE	NIA	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	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							DLP Conenaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4787404				DLP Conenaugh Miners Medical Center, LLC	DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0442133				DLP Conenaugh Physician Practices, LLC	DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0442710				DLP Frye Medical Group, LLC	DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4497668				DLP Frye Regional Medical Center, LLC	DE	NIA	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	NIA	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	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3886287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0942578				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3513531				DLP Harris JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1775240				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3932775				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0830918				DLP Healthcare, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-4750610				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0734284				DLP Lima Partner, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-4023753				DLP Maria Parham Medical Center, LLC	DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2743520				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3275682				DLP Marquette General Hospital, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0818718				DLP Marquette Health Plan, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0829209				DLP Marquette Holding Company, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4733741				DLP Marquette JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0870470				DLP Marquette Physician Practices, Inc.	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0833058				DLP Marsha J Medical Center, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3555578				DLP Partner Central Carolina, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0818118				DLP Partner Conenaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-1854798				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-0798024				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0868753				DLP Partner Medleest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-5007044				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3027649				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-4986175				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2708085				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2009143				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3027678					DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			32-0542786				DLP Person Urgent Care, LLC	DE	N/A	DLP Person Memorial Hospital, LLC DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137689				DLP Rutherford Physician Practices, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	N/A		Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP Willed Nursing Care and Rehabilitation Center, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	N/A		Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-082870				Dublin Springs Physician Group, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1588139				Eastern Iowa Rehabilitation Hospital, LLC	IA	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHC0, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	N/A		Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1987390				Essent ? Avera Healthcare Group, Inc.	IA	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare ? Avera, Inc.	TN	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	N/A		Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	N/A		Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1846539				Essent Realty, Inc.	TN	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2055498				Duval Springs, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			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				Fining Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3863700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3939835				Florence-UCC, LLC	DE	NIA	RCH-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	
			87-398260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3648657				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	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3725123				Franciscan Specialty Care, LLC	VA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-176818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			75-2950776				Guardian Health Services, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1768919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2870872				Heal thyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							High Desert Surgery Center, L.L.C.	VA	NIA	RCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4825003				Highland Sprngs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4237964				Hone Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1768635				Howard Rehabilitation Hospital, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-3797840				HMC, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			75-3143244				HSC Credentialing Support Services, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3175615				HSC Manager, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1974414				HSCGP, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1779575				Inland Rehabilitation Hospital, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IPF Development 78, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IPF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2820909				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			74-2949927				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	N0	
			74-2949929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership				
			74-2949929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-177269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			62-176838				Kentucky NSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KershawHealth Ambulatory Surgery Center, LLC								
			82-1204750				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1223819				LifePoint Behavioral Health Hospital Services, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5165618				Li fepoint Behavioral Health Services, LLC	DE	NIA	Li fepoint Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5176434				Li fepoint Behavioral Health Services, LLC	DE	NIA	Li fepoint Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5145030				Li fepoint Behavioral Health, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Li fepoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Li fepoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Li fepoint Behavioral Health 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 fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1264983				LPNT Healthcare Services, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3821144				LPNT Rehab Development 2, LLC	DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3821168				LPNT Rehab Development 3, LLC	DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3821198				LPNT Rehab Development 4, LLC	DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3821228				LPNT Rehab Development 5, LLC	DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4204216				Li fepoint Rehabilitation, LLC	DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	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 fepoint Rehabilitation of California, LLC	DE	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			75-2742089				Li fepoint Rehabilitation of Texas, LLC	TX	NIA	Li fepoint Rehabilitation Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			33-0359338				Li fepoint Rehabilitation Services, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4027097				LPNT Rehab Texas Holdco, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1239343				LPNT Systems, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Li fepoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Li fepoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-0893880				LPNT Development 62, L.L.C.	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162968				LPNT Development 64, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162989				LPNT Development 65, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3605450				LPNT Development 69, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0710314				LPNT IRF Development 21, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	Li fepoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			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	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	100 000	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 and 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	
			62-1751920				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	
			62-2183772				Lake Cumberland Surgery Center, LP	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1864099				Lamar County Clinical Services, Inc.	TX	NIA	Somerset Surgery Partner, LLC	Ownership	55 250	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4747613				Lancaster Rehabilitation Hospital, LLP	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8092253					DE	NIA	GH of Lancaster, LLC	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1054950				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	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 MRI, LLC	DE	NIA	Lake Cumberland and 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	
			62-1778111				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	Li fePoint 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	HSOP, LLC	Ownership	1 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1779574				Li fePoint CSP, LLC	DE	NIA	Li fePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			27-0500485				LifePoint Health, Inc.	.DE	N/A	USB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-176733				LifePoint Holdings 2, LLC	.DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-2167869				LifePoint Hospitals Holdings, LLC	.DE	N/A	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4461313				LifePoint Knight Contract Services, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	.TN	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2139911				LifePoint MTC, LLC	.DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			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	.....
			47-2393318				LifePoint P30, 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 Rehab Physician Services, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3140383				LifePoint VA 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	.NM	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 IPF 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	.....
			93-3686321				LPNT BH Development 5, LLC	.DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			99-0435460				LPNT BH Development 9, LLC	.DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			99-2221552				LPNT BH Development 10, LLC	.DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			99-3436391				LPNT BH Development 11, LLC	.DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-3771549				LPNT BH Development 12, LLC	.DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-1096327				LPNT Buckeye Propco, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-1984358				LPNT IRF Development 61, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-4122886				LPNT IRF Development 70, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-1536802				LPNT IRF Development 71, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-3506903				LPNT IRF Development 74, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-3685978				LPNT IRF Development 75, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-4605855				LPNT IRF Development 76, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							LPNT IRF Development 77, LLC	.DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			99-2212608				LPNT IRF Development 78, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3817382				LPNT IRF Development 79, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4806887				LPNT IRF Development 80, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4617294				LPNT IRF Development 81, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4395363				LPNT IRF Development 82, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RO-P-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2371097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UDC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670623				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IHF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4372720				Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IRF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5009978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5009978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				Muskegee Holdings, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4088158				Muskegee Medical and Surgical Associates, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskegee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8493666				Muskegee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8306340				NMHC Anesthesia Services, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3263555				Nason Medical Center, LLC	DE	NIA	RO-P - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Physician Practices, LLC	DE	NIA	Lima HolOCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0884133				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama RCO Holding Company, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992					DE	NIA		Ownership			NO	

SCHEDULE Y

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			92-1584834				North Florida Rehabilitation Hospital , LLC , Northeast Georgia Rehabilitation Hospital , LLC	DE	NIA	LPNT IBF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeastern Nevada Physician Practices, LLC	GA	NIA	LPNT IBF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3632448				Northwest Alabama Emergency Medicine, LLC	DE	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Medical Center-Winfield, LLC	DE	NIA	RCP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0103981				Northwest Washington Rehabilitation Hospital , LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3336455				Norton Partner, LLC	VA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				WPMC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4398508				WPMC-Winfield Hospitalist Physicians, LLC	DE	NIA	WPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3361618				WPMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				Oak Creek Rehabilitation Hospital , LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3793172				Oakwood Springs, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs Physician Group, LLC	DE	NIA	Springtone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				One Clinic Drive IMB, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2611047				Ontagon Community Health Center, Inc.	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Oregon Healthcorp, LLC	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Network, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2494365				Orthopedics of Southwest Virginia, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1881827				Ottumwa ER, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898506				Ottumwa Physicians, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Palomar Behavioral Health Institute, LLC	DE	NIA	RCP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3140033				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				PeaceHealth RiverBend, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3155863				PeaceHealth Southwest, LLC	OR	NIA	LPNT IBF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2842328				PERS Legacy, LLC	VA	NIA	LPNT IBF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PH Copper Country Apothecaries, LLC	SC	NIA	Providence Hospital , LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PHC-Aviation, Inc.	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Elko, Inc.	TN	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Fort Mohave, Inc.	NV	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Morgan, Inc.	AZ	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Lake Havasu, Inc.	CO	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lakewood, Inc.	AZ	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864094				PHC-Las Cruces, Inc.	LA	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0085482				PHC-Los Alamos, Inc.	MI	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0390794				PHC-Minden G.P., Inc.	MI	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1788341				PHC-Minden, LLC	LA	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1788340				PHC-Minden City, L.P.	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Seima, LLC	DE	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Heal thcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762582				Piedlake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				Piedlake Regional Hospital , LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			66-0650377				PWICIN LLC	VA	NIA	ROCH Washington Holdings, LLC	Ownership	8.930	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1762586				Point of Life Indemnity, LTD.	CA	IA	RCPP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			81-2140008				Potras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			30-0788439				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-0988484				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-1001138				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			32-0414331				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			80-0937375				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1694530				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			27-1648429				Principal-Needles, Inc.	TX	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			20-8563845				PRMC ER Group, Inc.	TX	NIA	Essent Heal theatre ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			81-2631109				PRMC Heal theatre Group, Inc.	DE	NIA	Essent Heal theatre ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			38-4003422				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			32-0480532				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			47-5620772				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-2546435				Providence Holding Company, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-2739765				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			73-1611904				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-2547513				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			81-5162854				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			73-1530765				Providence Professional Services, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1710772				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			62-1762590				Provinc Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			30-0842738				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-5003730				Rainier Springs, LLC	DE	NIA	Springstone Health Oco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-2619072				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			55-0261260				Raleigh General Hospital, LLC	IV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			35-2612837				RCCH PMS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-3973418				RCCH Trios Health Holdings, LLC	DE	NIA	RCCH-UM Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			36-4908989				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			61-1888677				RCCH Washington Holdings, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-3973418				RCCH-Northwest, LLC	DE	NIA	RCCH-Northwest Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			61-1744940				RCCH-UM Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	No	
			36-4885762				RCPP-Billings ? Missoula, LLC	DE	NIA	Billings-RCPP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	No	
			30-0703298				RCPP DISCO, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			36-4712385				RCPP Management Company, Inc.	DE	NIA	RCPP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			37-1788615				RCPP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			27-2451336				RCPP-Clinical Trials, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			61-1900376				RCPP - Florence, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-0937832				RCPP-McCurrtain Memorial Holdings, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-0920245				RCPP-Montana, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			27-2200283				RCPP-Ottumwa Holdings, Inc.	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			46-2534603				RCPP-Ottumwa, LLC	DE	NIA	RCPP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			38-3303795				RCPP-Sierra Vista Development, LLC	DE	NIA	RCPP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			46-2547212				RCPP-Sierra Vista Holding, Inc.	DE	NIA	RCPP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			46-2557986				RCPP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCPP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							RCPP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCPP-Sierra Vista Holding, Inc.	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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			46-256239 ..				RCP-Sierra Vista Properties, LLC	DE	NIA.....	RCP-Sierra Vista Holding, Inc.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			46-253414 ..			.....	RCP-Sierra Vista Residents, LLC	DE	NIA.....	RCP-Sierra Vista, Inc.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			90-094222 ..			.....	RCP-Sierra Vista, Inc.	DE	NIA.....	RCP-Sierra Vista Holding, Inc.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			93-242161 ..			.....	Realpoint Properties Intermediate Holdings, LLC	DE	NIA.....	Realpoint Properties, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			93-2370075 ..			.....	Realpoint Properties LLC	DE	NIA.....	DSS Holdings, Inc.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			32-0551895 ..			.....	RegionalCare MR, 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.....	.....
			85-3490777 ..			.....	Rehabilitation Hospital of Louisville East, LLC	DE	NIA.....	LPNT IPF Development 54, LLC	Ownership.....	49 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			26-2332250 ..			.....	Rehabilitation Hospital of Wisconsin, LLC	KY	NIA.....	CRH of Waukesha, LLC	Ownership.....	51 000	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.....	.....
			20-0959379 ..			.....	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 Hospitals Holdings, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			62-1762469 ..			.....	Riverview Medical Center, LLC	DE	NIA.....	HighPoint Healthcare, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			45-3853399 ..			.....	Riverview Physician Practices, LLC	DE	NIA.....	HighPoint Healthcare, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			45-4282120 ..			.....	Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			26-3202930 ..			.....	Rockdale Hospital, LLC	DE	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			27-1363956 ..			.....	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.....	.....
			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.....	.....
			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.....	.....
			81-2831831 ..			.....	Saline Clinics, LLC	DE	NIA.....	Saline County Medical Center Joint Venture, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			37-1875655 ..			.....	Saline County Hospital, LLC	DE	NIA.....	Capella Healthcare, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			37-1828157 ..			.....	Saline County Medical Center Joint Venture, LLC	DE	NIA.....	Capella Healthcare, LLC	Ownership.....	51 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			71-0798300 ..			.....	Saline FirstCare, Inc.	AK	NIA.....	Saline Hospital, LLC	Ownership.....	50 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			81-2816875 ..			.....	Saline Hospital, LLC	DE	NIA.....	Saline County Medical Center Joint Venture, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			47-4681738 ..			.....	Shared Business Services, LLC	DE	NIA.....	LifePoint Hospitals Holdings, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			33-1032693 ..			.....	Sharon Hospital Holding Company	DE	NIA.....	ERCO, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			32-0381422 ..			.....	Shoals Health Group, LLC	DE	NIA.....	Florence Physicians, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			37-1741217 ..			.....	Shoals Obstetrics and Gynecology, LLC	DE	NIA.....	Florence Physicians, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			45-5495321 ..			.....	Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA.....	RCP-Sierra Vista Physicians Holding, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			62-1762275 ..			.....	Snietchnik Practice, LLC	DE	NIA.....	LifePoint of Kentucky, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			62-1762490 ..			.....	Smith County Memorial Hospital, LLC	DE	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			62-1864098 ..			.....	Somerset Surgery Partner, LLC	DE	NIA.....	LifePoint of Lake Cumberland, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			42-1717170 ..			.....	South Arlington, LLC	VA	NIA.....	LPNT IPF Development 80, LLC	Ownership.....	49 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			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	N0.....	

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			62-1768622				Southern Tennessee EMS, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762635				Southern Tennessee Medical Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	N/A	Springstone Health Opc, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1756936				Springhill Medical Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opc, LLC	DE	N/A	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	N/A	Springstone Health Opc, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4940000				Springstone Physician Management, LLC	DE	N/A	Springstone Health Opc, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SPMC Healthcare Group, LLC	DE	N/A	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	N/A	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3939747				St. Mary Rehabilitation Hospital, LLP	DE	N/A	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4086270				St. Mary's Holdings, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1768626				St. Mary's Physician Services, LLC	DE	N/A	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0603817				St. Mary's Specialty, LLC	DE	N/A	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-192569				Stell Holdings, Inc.	DE	N/A	Stell Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1887635				Stell Management, LLC	DE	N/A	Stell Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1900004				Stell Operating, LLC	DE	N/A	Stell Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1944356				Stell Parent L.P.	DE	N/A	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	N/A	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	N/A	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	N/A	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	N/A	Springstone Health Opc, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	N/A	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	N/A	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	N/A	LPNT IBF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas Rehabilitation Hospital of Arlington, LLC	TX	N/A	Essent PHMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	N/A	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				The Rehabilitation Hospital of Montana, LLC	MT	N/A	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939885				TherEx, LLC	DE	N/A	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1732653				THM Physician Practice, LLC	DE	N/A	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	N/A	Springstone Health Opc, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	TX	N/A	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	N/A	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Tri-State Women's Services, LLC	CT	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3863454				Trousdale Medical Center, LLC	DE	N/A	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Trousdale Physician Practices, LLC	DE	N/A	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				Two Rivers Physician Practices, LLC	DE	N/A	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0927995				U.P. Imaging Management Services, LLC	MI	N/A	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgt Grp	52615					Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette JV, LLC	Ownership	5.570	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)	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 is Owner- ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*		
4734	Apollo Global Mgmt Grp	52615	46-0927995	2000497	826606		Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO			
			46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO			
			38-3329820				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO			
			38-3329820				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO			
			38-3329820				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO			
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			62-1669757				Wille Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IPF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO			
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
4734	Apollo Global Mgmt Grp	68365	82-0650614	2000497	826606		Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			99-0415437				Wiliamette Radiology Billing Services, LLC	DE	NIA	Wiliamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			62-1766695				Wiliamette Valley Clinics, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			46-1967392				Wiliamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			62-1762552				Wiliamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			35-2566165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			20-2468795				Willy the County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			20-3230510				Willy the County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO			
			04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7		
			14-1984144				2000497	826606	Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7		
4734	Apollo Global Mgmt Grp	80942	82-4345930	2000497	826606	Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7			
			41-0991508			Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7			
			82-4579560			VIVAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7			
			30-1386214			Venerable Investment Advisers, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7			

Asterisk	Explanation
1	Based on filings made with the SEC, as of July 1, 2024, Mr. Rowan and vehicles he has formed hold approximately 6.0% of the AGM Shares.
2	Based on filings made with the SEC, as of July 1, 2024, Mr. Harris and vehicles he has formed hold approximately 6.0% of the AGM Shares.
3	Based on filings made with the SEC, as of July 1, 2024, Mr. Black has beneficial ownership of approximately 7.3% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 6.9% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black.
4	Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
5	AGM directly owns all of the common stock of each of AGM and AHL (as of December 31, 2022).
6	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

Asterisk	Explanation
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. (AM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger
	transaction, (i) AM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGH), (ii) each issued and outstanding share of Class A common stock of AM was converted into one share of common stock of AGH, which shares of AGH
	are listed on the NYSE under the symbol APO (the AGH Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGH Shares (or cash in lieu of fractional AGH Shares).

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

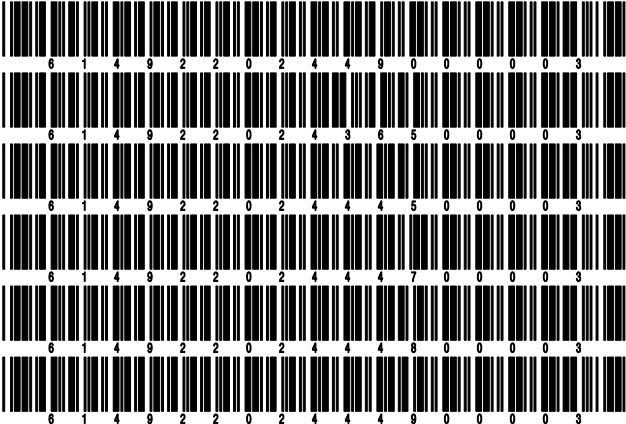
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

1. The Company has no 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.

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31 Prior Year
2504.	Unclaimed funds	22,005,674	21,376,640
2505.	Miscellaneous liabilities	149,180	
2597.	Summary of remaining write-ins for Line 25 from overflow page	22,154,854	21,376,640

Additional Write-ins for Summary of Operations Line 27

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
2704.	Transfer to IMR – MVA	12,143,371	5,549,841	8,226,018
2705.	Reserve adjustments on reinsurance assumed	(5,228,545)	(5,652,537)	(7,893,485)
2706.	Miscellaneous expenses	339,462	268,120	364,202
2797.	Summary of remaining write-ins for Line 27 from overflow page	7,254,288	165,424	696,734

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	4,437,397,766	4,677,195,868
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	101,065,982	75,445,397
2.2 Additional investment made after acquisition	120,204,059	153,381,944
3. Capitalized deferred interest and other	10,255,285	19,419,641
4. Accrual of discount	8,917,580	13,926,857
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	(49,430,437)	(4,159,179)
7. Deduct amounts received on disposals	616,427,975	546,359,992
8. Deduct amortization of premium and mortgage interest points and commitment fees	5,606,385	4,363,927
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	39,354,970	58,447,263
10. Deduct current year's other than temporary impairment recognized		5,536,106
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,045,730,845	4,437,397,766
12. Total valuation allowance	(66,880,708)	(55,857,868)
13. Subtotal (Line 11 plus Line 12)	3,978,850,137	4,381,539,898
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,978,850,137	4,381,539,898

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	558,468,934	1,002,480,977
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,412,644	60,762,474
2.2 Additional investment made after acquisition	2,192,530	40,420,842
3. Capitalized deferred interest and other		
4. Accrual of discount	12,656	272,498
5. Unrealized valuation increase/(decrease)	28,989,321	56,458,620
6. Total gain (loss) on disposals	(1,748,559)	458,248
7. Deduct amounts received on disposals	18,216,670	602,607,903
8. Deduct amortization of premium and depreciation	33,769	212,609
9. Total foreign exchange change in book/adjusted carrying value	143,884	435,786
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	571,220,970	558,468,934
12. Deduct total nonadmitted amounts	785,391	1,817,458
13. Statement value at end of current period (Line 11 minus Line 12)	570,435,578	556,651,476

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	24,772,555,491	26,352,696,321
2. Cost of bonds and stocks acquired	4,171,369,064	2,824,197,759
3. Accrual of discount	39,433,444	55,306,418
4. Unrealized valuation increase/(decrease)	(418,044,146)	(722,290,449)
5. Total gain (loss) on disposals	(114,749,689)	(183,724,826)
6. Deduct consideration for bonds and stocks disposed of	5,167,856,618	3,480,173,128
7. Deduct amortization of premium	40,199,900	65,265,485
8. Total foreign exchange change in book/adjusted carrying value	26,900,348	56,643,187
9. Deduct current year's other than temporary impairment recognized	17,470,438	64,849,306
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	16,817	15,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	23,251,954,373	24,772,555,491
12. Deduct total nonadmitted amounts	40,027	40,027
13. Statement value at end of current period (Line 11 minus Line 12)	23,251,914,346	24,772,515,463

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)	10,690,055,624	999,357,552	1,766,728,706	91,392,647	11,170,562,272	10,690,055,624	10,014,077,117	11,089,240,042
2. NAIC 2 (a)	8,656,657,605	1,191,921,693	1,314,790,590	(31,307,633)	9,076,002,549	8,656,657,605	8,502,481,075	9,258,203,881
3. NAIC 3 (a)	831,411,236	54,057,684	76,073,405	5,535,614	876,137,676	831,411,236	814,931,129	933,578,935
4. NAIC 4 (a)	238,429,629		9,293,567	7,455,377	255,365,499	238,429,629	236,591,439	190,597,790
5. NAIC 5 (a)	165,106,499	93,352	2,393,926	(1,788,832)	176,554,056	165,106,499	161,017,093	159,277,128
6. NAIC 6 (a)	20,784,388		2,251,371	532,339	7,241,351	20,784,388	19,065,356	19,556,653
7. Total Bonds	20,602,444,981	2,245,430,281	3,171,531,565	71,819,512	21,561,863,403	20,602,444,981	19,748,163,209	21,650,454,429
PREFERRED STOCK								
8. NAIC 1	8,924,063			169,813	8,455,000	8,924,063	9,093,876	7,473,096
9. NAIC 2	155,437,029	26,812,795	4,750,001	4,238,874	157,326,795	155,437,029	181,738,697	127,479,058
10. NAIC 3	133,102,438			3,277,820	132,668,033	133,102,438	136,380,258	122,507,651
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	152,706			(115,301)	321,748	152,706	37,405	197,251
14. Total Preferred Stock	297,616,237	26,812,795	4,750,001	7,571,206	298,771,577	297,616,237	327,250,237	257,657,057
15. Total Bonds and Preferred Stock	20,900,061,218	2,272,243,076	3,176,281,566	79,390,718	21,860,634,980	20,900,061,218	20,075,413,446	21,908,111,486

(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 \$ 27,823,284 ; NAIC 2 \$ 24,949,275 ; NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$ 474,443

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	53,247,003	xxx	53,058,828	351,082	185,064

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	47,125,281	171,734,855
2. Cost of short-term investments acquired	148,760,375	45,620,366
3. Accrual of discount	649,613	1,144,361
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	37,858	(43,929)
6. Deduct consideration received on disposals	143,316,325	170,493,137
7. Deduct amortization of premium	9,799	48,512
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		788,723
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	53,247,003	47,125,281
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	53,247,003	47,125,281

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)	69,066,005
2.	Cost Paid/(Consideration Received) on additions	23,068,455
3.	Unrealized Valuation increase/(decrease)	24,181,631
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	16,870,159
6.	Considerations received/(paid) on terminations	55,732,668
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(38,845,782)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	38,607,800
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	38,607,800

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	1,794,815
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(853,000)
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	933,451
3.14	Section 1, Column 18, prior year	1,783,080 (849,629) (849,629)
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	933,451
3.24	Section 1, Column 19, prior year plus	1,783,080
3.25	SSAP No. 108 adjustments	(849,629) (849,629)
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)	941,814
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	941,814

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	38,607,801
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	941,815
3.	Total (Line 1 plus Line 2)	39,549,616
4.	Part D, Section 1, Column 6	172,371,176
5.	Part D, Section 1, Column 7	(132,821,560)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	90,760,571
8.	Part B, Section 1, Column 13	941,815
9.	Total (Line 7 plus Line 8)	91,702,386
10.	Part D, Section 1, Column 9	226,765,446
11.	Part D, Section 1, Column 10	(135,063,060)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	55,635,505
14.	Part B, Section 1, Column 20	249,582
15.	Part D, Section 1, Column 12	55,885,087
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	376,790,981	24,737,904
2. Cost of cash equivalents acquired	4,635,699,150	6,834,784,108
3. Accrual of discount	84,000	1,915,208
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		255
6. Deduct consideration received on disposals	4,649,627,738	6,484,646,285
7. Deduct amortization of premium		209
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)	362,946,393	376,790,981
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	362,946,393	376,790,981

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
				NONE				
0399999 - Totals								

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances (11-9-10)	Total Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

STATEMENT AS OF SEPTEMBER 30, 2024 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	
19953	LONDON			GBR		06/28/2022	7.970		3,331,849	6,483,221	
100169028	ENSCHDE			NLD		09/26/2024	5.460	50,409		447,585	
0399999. Mortgages in good standing - Residential mortgages-all other											
2390301	LOS ANGELES			CA		12/20/2019	8.168		3,331,849	6,930,806	
7200381	Fuerteventura			ESP		08/06/2020	6.828		1,208,648	390,844,400	
7200394	LOS ANGELES			CA		09/15/2020	6.000		1,077,765	2,626,491,850	
7200420	PARIS			FRA		12/15/2020	7.814		36,707	33,560,800	
7200431	MIAMI			FL		03/23/2021	9.226		117,836	66,890,651	
7200434	NEW YORK			NY		03/12/2021	9.392		1,107,680	36,360,000	
7200445	LONDON			GBR		05/19/2021	9.300		512,657	127,530,000	
7200460	LONDON			GBR		07/09/2021	4.800		30,566	56,355,959	
7200462	VARIOUS			DE		06/28/2021	6.923		1,069,929	140,271,660	
7200462	DUBLIN			IRL		07/12/2021	7.599		423,526	208,170,558	
7200467	BRISTOL			GBR		09/16/2021	9.700		427,382	70,013,281	
7200543	NEW YORK			NY		03/30/2022	8.894		793,189	62,145,963	
7200570	VARIOUS			ESP		07/11/2022	7.445		12,443,770	151,088,000	
7200589	MANCHESTER			PA		03/03/2023	9.328		381,207	41,422,350	
7200591	SOUTH SAN FRANCISCO			CA		11/18/2022	9.571		6,319,605	151,996,200	
7200597	GAINESVILLE			VA		05/25/2023	9.428		554,703	56,524,800	
7200598	NEW YORK			NY		12/22/2022	9.280		9,750,687	366,262,400	
7200607	NEW YORK			NY		01/27/2023	9.625		231,679	35,522,400	
7200629	BURBANK			CA		08/24/2023	9.330		4,916,040	130,542,500	
7200635	LONG ISLAND CITY			NY		01/03/2020	9.328		1,088,688	255,915,000	
7200641	NEW YORK			NY		11/29/2023	9.329		45,991	31,631,700	
7200678	NEW YORK			NY		04/04/2024	8.443		261,265	76,714,550	
7200703	PHOENIX			AZ		06/27/2024	8.946		121,836	24,178,560	
750000033	ANN ARBOR			MI		11/17/2023	9.578		4,406,620	71,444,500	
7200713	ANNAPOLIS			MD		06/20/2024	9.830	23,885,929		15,810,000	
0599999. Mortgages in good standing - Commercial mortgages-all other											
7200819	NEW YORK			NY		11/08/2022	10.343	23,885,929	47,300,388	5,142,507,283	
7200819	STATEN ISLAND			NY		05/05/2023	9.578		471,081	177,268,200	
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											
										5,344,116,299	

SCHEDULE B - PART 3

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

Loan Number	1		2	Location		3	4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
				8	9						10	11	12	13							
															Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion					
100046154	QUINCY	FL		11/25/2020	08/07/2024	53,482									53,482	53,482					
100046200	CHENOA	IL		11/25/2020	09/07/2024	27,034									27,034	27,034					

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2	3					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0199999. Mortgages closed by repayment																
7200594	NEW YORK	NY		11/08/2022		80,516						80,516	285,907			
100011403	ALBUQUERQUE	NM		12/23/2016		285,212		685					285,907			
100011597	BEL AIR	MD		03/08/2017		1,348		317					1,665			
100011598	MORENO VALLEY	CA		03/08/2017		1,765		744					2,509			
100011673	LITTLE FALLS	WA		03/08/2017		1,273		112					1,385			
100011777	SALUIS	IN		03/08/2017		450		135					585			
100025241	CHICAGO	IL		09/20/2018		2,433		1,324					3,757			
100025436	FORT WASHINGTON	PA		09/20/2018		304		70					374			
100030640	ANTIOCH	CA		04/09/2019		1,387		278					1,675			
100030803	COZNE PARK	CA		04/09/2019		3,002		168					3,170			
100030930	BOSTON	MA		04/09/2019		(14,246)		34					(14,212)			
100031660	MELBOURNE	FL		03/29/2019		10,575		1,311					11,886			
100031867	LEVITOWN	NY		03/29/2019		162,619		31,308					193,927			
100031897	LONG BEACH	CA		03/29/2019		971		112					1,083			
100032778	CLARE	IRL		06/21/2019		3,040		47					3,087			
100033600	DUBLIN	IRL		06/21/2019		1,177		(8)					1,169	(14)	432	477
100034452	MEATH	IRL		06/21/2019		122,229		(4,335)					117,884	(6,208)	(6,208)	(6,208)
100034464	CORK	IRL		06/21/2019		3,269		(18)					3,251	(28)	(28)	(28)
100034690	DUBLIN	IRL		06/21/2019		79,306							79,306	(39,653)	(39,653)	(39,653)
100034691	DUBLIN	IRL		06/21/2019		(51)							(51)	(26)	(26)	(26)
100036881	DUBLIN	IRL		06/21/2019		(62)							(62)	(31)	31	31
100036882	DUBLIN	IRL		09/27/2019		4,395							4,395	4,441	(10)	46
100038745	MEATH	IRL		09/27/2019		737							737	745	(2)	8
100038754	KILDARE	IRL		09/27/2019		(567)		(11)					(578)	476	27	1,055
100038756	KILDARE	IRL		09/27/2019		188,128							188,128	94,064	(94,064)	(94,064)
100038757	KILDARE	IRL		09/27/2019		214,925							214,925	107,463	(107,463)	(107,463)
100039299	CLARE	IRL		09/27/2019		283,199							283,199	141,593	(141,593)	(141,593)
100043253	QUEENS VILLAGE	NY		09/27/2019		31,456	(29,842)						1,614	1,398	(16)	(16)
100043273	MEIRPHIS	TN		06/13/2020		449	(54)						395			
100043655	BROOK	NY		06/13/2020		1,186	(59)						1,127	1,127		
100044096	MEIRPHIS	TN		06/19/2020		(8,386)							(8,386)			
100044385	SAN DIEGO	CA		06/19/2020		541	(33)						508	508		
100045126	GAINESVILLE	FL		11/19/2020		1,541	(83)						1,458	1,458		
100045766	DETROIT	MI		11/25/2020		275	(32)						243	243		
100046219	SENECA	PA		11/25/2020		184							184	184		
100046788	LOS ANGELES	CA		11/25/2020		(7,013)	(18)						(7,031)	(7,031)		
100047090	FULTON	NY		11/20/2020		183							183	183		
100047818	NORTH PROVIDENCE	RI		11/20/2020		1,180	(115)						1,065	1,065		
100050266	PALM COAST	FL		11/20/2020		671	(60)						811	811		
100053710	CHICAGO	IL		11/20/2020		73	(14)						59	59		
100053824	ATTLEBORO	MA		03/23/2021		188,296	(26,600)						161,696	161,696		
100054050	PARLIN	NJ		03/23/2021		1,940	(232)						1,708	1,708		
100054821	ALTAMONTE SPRINGS	FL		03/23/2021		1,749	(74)						1,675	1,675		
100054855	RAINEY	WI		03/23/2021		638	8						646	646		
100054817	DOLTON	IL		03/23/2021		1,939	(130)						1,809	1,809		
100055207	MINNEAPOLIS	MIN		03/23/2021		1,601	(43)						1,601	1,601		
100067506	FT WYERS	FL		09/23/2021		9,158							8,727	8,727		
100014314	HADDON HEIGHTS	NJ		09/27/2017		820	(8)						812	812		
100014680	MACON	GA		09/27/2017		(10,215)	18						(10,197)	(10,197)		
100014693	GAINESVILLE	FL		09/27/2017		119	15						134	134		
						22,810	3,254						26,064	26,064		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					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
10002694	OWEGO	FL		06/26/2018		212		18			18		230	230			
10003291	MOWHAN	IL		06/21/2019		(2,131)							(2,131)	(1,066)		1,066	1,066
10003276	WEEFORD	IL		06/21/2019		186,614		15,065			15,065		201,869	198,151	(5,575)	1,857	(3,718)
10003240	DUBLIN	IL		06/21/2019		(9,985)							(9,985)	(4,792)		4,792	4,793
10003298	KILDARE	IL		06/21/2019		(17,738)							(17,738)	(8,869)		8,869	8,869
10003304	COPK	IL		06/21/2019		(17,189)							(17,189)	(8,994)		8,994	8,994
10003349	COPK	IL		06/21/2019		(8,988)							(8,988)	(4,499)		4,499	4,499
10003314	MEATH	IL		06/21/2019		(2,307)		(87)			(87)		(2,394)	(874)	(19)	1,539	1,521
10003373	LETRIM	IL		06/21/2019		45,995		(34,290)			(34,290)		11,305	12,786	844	619	1,463
10003373	MOWHAN	IL		06/21/2019		(1,836)							(1,836)	(917)	2	917	919
10003308	DUBLIN	IL		06/21/2019		(2,788)		(42)			(42)		(2,830)	(1,178)	2	1,650	1,652
10003401	DUBLIN	IL		06/21/2019		(750)							(750)	(375)		375	375
10003404	WEEFORD	IL		06/21/2019		(6,113)							(6,113)	(3,056)		3,056	3,056
10003429	DUBLIN	IL		06/21/2019		49,418		650			650		50,088	26,988	38		(23,081)
10003461	DUBLIN	IL		06/21/2019		(28,897)							(28,897)	(14,448)		14,448	14,448
10003467	DUBLIN	IL		06/21/2019		(16,805)							(16,805)	(8,403)		8,403	8,403
10003473	DUBLIN	IL		06/21/2019		(2,828)		787			787		(2,039)	146	705	1,479	2,184
10003474	KILDARE	IL		06/21/2019		(23,176)							(23,176)	(11,588)		11,588	11,588
10003452	DUBLIN	IL		09/27/2019		(23)							(23)	254	(31)	1,043	1,012
100038467	DUBLIN	IL		09/27/2019		(293)		547			547		(3,025)	(1,513)		1,513	1,513
100038504	KILDARE	IL		09/27/2019		(3,025)							(3,025)	(1,513)		1,513	1,513
10003807	DUBLIN	IL		09/27/2019		(5,812)							(5,812)	(2,906)		2,906	2,906
10003807	KILDARE	IL		09/27/2019		(5,781)							(5,781)	(2,890)		2,890	2,890
10003867	KILDARE	IL		09/27/2019		(655)							(655)	(327)		327	327
100038735	CAVAN	IL		09/27/2019		(389)							(389)	(194)		194	194
100038736	CAVAN	IL		09/27/2019		(389)							(389)	(194)		194	194
10004573	WINTER HAVEN	FL		11/25/2020		27		(37)			(37)		220	220			
10004573	WINTER HAVEN	FL		11/25/2020		27		(37)			(37)		220	220			
10004585	WHITE HALL	PA		11/25/2020		149,890		(16,908)			(16,908)		132,982	132,982			
100047567	JONESBOROUGH	TN		11/20/2020		18,638		(1,262)			(1,262)		17,374	17,374			
10004894	PORT SAINT LUCIE	FL		11/20/2020		(5,955)							(5,955)	(5,955)		2,906	2,906
10004897	MIAMI	FL		11/20/2020		5,829		164			164		5,993	5,993		2,906	2,906
100049162	MIAMI	FL		11/20/2020		217,101		4,477			4,477		221,578	221,578		327	327
10004959	FORT LAUDERDALE	FL		11/20/2020		206		18			18		224	224			
100054179	ATCO	NJ		03/23/2021		(12,720)		(16)			(16)		(12,736)	(12,736)			
100054217	HIGHLAND MILLS	NY		03/23/2021		4,223		(90)			(90)		4,133	4,133			
100054609	LINCOLN	NE		03/23/2021		344		(14)			(14)		330	330			
100055515	LAITON	OK		09/23/2021		20,295		(4,031)			(4,031)		16,225	15,109			
10071897	SUNNVALE	CA		01/21/2022		12,977		(476)			(476)		12,501	12,501			
10087003	KNOXVILLE	TN		11/04/2022		2,635		(156)			(156)		2,479	2,479			
10087004	KNOXVILLE	TN		11/04/2022		2,620		(141)			(141)		2,479	2,479			
10087006	KNOXVILLE	TN		11/04/2022		2,514		(153)			(153)		2,361	2,361			
19344	CHESHIRE EAST (UA)	GBR		05/01/2020		(6,636,516)		(1,524,503)		2,370,004	845,501		(5,791,015)	(5,791,015)			
19353	LONDON	GBR		06/28/2022		(595,533)				183,008	183,008		(412,525)	(412,525)			
10000159	REEDLEY	CA		09/27/2016		469		192			192		661	661			
10000165	MCHENRY	IL		09/27/2016		98		751			751		849	849			
10000181	COTATESVILLE	PA		09/27/2016		1,457		96			96		1,553	1,553			
10000194	SYLMAR	CA		09/27/2016		1,972		402			402		2,374	2,374			
10000195	LORTON	VA		09/27/2016		1,916		363			363		2,279	2,279			
100002025	FORTUNA	CA		09/27/2016		811		82			82		883	883			
10000206	CHICAGO	IL		09/27/2016		302		132			132		434	434			
10000211	RIALTO	CA		09/27/2016		767		217			217		984	984			
10000212	BUENA PARK	CA		09/27/2016		1,949		213			213		1,762	1,762			
10000304	UPLAND	CA		09/27/2016		1,298		112			112		1,370	1,370			

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 Than-Year's 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	
10000360	POTTSTOWN		PA		09/21/2016		566		70			70		636		636			
10000369	NEIBURGH		NY		09/27/2016		351		192			192		543		543			
10000381	STERETT		AL		09/27/2016		3,248		77			77		3,325		3,325			
10000383	NEW CASTLE		DE		09/21/2016		1,131		(43)			(43)		1,088		1,088			
10000387	PHOENIX		AZ		09/27/2016		492		220			220		712		712			
10000393	ATLANTIC CITY		NJ		09/27/2016		509		323			323		832		832			
10000411	TULSA		OK		09/21/2016		2,158		259			259		2,417		2,417			
10000423	AUBURNDALE		FL		09/27/2016		1,177		172			172		1,349		1,349			
10000431	MONTEBELLO		CA		09/27/2016		1,644		120			120		1,764		1,764			
10000433	TUCSON		AZ		09/21/2016		608		122			122		730		730			
10000436	SLYVANIA		OH		09/27/2016		293		48			48		341		341			
10000444	CHICAGO		IL		09/27/2016		267		307			307		574		574			
10000454	HOPKINS		SC		09/21/2016		599		41			41		640		640			
10000455	CHESAPEAKE		VA		09/27/2016		913		73			73		986		986			
10000458	ENTERPRISE		AL		09/27/2016		996		5			5		1,001		1,001			
10000461	BETHLEHEM		PA		09/21/2016		533		87			87		620		620			
10000472	FORT KENT		ME		09/27/2016		222		32			32		254		254			
10000476	INDIANAPOLIS		IN		09/27/2016		488		184			184		672		672			
10000479	FINLAY		OH		09/27/2016		987		107			107		1,094		1,094			
10000482	PEERIS		CA		09/27/2016		512		148			148		660		660			
10000502	CARSON		CA		09/27/2016		1,384		196			196		1,580		1,580			
10000511	WILMINGTON		DE		09/27/2016		379		(6)			(6)		373		373			
10000512	AXIS		AL		09/27/2016		182		94			94		276		276			
10000531	GERMANTOWN		MD		09/21/2016		3,677		1,590			1,590		5,267		5,267			
10000561	DEER PARK		NY		09/27/2016		1,602		999			999		2,601		2,601			
10000580	PORT ST. LUCIE		FL		09/27/2016		2,480		259			259		2,739		2,739			
10000597	LONGWOOD		FL		09/21/2016		630		100			100		730		730			
10000605	BELTSVILLE		MD		09/27/2016		923		110			110		1,033		1,033			
10000614	SUNNER		WA		09/27/2016		1,012		113			113		1,125		1,125			
10000615	BROOKLYN		NY		09/21/2016		2,379		296			296		2,675		2,675			
10000618	EVANSTON		IL		09/27/2016		279		234			234		513		513			
10000622	JACKSONVILLE		FL		09/27/2016		1,171		380			380		1,551		1,551			
10000626	CAMBY		IN		09/21/2016		676		52			52		728		728			
10000637	BOYNTON BEACH		FL		09/27/2016		979		343			343		1,322		1,322			
10000639	LAKE ARROWHEAD		CA		01/27/2017		2,217		160			160		2,377		2,377			
10000645	SUNRISE		FL		12/23/2016		873		46			46		919		919			
10000650	SEVIERNA PARK		MD		12/23/2016		4,007		450			450		4,457		4,457			
10000653	CHICO		CA		12/23/2016		3,320		223			223		3,543		3,543			
10000655	STEVENSVILLE		MD		12/23/2016		8,596		848			848		9,434		9,434			
10000663	CLEVELAND HEIGHTS		OH		12/23/2016		338		12			12		350		350			
10000664	COHES		NY		12/23/2016		615		270			270		885		885			
10000670	LAS VEGAS		NV		12/23/2016		474		12			12		486		486			
10000681	ROYALLUP		WA		12/23/2016		1,244		149			149		1,393		1,393			
10000684	GRANDE BEACH		AL		12/23/2016		1,755		91			91		1,846		1,846			
10000689	LAS VEGAS		NV		12/23/2016		641		46			46		687		687			
10000694	DEBBY		CT		12/23/2016		176		17			17		193		193			
10000711	LINWOOD		NJ		12/23/2016		12,377		1,699			1,699		14,076		14,076			
10000715	CARSON CITY		NV		12/23/2016		962		69			69		1,031		1,031			
10000740	NAPLES		FL		01/27/2017		804		145			145		1,039		1,039			
10000750	UPPER MERLBORO		MD		12/23/2016		321		134			134		455		455			
10000762	NORTH LAS VEGAS		NV		12/23/2016		1,200		140			140		1,340		1,340			

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
100010765	TITUSVILLE	FL		12/23/2016		1,663			177		177		1,840	1,840			
100010772	PHOENIX	AZ		12/23/2016		700		279			279		979	979			
100010780	FAIRBURYVILLE	CA		12/23/2016		1,666		177			177		1,843	1,843			
100010784	COLUMBIA	SC		12/23/2016		470		179			179		649	649			
100010789	MIAMI	FL		01/27/2017		846		401			401		1,247	1,247			
100010792	LEHIGH ACRE	FL		12/23/2016		995		182			182		1,177	1,177			
100010796	MIAMI	FL		12/23/2016		956		230			230		1,186	1,186			
100010806	HOMESTEAD	FL		12/23/2016		799		213			213		1,012	1,012			
100010845	LYONS	IL		12/23/2016		989		94			94		683	683			
100010851	MEMPHIS	TN		12/23/2016		961		150			150		1,111	1,111			
100010856	MONTGOMERY	AL		12/23/2016		423		81			81		504	504			
100010865	VIRGINIA BEACH	VA		12/23/2016		1,130		470			470		1,600	1,600			
100010873	ONTARIO	CA		01/27/2017		715		180			180		895	895			
100010882	VINELAND	NJ		12/23/2016		936		154			154		1,090	1,090			
100010884	VENTURA	CA		12/23/2016		883		200			200		1,083	1,083			
100010889	HAYWARD	CA		12/23/2016		1,616		295			295		1,911	1,911			
100010902	WINSTON SALEM	NC		12/23/2016		427		90			90		517	517			
100010905	FLETCHER	NC		12/23/2016		1,509		393			393		1,902	1,902			
100010949	DAYTON	OH		12/23/2016		796		19			19		815	815			
100010950	JACKSONVILLE	FL		12/23/2016		566		107			107		673	673			
100010954	PENSACOLA	FL		12/23/2016		1,090		30			30		1,120	1,120			
100010955	MEMPHIS	TN		12/23/2016		554		12			12		566	566			
100010957	MIAMI	FL		12/23/2016		1,214		3			3		1,217	1,217			
100010958	MIAMI	FL		12/23/2016		1,232		6			6		1,238	1,238			
100010967	TOMB RIVER	NJ		12/23/2016		6,034		1,566			1,566		7,600	7,600			
100010970	LANSING	MI		12/23/2016		233		92			92		325	325			
100010972	BALTIMORE	MD		12/23/2016		545		98			98		643	643			
100010976	GREINA	FL		12/23/2016		388		35			35		423	423			
100010978	WICKLIFFE	OH		12/23/2016		393		17			17		410	410			
100010991	OSSEO	MI		12/23/2016		524		99			99		623	623			
100010996	LAUDERHILL	FL		01/27/2017		345		27			27		372	372			
100011001	TOB HANNA	PA		12/23/2016		282		104			104		386	386			
100011005	SAINT CLOUD	FL		12/23/2016		505		173			173		678	678			
100011006	LINCOLN PARK	IL		12/23/2016		1,676		(52)			(52)		1,824	1,824			
100011010	BERWIN	IL		12/23/2016		462		227			227		679	679			
100011011	WEST MIFFLIN	PA		12/23/2016		1,977		(15)			(15)		1,962	1,962			
100011022	BALTIMORE	MD		12/23/2016		497		44			44		541	541			
100011026	LAS VEGAS	NV		12/23/2016		669		212			212		881	881			
100011037	CLEVELAND	OH		12/23/2016		805		(74)			(74)		731	731			
100011046	KAHLUI	HI		12/23/2016		1,472		239			239		1,711	1,711			
100011049	POUGHKEEPSIE	NY		01/27/2017		467		138			138		595	595			
100011051	CHESTERFIELD	VA		12/23/2016		1,316		238			238		1,554	1,554			
100011054	EL PASO	TX		01/27/2017		1,822		307			307		1,829	1,829			
100011147	FREDERICKSBURG	VA		12/23/2016		5,396		321			321		5,719	5,719			
100011190	MEMPHIS	TN		12/23/2016		1,126		81			81		1,207	1,207			
100011199	WESTHAMPTON BEACH	NY		01/27/2017		2,073		495			495		2,568	2,568			
100011202	MINNEAPOLIS	MIN		12/23/2016		2,980		322			322		2,902	2,902			
100011212	CHAMBERSBURG	PA		12/23/2016		980		236			236		1,116	1,116			
100011225	MOCKS CORNER	SC		12/23/2016		1,204		211			211		1,415	1,415			
100011234	RUSKIN	FL		12/23/2016		735		138			138		873	873			
100011280	MEMPHIS	TN		12/23/2016		152		14			14		166	166			

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
100011293	ST. CLAIRESVILLE	OH		12/23/2016		531	.65				.65		616	616			
100011289	ALBUQUERQUE	NM		12/23/2016		139		.19			.19		158	158			
100011290	LUDINGTON	MI		12/23/2016		107	.1		107		.1		108	108			
100011320	DEATSVILLE	AL		12/23/2016		1,104		.52			.52		1,156	1,156			
100011340	COLUMBUS	OH		01/27/2017		1,798		190			190		1,988	1,988			
100011384	BALTIMORE	MD		12/23/2016		689	(25)	(25)			(25)		664	664			
100011438	CHAMBERSBURG	PA		12/23/2016		388		115			115		503	503			
100011465	ESTERO	FL		12/23/2016		1,937		271			271		2,208	2,208			
100011515	STAFFORD	VA		03/08/2017		1,082		288			288		1,350	1,350			
100011516	CHESTERDOWN	MD		03/08/2017		1,037		521			521		1,558	1,558			
100011518	TENEX	NJ		03/08/2017		706		325			325		1,031	1,031			
100011524	ELGIN	IL		03/08/2017		488		295			295		793	793			
100011527	NEW PORT RICHEY	FL		03/08/2017		1,385		336			336		1,721	1,721			
100011530	PROVIDENCE	RI		03/08/2017		404		222			222		628	628			
100011531	LAS VEGAS	NV		03/08/2017		1,034		302			302		1,336	1,336			
100011533	WESLEY CHAPEL	FL		03/08/2017		450		172			172		622	622			
100011536	BATON ROUGE	LA		03/08/2017		470		131			131		601	601			
100011537	HOPELAIN	NJ		03/08/2017		531		171			171		702	702			
100011539	BALTIMORE	MD		03/08/2017		993		334			334		1,327	1,327			
100011544	SARASOTA	FL		03/08/2017		787		291			291		1,078	1,078			
100011553	PHILADELPHIA	PA		03/08/2017		758		169			169		927	927			
100011557	ADDISON	IL		03/08/2017		989		397			397		1,386	1,386			
100011558	RIVERSIDE	CA		03/08/2017		765		330			330		1,095	1,095			
100011560	ALTA MONTE SPRINGS	FL		03/08/2017		579		168			168		747	747			
100011561	FELTON	DE		03/08/2017		444		135			135		579	579			
100011562	CHARLOTTE	NC		03/08/2017		501		111			111		612	612			
100011565	BAY SHORE	NY		03/08/2017		920		294			294		1,214	1,214			
100011567	LAUDERHILL	FL		03/08/2017		386		143			143		529	529			
100011569	TAMPA	FL		03/08/2017		675		235			235		910	910			
100011570	MIAMI	FL		03/08/2017		401		166			166		567	567			
100011572	BALTIMORE	MD		03/08/2017		813		152			152		965	965			
100011583	WINNETSKILL	NY		03/08/2017		1,549		212			212		1,761	1,761			
100011587	MEIRHIS	TN		03/08/2017		431		59			59		490	490			
100011588	ANNAPOLIS	MD		03/08/2017		857		120			120		977	977			
100011590	ERWIN	TN		03/08/2017		540		231			231		771	771			
100011591	GERMANTOWN	MD		03/08/2017		2,115		299			299		2,414	2,414			
100011599	SPRING HILL	FL		03/08/2017		149		91			91		240	240			
100011602	LUSBY	MD		03/08/2017		2,072		451			451		2,523	2,523			
100011608	LEWES	DE		03/08/2017		963		166			166		1,129	1,129			
100011612	BELVIDO	IL		03/08/2017		451		147			147		588	588			
100011613	ANSONIA	CT		03/08/2017		2,057		561			561		2,618	2,618			
100011614	TAMARAC	FL		03/08/2017		462		185			185		647	647			
100011622	PATERSON	NJ		03/08/2017		478		226			226		704	704			
100011626	FAIR LAWN	NJ		03/08/2017		3,520		1,919			1,919		5,439	5,439			
100011627	WESTON	FL		03/08/2017		1,441		339			339		1,780	1,780			
100011649	FAVETTEVILLE	AR		03/08/2017		397		106			106		503	503			
100011650	CANYON LAKE	CA		03/08/2017		2,797		290			290		3,087	3,087			
100011653	NORTH BERGEN	NJ		03/08/2017		923		279			279		1,202	1,202			
100011654	BELLEVILLE	NJ		03/08/2017		791		282			282		1,073	1,073			
100011659	RIVERHEAD	NY		03/08/2017		1,555		498			498		2,053	2,053			
100011662	MIAMI SPRING	OH		03/08/2017		1,085		.86			.86		1,171	1,171			

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
100011665	WESLEY CHAPEL	FL		03/08/2017		988		228			228		1,216	1,216			
100011666	WAVESBORO	PA		03/08/2017		702		181			181		883	883			
100011667	AMITYVILLE	NY		03/08/2017		1,748		577			577		2,325	2,325			
100011672	TULARE	CA		03/08/2017		1,037		87			87		1,124	1,124			
100011680	KISSIMEE	FL		03/08/2017		2,100		195			195		2,295	2,295			
100011700	GLENDALE	AZ		03/08/2017		1,438		158			158		1,596	1,596			
100011701	AGORA HILLS	CA		03/08/2017		3,459		258			258		3,717	3,717			
100011702	LAKELAND	FL		03/08/2017		432		182			182		614	614			
100011726	MONTAUK	NY		03/08/2017		4,738		689			689		5,427	5,427			
100011727	GLENDALE	AZ		03/08/2017		494		156			156		650	650			
100011729	FALLS CHURCH	VA		03/08/2017		1,796		478			478		2,274	2,274			
100011747	KUNA	ID		03/08/2017		606		228			228		832	832			
100011753	BLOOMINGTON	CA		03/08/2017		586		197			197		783	783			
100011765	PHILADELPHIA	PA		03/08/2017		214		71			71		285	285			
100011774	BETHLEHEM	PA		03/08/2017		1,949		355			355		1,904	1,904			
100011783	PLAINFIELD	IL		03/08/2017		550		103			103		653	653			
100011795	LOGAN	OH		03/08/2017		915		97			97		412	412			
100011798	BALTIMORE	MD		03/08/2017		489		127			127		585	585			
100011804	CENTRAL ISLIP	NY		03/08/2017		1,086		320			320		1,406	1,406			
100011810	VIRGINIA BEACH	VA		03/08/2017		2,710		280			280		2,990	2,990			
100011813	MARSHVILLE	IL		03/08/2017		1,044		153			153		1,197	1,197			
100011840	FORT LAUDERDALE	FL		03/08/2017		803		133			133		936	936			
100011849	ROBERT PARK	CA		03/08/2017		2,209		122			122		2,331	2,331			
100011851	LOVINGHORE	FL		03/08/2017		3,024		136			136		3,160	3,160			
100011852	AMELIA	OH		03/08/2017		435		85			85		520	520			
100011858	CHANTILLY	VA		03/08/2017		1,855		404			404		2,259	2,259			
100011867	WESTON	FL		03/08/2017		984		63			63		1,047	1,047			
100011870	MARPERO	LA		03/08/2017		132		18			18		150	150			
100011876	LAUDENBERG	PA		03/08/2017		1,378		260			260		1,638	1,638			
100011882	CHARLOTTE	NC		03/08/2017		1,238		125			125		1,363	1,363			
100011885	NASHVILLE	MI		03/08/2017		1,055		170			170		1,225	1,225			
100011888	LOS ANGELES	CA		03/08/2017		1,678		108			108		1,786	1,786			
100011904	ALBUQUERQUE	NM		03/08/2017		379		42			42		421	421			
100011906	PLANT CITY	FL		03/08/2017		678		36			36		714	714			
100011914	JACKSONVILLE	FL		03/08/2017		455		76			76		531	531			
100011929	TORRANCE	CA		03/08/2017		913		204			204		1,117	1,117			
100011932	MOUNT AIRY	NC		03/08/2017		889		171			171		1,070	1,070			
100011935	SIMI VALLEY	CA		03/08/2017		1,874		265			265		2,139	2,139			
100011938	DAMASCUS	MD		03/08/2017		1,994		28			28		2,022	2,022			
100011941	DELTOWA	FL		03/08/2017		443		106			106		549	549			
100011944	MIAMI	FL		03/08/2017		475		42			42		517	517			
100011974	SANTA ROSA	CA		03/08/2017		1,604		157			157		1,761	1,761			
100011980	BOYNTON BEACH	FL		03/08/2017		394		29			29		423	423			
100011983	KERSHAW	SC		03/08/2017		467		49			49		516	516			
100011986	RAINEUR	NC		03/08/2017		303		148			148		451	451			
100011992	KANSAS CITY	MO		03/08/2017		1,110		87			87		1,197	1,197			
100011998	BELMONT	OH		03/08/2017		607		68			68		675	675			
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		5,272		1,321			1,321		6,593	6,593			
100012031	NORTHBOROUGH	MA		03/08/2017		4,019		288			288		4,287	4,287			
100012034	PERFIS	CA		03/08/2017		886		78			78		944	944			
100012040	WEST NEW YORK	NJ		03/08/2017		1,488		73			73		1,561	1,561			

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
100012052	TERREBONE	OR		03/08/2017		904		.59			.59		863				
100012058	SAINT CLAIR	MO		03/08/2017		495		.3			.3		498				
100012064	BROOKLYN	NY		03/08/2017		2,483		.942			.942		3,025				
100012070	HOUSTON	TX		03/08/2017		1,068		.476			.476		1,544				
100012073	HOUSTON	TX		03/08/2017		1,363		.101			.101		1,464				
100012085	DENVER	CO		03/08/2017		527		.18			.18		545				
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		1,476		.16			.16		1,492				
100012099	STATEN ISLAND	NY		03/08/2017		1,982		.388			.388		2,340				
100012105	DENVER	CO		03/08/2017		2,833		.210			.210		3,043				
100012108	BATTLE CREEK	MI		03/08/2017		653		.54			.54		707				
100012114	MINNEAPOLIS	ID		03/08/2017		233		.2			.2		235				
100012117	PHILADELPHIA	PA		03/08/2017		147		.26			.26		173				
100012120	ORLANDO	FL		03/08/2017		995		.150			.150		1,145				
100012126	SPRING HILL	FL		03/08/2017		712		.42			.42		754				
100012129	PALM BAY	FL		03/08/2017		476		.14			.14		490				
100012132	WILMINGTON	DE		03/08/2017		1,247		.59			.59		1,306				
100012135	SAN PEDRO	CA		03/08/2017		745		.1			.1		746				
100012150	EAST BOSTON	MA		03/08/2017		1,191		.107			.107		1,298				
100012156	MIAMI BEACH	FL		03/08/2017		1,881		.305			.305		2,186				
100012163	SAN JOSE	CA		03/08/2017		6,341		.83			.83		6,424				
100012165	EVERSON	WA		03/08/2017		795		.74			.74		869				
100012171	OCEANSIDE	NY		03/08/2017		517		.83			.83		600				
100012177	FAIRFAX	VA		03/08/2017		2,746		.18			.18		2,764				
100012189	ORLANDO	FL		03/08/2017		863		.70			.70		933				
100012207	GOSHEN	IN		03/08/2017		158,018		1,390			1,390		159,408				
100012210	PHILADELPHIA	PA		03/08/2017		426		.45			.45		471				
100012217	SCOTT'S VALLEY	CA		03/08/2017		1,712		.77			.77		1,789				
100012218	WILMINGTON	DE		04/28/2017		822		.131			.131		753				
100012220	HAINES CITY	FL		04/28/2017		436		.99			.99		535				
100012225	BRISTOL	VA		04/28/2017		987		.189			.189		1,176				
100012226	CORAL SPRINGS	FL		04/28/2017		4,013		.811			.811		4,824				
100012229	ABINGDON	MD		04/28/2017		567		.82			.82		649				
100012232	FORDS	NJ		04/28/2017		1,521		.285			.285		1,806				
100012238	KISSIMEE	FL		04/28/2017		864		.264			.264		1,128				
100012240	HAMILTON	OH		04/28/2017		189		.45			.45		234				
100012242	MIAMI	FL		04/28/2017		460		.150			.150		610				
100012244	GREENWOOD	SC		04/28/2017		900		.260			.260		1,160				
100012245	NEPHI	UT		04/28/2017		941		.87			.87		428				
100012246	TAMPA	FL		04/28/2017		563		.193			.193		756				
100012251	PHILADELPHIA	PA		04/28/2017		922		.114			.114		1,036				
100012252	DUNELLON	FL		04/28/2017		648		.62			.62		710				
100012254	ROSELLE	NJ		04/28/2017		1,279		.343			.343		1,622				
100012255	FITCHBURG	MA		04/28/2017		1,969		.417			.417		2,386				
100012256	ALLENDALE	PA		04/28/2017		109		.13			.13		122				
100012257	LOUISVILLE	KY		04/28/2017		545		.75			.75		620				
100012260	PHILADELPHIA	PA		04/28/2017		306		.74			.74		380				
100012262	BALTIMORE	MD		04/28/2017		429		.17			.17		446				
100012263	EASTON	MD		04/28/2017		455		.40			.40		495				
100012264	STILLWELL	OK		04/28/2017		967		.231			.231		1,198				
100012266	CASCO	ME		04/28/2017		619		.61			.61		680				
100012267	PORT SAINT LUCIE	FL		04/28/2017		503		.156			.156		659				

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-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
100012269	WEST PARK	FL		04/28/2017		544		150			150		684		684		
100012270	LAKELAND	FL		04/28/2017		259		63			63		322		322		
100012271	PLANTATION	FL		04/28/2017		661		184			184		845		845		
100012274	WINTER HAVEN	FL		04/28/2017		201		35			35		236		236		
100012280	RIO RANCHO	NM		04/28/2017		271		87			87		358		358		
100012281	VERO BEACH	FL		04/28/2017		327		86			86		413		413		
100012282	WATERBURY	CT		04/28/2017		1,218		310			310		1,528		1,528		
100012287	BELCHERTOWN	MA		04/28/2017		1,059		159			159		1,218		1,218		
100012288	WINSTON-SALEM	NC		04/28/2017		801		58			58		859		859		
100012291	YUBA CITY	CA		04/28/2017		655		153			153		808		808		
100012294	LOVES PARK	IL		04/28/2017		618		60			60		678		678		
100012295	WINDSOR	PA		04/28/2017		2,022		312			312		2,334		2,334		
100012297	HAMMOND	IN		04/28/2017		445		108			108		553		553		
100012299	WESLACO	TX		04/28/2017		797		108			108		905		905		
100012301	BRISTOW	VA		04/28/2017		3,388		341			341		3,739		3,739		
100012305	CHICAGO	IL		04/28/2017		999		288			288		1,267		1,267		
100012345	SKOKIE	IL		04/28/2017		4,098		649			649		4,747		4,747		
100012502	BROOKLYN	NY		04/28/2017		3,443		887			887		4,330		4,330		
100012505	ALTAMONTE SPRINGS	FL		04/28/2017		1,058		126			126		1,184		1,184		
100012506	LAKE WORTH	FL		04/28/2017		1,981		206			206		2,187		2,187		
100012507	SAN DIEGO	CA		04/28/2017		1,434		67			67		1,501		1,501		
100012512	LINWOOD	IL		04/28/2017		946		49			49		995		995		
100012520	SELMER	TN		04/28/2017		244		(5)			(5)		239		239		
100012521	LOUISVILLE	KY		04/28/2017		339		50			50		389		389		
100012524	BROOKLYN	NY		04/28/2017		1,903		354			354		2,257		2,257		
100012527	HOUSTON	TX		04/28/2017		915		100			100		1,015		1,015		
100012528	WARREN	MI		04/28/2017		691		89			89		780		780		
100012533	NEWARK	NJ		04/28/2017		4,410		(12)			(12)		4,398		4,398		
100012537	MIAMI	FL		04/28/2017		485		69			69		554		554		
100012544	BOLIVAR	TN		04/28/2017		224		11			11		235		235		
100012553	FERMINA BEACH	FL		04/28/2017		956		156			156		1,112		1,112		
100012556	LOS BANOS	CA		04/28/2017		941		53			53		994		994		
100012557	LINCOLNWOOD	IL		04/28/2017		1,956		31			31		1,987		1,987		
100012558	MIAMI	FL		04/28/2017		626		53			53		679		679		
100012560	NORTH LAUDERDALE	FL		04/28/2017		445		28			28		473		473		
100012561	SAN JOSE	CA		04/28/2017		282		69			69		351		351		
100012601	SPRING HILL	FL		05/25/2017		433		96			96		529		529		
100012602	LAS VEGAS	NV		05/25/2017		970		399			399		1,369		1,369		
100012603	HENDERSON	NV		05/25/2017		675		182			182		857		857		
100012608	MASTIC	NY		05/25/2017		954		248			248		1,202		1,202		
100012611	UPPER MERLBORO	MD		05/25/2017		795		208			208		1,003		1,003		
100012613	EVERETT	WA		05/25/2017		649		142			142		791		791		
100012615	SHIRLEY	NY		05/25/2017		954		235			235		1,189		1,189		
100012623	PEMBROKE PINES	FL		05/25/2017		1,381		308			308		1,689		1,689		
100012625	CLEARWATER	FL		05/25/2017		791		192			192		983		983		
100012626	JUPITER	FL		05/25/2017		476		136			136		612		612		
100012628	WINTER PARK	FL		05/25/2017		643		185			185		828		828		
100012629	FONTANA	CA		05/25/2017		1,172		224			224		1,396		1,396		
100012631	HALEAH	FL		05/25/2017		367		83			83		450		450		
100012639	BAKERSFIELD	CA		05/25/2017		327		103			103		430		430		
100012642	LONGWOOD	FL		05/25/2017		686		222			222		908		908		

SCHEDULE B - PART 3

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

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	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
100012643	FRESNO	CA		05/25/2017		438		99			99		557		557		
100012645	SAN JOSE	CA		05/25/2017		1,376		168			168		1,544		1,544		
100012647	CHICAGO	IL		05/25/2017		770		157			157		927		927		
100012649	MIAMI	FL		05/25/2017		518		66			66		584		584		
100012654	BRIDGEPORT	CT		05/25/2017		1,145		347			347		1,492		1,492		
100012655	TAVARES	FL		05/25/2017		360		118			118		478		478		
100012657	WEST PALM BEACH	FL		05/25/2017		339		77			77		416		416		
100012658	LOIMPOC	CA		05/25/2017		880		186			186		1,066		1,066		
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		520		138			138		658		658		
100012662	SILVER SPRING	MD		05/25/2017		799		148			148		947		947		
100012663	DISTRICT HEIGHTS	MD		05/25/2017		292		77			77		369		369		
100012664	JACKSONVILLE	FL		05/25/2017		393		102			102		480		480		
100012665	LAS VEGAS	NV		05/25/2017		535		126			126		661		661		
100012666	PUNTA GORDA	FL		05/25/2017		460		92			92		552		552		
100012667	GARDEN CITY	MI		05/25/2017		334		64			64		398		398		
100012668	WINTER GARDEN	FL		05/25/2017		327		89			89		416		416		
100012670	MORENO VALLEY	CA		05/25/2017		943		226			226		1,169		1,169		
100012673	SKOKIE	IL		05/25/2017		577		163			163		740		740		
100012675	TUCSON	AZ		05/25/2017		403		97			97		500		500		
100012676	ORLANDO	FL		05/25/2017		230		57			57		287		287		
100012678	LA QUINTA	CA		05/25/2017		1,072		182			182		1,254		1,254		
100012680	RENO	NV		05/25/2017		590		143			143		733		733		
100012686	LAS VEGAS	NV		05/25/2017		279,352		53,282			53,282		332,634		332,634		
100012688	OCALA	FL		05/25/2017		421		86			86		507		507		
100012689	CAPE CORAL	FL		05/25/2017		635		135			135		770		770		
100012690	LANSING	MI		05/25/2017		332		79			79		411		411		
100012692	MARIPOSA	AZ		05/25/2017		326		90			90		416		416		
100012697	LOS BANOS	CA		05/25/2017		841		159			159		1,000		1,000		
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		4,430		1,229			1,229		5,659		5,659		
100012701	HENDERSON	NV		05/25/2017		302		91			91		393		393		
100012705	OCEAN CITY	MD		05/25/2017		949		105			105		1,054		1,054		
100012709	BIG BEAR CITY	CA		05/25/2017		764		213			213		977		977		
100012710	SONORA	CA		05/25/2017		649		107			107		756		756		
100012712	MODESTO	CA		05/25/2017		386		99			99		485		485		
100012715	WEST PALM BEACH	FL		05/25/2017		1,042		327			327		1,369		1,369		
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		716		192			192		908		908		
100012723	PEORIA	AZ		05/25/2017		1,166		219			219		1,385		1,385		
100012724	PALOS HILLS	IL		05/25/2017		906		162			162		1,070		1,070		
100012725	ORLANDO	FL		05/25/2017		509		157			157		666		666		
100012726	SAN BERNARDINO	CA		05/25/2017		820		193			193		1,013		1,013		
100012732	BAKERSFIELD	CA		05/25/2017		629		209			209		838		838		
100012735	ARPKA	FL		05/25/2017		1,037		283			283		1,320		1,320		
100012737	SPRING HILL	FL		05/25/2017		1,495		220			220		1,715		1,715		
100012739	FRESNO	CA		05/25/2017		493		115			115		608		608		
100012740	PITTSBURG	CA		05/25/2017		737		136			136		873		873		
100012741	BAKERSFIELD	CA		05/25/2017		572		183			183		755		755		
100012748	LAS VEGAS	NV		05/25/2017		476		153			153		629		629		
100012752	MELROSE PARK	IL		05/25/2017		397		29			29		426		426		
100012756	FRESNO	CA		05/25/2017		508		118			118		626		626		
100012759	YUMA	AZ		05/25/2017		297		86			86		383		383		
100012760	GURNEE	IL		05/25/2017		386		64			64		452		452		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012762	BAKERSFIELD	CA		05/25/2017		500		133					633	633			
100012764	REYNOLDSBURG	OH		05/25/2017		646		98					744	744			
100012765	NORTH BEACH	MD		05/25/2017		969		131					969	969			
100012766	MODESTO	CA		05/25/2017		1,934		511					1,934	1,934			
100012769	FRESNO	CA		05/25/2017		235		49					235	235			
100012771	LAS VEGAS	NV		05/25/2017		490		125					490	490			
100012783	COMPTON	CA		05/25/2017		596		120					596	596			
100012784	TAMPA	FL		05/25/2017		402		115					517	517			
100012801	CITRUS HEIGHTS	CA		05/25/2017		355		284					639	639			
100012807	FRUITLAND PARK	FL		05/25/2017		637		248					1,085	1,085			
100012815	LOS ANGELES	CA		05/25/2017		822		125					947	947			
100012817	LOS ANGELES	CA		05/25/2017		941		134					1,075	1,075			
100012823	LANCASTER	CA		05/25/2017		628		920					1,548	1,548			
100012832	FERRIS	CA		05/25/2017		123		518					641	641			
100012834	MIAMI	FL		05/25/2017		746		176					922	922			
100012835	CHICAGO	IL		05/25/2017		802		222					1,024	1,024			
100012836	GARNEVILLE	NV		05/25/2017		892		146					1,038	1,038			
100012845	FOULERVILLE	MI		05/25/2017		380		99					479	479			
100012847	SUMMIT TOWNSHIP	MI		05/25/2017		604		126					730	730			
100012852	HELDERSON	NV		05/25/2017		832		153					985	985			
100012862	FILLMORE	CA		05/25/2017		854		148					1,002	1,002			
100012864	LAS VEGAS	NV		05/25/2017		423		171					594	594			
100012865	FT WALTON BEACH	FL		05/25/2017		497		126					623	623			
100012868	LINWOOD	CA		05/25/2017		443		133					576	576			
100012869	SAINT PETERSBURG	FL		05/25/2017		91		474					565	565			
100012875	PUNTA GORDA	FL		05/25/2017		385		92					477	477			
100012879	SUNRISE	FL		05/25/2017		175		46					221	221			
100012885	LAS VEGAS	NV		05/25/2017		840		262					1,102	1,102			
100012887	LAS VEGAS	NV		05/25/2017		369		131					500	500			
100012888	FORT MYERS	FL		05/25/2017		605		125					730	730			
100012899	ROYAL PALM BEACH	FL		05/25/2017		596		140					736	736			
100012909	MESQUITE	TX		05/25/2017		126		161					287	287			
100012911	MANTECA	CA		05/25/2017		34		319					353	353			
100012912	VICTORVILLE	CA		05/25/2017		712		133					845	845			
100012914	JACKSONVILLE	FL		05/25/2017		514		428					942	942			
100012915	MAPLES	FL		05/25/2017		605		160					765	765			
100012918	POIPANO BEACH	FL		05/25/2017		1,476		232					1,708	1,708			
100012920	LAND OF LAKES	FL		05/25/2017		1,091		235					1,326	1,326			
100012935	ORLANDO	FL		05/25/2017		683		238					921	921			
100012938	MOJENO VALLEY	CA		05/25/2017		1,217		283					1,500	1,500			
100012942	PORT ORANGE	FL		05/25/2017		228		81					309	309			
100012943	PALM COAST	FL		05/25/2017		949		319					1,268	1,268			
100012946	LAKE WORTH	FL		05/25/2017		428		81					509	509			
100012948	LAUDERHILL	FL		05/25/2017		592		33					625	625			
100012950	MOJENO VALLEY	CA		05/25/2017		741		97					838	838			
100012951	CLEMONT	FL		05/25/2017		728		183					911	911			
100012956	KATLAU-KONA	HI		05/25/2017		897		136					1,033	1,033			
100012960	LAWTON	CA		05/25/2017		447		132					579	579			
100012965	BOULE	MD		05/25/2017		1,013		160					1,173	1,173			
100012971	MIAMI	FL		05/25/2017		241		44					285	285			
100012972	LAS VEGAS	NV		05/25/2017		442		106					548	548			

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
100012973	MORENO VALLEY	CA		05/25/2017		880		226			226		1,106	1,106			
100012974	PERRIS	CA		05/25/2017		686		207			207		883	883			
100012977	DORCHESTER	MA		05/25/2017		81		1,663			1,663		2,544	2,544			
100012978	FONTANA	CA		05/25/2017		115		325			325		440	440			
100012981	QUEEN CREEK	AZ		05/25/2017		838		197			197		1,035	1,035			
100012982	ORLANDO	FL		05/25/2017		428		129			129		557	557			
100012988	HOLLYWOOD	FL		05/25/2017		466		151			151		647	647			
100012997	WINTER SPRINGS	FL		05/25/2017		520		111			111		631	631			
100013001	FREDDING	CA		05/25/2017		354		115			115		669	669			
100013003	LAS VEGAS	NV		05/25/2017		498		95			95		553	553			
100013005	MATTESON	IL		05/25/2017		787		190			190		977	977			
100013012	MIAMI	FL		05/25/2017		428		123			123		551	551			
100013017	FORT WASHINGTON	MD		05/25/2017		637		145			145		782	782			
100013024	VOLO	IL		05/25/2017		673		188			188		861	861			
100013027	PHELAN	CA		05/25/2017		576		117			117		693	693			
100013030	HANDOVER PARK	IL		05/25/2017		286		83			83		369	369			
100013036	BAKERSFIELD	CA		05/25/2017		271		111			111		382	382			
100013041	COMPTON	CA		05/25/2017		568		154			154		722	722			
100013042	HOLLYWOOD	FL		05/25/2017		659		202			202		861	861			
100013043	MARGATE	FL		05/25/2017		353		79			79		432	432			
100013055	LAS VEGAS	NV		05/25/2017		378		108			108		486	486			
100013056	LAND O' LAKES	FL		05/25/2017		1,158		351			351		1,509	1,509			
100013065	SAN DIEGO	CA		05/25/2017		823		127			127		950	950			
100013088	SACRAMENTO	CA		05/25/2017		1,173		229			229		1,402	1,402			
100013094	LANCASTER AREA	CA		05/25/2017		296		55			55		291	291			
100013103	SACRAMENTO	CA		05/25/2017		941		77			77		418	418			
100013109	ALLENJOHN	PA		05/25/2017		363		104			104		467	467			
100013127	MORENO VALLEY	CA		05/25/2017		3,658		339			339		4,197	4,197			
100013135	FREDERICK	MD		05/25/2017		414		73			73		487	487			
100013136	GERMANTOWN	MD		05/25/2017		622		126			126		748	748			
100013138	SEMINOLE	FL		05/25/2017		341		74			74		415	415			
100013139	BRENTWOOD	NY		05/25/2017		3,163		746			748		3,911	3,911			
100013140	TAMPA	FL		05/25/2017		825		187			187		1,012	1,012			
100013144	OVERTON	NV		05/25/2017		347		93			93		440	440			
100013145	FRESNO	CA		05/25/2017		525		143			143		688	688			
100013146	LAS VEGAS	NV		05/25/2017		738		240			240		978	978			
100013147	MIRAMAR	FL		05/25/2017		462		80			80		542	542			
100013151	GREENBELT	MD		05/25/2017		683		122			122		805	805			
100013158	FRESNO	CA		05/25/2017		429		128			128		557	557			
100013161	STAR	ID		05/25/2017		919		182			182		1,101	1,101			
100013165	GLENDALE	AZ		05/25/2017		805		129			129		934	934			
100013176	BUSHWOOD	MD		05/25/2017		574		104			104		678	678			
100013182	OAKLAND PARK	FL		05/25/2017		486		77			77		563	563			
100013183	RIVERHEAD	NY		05/25/2017		421		405			405		826	826			
100013193	LAS VEGAS	NV		05/25/2017		347		87			87		434	434			
100013198	LAS VEGAS	NV		05/25/2017		399		123			123		522	522			
100013199	NORTH BERGEN	NJ		05/25/2017		1,010		200			200		1,210	1,210			
100013201	MIAMI	FL		05/25/2017		436		84			84		520	520			
100013205	LAS VEGAS	NV		05/25/2017		705		119			119		824	824			
100013210	TAMARAC	FL		05/25/2017		382		94			94		476	476			
100013211	CRESTVIEW	FL		05/25/2017		995		227			227		1,222	1,222			

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
100013212	MIAMI	FL		05/25/2017		431		99			99		530		530		
100013216	BAKERSFIELD	CA		05/25/2017		470		155			155		625		625		
100013219	RIO RICO	AZ		05/25/2017		325		105			105		630		630		
100013220	DUNBAR	CA		05/25/2017		417		94			94		511		511		
100013222	GRIDLEY	CA		05/25/2017		557		125			125		682		682		
100013228	CLEVELAND	OH		05/25/2017		510		53			53		563		563		
100013236	LOS ANGELES	CA		05/25/2017		1,203		321			321		1,524		1,524		
100013237	EL CENTRO	CA		05/25/2017		366		215			215		581		581		
100013240	SAN BERNARDINO	CA		05/25/2017		660		213			213		1,073		1,073		
100013241	LEWISTON	WA		05/25/2017		646		162			162		808		808		
100013242	TOLLESON	AZ		05/25/2017		638		126			126		764		764		
100013250	POUGHKEEPSIE	NY		05/25/2017		936		99			99		935		935		
100013251	CULPEPER	VA		05/25/2017		968		112			112		480		480		
100013254	STOCKTON	CA		05/25/2017		965		195			195		1,160		1,160		
100013260	WINDSOR	RI		05/25/2017		488		137			137		625		625		
100013264	PEPPERELL	MA		05/25/2017		643		84			84		727		727		
100013272	LINWOOD	CA		05/25/2017		543		103			103		646		646		
100013274	SOLEDAD	CA		05/25/2017		759		157			157		915		915		
100013276	MIRAMAR	FL		05/25/2017		999		134			134		733		733		
100013279	OAKHURST	CA		05/25/2017		1,386		194			194		1,582		1,582		
100013280	LAS VEGAS	NV		05/25/2017		821		230			230		1,051		1,051		
100013281	FRESNO	CA		05/25/2017		716		230			230		948		948		
100013282	MIRAMAR	FL		05/25/2017		941		236			236		1,179		1,179		
100013294	CHICAGO	IL		05/25/2017		538		114			114		652		652		
100013297	GREEN VALLEY	AZ		05/25/2017		975		256			256		1,233		1,233		
100013302	ORLANDO	FL		05/25/2017		519		116			116		695		695		
100013303	HENDERSON	NV		05/25/2017		494		152			152		646		646		
100013305	OKLALE	NM		05/25/2017		616		147			147		763		763		
100013308	SAINT CLOUD	FL		05/25/2017		717		246			246		963		963		
100013312	FREDERICKSBURG	VA		05/25/2017		1,013		313			313		1,326		1,326		
100013314	MESA	AZ		05/25/2017		417		76			76		495		495		
100013317	DELAND	FL		05/25/2017		279		82			82		361		361		
100013326	MILFORD	PA		05/25/2017		446		60			60		506		506		
100013327	MIAMI	FL		05/25/2017		619		184			184		803		803		
100013329	LAS VEGAS	NV		05/25/2017		193		51			51		244		244		
100013331	CLEARWATER	FL		05/25/2017		174		27			27		201		201		
100013333	SAINT CLOUD	FL		05/25/2017		644		121			121		765		765		
100013334	LAUDERDALE LAKES	FL		05/25/2017		764		192			192		966		966		
100013335	GRIDLEY	CA		05/25/2017		491		113			113		604		604		
100013344	SUPRISE	AZ		05/25/2017		976		292			292		1,268		1,268		
100013346	LANCASTER	CA		05/25/2017		466		97			97		1,465		1,465		
100013349	VAUJEGAN	IL		05/25/2017		284		83			83		367		367		
100013350	OCFEE	FL		05/25/2017		1,562		428			428		1,990		1,990		
100013355	LAS VEGAS	NV		05/25/2017		941		261			261		1,202		1,202		
100013356	UNION	NJ		05/25/2017		1,121		224			224		1,345		1,345		
100013357	LEHIGH ACRES	FL		05/25/2017		308		97			97		405		405		
100013359	LARGO	FL		05/25/2017		292		66			66		360		360		
100013360	BAKERSFIELD	CA		05/25/2017		252		76			76		328		328		
100013362	BRENTWOOD	NY		05/25/2017		797		170			170		967		967		
100013365	ORLANDO	FL		05/25/2017		246		95			95		381		381		
100013366	LAS VEGAS	NV		05/25/2017		2,189		706			706		2,895		2,895		

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
100013370	ROUND LAKE	IL		05/25/2017		507		151			151		638		638		
100013372	FRESNO	CA		05/25/2017		1,724		481			481		2,205		2,205		
100013374	HACKENSACK	NJ		05/25/2017		1,493		214			214		1,707		1,707		
100013375	RAIMONA	CA		05/25/2017		829		174			174		1,003		1,003		
100013376	FREEDPORT	NY		05/25/2017		871		210			210		1,081		1,081		
100013384	LAS VEGAS	NV		05/25/2017		722		206			206		928		928		
100013386	ORANGE PARK	FL		05/25/2017		392		104			104		496		496		
100013395	CAPE CORAL	FL		05/25/2017		567		153			153		720		720		
100013402	BANNING	CA		05/25/2017		1,048		54			54		1,102		1,102		
100013407	HOLLYWOOD	FL		05/25/2017		646		208			208		854		854		
100013411	LAKELAND	FL		05/25/2017		964		235			235		1,199		1,199		
100013412	FONTANA	CA		05/25/2017		431		110			110		541		541		
100013413	STOCKTON	CA		05/25/2017		578		112			112		690		690		
100013419	BRIDGEPORT	CT		05/25/2017		640		190			190		830		830		
100013422	TAMARAC	FL		05/25/2017		553		121			121		674		674		
100013428	MT DORA	FL		05/25/2017		728		154			154		882		882		
100013429	NORTH PORT	FL		05/25/2017		514		119			119		633		633		
100013437	PASADENA	MD		05/25/2017		1,463		298			298		1,761		1,761		
100013445	MIAMI	FL		05/25/2017		3,172		928			928		4,100		4,100		
100013446	ROYAL PALM BEACH	FL		05/25/2017		1,252		186			186		1,438		1,438		
100013449	TRIANGLE	VA		05/25/2017		692		157			157		849		849		
100013452	OCALA	FL		05/25/2017		590		78			78		668		668		
100013455	FREDERICKSBURG	VA		05/25/2017		610		135			135		745		745		
100013461	MIAMI GARDENS	FL		05/25/2017		375		340			340		715		715		
100013462	FRONT ROYAL	VA		05/25/2017		692		106			106		798		798		
100013464	TEBBLE HILLS	MD		05/25/2017		547		65			65		612		612		
100013467	UN	NJ		05/25/2017		698		278			278		1,176		1,176		
100013471	BROOKLYN PARK	MINN		05/25/2017		445		128			128		573		573		
100013475	LAKE ELSINORE	CA		05/25/2017		799		213			213		1,012		1,012		
100013476	BAKERSFIELD	CA		05/25/2017		383		122			122		505		505		
100013477	FRESNO	CA		05/25/2017		697		216			216		913		913		
100013488	ADELANTO	CA		05/25/2017		747		253			253		1,000		1,000		
100013494	LAS VEGAS	NV		05/25/2017		288		73			73		361		361		
100013495	SANTA MARIA	CA		05/25/2017		944		191			191		1,035		1,035		
100013499	CEJES	CA		05/25/2017		706		54			54		760		760		
100013500	LA QUINTA	CA		05/25/2017		571		120			120		691		691		
100013503	FORT LAUDERDALE	FL		05/25/2017		608		125			125		733		733		
100013505	LAS VEGAS	NV		05/25/2017		771		213			213		984		984		
100013506	LAS VEGAS	NV		05/25/2017		549		110			110		659		659		
100013507	FRESNO	CA		05/25/2017		427		110			110		537		537		
100013509	LAS VEGAS	NV		05/25/2017		529		122			122		651		651		
100013515	HYANNIS	MA		05/25/2017		255,174		6,288			6,288		261,462		261,462		
100013520	LORTON	VA		05/25/2017		1,163		123			123		1,286		1,286		
100013521	PRINCETON	IL		05/25/2017		436		50			50		486		486		
100013526	LAKE IN THE HILLS	IN		05/25/2017		700		86			86		786		786		
100013529	SANDY	OR		05/25/2017		856		76			76		932		932		
100013545	STOCKTON	CA		05/25/2017		946		34			34		464		464		
100013550	SAINT LOUIS	MO		05/25/2017		420		70			70		1,016		1,016		
100013564	COLTON	CA		05/25/2017		875		81			81		956		956		
100013589	SAN DIEGO	CA		05/25/2017		995		91			91		1,086		1,086		
100013596	EUGENE	OR		05/25/2017		657		70			70		927		927		

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
100013601	POMONA	CA		05/25/2017		767		102			102		869	869			
100013608	KISSIMEE	FL		05/25/2017		298		46			46		344	344			
100013614	ROBERT PARK	CA		05/25/2017		357		46			46		603	603			
100013620	PARIA	OH		05/25/2017		526		39	39		39		565	565			
100013621	SAINT AUGUSTINE	FL		05/25/2017		720		104			104		824	824			
100013622	YUBA CITY	CA		05/25/2017		715		33	33		33		748	748			
100013628	WASHINGTON	DC		05/25/2017		1,050		152			152		1,202	1,202			
100013632	REDMOND	OR		05/25/2017		987		131			131		1,118	1,118			
100013635	BRENTWOOD	MD		05/25/2017		818		134			134		952	952			
100013637	APPLE VALLEY	CA		05/25/2017		705		146			146		851	851			
100013644	DAPHNE	AL		05/25/2017		875		107			107		982	982			
100013649	BERKELEY	IL		05/25/2017		845		110			110		955	955			
100013650	CHICAGO	IL		05/25/2017		936		41			41		437	437			
100013652	BRANDVINE	MD		05/25/2017		1,476		100			100		1,576	1,576			
100013653	FRESNO	CA		05/25/2017		652		39			39		691	691			
100013655	FT WAYNE	IN		05/25/2017		184,316		22,762			22,762		207,078	207,078			
100013658	FREDERICKSBURG	VA		05/25/2017		803		80			80		883	883			
100013670	RAINEVILLE	IL		05/25/2017		469		64			64		533	533			
100013676	HOKSETT	NH		05/25/2017		597		44			44		641	641			
100013677	APOLLO BEACH	FL		05/25/2017		2,463		483			483		2,946	2,946			
100013689	COUNCIL BLUFFS	IA		05/25/2017		1,135		124			124		1,259	1,259			
100013690	NORTH PORT	FL		05/25/2017		721		41			41		762	762			
100013691	FREDERICK	MD		05/25/2017		801		101			101		902	902			
100013694	PECRIA	AZ		05/25/2017		729		42			42		771	771			
100013697	SACRAMENTO	CA		05/25/2017		831		76			76		907	907			
100013700	FORT MYERS	FL		05/25/2017		328		47			47		375	375			
100013701	ESCONDIDO	CA		05/25/2017		1,283		56			56		1,319	1,319			
100013706	JACKSONVILLE	FL		05/25/2017		1,144		60			60		1,204	1,204			
100013710	BARTLETT	IL		05/25/2017		1,680		82			82		1,742	1,742			
100013719	BUKER HILL	WV		05/25/2017		1,034		120			120		1,154	1,154			
100013723	MODER	CA		05/25/2017		189,229		22,366			22,366		211,595	211,595			
100013740	EVERETT	WA		05/25/2017		116,963		15,941			15,941		132,904	132,904			
100013745	ARVIN	CA		05/25/2017		289		30			30		319	319			
100013749	FRESNO	CA		05/25/2017		397		48			48		445	445			
100013750	EVERETT	WA		05/25/2017		910		97			97		907	907			
100013757	SAN PABLO	CA		05/25/2017		1,076		140			140		1,216	1,216			
100013760	HOMESTEAD	FL		05/25/2017		401		45			45		446	446			
100013761	INGLEWOOD	CA		05/25/2017		687		50			50		737	737			
100013778	OAKLAND	CA		05/25/2017		985		171			171		1,156	1,156			
100013783	WASHINGTON	DC		05/25/2017		533		67			67		600	600			
100013786	ROGERS	AR		05/25/2017		374		55			55		429	429			
100013787	KAILUA KONA	HI		05/25/2017		1,889		174			174		2,073	2,073			
100013789	ALBUASTER	AL		05/25/2017		807		40			40		847	847			
100013792	TEBICOLA	CA		05/25/2017		2,089		174			174		2,263	2,263			
100013794	HOLLISTER	CA		05/25/2017		1,679		54			54		1,733	1,733			
100013795	OAKLAND	CA		05/25/2017		910		50			50		960	960			
100013799	TUSCON	AZ		05/25/2017		1,256		48			48		1,304	1,304			
100013814	GOOSE CREEK	SC		05/25/2017		586		73			73		659	659			
100013819	PERRIS	CA		05/25/2017		426		352			352		778	778			
100013821	ORLANDO	FL		05/25/2017		857		69			69		926	926			
100013824	CALLAHAN	FL		05/25/2017		153,295		19,089			19,089		172,384	172,384			

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	
100013828	HALEAH	FL		05/25/2017		470		34			34		504	504				
100013830	SALINAS	CA		05/25/2017		731		97			97		828	828				
100013833	RICHMOND	VA		05/25/2017		474		59			59		533	533				
100013835	SAN BERNARDINO	CA		05/25/2017		884		110			110		994	994				
100013838	COLTON	CA		05/25/2017		677		94			94		771	771				
100013849	LOS ANGELES	CA		05/25/2017		2,726		132			132		2,858	2,858				
100013850	LADSON	SC		05/25/2017		904		102			102		1,006	1,006				
100013855	WORCESTER	MA		05/25/2017		628		74			74		702	702				
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		919		138			138		1,057	1,057				
100013857	TUCSON	AZ		05/25/2017		985		72			72		657	657				
100013864	HOFFMAN ESTATES	IL		05/25/2017		1,818		125			125		1,943	1,943				
100013865	OWENH	CA		05/25/2017		1,332		84			84		1,416	1,416				
100013872	SAN BERNARDINO	CA		05/25/2017		459		65			65		524	524				
100013888	PALMDALE	CA		05/25/2017		627		79			79		706	706				
100013891	CORONA	CA		05/25/2017		1,575		66			66		1,641	1,641				
100013896	LAS VEGAS	NV		05/25/2017		4,573		835			835		5,408	5,408				
100013901	MARYSVILLE	CA		05/25/2017		940		53			53		993	993				
100013909	ONTARIO	CA		05/25/2017		790		57			57		847	847				
100013910	LOS ANGELES	CA		05/25/2017		1,361		119			119		1,480	1,480				
100013911	SACRAMENTO	CA		05/25/2017		692		62			62		754	754				
100013912	JAMAICA	NY		05/25/2017		1,556		118			118		1,674	1,674				
100013920	SALINAS	CA		05/25/2017		1,574		516			516		2,090	2,090				
100013921	CAPITOL HEIGHTS	MD		05/25/2017		561		47			47		608	608				
100013923	WILMINGTON	NC		05/25/2017		587		41			41		628	628				
100013927	PELHAM PINES	FL		05/25/2017		1,724		323			323		2,047	2,047				
100013928	MESA	AZ		05/25/2017		234		23			23		257	257				
100013930	FRESNO	CA		05/25/2017		2,191		427			427		2,618	2,618				
100013940	CALDWELL	ID		05/25/2017		1,159		175			175		1,334	1,334				
100013941	PHOENIX	AZ		05/25/2017		192		31			31		223	223				
100013951	COMPTON	CA		05/25/2017		797		124			124		921	921				
100013956	ORLANDO	FL		05/25/2017		796		31			31		829	829				
100013972	HOUSTON	TX		05/25/2017		449		42			42		491	491				
100013980	VALLEJO	CA		05/25/2017		963		42			42		405	405				
100013988	SANTA ANA	CA		05/25/2017		1,099		106			106		1,205	1,205				
100013991	CREST HILL	IL		05/25/2017		281		28			28		309	309				
100013992	BOGOTA	NJ		05/25/2017		1,113		114			114		1,227	1,227				
100013996	LAS VEGAS	NV		05/25/2017		833		45			45		878	878				
100014004	PLAINFIELD	IL		05/25/2017		986		111			111		1,097	1,097				
100014013	OREGON CITY	OR		05/25/2017		827		49			49		876	876				
100014014	SULTAN	WA		05/25/2017		586		80			80		666	666				
100014015	SKOKIE	IL		05/25/2017		999		209			209		1,208	1,208				
100014017	HUNTINGTON PARK	CA		05/25/2017		919		141			141		1,060	1,060				
100014024	LAND O LAKES	FL		05/25/2017		911		51			51		962	962				
100014026	LANDOVER	MD		05/25/2017		2,271		97			97		2,368	2,368				
100014027	GOLD CANYON	AZ		05/25/2017		579		54			54		633	633				
100014028	CHELSEA	AL		05/25/2017		663		95			95		758	758				
100014031	PERRIS	CA		05/25/2017		639		46			46		685	685				
100014032	OREGON CITY	OR		05/25/2017		936		153			153		1,089	1,089				
100014041	BILLINGS	MT		05/25/2017		618		67			67		665	665				
100014042	COUNCIL BLUFFS	IA		05/25/2017		986		73			73		661	661				
100014044	COLONIAL HEIGHTS	VA		05/25/2017		686		42			42		728	728				

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
100014047	MIDDLETOWN	DE		05/25/2017		1,037		93					1,130	1,130			
100014050	BRADENTON	FL		05/25/2017		514		61					575	575			
100014054	YUMA	AZ		05/25/2017		495		68					564	564			
100014055	YUMA	AZ		05/25/2017		458		57					515	515			
100014056	GRAHAM	NC		05/25/2017		371		52					423	423			
100014069	BENSENVILLE	IL		05/25/2017		616		95					911	911			
100014072	CLINTON	MO		05/25/2017		688		68					966	966			
100014073	SAN JACINTO	CA		05/25/2017		1,000		126					1,126	1,126			
100014083	LYNN	MA		05/25/2017		921		147					1,068	1,068			
100014104	SEBRING	FL		05/25/2017		673		51					724	724			
100014107	AURORA	IL		05/25/2017		748		42					790	790			
100014112	FREDERICK	MD		05/25/2017		3,078		219					3,297	3,297			
100014116	PHOENIX	AZ		05/25/2017		431		55					486	486			
100014118	PEORIA	AZ		05/25/2017		812		80					892	892			
100014119	HIALEAH	FL		05/25/2017		949		307					1,256	1,256			
100014121	SOUTHGATE	MI		05/25/2017		514		47					561	561			
100014122	STREANWOOD	IL		05/25/2017		655		82					737	737			
100014125	MIAMI	FL		05/25/2017		1,447		79					1,526	1,526			
100014129	ORANGE PARK	FL		05/25/2017		782		47					829	829			
100014131	WESLEY CAPEL	FL		05/25/2017		1,125		174					1,299	1,299			
100014134	BOHIE	MD		05/25/2017		1,349		137					1,486	1,486			
100014141	LOS ANGELES	CA		05/25/2017		1,476		73					1,549	1,549			
100014163	VERO BEACH	FL		05/25/2017		338		33					371	371			
100014168	FRESNO	CA		05/25/2017		813		101					914	914			
100014178	GREENBACKVILLE	VA		05/25/2017		578		47					625	625			
100014180	SAN BERNARDINO	CA		05/25/2017		1,300		132					1,432	1,432			
100014195	LAKE ORION	MI		09/20/2017		1,470		(3)					1,467	1,467			
100014196	SEAL BEACH	CA		06/30/2017		6,115		(88)					6,027	6,027			
100014202	JACKSONVILLE	FL		08/30/2017		988		(3)					965	965			
100014207	GARDEN GROVE	CA		06/30/2017		1,751		(35)					1,716	1,716			
100014210	HACIENDA HEIGHTS	CA		06/30/2017		1,941		(35)					1,906	1,906			
100014240	TINTON FALLS	NJ		09/27/2017		1,593		1,038					2,631	2,631			
100014242	WALDORF	MD		09/27/2017		1,169		68					1,237	1,237			
100014245	UPPER MERLBORO	MD		09/27/2017		497		18					515	515			
100014247	TAUNTON	MA		09/27/2017		353		85					438	438			
100014249	TUUSON	AZ		09/27/2017		926		74					1,000	1,000			
100014250	WALDORF	MD		09/27/2017		1,118		50					1,168	1,168			
100014253	PALM COAST	FL		09/27/2017		610		97					707	707			
100014259	SOUTH PLAINFIELD	NJ		09/27/2017		593		419					1,012	1,012			
100014260	HIOELL	NJ		09/27/2017		48,517		57,578					106,095	106,095			
100014262	RIDGEFIELD	CT		09/27/2017		1,513		602					2,115	2,115			
100014263	FRESNO	CA		09/27/2017		296		107					403	403			
100014266	NEW ROCHELLE	NY		09/27/2017		1,718		728					2,446	2,446			
100014267	COLLEGE POINT	NY		09/27/2017		1,501		128					1,629	1,629			
100014268	FOREST PARK	GA		09/27/2017		1,451		54					1,505	1,505			
100014270	EAST QUODUE	NY		09/27/2017		1,282		401					1,683	1,683			
100014272	CHESTER	PA		09/27/2017		149		208					357	357			
100014275	DOINEY	CA		09/27/2017		1,465		127					1,592	1,592			
100014276	PALM DESERT	CA		09/27/2017		2,131		197					2,328	2,328			
100014279	NOTTINGHAM	MD		09/27/2017		1,328		46					1,374	1,374			
100014286	WEBSTER	NY		09/27/2017		606		133					739	739			

SCHEDULE B - PART 3

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

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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
100014287	LANCASTER	CA		09/21/2017		1,056	.61				.61		1,117	1,117			
100014288	HAMPTON	GA		09/27/2017		1,080		199			199		1,279	1,279			
100014297	DETROIT	MI		09/27/2017		81		177			177		988	988			
100014298	DETROIT	MI		09/27/2017		419		138			138		557	557			
100014301	CARTERET	NJ		09/27/2017		346		4			4		350	350			
100014304	TEANECK	NJ		09/27/2017		2,895		301			301		3,196	3,196			
100014306	LOS BANOS	CA		09/27/2017		1,224		366			366		1,590	1,590			
100014308	GREENWOOD	SC		09/27/2017		703		(10)			(10)		693	693			
100014315	PECONIC	NY		09/27/2017		5,137		2,252			2,252		7,389	7,389			
100014317	TACOMA	WA		09/27/2017		778		(9)			(9)		769	769			
100014393	CHINO HILLS	CA		09/27/2017		3,202		723			723		3,925	3,925			
100014436	PORT WASHINGTON	NY		09/27/2017		753,331		165,948			165,948		919,279	919,279			
100014642	CHARLOTTE	NC		09/27/2017		437		94			94		531	531			
100014644	RANDOLPH	MA		09/27/2017		355		51			51		406	406			
100014645	SAN MARCOS	TX		09/27/2017		2,674		(117)			(117)		2,557	2,557			
100014646	BRIGHTON	WA		09/27/2017		1,400		25			25		1,425	1,425			
100014647	SAN FRANCISCO	CA		09/27/2017		6,188		45			45		6,233	6,233			
100014649	ESCONDIDO	CA		09/27/2017		260		13			13		273	273			
100014650	LACEY	WA		09/27/2017		1,189		(43)			(43)		1,146	1,146			
100014656	LANUKA HARBOR	NJ		09/27/2017		148		61			61		209	209			
100014657	GAINESVILLE	VA		09/27/2017		4,089		460			460		4,549	4,549			
100014661	MYRTLE BEACH	SC		09/27/2017		352		14			14		366	366			
100014665	WASHINGTON	NC		09/27/2017		253		(7)			(7)		246	246			
100014666	CHICAGO	IL		09/27/2017		1,908		635			635		2,543	2,543			
100014669	CHARLOTTE	NC		09/27/2017		527		37			37		564	564			
100014674	FALLBROOK	CA		09/27/2017		3,243		78			78		3,321	3,321			
100014676	SAN GABRIEL	CA		09/27/2017		3,168		40			40		3,208	3,208			
100014681	LAUREL	DE		09/27/2017		154		34			34		188	188			
100014693	WHITE PLAINS	NY		09/27/2017		7,600		10			10		7,610	7,610			
100014684	CHARLOTTE	NC		09/27/2017		1,117		20			20		1,137	1,137			
100014685	GREER	SC		09/27/2017		4,590		(94)			(94)		4,486	4,486			
100014686	SUNRISE	FL		09/27/2017		514		21			21		535	535			
100014699	CLINTON	TN		09/27/2017		2,764		(156)			(156)		2,608	2,608			
100014700	MEMPHIS	TN		09/27/2017		120		28			28		148	148			
100014710	BALTIMORE	MD		09/27/2017		1,597		4			4		1,591	1,591			
100014715	TAUNTON	MA		09/27/2017		674		(1)			(1)		673	673			
100014719	YUBA CITY	CA		09/27/2017		498		1			1		499	499			
100014721	SEBASTIAN	FL		09/27/2017		772		11			11		783	783			
100014722	FLAGSTOWN	NJ		09/27/2017		1,210		26			26		1,236	1,236			
100014725	CALLAHAN	FL		09/27/2017		1,986		36			36		1,922	1,922			
100014727	SAN DIEGO	CA		09/27/2017		267		23			23		290	290			
100014732	MENLO	IA		09/27/2017		546		3			3		549	549			
100014741	ROANOKE	VA		09/27/2017		277		18			18		295	295			
100014757	SAN ANTONIO	TX		10/30/2017		2,561		293			293		2,854	2,854			
100014765	CAPE CORAL	FL		10/30/2017		460		115			115		575	575			
100014768	ST. AUGUSTINE	FL		10/30/2017		1,006		28			28		1,034	1,034			
100014773	PINEHURST	TX		10/30/2017		906		(10)			(10)		896	896			
100014779	JACKSONVILLE	FL		10/30/2017		694		76			76		770	770			
100014848	QUEEN CREEK	AZ		11/21/2017		503		58			58		561	561			
100014864	ORLANDO	FL		11/21/2017		720		1			1		721	721			
100014865	AVON PARK	FL		11/21/2017		293		302			302		595	595			

SCHEDULE B - PART 3

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

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	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
100014880	DETROIT	MI		11/21/2017		103		.97			.97		200	200			
100014885	STILLMAN VALLEY	IL		11/21/2017		2,089		.449			.449		2,548	2,548			
100014900	ROCKFORD	IL		11/21/2017		411		.146			.157		568	568			
100015111	DELANO	CA		12/14/2017		1,146		(.17)			(.17)		1,129	1,129			
100015149	BOULE	MD		12/14/2017		1,052		(.7)			(.7)		1,045	1,045			
100015172	SPRINGFIELD	OH		12/14/2017		1,286		.94			.94		1,352	1,352			
100015320	SAINT MARYS	PA		12/14/2017		373		.150			.150		523	523			
100017066	WINDSORDET	RI		04/26/2018		411		.97			.97		508	508			
100017068	EVANSVILLE	IN		04/26/2018		715		.93			.93		808	808			
100017146	JUPITER	FL		04/26/2018		1,642		.98			.98		1,740	1,740			
100017168	PALM BEACH GARDENS	FL		04/26/2018		2,178		.71			.71		2,249	2,249			
100017182	ORANGE	CA		04/26/2018		1,363		.187			.187		1,550	1,550			
100017183	RIVERBANK	CA		04/26/2018		2,062		.85			.85		2,147	2,147			
100017189	CRANSTON	RI		04/26/2018		600		.170			.170		770	770			
100017192	SACRAMENTO	CA		04/26/2018		671		.123			.123		794	794			
100017199	ROCKFORD	IL		04/26/2018		135		.63			.63		198	198			
100017202	ROANKE	VA		04/26/2018		357		.206			.206		563	563			
100017206	NEWINGTON	CT		04/26/2018		723		.227			.227		950	950			
100017213	VIRGINIA BEACH	VA		04/26/2018		680		.108			.108		798	798			
100017215	HIALEAH	FL		04/26/2018		1,591		.334			.334		1,925	1,925			
100017223	HIALEAH	FL		04/26/2018		960		.64			.64		1,024	1,024			
100017228	PHILADELPHIA	PA		04/26/2018		553		.85			.85		638	638			
100017248	CLEAR SPRING	MD		04/26/2018		1,397		.29			.29		1,426	1,426			
100017253	ANNAPOLIS	MD		04/26/2018		2,759		.163			.163		2,922	2,922			
100017273	PINEY FLATS	TN		04/26/2018		1,510		.75			.75		1,585	1,585			
100017277	MIAMI	FL		04/26/2018		595		.120			.120		715	715			
100017283	HUNTSVILLE	AL		04/26/2018		1,188		(.70)			(.70)		1,116	1,116			
100017309	WINTER HAVEN	FL		04/26/2018		408		.25			.25		433	433			
100017382	STLMAR	CA		04/26/2018		4,390		.2			.2		4,392	4,392			
100017393	VIRGINIA BEACH	VA		04/26/2018		278		.49			.49		327	327			
100017397	LA MIRADA	CA		04/26/2018		5,307		.59			.59		5,366	5,366			
100017398	BALTIMORE	MD		04/26/2018		171		.125			.125		286	286			
100017410	SALK VILLAGE	IL		04/26/2018		105		.101			.101		206	206			
100017421	LANSING	MI		04/26/2018		1,128		(.29)			(.29)		1,099	1,099			
100017447	ORLANDO	FL		04/26/2018		526		(.16)			(.16)		510	510			
100017491	WINTER HAVEN	FL		04/26/2018		384		(.9)			(.9)		375	375			
100017515	DAYTON	OH		04/26/2018		195		.200			.200		395	395			
100017518	WOODBRIDGE	VA		04/26/2018		1,042		.105			.105		1,147	1,147			
100017523	COLUMBIA	SC		04/26/2018		854		.207			.207		1,061	1,061			
100017543	WALDORF	MD		04/26/2018		624		.29			.29		653	653			
100017586	MIAMI GARDENS	FL		04/26/2018		4,506		.976			.976		5,482	5,482			
100017605	SUNRISE	FL		04/26/2018		1,218		.124			.124		1,342	1,342			
100017651	MILWAUKEE	WI		04/26/2018		517		.95			.95		612	612			
100017654	BRADLEY	IL		04/26/2018		918		.231			.231		1,049	1,049			
100017717	BRIDGETON	NJ		04/26/2018		210		.134			.134		344	344			
100017719	PATERSON	NJ		04/26/2018		482		.192			.192		674	674			
100017730	BOYTON BEACH	FL		04/26/2018		2,963		(.27)			(.27)		2,586	2,586			
100017742	LOS ANGELES	CA		04/26/2018		692		.121			.121		813	813			
100017743	LANCASTER	CA		04/26/2018		894		.244			.244		1,138	1,138			
100017744	PINELLAS PARK	FL		04/26/2018		166		.101			.101		267	267			
100017786	ELLABELL	GA		04/26/2018		794		.60			.60		854	854			

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	
100024436	HOLLIS	RI		09/20/2018		1,082		75			75		1,157	1,157				
100024437	ROCHELLE	VA		09/20/2018		379		72			72		451	451				
100024442	OWASSO	MI		09/20/2018		203		23	201		224		224					
100024454	WEST NEW YORK	NJ		09/20/2018		68		27			27		95	95				
100024455	MEMPHIS	TN		09/20/2018		349		82			82		431	431				
100024457	MIAMI	FL		09/20/2018		2,905		1,049			1,049		3,554	3,554				
100024459	VISTA	CA		09/20/2018		440		25	440		25		465	465				
100024463	SLIDELL	LA		09/20/2018		694		163			163		857	857				
100024466	DETROIT	MI		09/20/2018		155		149			149		304	304				
100024470	DETROIT	MI		09/20/2018		251					110		361	361				
100024473	MAY'S LANDING	NJ		09/20/2018		110		130			130		240	240				
100024474	PITTSBURGH	PA		09/20/2018		639		156			156		795	795				
100024478	NANPA	ID		09/20/2018		48,176		3,420			3,420		51,596	51,596				
100024485	SAINT MICHEL	IN		09/20/2018		564		30			80		644	644				
100024489	NASHVILLE	TN		09/20/2018		849		35			35		884	884				
100024501	SPRINGFIELD	NY		09/20/2018		167					110		277	277				
100024503	SAN DIEGO	CA		09/20/2018		427		49			49		476	476				
100024508	ATCO	NJ		09/20/2018		484		399			399		883	883				
100024516	SANMATEO	VA		09/20/2018		1,204		58			58		1,262	1,262				
100024519	BAKERSFIELD	CA		09/20/2018		516		60			60		576	576				
100024522	VIVADANCHO	NY		09/20/2018		480		174			174		664	664				
100024540	LINEN	NJ		09/20/2018		719		454			454		1,173	1,173				
100024541	DUARTE	CA		09/20/2018		1,159		88			88		1,247	1,247				
100024545	ALBANY	VA		09/20/2018		396		65			65		461	461				
100024546	DEARBORN HEIGHTS	MI		09/20/2018		526		71			71		597	597				
100024549	BUFFALO	NY		09/20/2018		70		104			104		174	174				
100024551	POCONO SUMMIT	PA		09/20/2018		242		80			80		322	322				
100024552	CICERO	IL		09/20/2018		1,173		518			518		1,691	1,691				
100024553	SANIT AUGUSTINE	FL		09/20/2018		1,336		459			459		1,797	1,797				
100024554	SOUTHFIELD	MI		09/20/2018		362		74			74		436	436				
100024555	HUNTINGTON STATION	NY		09/20/2018		1,782		459			459		2,241	2,241				
100024559	HALEDON	NJ		09/20/2018		2,113		362			362		2,475	2,475				
100024569	MENLO PARK	CA		09/20/2018		1,111		22			22		1,133	1,133				
100024575	SAN JOSE	CA		09/20/2018		1,300		126			126		1,426	1,426				
100024576	BAKERSFIELD	CA		09/20/2018		2,642		827			827		3,469	3,469				
100024577	WEST CHICAGO	IL		09/20/2018		406		197			197		603	603				
100024578	GREENACRES	FL		09/20/2018		364		114			114		478	478				
100024581	RIO RANCHO	NM		09/20/2018		905		88			88		993	993				
100024582	BROOKLYN	NY		09/20/2018		1,179		112			112		1,291	1,291				
100024585	TOULS RIVER	NJ		09/20/2018		613		256			256		869	869				
100024600	BOHIE	MD		09/20/2018		833		129			129		962	962				
100024608	CORTLANDT MANOR	NY		09/20/2018		1,192		261			261		1,453	1,453				
100024610	SPRING VALLEY	NY		09/20/2018		840		160			160		1,000	1,000				
100024628	PISCATAWAY	NJ		09/20/2018		1,093		192			192		1,285	1,285				
100024630	ORLANDO	FL		09/20/2018		403		72			72		475	475				
100024632	SYLMAR	CA		09/20/2018		391		25			25		416	416				
100024639	BRONX	NY		09/20/2018		953		143			143		1,096	1,096				
100024648	WINTER SPRINGS	FL		09/20/2018		354		69			69		423	423				
100024652	HOCKESSACK	NJ		09/20/2018		532		277			277		809	809				
100024658	LAS VEGAS	NV		09/20/2018		1,012		105			105		1,117	1,117				
100024662	SACRAMENTO	CA		09/20/2018		940		91			91		1,031	1,031				

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
100024665	SOUTHFIELD	MI		09/20/2018		435		98			98		533				
100024667	LAPORTE	CO		09/20/2018		5,011		6			6		5,017				
100024687	HYATTSVILLE	MD		09/20/2018		1,480		89			89		1,579				
100024693	ORLANDO	FL		09/20/2018		239		52			52		291				
100024697	CHICAGO	IL		09/20/2018		424		90			90		514				
100024704	JACKSONVILLE	FL		09/20/2018		825		205			205		1,030				
100024706	ALLENDALE	PA		09/20/2018		51,022		33,264			33,264		84,286				
100024709	SEATTLE	WA		09/20/2018		1,340		25			25		1,365				
100024711	INDIO	CA		09/20/2018		1,632		90			90		1,722				
100024713	TUCSON	AZ		09/20/2018		310		52			52		362				
100024715	CHICAGO	IL		09/20/2018		572		119			119		691				
100024717	NORTH LAS VEGAS	NV		09/20/2018		1,286		90			90		1,358				
100024723	MIAMI	FL		09/20/2018		706		225			225		931				
100024730	NORTH BENDEN	NJ		09/20/2018		808		180			180		988				
100024736	TUCSON	AZ		09/20/2018		365		104			104		469				
100024748	INWOOD	WV		09/20/2018		1,125		485			485		1,710				
100024751	BEACH PARK	IL		09/20/2018		1,112		151			151		1,263				
100024774	MIAMI	FL		09/20/2018		413		126			126		539				
100024775	PEMBROKE PINES	FL		09/20/2018		907		254			254		1,161				
100024777	ELK GROVE VILLAGE	IL		09/20/2018		665		83			83		648				
100024780	UPPER MERLBORO	MD		09/20/2018		676		183			183		859				
100024783	HAGERSTOWN	MD		09/20/2018		318,133		58,915			58,915		377,048				
100024784	MATECA	CA		09/20/2018		704		152			152		856				
100024791	LAS VEGAS	NV		09/20/2018		1,336		188			188		1,524				
100024796	HALEDON	NJ		09/20/2018		658		129			129		987				
100024803	SIXLERVILLE	NJ		09/20/2018		374		256			256		630				
100024805	NORCROSS	GA		09/20/2018		367		118			118		485				
100024809	LAS VEGAS	NV		09/20/2018		563		171			171		734				
100024817	FERRIS	CA		09/20/2018		546		64			64		612				
100024821	COLLEGE PARK	MD		09/20/2018		1,379		251			251		1,630				
100024822	ORLANDO	FL		09/20/2018		776		281			281		1,057				
100024823	HAGERSTRAH	NY		09/20/2018		392		104			104		1,096				
100024824	PALMDALE	CA		09/20/2018		791		83			83		874				
100024827	HEIET	CA		09/20/2018		981		158			158		1,139				
100024829	SALT POINT	NY		09/20/2018		1,135		180			180		1,315				
100024831	MEHRIS	TN		09/20/2018		374		72			72		446				
100024838	PATCHOGUE	NY		09/20/2018		1,168		146			146		1,314				
100024853	FAIRVIEW PARK	OH		09/20/2018		474		56			56		530				
100024862	JAMAICA PLAIN	MA		09/20/2018		1,759		67			67		1,826				
100024872	DEARBORN HEIGHTS	MI		09/20/2018		312		74			74		386				
100024880	WEST PALM BEACH	FL		09/20/2018		3,979		465			465		4,444				
100024890	CHICAGO	IL		09/20/2018		782		123			123		905				
100024893	WOODBRIDGE	VA		09/20/2018		1,036		168			168		1,204				
100024898	HOLT	MI		09/20/2018		239		86			86		325				
100024903	BROOKLYN	NY		09/20/2018		78		1,321			1,321		1,399				
100024904	OXON HILL	MD		09/20/2018		471		125			125		596				
100024906	NAPLES	FL		09/20/2018		573		91			91		664				
100024910	HYATTSVILLE	MD		09/20/2018		1,299		13			13		1,312				
100024915	LAS VEGAS	NV		09/20/2018		418		74			74		492				
100024917	GREELEY	CO		09/20/2018		752		135			135		887				
100024921	ROSEVILLE	MI		09/20/2018		123		93			93		216				

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
100024933	ROMLAND	CA		09/20/2018		1,246		144			144		1,390	1,390			
100024935	MELROSE PARK	IL		09/20/2018		563		435			435		998	998			
100024936	KISSIMEE	FL		09/20/2018		504		101			101		605	605			
100024938	NORWALK	CT		09/20/2018		1,289		236			236		1,505	1,505			
100024942	OCUEE	FL		09/20/2018		402		137			137		539	539			
100024951	WESTLAND	MI		09/20/2018		16		266			266		282	282			
100024959	PATERSON	NJ		09/20/2018		496		300			300		796	796			
100024961	BROOKLYN	NY		09/20/2018		2,680		554			554		3,234	3,234			
100024964	GERMANTOWN	MD		09/20/2018		647		163			163		810	810			
100024974	NORTH MIAMI BEACH	FL		09/20/2018		400		234			234		634	634			
100024976	MINNEAPOLIS	MINN		09/20/2018		768		57			57		825	825			
100024978	EAST ELMHURST	NY		09/20/2018		1,073		142			142		1,215	1,215			
100024979	DES MOINES	IA		09/20/2018		213		89			89		302	302			
100024980	SPENCER	MA		09/20/2018		427		109			109		536	536			
100024986	TULSON	AZ		09/20/2018		207		67			67		274	274			
100024988	LAS VEGAS	NV		09/20/2018		748		325			325		1,073	1,073			
100024990	HIALEAH	FL		09/20/2018		460		86			86		546	546			
100025002	MEMPHIS	TN		09/20/2018		189		123			123		291	291			
100025008	JACKSONVILLE	FL		09/20/2018		439		92			92		531	531			
100025014	HAVERTHILL	MA		09/20/2018		823		165			165		988	988			
100025015	JOLIET	IL		09/20/2018		78,764		22,508			22,508		101,272	101,272			
100025019	PATCOBLE	NY		09/20/2018		96		222			222		1,178	1,178			
100025021	HOLIDAY	FL		09/20/2018		212		114			114		326	326			
100025023	SILVER SPRING	MD		09/20/2018		1,611		184			184		1,795	1,795			
100025025	LANHAM	MD		09/20/2018		1,149		171			171		1,320	1,320			
100025026	NORTH LAS VEGAS	NV		09/20/2018		659		101			101		760	760			
100025037	PASSAIC	NJ		09/20/2018		1,121		589			589		1,810	1,810			
100025041	ORLANDO BEACH	FL		09/20/2018		638		118			118		756	756			
100025050	MIAMI BEACH	FL		09/20/2018		414		145			145		559	559			
100025051	BOLINGBROOK	IL		09/20/2018		222		106			106		328	328			
100025052	EATONTOWN	NJ		09/20/2018		1,055		97			97		1,152	1,152			
100025054	HUNTINGTON STATION	NY		09/20/2018		911		129			129		1,040	1,040			
100025060	MESICK	MI		09/20/2018		473		49			49		522	522			
100025066	LAS VEGAS	NV		09/20/2018		395		53			53		448	448			
100025074	TRACY	CA		09/20/2018		2,502		19			19		2,521	2,521			
100025077	JONESBORO	GA		09/20/2018		279		57			57		336	336			
100025078	PROVIDENCE	RI		09/20/2018		411		102			102		513	513			
100025080	HELIET	CA		09/20/2018		312		158			158		470	470			
100025083	FREDERICK	MD		09/20/2018		768		344			344		1,112	1,112			
100025093	HYATTSVILLE	MD		09/20/2018		1,422		229			229		1,651	1,651			
100025105	MIAMI	FL		09/20/2018		1,701		144			144		1,845	1,845			
100025107	RIVERSIDE	CA		09/20/2018		722		87			87		809	809			
100025121	MILWAUKEE	WI		09/20/2018		70		93			93		163	163			
100025122	SIDELL	LA		09/20/2018		428		86			86		516	516			
100025127	ORLANDO	FL		09/20/2018		303		73			73		376	376			
100025140	HOLLYWOOD	FL		09/20/2018		1,644		143			143		1,787	1,787			
100025150	BRADENTON	FL		09/20/2018		507		127			127		634	634			
100025153	COLUMBIA	MD		09/20/2018		424		126			126		550	550			
100025154	SAFORD	FL		09/20/2018		534		103			103		637	637			
100025162	CAIDEN	SC		09/20/2018		352		29			29		381	381			
100025165	NORTH LAUDERDALE	FL		09/20/2018		342		93			93		435	435			

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
100025176	ORLANDO	FL		09/20/2018		678		111			111		789				
100025184	BAY SHORE	NY		09/20/2018		800		250			250		1,050				
100025188	ORANGE	CA		09/20/2018		1,792		88			88		1,880				
100025204	BIENA PARK	CA		09/20/2018		2,997		(103)			(103)		2,894				
100025221	COLLEGE PARK	MD		09/20/2018		2,865		707			707		3,572				
100025229	MOBILE	AL		09/20/2018		160		97			97		257				
100025230	DEARBORN HEIGHTS	MI		09/20/2018		207		120			120		327				
100025234	GERMANTOWN	MD		09/20/2018		1,008		102			102		1,110				
100025237	SAINT CLAIR SHORES	MI		09/20/2018		487		107			107		594				
100025242	PHOENIX	AZ		09/20/2018		367		169			169		536				
100025247	MEMPHIS	TN		09/20/2018		585		133			133		718				
100025256	APPROPA	FL		09/20/2018		485		109			109		594				
100025262	HERCULES	CA		09/20/2018		1,660		2			2		1,862				
100025269	BAY SHORE	NY		09/20/2018		912		98			98		1,010				
100025272	PARLIER	CA		09/20/2018		392		112			112		504				
100025273	DAVENPORT	FL		09/20/2018		424		71			71		495				
100025274	LAS VEGAS	NV		09/20/2018		5,230		324			324		5,554				
100025278	LAKELAND	FL		09/20/2018		538		150			150		688				
100025279	NORTH WITBLE BEACH	SC		09/20/2018		415		96			96		511				
100025284	HIALEAH	FL		09/20/2018		837		120			120		957				
100025304	HELVILLE	PA		09/20/2018		420		131			131		551				
100025305	MESA	AZ		09/20/2018		276		57			57		333				
100025306	CHESAPEAKE	VA		09/20/2018		426		136			136		562				
100025310	CARSON CITY	NV		09/20/2018		495		85			85		580				
100025312	TEANECK	NJ		09/20/2018		780		236			236		1,016				
100025318	MEMPHIS	TN		09/20/2018		201		109			109		310				
100025326	PROSPER	TX		09/20/2018		1,326		237			237		1,563				
100025328	BELLEVILLE	NJ		09/20/2018		1,203		238			238		1,441				
100025329	ORLANDO	FL		09/20/2018		541		117			117		658				
100025331	TOLEDO RIVER	NJ		09/20/2018		1,144		271			271		1,415				
100025339	PATERSON	NJ		09/20/2018		414		286			286		700				
100025343	MARLELA SPRINGS	MD		09/20/2018		358		232			232		590				
100025345	MIAMI	FL		09/20/2018		614		113			113		727				
100025347	JACKSONVILLE	FL		09/20/2018		382		109			109		491				
100025350	CHICAGO	IL		09/20/2018		316		164			164		480				
100025358	RIVERDALE	MD		09/20/2018		510		149			149		659				
100025366	WEST PALMI BEACH	FL		09/20/2018		1,435		54			54		1,489				
100025372	SANFORD	FL		09/20/2018		582		119			119		701				
100025379	SALINAS	CA		09/20/2018		1,379		302			302		1,681				
100025382	CHICAGO	IL		09/20/2018		674		531			531		1,205				
100025383	BIRMINGHAM	AL		09/20/2018		345		127			127		472				
100025387	HENDERSON	NV		09/20/2018		217,172		32,256			32,256		249,428				
100025403	BALTIMORE	MD		09/20/2018		1,070		18			18		1,088				
100025405	BOSTON	NJ		09/20/2018		2,203		122			122		2,325				
100025409	CRAWFORDVILLE	FL		09/20/2018		267		73			73		340				
100025412	JACKSONVILLE	FL		09/20/2018		747		122			122		869				
100025413	LAUDERDALE LAKES	FL		09/20/2018		403		85			85		488				
100025414	ANTIOCH	IL		09/20/2018		1,329		400			400		1,729				
100025429	LOS ANGELES	CA		09/20/2018		583		63			63		646				
100025433	TUSCON	AZ		09/20/2018		1,066		99			99		1,165				
100025439	MIDDLETOWN	DE		09/20/2018		940		195			195		1,135				

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
100025441	MIAMI	FL		09/20/2018		324		104			104		428				
100025442	BARTON	FL		09/20/2018		1,183		376			376		1,559				
100025447	WINDSOR	RI		09/20/2018		402					73		475				
100025450	HANDWER	MD		09/20/2018		1,532		159			159		1,691				
100025451	SPRINGFIELD	MA		09/20/2018		364		180			180		544				
100025453	WINDSBURY	IN		09/20/2018		1,045		104			104		1,149				
100025459	BROXV	NY		09/20/2018		786		151			151		949				
100025464	ALLENTOWN	PA		09/20/2018		467		81			81		548				
100025466	SAINT LOUIS	MO		09/20/2018		225		136			136		361				
100025467	SHOREWOOD	IL		09/20/2018		763		187			187		950				
100025468	WINTER GARDEN	FL		09/20/2018		1,800		97			97		1,897				
100025469	CHICAGO	IL		09/20/2018		683		138			138		821				
100025470	KATHLEEN	GA		09/20/2018		996		401			401		1,387				
100025478	MOBILE	AL		09/20/2018		413		95			95		508				
100025480	YORK	PA		09/20/2018		520		66			66		586				
100025481	PALATINE	IL		09/20/2018		2,011		78			78		2,089				
100025483	HEMPSTEAD	NY		09/20/2018		888		377			377		1,265				
100025487	VICTORVILLE	CA		09/20/2018		842		130			130		972				
100025489	CALERA	AL		09/20/2018		463		60			60		523				
100025507	LUTZ	FL		09/20/2018		838		229			229		1,067				
100025519	LAKE IN THE HILLS	IL		09/20/2018		456		238			238		714				
100025522	OAK PARK	IL		09/20/2018		1,318		175			175		1,493				
100025528	CARPENTERSVILLE	IL		09/20/2018		1,307		372			372		1,679				
100025530	BROCKTON	MA		09/20/2018		739		103			103		842				
100025532	SAINT GEORGE	UT		09/20/2018		955		103			103		1,058				
100025540	EVANSTON	IL		09/20/2018		603		232			232		835				
100025542	SUFFOLK	VA		09/20/2018		546		100			100		646				
100025547	PHOENIX	AZ		09/20/2018		571		109			109		680				
100025549	EAST PATOCHE	NY		09/20/2018		1,089		255			255		1,344				
100025559	SAN DIEGO	CA		09/20/2018		1,188		30			30		1,218				
100025571	POUGHKEEPSIE	NY		09/20/2018		590		406			406		986				
100025576	PERTH AMBOY	NJ		09/20/2018		826		246			246		1,072				
100025579	SAN JOSE	CA		09/20/2018		2,116		122			122		2,238				
100025584	TUSCON	AZ		09/20/2018		449		68			68		517				
100025586	LOS ANGELES	CA		09/20/2018		1,821		34			34		1,855				
100025587	PROSPECT	ME		09/20/2018		523		202			202		725				
100025589	ALLEN	KY		09/20/2018		255		261			261		516				
100025591	OWINGS MILLS	MD		09/20/2018		650		77			77		727				
100025593	AIRMONT	NY		09/20/2018		1,544		285			285		1,829				
100025598	CARLEL	NY		09/20/2018		691		131			131		822				
100025600	CORONA	TN		09/20/2018		386		59			59		427				
100025601	MIAMI BEACH	FL		09/20/2018		439		90			90		529				
100025610	NORTH LAUDERDALE	FL		09/20/2018		745		123			123		868				
100025616	TRENTON	NJ		09/20/2018		1,318		105			105		1,423				
100025636	VALDONIA	IL		09/20/2018		1,314		264			264		1,578				
100025639	HOFFMAN ESTATES	IL		09/20/2018		494		118			118		612				
100025649	PATOCHE	NY		09/20/2018		728		242			242		970				
100025662	MASTIC	NY		09/20/2018		1,818		390			390		2,208				
100025667	ELGIN	IL		09/20/2018		402		72			72		474				
100025670	VILLA RICA	GA		09/20/2018		310		65			65		375				
100025674	PATOCHE	NY		09/20/2018		1,738		647			647		2,385				

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
100025675	HAGERSTOWN	MD		09/20/2018		303		151			151		454		454		
100025676	DETROIT	MI		09/20/2018		175		108			108		283		283		
100025684	BELL GARDENS	CA		09/20/2018		1,988		48			48		1,646		1,646		
100025703	COMPTON	CA		09/20/2018		1,210		67			67		1,277		1,277		
100025712	SPRINGFIELD	MA		09/20/2018		530		49			49		579		579		
100025719	ORLANDO	FL		09/20/2018		526		129			129		655		655		
100025720	NEW HAVEN	CT		09/20/2018		1,726		164			164		890		890		
100025727	BOGOTA	NJ		09/20/2018		965		383			383		1,348		1,348		
100025736	BAY SHORE	NY		09/20/2018		998		111			111		1,109		1,109		
100025737	SAN DIEGO	CA		09/20/2018		1,271		265			265		1,536		1,536		
100025745	AMITYVILLE	NY		09/20/2018		1,447		243			243		1,690		1,690		
100025748	ARLINGTON	VA		09/20/2018		1,905		5			5		1,910		1,910		
100025751	VALLEY	AL		09/20/2018		338		97			97		435		435		
100025752	PARKVILLE	MD		09/20/2018		255		67			67		322		322		
100025756	DOUGLAS	AZ		09/20/2018		498		62			62		560		560		
100025760	ROSLINDALE	MA		09/20/2018		1,079		117			117		1,196		1,196		
100025764	LAS VEGAS	NV		09/20/2018		391		88			88		479		479		
100025777	OPA LOCKA	FL		09/20/2018		638		226			226		862		862		
100025791	COLLEGE PARK	MD		09/20/2018		968		274			274		1,232		1,232		
100025793	BATON ROUGE	LA		09/20/2018		462		77			77		529		529		
100025796	INDEPENDENCE	MO		09/20/2018		175		47			47		222		222		
100025805	DES MOINES	IA		09/20/2018		237		66			66		305		305		
100025810	WAUKEGAN	IL		09/20/2018		254		56			56		310		310		
100025812	LAS VEGAS	NV		09/20/2018		989		100			100		689		689		
100025813	LOS ANGELES	CA		09/20/2018		1,482		42			42		1,524		1,524		
100025815	HIALEAH	FL		09/20/2018		667		50			50		717		717		
100025818	SAN BERNARDINO	CA		09/20/2018		471		56			56		527		527		
100025825	CLEMENTON	NJ		09/20/2018		272		167			167		439		439		
100025829	CARNESVILLE	GA		09/20/2018		843		209			209		1,052		1,052		
100025830	BROCKTON	MA		09/20/2018		936		193			193		1,129		1,129		
100025839	PALM COAST	FL		09/20/2018		394		61			61		455		455		
100025841	ATLANTA	GA		09/20/2018		963		225			225		788		788		
100025853	WAIMAHALO	HI		09/20/2018		2,110		72			72		2,182		2,182		
100025857	BROOKLYN	NY		09/20/2018		2,945		153			153		3,098		3,098		
100025858	ORLAND PARK	IL		09/20/2018		677		154			154		831		831		
100025872	SEATTLE	WA		09/20/2018		854		40			40		884		884		
100025878	MONTLAKE TERRACE	WA		09/20/2018		912		89			89		1,001		1,001		
100025884	PACIFICA	CA		09/20/2018		1,257		86			86		1,343		1,343		
100025891	SAN DIEGO	CA		09/20/2018		1,576		94			94		1,670		1,670		
100025899	TAMPA	FL		09/20/2018		371		107			107		478		478		
100025902	SAINT CHARLES	IL		09/20/2018		1,283		202			202		1,485		1,485		
100025903	EASTON	PA		09/20/2018		163		209			209		372		372		
100025910	NORTH BABYLON	NY		09/20/2018		254,906		16,704			16,704		271,610		271,610		
100025913	CLIFTON	NJ		09/20/2018		1,089		171			171		1,260		1,260		
100025919	VISTA	CA		09/20/2018		387		103			103		490		490		
100025928	MIAMI	FL		09/20/2018		462		515			515		977		977		
100025934	ROCKVILLE	MD		09/20/2018		780		121			121		901		901		
100025939	LAKELAND	FL		09/20/2018		448		61			61		509		509		
100025940	BROOKLYN	NY		09/20/2018		1,076		172			172		1,248		1,248		
100025941	LOS ANGELES	CA		09/20/2018		1,845		193			193		2,038		2,038		
100025954	VERO BEACH	FL		09/20/2018		281		88			88		369		369		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10002587	HYATTSVILLE	MD		09/20/2018		1,263		130			130		1,393				
10002583	ANNAPOLIS	MD		09/20/2018		614		118			118		732				
100026001	LOS ANGELES	CA		09/20/2018		923		41			41		964				
100026008	ALBRIGHTSVILLE	PA		09/20/2018		378		216			216		594				
100026031	NASHVILLE	TN		09/20/2018		995		21			21		1,016				
100026050	WESTMINSTER	CA		09/20/2018		1,776		66			66		1,842				
100026051	ATLANTIC CITY	NJ		09/20/2018		493		361			361		854				
100026052	PITTSBURG	CA		09/20/2018		530		59			59		589				
100026061	SAN JOSE	CA		09/20/2018		1,496		36			36		1,532				
100026069	LOS ANGELES	CA		09/20/2018		754		58			58		812				
100026090	LOS ANGELES	CA		09/20/2018		3,036		33			33		3,069				
100026091	PHOENIX	AZ		09/20/2018		832		168			168		1,000				
100026093	COLTON	CA		09/20/2018		633		80			80		713				
100026098	PATTERSON	NY		09/20/2018		914		151			151		465				
100026102	MONTEBELLO	CA		09/20/2018		1,003		143			143		1,146				
100026105	PORT WENTWORTH	GA		09/20/2018		435		52			52		487				
100026114	EVERETT	WA		09/20/2018		1,137		54			54		1,191				
100026116	PITTSBURG	CA		09/20/2018		1,662		110			110		1,972				
100026122	SALINAS	CA		09/20/2018		1,226		150			150		1,376				
100026125	LONG BEACH	CA		09/20/2018		1,342		114			114		1,456				
100026149	RANCHO CUCAMONGA	CA		09/20/2018		1,292		135			135		1,427				
100026155	WINTER HAVEN	FL		09/20/2018		575		120			120		695				
100026161	ANTIOCH	CA		09/20/2018		1,307		135			135		1,442				
100026176	BROOKLYN	NY		09/20/2018		1,604		161			161		1,765				
100026181	MODESTO	CA		09/20/2018		993		93			93		1,026				
100026185	PULLOCK PINES	CA		09/20/2018		891		63			63		954				
100026187	BELVIDERE	IL		09/20/2018		615		118			118		733				
100026195	ANTIOCH	CA		09/20/2018		791		115			115		906				
100026197	NORTH BABYLON	NY		09/20/2018		786		217			217		1,005				
100026203	BELLEVUE	ID		09/20/2018		741		102			102		843				
100026206	NEWARK	NJ		09/20/2018		1,187		137			137		1,324				
100026210	BALTIMORE	MD		09/20/2018		417		125			125		542				
100026213	CORAM	NY		09/20/2018		1,253		133			133		1,386				
100026218	NORWALK	CT		09/20/2018		993		151			151		1,144				
100026221	TALLAHASSEE	FL		09/20/2018		750		82			82		832				
100026223	CHESTERTOWN	MD		09/20/2018		1,143		61			61		1,204				
100026224	PALOS HILLS	IL		09/20/2018		312		123			123		435				
100026227	COLCHESTER	CT		09/20/2018		1,184		226			226		1,410				
100026228	HOLIDAY	FL		09/20/2018		356		82			82		438				
100026231	HILLSIDE	IL		09/20/2018		353		289			289		642				
100026232	MINNEAPOLIS	MN		09/20/2018		608		45			45		653				
100026241	BURBANK	IL		09/20/2018		269		94			94		363				
100026246	DESTO	TX		09/20/2018		524		112			112		636				
100026253	PINE BUSH	NY		09/20/2018		547		209			209		756				
100026255	YORKERS	NY		09/20/2018		1,392		729			729		2,121				
100026256	INDIANAPOLIS	IN		09/20/2018		118		81			81		199				
100026264	TUSCON	AZ		09/20/2018		294		86			86		382				
100026265	HAINES CITY	FL		09/20/2018		158		52			52		210				
100026268	WAUKESHA	WI		09/20/2018		261		82			82		343				
100026274	HOUSTON	TX		09/20/2018		324		90			90		414				
100026275	RIO RANCHO	NM		09/20/2018		1,141		191			191		1,332				

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
100026277	MCDONOUGH	GA		09/20/2018		680		58			58		938	938			
100026279	STOCKBRIDGE	GA		09/20/2018		639		(12)			(12)		627	627			
100026281	POINCIPE BEACH	FL		09/20/2018		232		77			77		309	309			
100026294	CHADS FORD	PA		09/20/2018		909		100			100		1,009	1,009			
100026295	SAINT FRANCIS	WI		09/20/2018		265		29			29		294	294			
100026297	LADY LAKE	FL		09/20/2018		660		108			108		768	768			
100026299	CHICAGO	IL		09/20/2018		544		218			218		762	762			
100026301	KAGEL CANYON	CA		09/20/2018		984		219			219		1,203	1,203			
100026304	GREENSBORO	NC		09/20/2018		587		156			156		743	743			
100026305	KINGMAN	AZ		09/20/2018		944		96			96		1,040	1,040			
100026306	PEMBROKE PINES	FL		09/20/2018		850		171			171		1,021	1,021			
100026313	HOLLYWOOD	FL		09/20/2018		415		49			49		464	464			
100026314	NEW CASTLE	DE		09/20/2018		942		297			297		1,239	1,239			
100026319	TUCSON	AZ		09/20/2018		291		69			69		360	360			
100026323	PHOENIX	AZ		09/20/2018		397		98			98		495	495			
100026331	BRICK	NJ		09/20/2018		1,058		260			260		1,318	1,318			
100026332	HOLLYWOOD	FL		09/20/2018		761		208			208		969	969			
100026335	LOS ANGELES	CA		09/20/2018		1,552		104			104		1,656	1,656			
100026340	ISSUE	MD		09/20/2018		1,067		208			208		1,275	1,275			
100026356	FRESNO	CA		09/26/2018		1,183							1,183	1,183			
100026360	CHICAGO	IL		09/26/2018		1,257		13			13		1,270	1,270			
100026374	WILMAHIA	FL		09/26/2018		229		177			177		406	406			
100026376	LEHIGH ACRES	FL		09/26/2018		57		300			300		357	357			
100026377	PERKINS	CA		09/26/2018		879		38			38		917	917			
100026385	PORTERVILLE	CA		09/26/2018		289		38			38		327	327			
100026387	BAKERSFIELD	CA		09/26/2018		624		15			15		639	639			
100026394	LAVERNE	AZ		09/26/2018		622		5			5		627	627			
100026402	GERES	CA		09/26/2018		1,262		8			8		1,270	1,270			
100026415	LOPATONG TOWNSHIP	NJ		09/26/2018		939		946			946		1,285	1,285			
100026416	WEST PALM BEACH	FL		09/26/2018		557		15			15		572	572			
100026427	ATWATER	CA		09/26/2018		945		14			14		959	959			
100026436	APPLE VALLEY	CA		09/26/2018		1,060		20			20		1,080	1,080			
100026447	DEERFIELD BEACH	FL		09/26/2018		591		140			140		731	731			
100026455	PLUM BORO	PA		09/26/2018		681		104			104		785	785			
100026458	MADERA	CA		09/26/2018		1,210		24			24		1,234	1,234			
100026481	FRESNO	CA		09/26/2018		155,328		47,669			47,669		202,997	202,997			
100026491	BRENTWOOD	NY		09/26/2018		1,262		34			34		1,296	1,296			
100026500	STAFFORD	VA		09/26/2018		1,488		18			18		1,486	1,486			
100026516	PITTSBURG	CA		09/26/2018		1,875		14			14		1,889	1,889			
100026520	SAN BERNARDINO	CA		09/26/2018		720		102			102		822	822			
100026537	FAIRFIELD	CA		09/26/2018		1,250		19			19		1,269	1,269			
100026542	COONUT CREEK	FL		09/26/2018		1,030		53			53		1,083	1,083			
100026543	VALLEJO	CA		09/26/2018		764		190			190		954	954			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		3,446		103			103		3,549	3,549			
100026567	MORENO VALLEY	CA		09/26/2018		510		80			80		590	590			
100026581	WATERFORD	CA		09/26/2018		3,665		54			54		3,719	3,719			
100026585	FARMINGDALE	NY		09/26/2018		657		647			647		1,304	1,304			
100026587	FONTANA	CA		09/26/2018		1,204		14			14		1,218	1,218			
100026590	MINEN	NV		09/26/2018		1,463		24			24		1,487	1,487			
100026601	SAN PABLO	CA		09/26/2018		685		11			11		696	696			
100026614	OAKDALE	CA		09/26/2018		1,194		50			50		1,244	1,244			

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
100026623	SALINAS	CA		09/26/2018		1,600							1,624		1,624		
100026633	MERRICK	NY		09/26/2018		2,368		1,448			1,448		3,816		3,816		
100026646	SAN FERNANDO	CA		09/26/2018		923					176		1,099		1,099		
100026648	LA PUENTE	CA		09/26/2018		1,354					36		1,390		1,390		
100026655	SAN DIEGO	CA		09/26/2018		1,584		189			189		1,773		1,773		
100026656	LAS VEGAS	NV		09/26/2018		1,833		29			29		1,862		1,862		
100026666	SALINAS	CA		09/26/2018		1,415		131			131		1,546		1,546		
100026669	ANTIOCH	CA		09/26/2018		1,313		169			169		1,482		1,482		
100026691	ANTIOCH	CA		09/26/2018		1,067					8		1,075		1,075		
100026717	ONTARIO	CA		09/26/2018		1,333		107			107		1,440		1,440		
100026721	SAN MARCOS	CA		09/26/2018		2,537		133			133		2,670		2,670		
100026725	HAYMARKET	VA		09/26/2018		1,210		131			131		1,341		1,341		
100026737	CARSON	CA		09/26/2018		1,575		70			70		1,645		1,645		
100026738	HERALD	CA		09/26/2018		1,266		176			176		1,442		1,442		
100026741	SPARTA	NJ		09/26/2018		1,685		696			696		2,381		2,381		
100026742	OAKLAND	CA		09/26/2018		336		1,392			1,392		1,728		1,728		
100026755	BELFLUOIER	CA		09/26/2018		2,567		168			168		2,735		2,735		
100026766	HOPKELL TOWNSHIP	NJ		09/26/2018		1,656		261			261		2,117		2,117		
100026771	SANIBEL	FL		09/26/2018		1,335		132			132		1,467		1,467		
100026781	FOLSOM	CA		09/26/2018		1,690		19			19		1,709		1,709		
100026789	SIOGSET	NY		09/26/2018		3,545		439			439		3,984		3,984		
100026798	FAIR HAVEN	NJ		09/26/2018		1,482		111			111		1,593		1,593		
100026800	WHITTIER	CA		09/26/2018		1,691		94			94		1,785		1,785		
100026809	TORRANCE	CA		09/26/2018		2,722		60			60		2,782		2,782		
100026843	TULARE	CA		09/26/2018		1,002					30		1,032		1,032		
100026863	NAPLES	FL		09/26/2018		650		227			227		877		877		
100026865	SACRAMENTO	CA		09/26/2018		417		287			287		704		704		
100026892	SELMA	CA		09/26/2018		635		178			178		813		813		
100026915	TULOCK	CA		09/26/2018		922		235			235		1,157		1,157		
100026939	SALINAS	CA		09/26/2018		788							788		788		
100026943	RIALTO	CA		09/26/2018		1,692		36			36		1,728		1,728		
100026948	STAFFORD	VA		09/26/2018		2,297		106			106		2,403		2,403		
100026952	NORTH KINGSTOWN	RI		09/26/2018		2,884		273			273		3,157		3,157		
100026953	SALINAS	CA		09/26/2018		1,661		15			15		1,676		1,676		
100026956	LA PUENTE	CA		09/26/2018		1,472		16			16		1,488		1,488		
100026960	RIALTO	CA		09/26/2018		2,975		49			49		3,024		3,024		
100026962	WEST SACRAMENTO	CA		09/26/2018		874		13			13		887		887		
100026975	POIMANO BEACH	FL		09/26/2018		2,521		82			82		2,603		2,603		
100026978	RIDGEFIELD PARK	NJ		09/26/2018		5,204		163			163		5,367		5,367		
100026985	HICKSVILLE	NY		09/26/2018		2,061		221			221		2,282		2,282		
100026989	VALLEJO	CA		09/26/2018		706		236			236		942		942		
100026992	MIRA LOJA	CA		09/26/2018		1,252		94			94		1,346		1,346		
100026995	SAINT CHARLES	IL		09/26/2018		1,277		89			89		1,366		1,366		
100027025	ANACORTES	WA		09/26/2018		686		268			268		954		954		
100027026	TUCSON	AZ		09/26/2018		1,287		323			323		1,610		1,610		
100027034	ANHEIM	CA		09/26/2018		1,470		17			17		1,487		1,487		
100027038	LONG BEACH	CA		09/26/2018		1,243		307			307		1,550		1,550		
100027041	NORTH BERGEN	NJ		09/26/2018		928		107			107		1,035		1,035		
100027045	ANHEIM	CA		09/26/2018		2,052		32			32		2,084		2,084		
100027053	ANTIOCH	CA		09/26/2018		1,816					19		1,835		1,835		
100027058	LUTZ	FL		09/26/2018		2,260		72			72		2,332		2,332		

SCHEDULE B - PART 3

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

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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
100027061	DISCOVERY BAY	CA		09/26/2018		1,034		94			94		1,128	1,128			
100027070	SCOTTSDALE	AZ		09/26/2018		3,626		212			212		3,838	3,838			
100027088	CLEVELAND	GA		10/26/2018		786		147			147		915	915			
100027526	CRESCENT CITY	CA		10/26/2018		549		102			102		651	651			
100027562	LACEY	WA		10/26/2018		788		69			69		857	857			
100027687	WILDMOOD	NJ		10/26/2018		862		315			315		1,177	1,177			
100027895	PHOENIX	AZ		10/26/2018		262		36			36		298	298			
100027987	ORLANDO	FL		10/26/2018		277		23			23		300	300			
100028015	EARLEVILLE	MO		10/26/2018		494		61			61		555	555			
100028019	WILBURN	WA		10/26/2018		1,144		64			64		1,208	1,208			
100028021	CEGES	CA		10/26/2018		1,327		63			63		1,590	1,590			
100028045	ELLEWOOD	GA		10/26/2018		165		56			56		221	221			
100028060	DUPHAM	NC		10/26/2018		356		100			100		456	456			
100028092	PHILADELPHIA	PA		10/26/2018		455		59			59		514	514			
100028096	WOODSIDE	NY		10/26/2018		1,119		128			128		1,247	1,247			
100028111	OPA LOCKA	FL		10/26/2018		999		116			116		715	715			
100028127	MIAMI LAKES	FL		10/26/2018		81,455		18,449			18,449		99,904	99,904			
100028139	LINCOLN	NJ		10/26/2018		1,617		96			96		1,915	1,915			
100028149	CENTRAL ISLIP	NY		10/26/2018		1,913		35			35		1,948	1,948			
100028190	CALA VISTA	CA		10/26/2018		1,004		74			74		1,078	1,078			
100028329	RIVERTON	UT		10/26/2018		998		49			49		1,047	1,047			
100028370	NEWPORT	RI		10/26/2018		875		84			84		959	959			
100028398	ORLANDO	FL		10/26/2018		1,294		111			111		1,405	1,405			
100028607	BOISE	ID		10/26/2018		666		47			47		713	713			
100028655	LOS ANGELES	CA		10/26/2018		1,365		325			325		1,690	1,690			
100028659	FRESNO	CA		10/26/2018		497		74			74		511	511			
100028756	SAN YSIDRO	CA		10/26/2018		967		185			185		1,152	1,152			
100029014	BEND	OR		10/26/2018		872		72			72		944	944			
100029061	FERNANDINA BEACH	FL		10/26/2018		1,420		57			57		1,477	1,477			
100029224	OAKLAND	CA		10/26/2018		1,673		24			24		1,697	1,697			
100029400	VISTA	CA		10/26/2018		1,304		18			18		1,322	1,322			
100029412	CHICAGO	IL		10/26/2018		510		117			117		627	627			
100029541	COMPTON	CA		10/26/2018		1,195		209			209		1,404	1,404			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		899		201			201		1,100	1,100			
100029611	NORTH HIGHLANDS	CA		10/26/2018		835		159			159		994	994			
100029618	LOS ANGELES	CA		10/26/2018		828		104			104		932	932			
100029676	BOISE	ID		10/26/2018		497		54			54		551	551			
100029694	DILLON	CO		10/26/2018		635		246			246		881	881			
100029704	RENO	NV		10/26/2018		365		30			30		395	395			
100029738	RED FEATHER LAKES	CO		10/26/2018		1,394		95			95		1,489	1,489			
100029764	SAN PABLO	CA		10/26/2018		867		128			128		995	995			
100029776	LAKE WORTH	FL		10/26/2018		1,141		120			120		1,261	1,261			
100029778	OZONE PARK	NY		10/26/2018		1,111		155			155		1,266	1,266			
100029786	LOS ANGELES	CA		10/26/2018		2,923		129			129		3,052	3,052			
100029799	SOUTH OZONE PARK	NY		10/26/2018		817		167			167		984	984			
100029833	PORTLAND	OR		10/26/2018		667		54			54		721	721			
100029834	PLACINFIELD	IL		10/26/2018		1,086		123			123		1,159	1,159			
100029854	MIDDLEBORO	MA		12/20/2018		1,378		86			86		1,464	1,464			
100029859	SPRINGFIELD	MA		12/20/2018		513		42			42		555	555			
100029893	ALBUQUERQUE	NM		12/20/2018		828		(21)			(21)		807	807			
100029918	PASADENA	TX		12/20/2018		1,237		3			3		1,240	1,240			

SCHEDULE B - PART 3

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

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	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
100029823	EMERVILLE	CA		12/20/2018		824							824				
100029828	HELOTES	TX		12/20/2018		1,150		(4)			(4)		1,146				
100029830	HOUSTON	TX		12/20/2018		999		26			26		1,025				
100029832	BARRINGTON HILLS	IL		12/20/2018		10,337		(19)			(19)		10,318				
100029833	BOULE	MD		12/20/2018		1,314		100			100		1,414				
100029834	EL PASO	TX		12/20/2018		666		(4)			(4)		662				
100029850	GARDENA	CA		12/20/2018		2,788		25			25		2,823				
100029871	WOODBRIDGE	VA		12/20/2018		1,680		26			26		1,706				
100029873	HOUSTON	TX		12/20/2018		1,015		25			25		1,040				
100029874	TULSA	OK		12/20/2018		755		44			44		799				
100029875	DAMASCUS	MD		12/20/2018		2,376		(11)			(11)		2,365				
100029884	BONEY LAKE	WA		12/20/2018		1,236							1,236				
100029885	ALBUQUERQUE	NM		12/20/2018		931		31			31		962				
100030006	NOTTINGHAM	MD		12/20/2018		2,100		22			22		2,122				
100030013	LITTLE ROCK	AR		12/20/2018		1,762		22			22		1,784				
100030014	EAST HAMPTON	NY		12/20/2018		1,667		123			123		1,790				
100030039	MISSOURI CITY	TX		12/20/2018		1,114		15			15		1,129				
100030043	DES MOINES	IA		12/20/2018		1,366		13			13		1,379				
100030047	FORT WORTH	TX		12/20/2018		1,185		(48)			(48)		1,137				
100030062	GAINESVILLE	GA		12/20/2018		210		11			11		221				
100030069	ALBUQUERQUE	NM		12/20/2018		1,328		(9)			(9)		1,317				
100030092	PHOENIX	AZ		12/20/2018		1,063		29			29		1,092				
100030099	SUNRISE	FL		12/20/2018		1,640		(56)			(56)		1,584				
100030117	FORT WASHINGTON	MD		12/20/2018		1,545		206			206		1,751				
100030121	SUMMERVILLE	SC		12/20/2018		781		138			138		919				
100030124	SAN FRANCISCO	CA		12/20/2018		1,341		33			33		1,374				
100030133	WESTLAND	MI		12/20/2018		228		9			9		237				
100030139	JACKSONVILLE	FL		12/20/2018		2,420		31			31		2,451				
100030147	NEIBURY PARK	CA		12/20/2018		3,786		269			269		4,055				
100030176	WEST NEW YORK	NJ		12/20/2018		922		136			136		1,058				
100030180	OCEANSIDE	CA		12/20/2018		3,150		148			148		3,298				
100030193	UPPER MERLBORO	MD		12/20/2018		1,332		111			111		1,443				
100030200	DAYTONA BEACH	FL		12/20/2018		869		64			64		933				
100030228	PARKER	CO		12/20/2018		721		1			1		722				
100030246	PITTSBURG	CA		12/20/2018		1,802		47			47		1,849				
100030261	STATESVILLE	NC		12/20/2018		190							190				
100030274	MONTGOMERY	AL		12/20/2018		801		43			43		844				
100030284	BROOKHEAD	WI		12/20/2018		290		22			22		312				
100030292	GLENDALE	NY		12/20/2018		943		11			11		954				
100030298	BLUE SPRINGS	MO		12/20/2018		89,710		1,543			1,543		91,253				
100030308	LORTON	VA		12/20/2018		4,314		(25)			(25)		4,289				
100030320	PITTSBURG	CA		12/20/2018		1,356		40			40		1,396				
100030348	LAKELAND	FL		12/20/2018		1,859		104			104		1,963				
100030354	CYPRESS	CA		12/20/2018		1,839		153			153		1,992				
100030356	CERRITOS	CA		12/20/2018		295,106		32,141			32,141		327,247				
100030360	TUCSON	AZ		12/20/2018		(532)							(532)				
100030372	PERTH ABOY	NJ		12/20/2018		2,779		103			103		2,882				
100030384	BATON ROUGE	LA		12/20/2018		136		24			24		160				
100030404	ATLANTA	GA		12/20/2018		845		64			64		909				
100030428	MOORE	LA		12/20/2018		269							269				
100030443	NORWALK	CT		12/20/2018		1,710		12			12		1,722				

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	
100030452	DELAND		FL		12/20/2018		1,486		189			189		1,675	1,575				
100030467	SANTA CRUZ		CA		12/20/2018		4,779		(111)			(111)		4,668	4,668				
100030474	CUNY		MD		12/20/2018		1,386		14			14		1,400	1,400				
100030505	NEWARK		NJ		12/20/2018		644		74			74		718	718				
100030506	HOUSTON		TX		12/20/2018		1,169		17			17		1,186	1,186				
100030508	HOUSTON		TX		12/20/2018		1,247		7			7		1,254	1,254				
100030514	HORIZON CITY		TX		12/20/2018		1,148		57			57		1,205	1,205				
100030548	HOUSTON		TX		12/20/2018		1,039		3			3		1,042	1,042				
100030551	HOUSTON		TX		12/20/2018		1,076		1			1		1,077	1,077				
100030560	AUSTIN		TX		12/20/2018		1,186		(22)			(22)		1,164	1,164				
100030568	CHARLOTTE		NC		12/20/2018		495		15			15		510	510				
100030571	HOUSTON		TX		12/20/2018		793		10			10		803	803				
100030575	GLEN GARDNER		NJ		12/20/2018		805		78			78		883	883				
100030576	HOUSTON		TX		12/20/2018		1,057		19			19		1,076	1,076				
100030594	COUNTRY CLUB HILLS		IL		12/20/2018		908		(19)			(19)		889	889				
100030625	SUTTER CREEK		CA		12/20/2018		4,209		3			3		4,212	4,212				
100030629	MIAMI		FL		04/09/2019		713		165			165		878	878				
100030630	VALRICO		FL		04/09/2019		212		13			13		225	225				
100030632	FLUSHING		NY		04/09/2019		2,062		115			115		2,177	2,177				
100030634	KISSIMEE		FL		04/09/2019		446		28			28		674	674				
100030636	NORTH MIAMI		FL		04/09/2019		209		99			99		308	308				
100030637	BAKERSFIELD		CA		04/09/2019		800		106			106		906	906				
100030638	LOS ANGELES		CA		04/09/2019		534		148			148		682	682				
100030639	BOWTOWN BEACH		FL		04/09/2019		407		26			26		433	433				
100030641	JAMAICA		NY		04/09/2019		567		43			43		610	610				
100030643	IRVINE		CA		04/09/2019		6,636		108			108		6,744	6,744				
100030644	WESLEY CHAPEL		FL		04/09/2019		1,380		135			135		1,525	1,525				
100030646	LAS VEGAS		NV		04/09/2019		655		73			73		728	728				
100030647	BRENTWOOD		CA		04/09/2019		1,715		192			192		1,907	1,907				
100030648	CARSON		CA		04/09/2019		1,722		303			303		2,025	2,025				
100030651	BROWX		NY		04/09/2019		1,046		469			469		1,515	1,515				
100030652	WEST HELMSTEAD		NY		04/09/2019		826		203			203		829	829				
100030653	TRINITY		NC		04/09/2019		672		129			129		801	801				
100030680	DUBLURY		MA		04/09/2019		859		193			193		1,052	1,052				
100030681	RANCHO CUCAMONGA		CA		04/09/2019		1,116		101			101		1,217	1,217				
100030682	EAST BOSTON		MA		04/09/2019		482		38			38		520	520				
100030687	LOS ANGELES		CA		04/09/2019		1,224		64			64		1,288	1,288				
100030689	SPRINGFIELD		NY		04/09/2019		838		126			126		964	964				
100030690	GARDEN CITY		NY		04/09/2019		1,096		111			111		1,207	1,207				
100030691	PLEASANT HILL		CA		04/09/2019		1,431		144			144		1,575	1,575				
100030693	ORLANDO		FL		04/09/2019		867		74			74		941	941				
100030694	CRESCENT CITY		CA		04/09/2019		1,997		77			77		2,074	2,074				
100030697	RIVERVIEW		FL		04/09/2019		1,679		185			185		1,864	1,864				
100030699	SEATTLE		WA		04/09/2019		870		162			162		1,032	1,032				
100030701	TAHOE VISTA		CA		04/09/2019		7,373		323			323		7,696	7,696				
100030702	WHITTIER		CA		04/09/2019		882		101			101		1,033	1,033				
100030705	WHITTIER		CA		04/09/2019		2,539		214			214		2,753	2,753				
100030706	CARSON		CA		04/09/2019		1,307		84			84		1,391	1,391				
100030707	SANTA CLARA		CA		04/09/2019		2,280		230			230		2,520	2,520				
100030708	SALINAS		CA		04/09/2019		1,328		117			117		1,445	1,445				
100030709	MELO		WA		04/09/2019		739		61			61		800	800				

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
100030910	KINGS POINT	NY		04/09/2019		6,236		550			550		6,846	6,846			
100030911	FORT LAUDERDALE	FL		04/09/2019		1,800		277			277		2,077	2,077			
100030912	FORT COLLINS	CO		04/09/2019		1,653		84			84		1,737	1,737			
100030913	SAN JOSE	CA		04/09/2019		2,107		203			203		2,310	2,310			
100030914	SYLMAR	CA		04/09/2019		1,466		110			110		1,576	1,576			
100030916	LOS ANGELES	CA		04/09/2019		823		106			106		929	929			
100030918	BROOKLYN	NY		04/09/2019		732		115			115		847	847			
100030922	LOS ANGELES	CA		04/09/2019		1,200		146			146		1,346	1,346			
100030923	OAKLAND	CA		04/09/2019		2,475		101			101		2,576	2,576			
100030924	LA PUENTE	CA		04/09/2019		706		76			76		782	782			
100030926	NEW YORK	NY		04/09/2019		930		(12)			(12)		918	918			
100030927	OAKLAND	CA		04/09/2019		1,443		113			113		1,556	1,556			
100030928	SANTA MONICA	CA		04/09/2019		1,437		99			99		1,536	1,536			
100030931	GLEN ARI	MD		04/09/2019		558		148			148		706	706			
100030933	SAN MARCOS	CA		04/09/2019		4,397		121			121		4,518	4,518			
100030935	LOS ANGELES	CA		04/09/2019		787		114			114		901	901			
100030938	LOS ANGELES	CA		04/09/2019		1,145		(30)			(30)		1,115	1,115			
100030941	PORTLAND	OR		04/09/2019		982		36			36		1,018	1,018			
100030944	HERNANDO	FL		04/09/2019		3,217		197			197		3,414	3,414			
100030945	MIAMI	FL		03/29/2019		636		(28)			(28)		608	608			
100030949	MIRA LOMA	CA		03/29/2019		1,464		184			184		1,648	1,648			
100030950	LOS ANGELES	CA		03/29/2019		2,578		64			64		2,642	2,642			
100030951	JACKSONVILLE	FL		03/29/2019		413		129			129		542	542			
100030952	PALM COAST	FL		03/29/2019		377		117			117		494	494			
100030954	DELRAY BEACH	FL		03/29/2019		1,082		165			165		1,247	1,247			
100030956	TULARE	CA		03/29/2019		604		52			52		656	656			
100030958	ARIZONA	CA		03/29/2019		1,309		99			99		1,408	1,408			
100030960	NAPLES	FL		03/29/2019		281		(8)			(8)		273	273			
100030961	SAN BERNARDINO	CA		03/29/2019		983		129			129		1,112	1,112			
100030962	LODI	CA		03/29/2019		1,740		71			71		1,811	1,811			
100030967	ORLANDO	FL		03/29/2019		336		77			77		413	413			
100030969	FRESNO	CA		03/29/2019		608		73			73		681	681			
100030970	TRACY	CA		03/29/2019		4,160		93			93		4,253	4,253			
100030972	CHESAPEAKE	VA		03/29/2019		771		96			96		869	869			
100030973	PORT HUENEME	CA		03/29/2019		2,390		69			69		2,449	2,449			
100030974	CUTLER BAY	FL		03/29/2019		965		181			181		1,146	1,146			
100030976	MATTESON	IL		03/29/2019		559		90			90		649	649			
100030977	SMITHOWN	NY		03/29/2019		5,220		(4)			(4)		5,216	5,216			
100030978	FRESNO	CA		03/29/2019		888		33			33		921	921			
100030979	DISTRICT HEIGHTS	MD		03/29/2019		477		124			124		601	601			
100030981	SALIDA	CA		03/29/2019		1,493		29			29		1,522	1,522			
100030983	SANT CHARLES	IL		03/29/2019		1,355		96			96		1,451	1,451			
100030986	BUELLTON	CA		03/29/2019		1,948		172			172		2,120	2,120			
100030989	LENNEX	CA		03/29/2019		1,591		258			258		1,849	1,849			
100030990	OCEANSIDE	CA		03/29/2019		1,507		88			88		1,595	1,595			
100030992	CLINTON	MD		03/29/2019		1,154		176			176		1,330	1,330			
100030993	HAMILTON TWP	NJ		03/29/2019		1,101		198			198		1,299	1,299			
100030996	BRICK TOWNSHIP	NJ		03/29/2019		1,665		288			288		1,933	1,933			
100030997	LAUDERDALE LAKES	FL		03/29/2019		1,421		62			62		1,483	1,483			
100030998	FARMINGTON	CT		03/29/2019		1,476		252			252		1,728	1,728			
100031511	DUBLIN	IRL		03/29/2019		1,413		149			149		1,562	1,562			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031513	MORENO VALLEY		CA		03/29/2019		795		.46			.46		841		.841		
100031514	RICHMOND		CA		03/29/2019		1,136		.28			.28		1,164		1,164		
100031516	STATEN ISLAND		NY		03/29/2019		790		.252			.252		1,042		1,042		
100031517	CATHEDRAL CITY		CA		03/29/2019		654		.41			.41		695		695		
100031518	POCONO		CA		03/29/2019		987		(22)			(22)		965		965		
100031519	SOMERSET		NJ		03/29/2019		2,110		.125			.125		2,235		2,235		
100031520	VISTA		CA		03/29/2019		1,093		.32			.32		1,125		1,125		
100031522	OAK PARK		IL		03/29/2019		292		.49			.49		341		341		
100031523	MIRAMAR		FL		03/29/2019		1,215		.120			.120		1,335		1,335		
100031526	DANA POINT		CA		03/29/2019		2,666		.61			.61		2,727		2,727		
100031527	PHOENIX		AZ		03/29/2019		911		.320			.320		1,231		1,231		
100031528	BAKERSFIELD		CA		03/29/2019		712							712		.712		
100031530	HIGHLAND		CA		03/29/2019		1,132		.228			.228		1,360		1,360		
100031534	MIRAMAR		FL		03/29/2019		1,020		.60			.60		1,080		1,080		
100031536	ROSEVILLE		CA		03/29/2019		776		.105			.105		881		881		
100031538	TURLOCK		CA		03/29/2019		355		.38			.38		393		393		
100031540	STREAMWOOD		IL		03/29/2019		1,736		.92			.92		1,830		1,830		
100031541	MIAMI		FL		03/29/2019		2,736		.259			.259		2,996		2,996		
100031542	SALIDA		CA		03/29/2019		734		.84			.84		818		818		
100031544	WOODLAND HILLS		CA		03/29/2019		3,564		.83			.83		3,647		3,647		
100031546	VALLEY CENTER		CA		03/29/2019		382		.17			.17		399		399		
100031547	CHICO		CA		03/29/2019		593		.49			.49		642		642		
100031548	PETALUMA		CA		03/29/2019		2,686		.209			.209		3,077		3,077		
100031549	NAPA		CA		03/29/2019		(3,641)	.41				.41	(3,600)		(3,600)			
100031550	RIVERSIDE		CA		03/29/2019		1,346		.79			.79		1,425		1,425		
100031553	CONGERS		NY		03/29/2019		3,418		.49			.49		3,467		3,467		
100031554	SANFORD		FL		03/29/2019		1,109		.85			.85		1,194		1,194		
100031556	WEST HAVERTHAW		NY		03/29/2019		2,483		.3			.3		2,486		2,486		
100031557	PEMBROKE PINES		FL		03/29/2019		923		.156			.156		1,079		1,079		
100031558	FREDDING		CA		03/29/2019		1,090		.55			.55		1,145		1,145		
100031561	LAS VEGAS		NV		03/29/2019		6,751		.116			.116		6,867		6,867		
100031562	VACAVILLE		CA		03/29/2019		1,646		.169			.169		2,015		2,015		
100031563	SAN DIEGO		CA		03/29/2019		1,275		.138			.138		1,413		1,413		
100031564	KISSIMEE		FL		03/29/2019		430		.57			.57		487		487		
100031566	FALLBROOK		CA		03/29/2019		1,091		.120			.120		1,211		1,211		
100031567	SACRAMENTO		CA		03/29/2019		339		.40			.40		379		379		
100031571	SALINAS		CA		03/29/2019		974		.152			.152		1,126		1,126		
100031572	MODESTO		CA		03/29/2019		694		.21			.21		715		715		
100031574	DUNEDIN		FL		03/29/2019		532		.291			.291		823		823		
100031575	PLEASANT HILL		CA		03/29/2019		1,048		.36			.36		1,084		1,084		
100031576	YUBA CITY		CA		03/29/2019		651		.164			.164		815		815		
100031578	ANTIOCH		CA		03/29/2019		1,594		.178			.178		1,772		1,772		
100031579	MODPARK		CA		03/29/2019		1,455		.23			.23		1,478		1,478		
100031583	LAVEN		AZ		03/29/2019		901		.199			.199		1,100		1,100		
100031584	SAN JOSE		CA		03/29/2019		2,142		.76			.76		2,218		2,218		
100031585	IRVINE		CA		03/29/2019		21,251		2,661			2,661		23,912		23,912		
100031586	HAIALEAH		FL		03/29/2019		474		.61			.61		535		535		
100031587	SAN JOSE		CA		03/29/2019		2,184		.230			.230		2,414		2,414		
100031588	ROCKLIN		CA		03/29/2019		2,822		.134			.134		2,756		2,756		
100031590	MARTINA		CA		03/29/2019		2,277		.44			.44		2,321		2,321		
100031594	ALISO VIEJO		CA		03/29/2019		6,968		.80			.80		7,048		7,048		

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
100031595	SACRAMENTO	CA		03/29/2019		999		73			73		672		672		
100031596	BLYTHE	CA		03/29/2019		1,163		20			20		1,183				
100031597	PARTISH	FL		03/29/2019		707		108			108		815				
100031598	PALMDALE	CA		03/29/2019		774		88			88		862				
100031603	HAITHORNE	CA		03/29/2019		990		82			82		1,072				
100031604	VAN NUYS	CA		03/29/2019		884		37			37		921				
100031605	POIMA	CA		03/29/2019		1,473		35			35		1,508				
100031606	LAKE FOREST	CA		03/29/2019		2,122		62			62		2,184				
100031607	WEST ORANGE	NJ		03/29/2019		772		55			55		827				
100031608	MORENO VALLEY	CA		03/29/2019		944		142			142		1,086				
100031610	PERRIS	CA		03/29/2019		979		93			93		1,072				
100031611	RANCHO CORDOVA	CA		03/29/2019		2,211		32			32		2,243				
100031612	RED BLUFF	CA		03/29/2019		1,405		72			72		1,477				
100031616	AMITYVILLE	NY		03/29/2019		4,228		102			102		4,330				
100031618	ORLANDO	FL		03/29/2019		2,524		134			134		2,658				
100031619	COCONUT CREEK	FL		03/29/2019		877		30			30		907				
100031620	DELTONA	FL		03/29/2019		349		66			66		415				
100031621	LONG BEACH	CA		03/29/2019		1,039		91			91		1,130				
100031624	CHICAGO	IL		03/29/2019		320		83			83		403				
100031625	NORTH LAUDERDALE	FL		03/29/2019		1,443		31			31		1,474				
100031627	NORWALK	CA		03/29/2019		981		105			105		1,086				
100031628	VAN NUYS	CA		03/29/2019		816		104			104		920				
100031629	OAKLAND	CA		03/29/2019		1,435		205			205		1,640				
100031630	WOODLAND HILLS	CA		03/29/2019		2,066		36			36		2,102				
100031632	WOODHAVEN	NY		03/29/2019		229,196		3,332			3,332		232,528				
100031633	MIAMI	FL		03/29/2019		2,510		32			32		2,542				
100031634	SAINT CLOUD	FL		03/29/2019		1,452		70			70		1,522				
100031635	BRENTWOOD	CA		03/29/2019		1,206		20			20		1,228				
100031637	NORCO	CA		03/29/2019		1,209		52			52		1,261				
100031638	STOCKTON	CA		03/29/2019		518		39			39		557				
100031640	LAS VEGAS	NV		03/29/2019		1,356		64			64		1,420				
100031642	PITTSBURG	CA		03/29/2019		752		52			52		804				
100031643	FRESNO	CA		03/29/2019		292		12			12		304				
100031644	SAN JOSE	CA		03/29/2019		2,117		48			48		2,165				
100031646	ADELANTO	CA		03/29/2019		485		110			110		595				
100031647	LYNNWOOD	CA		03/29/2019		767		70			70		837				
100031650	MIAMI	FL		03/29/2019		1,007		77			77		1,084				
100031652	RICHMOND	CA		03/29/2019		1,164		127			127		1,291				
100031654	NORTH PORT	FL		03/29/2019		885		138			138		1,023				
100031656	RANCHO OCEANWINGA	CA		03/29/2019		2,195		131			131		2,326				
100031658	CHULA VISTA	CA		03/29/2019		1,305		167			167		1,472				
100031661	LOMPOC	CA		03/29/2019		754		106			106		860				
100031662	HEIET	CA		03/29/2019		655		66			66		721				
100031663	FAIRFIELD	CA		03/29/2019		1,530		20			20		1,550				
100031668	HOLLISTER	CA		03/29/2019		1,813		(24)			(24)		1,789				
100031669	ORANGE	CA		03/29/2019		1,988		272			272		2,260				
100031670	ORLANDO	CA		03/29/2019		1,089		50			50		1,139				
100031671	PALM COAST	FL		03/29/2019		905		66			66		971				
100031672	TAMPA	FL		03/29/2019		288		13			13		301				
100031673	PALMDALE	CA		03/29/2019		517		44			44		561				
100031677	RIALTO	CA		03/29/2019		2,207		133			133		2,340				

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
100031678	PALM BAY	FL		03/29/2019		1,672		.47			.47		1,719	1,719			
100031682	EL CENTRO	CA		03/29/2019		315		.3			.3		318	318			
100031683	PHOENIX	AZ		03/29/2019		359	.39	.39	.39				359	359			
100031684	AMERICAN CANYON	CA		03/29/2019		1,507		.120			.120		1,627	1,627			
100031686	PORT ST LUCIE	FL		03/29/2019		569		.19			.19		588	588			
100031688	SANTA ROSA	CA		03/29/2019		2,260		.222			.222		2,482	2,482			
100031689	BAKERSFIELD	CA		03/29/2019		276		.101			.101		377	377			
100031692	FRESNO	CA		03/29/2019		463		.51			.51		514	514			
100031693	OCALA	FL		03/29/2019		1,415		.128			.128		1,543	1,543			
100031695	FORT LAUDERDALE	FL		03/29/2019		1,425		.20			.20		1,445	1,445			
100031698	VALLEJO	CA		03/29/2019		794		.26			.26		820	820			
100031699	VALLEJO	CA		03/29/2019		1,664		.33			.33		1,697	1,697			
100031700	NORTH PORT	FL		03/29/2019		2,432		.54			.54		2,486	2,486			
100031702	KATY	TX		03/29/2019		378		.121			.121		499	499			
100031703	RIVERSIDE	CA		03/29/2019		952		.81			.81		1,033	1,033			
100031705	SACRAMENTO	CA		03/29/2019		727		.123			.123		850	850			
100031706	LAKE ELSINORE	CA		03/29/2019		2,948		.29			.29		2,977	2,977			
100031708	CONCORD	CA		03/29/2019		2,124		.184			.184		2,308	2,308			
100031710	SUN VALLEY	CA		03/29/2019		1,905		.201			.201		2,106	2,106			
100031711	CITRUS HEIGHTS	CA		03/29/2019		792		.16			.16		808	808			
100031715	GLENDALE	AZ		03/29/2019		1,385		.30			.30		1,415	1,415			
100031718	SAN FRANCISCO	CA		03/29/2019		1,801		.181			.181		1,982	1,982			
100031719	PORT SAINT LUCIE	FL		03/29/2019		2,061		.63			.63		2,124	2,124			
100031720	NORWALK	CA		03/29/2019		1,322		.57			.57		1,379	1,379			
100031721	UNION CITY	CA		03/29/2019		448,981		.51,783			.51,783		500,764	500,764			
100031722	CYPRESS	CA		03/29/2019		1,544		.192			.192		1,736	1,736			
100031724	TINLEY PARK	IL		03/29/2019		344		.165			.165		509	509			
100031725	CENTENNIAL	CO		03/29/2019		2,385		.154			.154		2,539	2,539			
100031728	SACRAMENTO	CA		03/29/2019		1,604		.173			.173		1,777	1,777			
100031729	MODESTO	CA		03/29/2019		581		.41			.41		622	622			
100031731	BALDWIN PARK	CA		03/29/2019		891		.87			.87		978	978			
100031735	ESCONDIDO	CA		03/29/2019		797		.66			.66		863	863			
100031738	ROSEDALE	NY		03/29/2019		1,469		.374			.374		1,843	1,843			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		781		.24			.24		805	805			
100031742	SAN PEDRO	CA		03/29/2019		1,910		.170			.170		2,080	2,080			
100031744	BAKERSFIELD	CA		03/29/2019		446		.27			.27		473	473			
100031747	THOUSAND OAKS	CA		03/29/2019		2,150		.83			.83		2,233	2,233			
100031748	GILBERT	AZ		03/29/2019		937		.24			.24		961	961			
100031749	MESA	AZ		03/29/2019		503		.64			.64		567	567			
100031750	VALLEJO	CA		03/29/2019		449		.34			.34		483	483			
100031751	VACAVILLE	CA		03/29/2019		628		.803			.803		1,431	1,431			
100031752	MESA	AZ		03/29/2019		615		.22			.22		637	637			
100031753	CLEMONT	FL		03/29/2019		1,095		.146			.146		1,241	1,241			
100031754	COLTON	CA		03/29/2019		7,658		.185			.185		7,843	7,843			
100031757	BANNING	CA		03/29/2019		915		.16			.16		931	931			
100031758	ONTARIO	CA		03/29/2019		897		.67			.67		964	964			
100031759	FENO	NV		03/29/2019		1,795		.93			.93		1,888	1,888			
100031760	MC FARLAND	CA		03/29/2019		308		.42			.42		350	350			
100031762	PODIANA	CA		03/29/2019		1,095		.30			.30		1,125	1,125			
100031763	MESA	AZ		03/29/2019		409		.18			.18		427	427			
100031764	RIVERSIDE	CA		03/29/2019		1,415		.204			.204		1,619	1,619			

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
100031765	HIGHLND	CA		03/29/2019		1,314		131			131		1,445	1,445			
100031766	NORTHRIE	CA		03/29/2019		2,115		40			40		2,155	2,155			
100031768	SACRAMENTO	CA		03/29/2019		1,202		30			30		1,232	1,232			
100031769	ESCONDIDO	CA		03/29/2019		1,558		87			87		1,645	1,645			
100031770	PHOENIX	AZ		03/29/2019		384		28			28		412	412			
100031771	SEBASTIAN	FL		03/29/2019		357		66			66		423	423			
100031774	ORVILLE	CA		03/29/2019		444		21			21		465	465			
100031775	MIAMI	FL		03/29/2019		923		48			48		971	971			
100031776	FRESNO	CA		03/29/2019		318		87			87		405	405			
100031777	SAN FRANCISCO	CA		03/29/2019		1,842		168			168		2,010	2,010			
100031778	POCONO	CA		03/29/2019		1,020		93			93		1,113	1,113			
100031779	WEST COVINA	CA		03/29/2019		1,273		94			94		1,367	1,367			
100031782	SANTA ANA	CA		03/29/2019		1,439		156			156		1,595	1,595			
100031783	HIGHLND	CA		03/29/2019		1,227		26			26		1,253	1,253			
100031784	LOS ANGELES	CA		03/29/2019		1,018		114			114		1,132	1,132			
100031785	PLANT CITY	FL		03/29/2019		8,473		228			228		8,701	8,701			
100031786	CLOVIS	CA		03/29/2019		787		16			16		803	803			
100031787	MIAMI	FL		03/29/2019		179		576			576		755	755			
100031789	SAN DIEGO	CA		03/29/2019		1,423		27			27		1,450	1,450			
100031792	STOCKTON	CA		03/29/2019		1,678		69			69		1,747	1,747			
100031793	CHICAGO	IL		03/29/2019		1,184		12			12		1,196	1,196			
100031794	CARSON	CA		03/29/2019		581		104			104		685	685			
100031795	ENCINITAS	CA		03/29/2019		2,290		261			261		2,551	2,551			
100031797	SAN RAFAEL	CA		03/29/2019		6,606		139			139		6,745	6,745			
100031798	SAN FRANCISCO	CA		03/29/2019		1,744		201			201		1,945	1,945			
100031799	PROVIDENCE	RI		03/29/2019		758		64			64		822	822			
100031800	ORLANDO	FL		03/29/2019		864		75			75		939	939			
100031802	PEMBROKE PINES	FL		03/29/2019		5,897		142			142		6,039	6,039			
100031803	PORT ST LUCIE	FL		03/29/2019		234		33			33		267	267			
100031805	LAS VEGAS	NV		03/29/2019		2,386		23			23		2,409	2,409			
100031808	LONITA	CA		03/29/2019		1,380		213			213		1,593	1,593			
100031809	LONG BEACH	CA		03/29/2019		5,606		84			84		5,690	5,690			
100031812	FULLERTON	CA		03/29/2019		1,259		100			100		1,359	1,359			
100031813	TAMPA	FL		03/29/2019		1,430		178			178		1,608	1,608			
100031814	PORT ST LUCIE	FL		03/29/2019		561		55			55		616	616			
100031815	SANTA ANA	CA		03/29/2019		1,153		125			125		1,278	1,278			
100031816	FORTANA	CA		03/29/2019		584		79			79		663	663			
100031817	NORWALK	CA		03/29/2019		3,246		50			50		3,296	3,296			
100031818	BALDWIN PARK	CA		03/29/2019		1,404		47			47		1,451	1,451			
100031819	OAKLEY	CA		03/29/2019		945		107			107		1,052	1,052			
100031820	MISSION VIEJO	CA		03/29/2019		571		44			44		615	615			
100031821	HAYWARD	CA		03/29/2019		2,156		175			175		2,331	2,331			
100031824	MONTREY	CA		03/29/2019		2,025		55			55		2,080	2,080			
100031825	BAKERSFIELD	CA		03/29/2019		789		158			158		927	927			
100031826	ONTARIO	CA		03/29/2019		1,105		26			26		1,131	1,131			
100031827	RIVERSIDE	CA		03/29/2019		913		60			60		973	973			
100031828	RIVERSIDE	CA		03/29/2019		1,023		28			28		1,051	1,051			
100031829	CONCORD	CA		03/29/2019		1,189		139			139		1,328	1,328			
100031831	POCONO	CA		03/29/2019		2,306		30			30		2,336	2,336			
100031832	SAN YSIDRO	CA		03/29/2019		894		112			112		806	806			
100031835	COLTON	CA		03/29/2019		677		83			83		760	760			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8	9	10	11	12
Loan Number	City							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
100031836	SANTA PALMA	CA		03/29/2019			1,561		169			169		1,730	1,730			
100031838	FORT LAUDERDALE	FL		03/29/2019			11,090		218			218		11,308	11,308			
100031839	STOCKTON	CA		03/29/2019			1,011		9			9		1,020	1,020			
100031840	LOS BANOS	CA		03/29/2019			1,102		94			94		1,196	1,196			
100031841	SOUTH BOUND BROOK	NJ		03/29/2019			1,372		70			70		1,442	1,442			
100031842	VALLEY CENTER	CA		03/29/2019			631		123			123		754	754			
100031843	SAN LEANDRO	CA		03/29/2019			5,191		94			94		5,285	5,285			
100031844	JUPITER	FL		03/29/2019			597		22			22		619	619			
100031846	MONTEBELLO	CA		03/29/2019			2,541		7			7		2,548	2,548			
100031849	CYPRESS	CA		03/29/2019			1,095		38			38		1,133	1,133			
100031850	HOLLYWOOD	FL		03/29/2019			1,300		40			40		1,340	1,340			
100031852	AMERICAN CANYON	CA		03/29/2019			2,945		73			73		2,618	2,618			
100031853	OLIVER CITY	CA		03/29/2019			1,516		65			65		1,581	1,581			
100031856	RIALTO	CA		03/29/2019			881		116			116		997	997			
100031859	OAKLAND	CA		03/29/2019			1,113		64			64		1,177	1,177			
100031862	COMPTON	CA		03/29/2019			1,952		291			291		2,243	2,243			
100031863	ROILAND HEIGHTS	CA		03/29/2019			1,310		35			35		1,345	1,345			
100031864	MODESTO	CA		03/29/2019			1,053		3			3		1,056	1,056			
100031865	ESCONDIDO	CA		03/29/2019			1,236		56			56		1,292	1,292			
100031866	COLTON	CA		03/29/2019			451		98			98		549	549			
100031870	HARBOR CITY	CA		03/29/2019			1,810		135			135		1,945	1,945			
100031872	SACRAMENTO	CA		03/29/2019			984		29			29		613	613			
100031874	LODI	CA		03/29/2019			766		101			101		867	867			
100031876	FORT MYERS	FL		03/29/2019			970		121			121		1,091	1,091			
100031877	FONTANA	CA		03/29/2019			1,200		42			42		1,242	1,242			
100031880	TOLLESON	AZ		03/29/2019			910		32			32		942	942			
100031882	LOS ANGELES	CA		03/29/2019			1,510		17			17		1,527	1,527			
100031884	RIVERSIDE	CA		03/29/2019			639		35			35		674	674			
100031885	RENO	NV		03/29/2019			2,276		177			177		2,453	2,453			
100031888	OWENH	CA		03/29/2019			1,326		86			86		1,412	1,412			
100031889	MIAMI LAKES	FL		03/29/2019			1,077		47			47		1,124	1,124			
100031890	CYPRESS	CA		03/29/2019			1,151		116			116		1,267	1,267			
100031891	GREENACRES	FL		03/29/2019			830		76			76		906	906			
100031892	VACAVILLE	CA		03/29/2019			821		66			66		887	887			
100031893	CHISAGO CITY	IL		03/29/2019			1,093		79			79		1,172	1,172			
100031894	WEST SACRAMENTO	CA		03/29/2019			560		73			73		633	633			
100031896	OCEANSIDE	CA		03/29/2019			756		52			52		808	808			
100031898	LOS ANGELES	CA		03/29/2019			990		86			86		1,046	1,046			
100031899	ANTIOCH	CA		03/29/2019			2,345		69			69		2,414	2,414			
100031900	RANCHO SANTA MARGARI	CA		03/29/2019			1,449		31			31		1,480	1,480			
100031901	RIVERSIDE	CA		03/29/2019			743		27			27		770	770			
100031903	RIVERSIDE	CA		03/29/2019			811		62			62		873	873			
100031905	LIVERMORE	CA		03/29/2019			908		113			113		1,021	1,021			
100031907	SANTA ROSA	CA		03/29/2019			1,174		27			27		1,201	1,201			
100031908	CLOVERDALE	CA		03/29/2019			744		82			82		826	826			
100031909	DIXON	CA		03/29/2019			1,542		22			22		1,564	1,564			
100031911	RANCHO CUCAMONGA	CA		03/29/2019			895		75			75		770	770			
100031912	SAN JOSE	CA		03/29/2019			2,257		143			143		2,400	2,400			
100031914	SUN VALLEY	CA		03/29/2019			840		109			109		949	949			
100031917	THOUSAND OAKS	CA		03/29/2019			1,046		106			106		1,152	1,152			
100031921	CHICAGO	IL		03/29/2019			887		93			93		980	980			

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
100031922	GLENDALE	AZ		03/29/2019		912		58			58		970		970		
100031923	SALINAS	CA		03/29/2019		915		76			76		991		991		
100031924	BENICIA	CA		03/29/2019		1,312	23	23			23		1,335	1,335			
100031925	PORT ST LUCIE	FL		03/29/2019		719		70			70		789	789			
100031927	LYNNBROOK	NY		03/29/2019		4,929		18			18		4,947	4,947			
100031928	PARAMOUNT	CA		03/29/2019		948		100			100		1,048	1,048			
100031930	SAN RAMON	CA		03/29/2019		2,102	114	114			114		2,216	2,216			
100031932	PALM BAY	FL		03/29/2019		679		129			129		808	808			
100031935	MIRAMAR	FL		03/29/2019		120,817		17,826			17,826		138,643	138,643			
100031938	EAST ORANGE	NJ		03/29/2019		671		88			88		759	759			
100031939	CATHEDRAL CITY	CA		03/29/2019		514		16			16		530	530			
100031940	SOUTH RICHMOND HILL	NY		03/29/2019		1,429		289			289		1,718	1,718			
100031941	ESCONDIDO	CA		03/29/2019		1,130		19			19		1,149	1,149			
100031942	PEMBROKE PINES	FL		03/29/2019		374		96			96		470	470			
100031943	ALISO VIEJO	CA		03/29/2019		811		80			80		891	891			
100031945	MODESTO	CA		03/29/2019		1,082		18			18		1,100	1,100			
100031946	CARSON	CA		03/29/2019		1,702		29			29		1,731	1,731			
100031949	WEST COVINA	CA		03/29/2019		619		36			36		655	655			
100031950	SAN JOSE	CA		03/29/2019		3,838		127			127		3,965	3,965			
100031951	SAN DIEGO	CA		03/29/2019		825		99			99		924	924			
100031952	SOUTH OZONE PARK	NY		03/29/2019		1,382		23			23		1,405	1,405			
100031954	WINTON	CA		03/29/2019		704		12			12		716	716			
100031956	SAN DIEGO	CA		03/29/2019		1,124		72			72		1,196	1,196			
100031958	BELLFLOWER	CA		03/29/2019		1,718		144			144		1,862	1,862			
100031963	EL CAJON	CA		03/29/2019		3,259		48			48		3,307	3,307			
100031964	GRANADA HILLS	CA		03/29/2019		1,058		64			64		1,122	1,122			
100031965	CHULA VISTA	CA		03/29/2019		1,657		55			55		1,712	1,712			
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		1,012		50			50		1,062	1,062			
100031970	SAN DIEGO	CA		03/29/2019		1,489		34			34		1,523	1,523			
100031971	NEVADA CITY	CA		03/29/2019		1,507		37			37		1,544	1,544			
100031972	MIRAMAR	FL		03/29/2019		4,090		116			116		4,206	4,206			
100031973	STILMAR	CA		03/29/2019		848		15			15		863	863			
100031974	SAN BERNARDINO	CA		03/29/2019		2,245		69			69		2,314	2,314			
100031975	CATHEDRAL CITY	CA		03/29/2019		741		36			36		777	777			
100031976	RIALTO	CA		03/29/2019		1,197		86			86		1,283	1,283			
100031977	FALLBROOK	CA		03/29/2019		1,280		109			109		1,389	1,389			
100031978	BEAUMONT	CA		03/29/2019		533		64			64		597	597			
100031981	YUJO	CA		03/29/2019		1,501		90			90		1,591	1,591			
100031983	WEST PALM BEACH	FL		03/29/2019		275		63			63		338	338			
100031984	CICERO	IL		03/29/2019		950		27			27		977	977			
100031986	OAKLEY	CA		03/29/2019		880		31			31		911	911			
100031987	BAKERSFIELD	CA		03/29/2019		432		45			45		477	477			
100031988	LA PUEBTE	CA		03/29/2019		545		126			126		671	671			
100031990	WATSONVILLE	CA		03/29/2019		1,031		86			86		1,117	1,117			
100031991	CAPE CORAL	FL		03/29/2019		652		20			20		672	672			
100031993	ARTESIA	CA		03/29/2019		1,079		103			103		1,182	1,182			
100031995	CHULA VISTA	CA		03/29/2019		597		61			61		658	658			
100031997	LAS VEGAS	NV		03/29/2019		1,246		14			14		1,260	1,260			
100031998	NIPOMO	CA		03/29/2019		2,367		100			100		2,467	2,467			
100032000	LA PUEBTE	CA		03/29/2019		997		157			157		1,154	1,154			
100032001	VISTA	CA		03/29/2019		2,132		27			27		2,159	2,159			

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
100032002	ALBURN	CA		03/29/2019		5,008		44			44		5,052	5,052			
100032004	SAN DIEGO	CA		03/29/2019		627		61			61		688	688			
100032006	SAN JOSE	CA		03/29/2019		1,245		89			89		1,334	1,334			
100032007	SAN JOSE	CA		03/29/2019		2,515		202			202		2,717	2,717			
100032008	RIVERVIEW	FL		03/29/2019		1,032		53			53		1,085	1,085			
100032011	TAMPA	FL		03/29/2019		953		13			13		966	966			
100032013	PORT SAINT LUCIE	FL		03/29/2019		896		64			64		960	960			
100032016	HIGHLAND	CA		03/29/2019		1,097		54			54		1,151	1,151			
100032018	MIAMI	FL		03/29/2019		1,984		54			54		1,638	1,638			
100032022	FAIRFIELD	CA		03/29/2019		819		100			100		919	919			
100032024	RENO	NV		03/29/2019		363		47			47		410	410			
100032025	WEST COVINA	CA		03/29/2019		2,971		28			28		2,999	2,999			
100032027	ST. PETERSBURG	FL		03/29/2019		1,601		20			20		1,621	1,621			
100032031	COCA	FL		03/29/2019		1,640		26			26		1,666	1,666			
100032033	SPARKS	NV		03/29/2019		383		49			49		432	432			
100032034	NAPLES	FL		03/29/2019		1,352		181			181		1,533	1,533			
100032035	COLTON	CA		03/29/2019		589		21			21		610	610			
100032036	PENNGROVE	CA		03/29/2019		3,350		49			49		3,399	3,399			
100032038	DAILY CITY	CA		03/29/2019		2,391		251			251		2,642	2,642			
100032039	ARIZONA	CO		03/29/2019		1,032		20			20		1,052	1,052			
100032040	DEERFIELD BEACH	FL		03/29/2019		251		40			40		291	291			
100032041	SACRAMENTO	CA		03/29/2019		1,232		18			18		1,250	1,250			
100032042	FRESNO	CA		03/29/2019		324		38			38		362	362			
100032043	MADERA	CA		03/29/2019		237		69			69		306	306			
100032044	SUNRISE	FL		03/29/2019		1,815		34			34		1,849	1,849			
100032045	OAKLAND	CA		03/29/2019		2,487		43			43		2,540	2,540			
100032046	LAKEWOOD	CO		03/29/2019		948		118			118		1,066	1,066			
100032047	FONTANA	CA		03/29/2019		996		77			77		1,013	1,013			
100032048	INGLEWOOD	CA		03/29/2019		1,199		112			112		1,311	1,311			
100032050	SANTA ANA	CA		03/29/2019		1,152		33			33		1,185	1,185			
100032052	SAN FRANCISCO	CA		03/29/2019		2,177		137			137		2,314	2,314			
100032054	LAS VEGAS	NV		03/29/2019		1,116		47			47		1,163	1,163			
100032055	INGLEWOOD	CA		03/29/2019		715		33			33		748	748			
100032056	HAYWARD	CA		03/29/2019		1,439		86			86		1,527	1,527			
100032057	LOS BANOS	CA		03/29/2019		988		101			101		1,099	1,099			
100032058	OAKLAND	CA		03/29/2019		1,398		24			24		1,422	1,422			
100032059	HAYWARD	CA		03/29/2019		1,124		43			43		1,167	1,167			
100032060	SAN DIEGO	CA		03/29/2019		1,183		16			16		1,199	1,199			
100032061	HAYWARD	CA		03/29/2019		1,155		66			66		1,221	1,221			
100032062	BOYTON BEACH	FL		03/29/2019		315		36			36		351	351			
100032063	MORGAN HILL	CA		03/29/2019		2,284		115			115		2,399	2,399			
100032064	SANTA MARIA	CA		03/29/2019		558		66			66		624	624			
100032065	SAN JOSE	CA		03/29/2019		1,565		86			86		1,651	1,651			
100032068	LOS ANGELES	CA		03/29/2019		1,191		414			414		1,605	1,605			
100032069	LA PUENTE	CA		03/29/2019		1,207		21			21		1,228	1,228			
100032071	LOS ANGELES	CA		03/29/2019		1,926		81			81		2,007	2,007			
100032073	LA PUENTE	CA		03/29/2019		2,275		29			29		2,304	2,304			
100032074	ROSEVILLE	CA		03/29/2019		2,810		40			40		2,850	2,850			
100032076	MESA	AZ		03/29/2019		414		9			9		423	423			
100032077	SAN BRANO	CA		03/29/2019		1,291		86			86		1,383	1,383			
100032078	UNION CITY	CA		03/29/2019		1,912		63			63		1,975	1,975			

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
100032079	WHITTIER	CA		03/29/2019		2,672		33			33		2,705	2,705			
100032082	SALINAS	CA		03/29/2019		1,732		60			60		1,792	1,792			
100032083	HAYWARD	CA		03/29/2019		1,923		99			99		2,022	2,022			
100032084	SAN JOSE	CA		03/29/2019		753		17			17		770	770			
100032085	PHOENIX	AZ		03/29/2019		1,064		17			17		1,081	1,081			
100032086	FREMONT	CA		03/29/2019		1,091		487			487		1,578	1,578			
100032087	DUARTE	CA		03/29/2019		2,130		52			52		2,182	2,182			
100032088	OCEANSIDE	CA		03/29/2019		555		58			58		613	613			
100032089	NAPLES	FL		03/29/2019		703		18			18		721	721			
100032090	FREMONT	CA		03/29/2019		2,085		43			43		2,128	2,128			
100032091	GLENDALE HEIGHTS	IL		03/29/2019		1,140		115			115		1,255	1,255			
100032093	IRVING	TX		03/29/2019		676		119			119		795	795			
100032094	SAN JOSE	CA		03/29/2019		4,916		50			50		4,966	4,966			
100032095	SALINAS	CA		03/29/2019		535		153			153		688	688			
100032096	CHICAGO	IL		03/29/2019		1,296		32			32		1,328	1,328			
100032098	OAKLA	FL		03/29/2019		397		128			128		525	525			
100032100	OAKLAND	CA		03/29/2019		620		123			123		743	743			
100032101	MESA	AZ		03/29/2019		654		69			69		723	723			
100032102	MERGED	CA		03/29/2019		401		32			32		433	433			
100032103	LOS ANGELES	CA		03/29/2019		905		28			28		933	933			
100032104	EL MIRAGE	AZ		03/29/2019		1,514		21			21		1,535	1,535			
100032105	STOCKTON	CA		03/29/2019		1,028		16			16		1,044	1,044			
100032106	LOS ANGELES	CA		03/29/2019		1,289		203			203		1,492	1,492			
100032108	GILROY	CA		03/29/2019		1,316		68			68		1,384	1,384			
100032109	HAYWARD	CA		03/29/2019		1,665		29			29		1,694	1,694			
100032111	SEASIDE	CA		03/29/2019		1,047		33			33		1,080	1,080			
100032113	SAN JOSE	CA		03/29/2019		1,075		36			36		1,111	1,111			
100032114	PACIFICA	CA		03/29/2019		1,016		5			5		1,021	1,021			
100032116	ANTIOCH	CA		03/29/2019		2,909		59			59		2,968	2,968			
100032117	RENO	NV		03/29/2019		918		17			17		935	935			
100032118	RIVERSIDE	CA		03/29/2019		541		8			8		549	549			
100032120	ANTIOCH	CA		03/29/2019		1,992		52			52		2,044	2,044			
100032121	FREMONT	CA		03/29/2019		2,995		62			62		2,657	2,657			
100032122	OWARD	CA		03/29/2019		2,808		49			49		2,857	2,857			
100032126	SUNMIA	CA		03/29/2019		989		18			18		1,007	1,007			
100032127	SACRAMENTO	CA		03/29/2019		612		17			17		629	629			
100032129	ANTIOCH	CA		03/29/2019		672		58			58		730	730			
100032130	OWARD	CA		03/29/2019		1,401		48			48		1,449	1,449			
100032131	TRACY	CA		03/29/2019		1,283		49			49		1,332	1,332			
100032133	HOLLYWOOD	FL		03/29/2019		859		36			36		894	894			
100032134	CORONA	CA		03/29/2019		354		36			36		590	590			
100032135	INGLEWOOD	CA		03/29/2019		3,465		489			489		3,954	3,954			
100032136	PITTSBURG	CA		03/29/2019		700		85			85		785	785			
100032139	AURORA	CO		03/29/2019		420		(1)			(1)		419	419			
100032140	SAN JOSE	CA		03/29/2019		1,375		141			141		1,516	1,516			
100032141	DENVER	CO		03/29/2019		1,158		8			8		1,166	1,166			
100032144	SALINAS	CA		03/29/2019		1,440		64			64		1,504	1,504			
100032146	LA PLANTE	CA		03/29/2019		1,005		28			28		1,033	1,033			
100032147	HOLLISTER	CA		03/29/2019		810		75			75		885	885			
100032149	STOCKTON	CA		03/29/2019		293		10			10		303	303			
100032152	SAN JOSE	CA		03/29/2019		2,947		55			55		3,002	3,002			

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
100032158	NORTH MIAMI BEACH	FL		03/29/2019		1,816		.42			.42		1,858	1,858			
100032159	MANTECA	CA		03/29/2019		1,787		.31			.31		1,818	1,818			
100032160	LOS ANGELES	CA		03/29/2019		1,108		.20			.20		1,128	1,128			
100032161	PORT SAINT LUCIE	FL		03/29/2019		821		.123			.123		944	944			
100032162	ANHEIM	CA		03/29/2019		708		.166			.166		874	874			
100032165	STOCKTON	CA		03/29/2019		304		.58			.58		362	362			
100032166	STOCKTON	CA		03/29/2019		1,432		.17			.17		1,449	1,449			
100032167	LOS ANGELES	CA		03/29/2019		1,027		.34			.34		1,061	1,061			
100032168	CHICAGO	IL		03/29/2019		2,123		.47			.47		2,170	2,170			
100032169	PHOENIX	AZ		03/29/2019		525		.11			.11		536	536			
100032170	CHINO	CA		03/29/2019		985		.88			.88		473	473			
100032171	SACRAMENTO	CA		03/29/2019		115		.138			.138		253	253			
100032173	SALINAS	CA		03/29/2019		1,067		.20			.20		1,087	1,087			
100032179	KISSIMEE	FL		03/29/2019		264		.40			.40		304	304			
100032180	EAST PALO ALTO	CA		03/29/2019		1,654		.24			.24		1,678	1,678			
100032181	LAKE WORTH	FL		03/29/2019		174		(.10)			(.10)		164	164			
100032182	HONOLULU	FL		03/29/2019		303		.28			.28		331	331			
100032183	LOS ANGELES	CA		03/29/2019		731		.35			.35		766	766			
100032184	OAKLAND	CA		03/29/2019		985		.84			.84		469	469			
100032187	PHOENIX	AZ		03/29/2019		507		(.16)			(.16)		491	491			
100032188	MODESTO	CA		03/29/2019		159		.261			.261		420	420			
100032190	SAN BERNARDINO	CA		03/29/2019		758		.20			.20		778	778			
100032194	SAN MATEO	CA		03/29/2019		942		.44			.44		986	986			
100032268	DUBLIN	IRL		06/21/2019		1,338		(.132)			(.132)		1,194	1,199	2		(5)
100032402	DONEGAL	IRL		06/21/2019		6,219		.199			.199		6,418	6,335	(22)		(83)
100032408	KILDARE	IRL		06/21/2019		437,873		(50,658)			(50,658)		387,215	377,414	(10,541)		(9,801)
100032425	DUBLIN	IRL		06/21/2019		4,983		.30			.30		4,613	4,554	(50)		(59)
100032448	LIMERICK	IRL		06/21/2019		1,595		(.120)			(.120)		1,475	1,463	(4)		(12)
100032451	DUBLIN	IRL		06/21/2019		2,197		.301			.301		2,488	2,433	(12)		(65)
100032478	DUBLIN	IRL		06/21/2019		2,848		(.158)			(.158)		2,690	2,666	(18)		(25)
100032480	LIMERICK	IRL		06/21/2019		2,481		.321			.321		2,802	2,725	(11)		(66)
100032513	CAVAN	IRL		06/21/2019		5,994		1,864			1,864		7,858	10,347	136	2,353	2,488
100032541	SLIGO	IRL		06/21/2019		3,442		(.128)			(.128)		3,314	3,285	32		(29)
100032542	SLIGO	IRL		06/21/2019		792		.72			.72		864	846	(19)		(18)
100032566	MEATH	IRL		06/21/2019		2,832		.27			.27		2,859	2,821	(13)		(38)
100032607	DONEGAL	IRL		06/21/2019		126,307							126,307	63,154	(25)		(63,153)
100032619	MEATH	IRL		06/21/2019		(1,774)							(1,774)	(887)		887	
100032646	GALWAY	IRL		06/21/2019		3,520		(.310)			(.310)		3,210	3,178	(33)		(32)
100032661	DUBLIN	IRL		06/21/2019		2,027		.328			.328		2,355	2,261	16		(95)
100032727	DUBLIN	IRL		06/21/2019		4,221		(.140)			(.140)		4,081	4,019	(40)		(62)
100032799	DUBLIN	IRL		06/21/2019		7,289							7,289	3,630	(31)	(3,629)	(3,660)
100032905	DUBLIN	IRL		06/21/2019		335		(.3)			(.3)		332	329	(1)		(2)
100032914	DUBLIN	IRL		06/21/2019		1,816		.230			.230		2,046	2,038	20		(8)
100032915	DUBLIN	IRL		06/21/2019		652		.41			.41		573	572	6		(1)
100032916	DUBLIN	IRL		06/21/2019		1,041		(.37)			(.37)		615	626	5		11
100032919	LOUTH	IRL		06/21/2019		1,041		.153			.153		1,194	1,648	7	447	454
100032924	MEATH	IRL		06/21/2019		19,223		.351			.351		19,574	19,318	(169)		(255)
100032935	LAOIS	IRL		06/21/2019		6,798		.750			.750		7,548	7,369	(85)		(179)
100032957	DUBLIN	IRL		06/21/2019		985		(.60)			(.60)		925	913	(7)		(12)
100032958	COBK	IRL		06/21/2019		980		.72			.72		452	436	(4)		(16)
100032919	DUBLIN	IRL		06/21/2019		1,498		.171			.171		1,669	1,616	1		(53)

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
100032357	CLARE	IL		06/21/2019		2,032		133			133		2,165	2,112	(11)	(42)	(53)
100032357	DUBLIN	IL		06/21/2019		5,762		(171)			(171)		5,591	5,505	(55)	(30)	(86)
100032358	DUBLIN	IL		06/21/2019		1,071		136			136		1,207	1,139	(18)	(50)	(69)
100032365	WICKLOH	IL		06/21/2019		293,948		43,413			43,413		337,361	335,412	(5,767)	3,819	(1,948)
100032368	DUBLIN	IL		06/21/2019		5,555		546			546		6,101	5,457	(30)	(615)	(645)
100032382	SLIGO	IL		06/21/2019		12,459		1,003			1,003		13,462	13,213	(135)	(114)	(249)
100032383	SLIGO	IL		06/21/2019		2,994							2,994	2,946	(30)	(16)	(46)
100033000	MEATH	IL		06/21/2019		8,219		(281)			(281)		7,928	7,795	(91)	(43)	(133)
100033003	CAVAN	IL		06/21/2019		2,651		(166)			(166)		2,485	2,455	(17)	(13)	(30)
100033023	DUBLIN	IL		06/21/2019		3,387		(225)			(225)		3,162	3,129	(16)	(17)	(33)
100033024	DUBLIN	IL		06/21/2019		2,097		(145)			(145)		1,952	1,932	(10)	(11)	(20)
100033034	GALWAY	IL		06/21/2019		1,307		(99)			(99)		1,208	1,388	(56)	216	160
100033067	GALWAY	IL		06/21/2019		(24,339)					(24,339)		(24,339)	(12,100)	139	12,100	12,239
100033114	OFFALY	IL		06/21/2019		(158)		173			173		15	618	(36)	639	603
100033130	DUBLIN	IL		06/21/2019		4,678		472			472		5,350	5,339	51	(63)	(12)
100033138	WICKLOH	IL		06/21/2019		1,236		1			1		1,237	1,202	(13)	(22)	(35)
100033139	WICKLOH	IL		06/21/2019		776		1			1		777	755	(8)	(14)	(22)
100033161	DUBLIN	IL		06/21/2019		2,168		1			1		2,169	2,130	(22)	(17)	(39)
100033162	DUBLIN	IL		06/21/2019		2,485		1			1		2,486	2,442	(25)	(19)	(45)
100033163	GALWAY	IL		06/21/2019		3,352		2			2		3,354	3,294	(34)	(26)	(60)
100033167	DUBLIN	IL		06/21/2019		1,196		(49)			(49)		1,147	1,132	(9)	(6)	(15)
100033196	DUBLIN	IL		06/21/2019		1,752		133			133		1,885	1,843	(17)	(25)	(41)
100033199	CORK	IL		06/21/2019		966		62			62		1,028	1,006	(9)	(23)	(35)
100033227	MAYO	IL		06/21/2019		(889)		(82)			(82)		(971)	711	(94)	1,776	1,682
100033228	DUBLIN	IL		06/21/2019		685		(16)			(16)		679	814	(7)	142	135
100033229	MAYO	IL		06/21/2019		915		(24)			(24)		891	915	(4)	28	24
100033230	CORK	IL		06/21/2019		228							228	234	(1)	7	6
100033277	DUBLIN	IL		06/21/2019		6,763		556			556		7,319	7,182	(78)	(60)	(138)
100033289	ROSCOMON	IL		06/21/2019		2,914		(194)			(194)		2,720	2,684	(24)	(12)	(36)
100033335	DUBLIN	IL		06/21/2019		96		20			20		118	151	(7)	40	33
100033360	LIMERICK	IL		06/21/2019		6,144		479			479		6,623	6,490	(58)	(74)	(132)
100033361	DUBLIN	IL		06/21/2019		894		(34)			(34)		860	846	(12)	(5)	(13)
100033411	MEATH	IL		06/21/2019		9,500		1,368			1,368		10,868	9,505	(85)	(1,277)	(1,363)
100033450	LIMERICK	IL		06/21/2019		2,083		235			235		2,318	2,244	(24)	(51)	(74)
100033460	GALWAY	IL		06/21/2019		1,852		222			222		2,074	2,010	(61)	(6)	(63)
100033494	KILDARE	IL		06/21/2019		3,926		42			42		3,968	3,885	(33)	(49)	(82)
100033500	LOUTH	IL		06/21/2019		3,199		340			340		3,539	3,465	(29)	(45)	(74)
100033547	LIMERICK	IL		06/21/2019		1,816		174			174		1,992	1,939	(9)	(44)	(53)
100033561	KILDARE	IL		06/21/2019		(221)		12			12		(209)	(49)	3	157	160
100033710	DUBLIN	IL		06/21/2019		1,843		115			115		1,958	1,921	(19)	(19)	(37)
100033743	DUBLIN	IL		06/21/2019		3,381		500			500		3,881	3,783	(30)	(66)	(96)
100033745	GALWAY	IL		06/21/2019		1,763		191			191		1,954	1,894	(19)	(41)	(60)
100033753	DONEGAL	IL		06/21/2019		906		(51)			(51)		855	855	4	(5)	
100033754	DUBLIN	IL		06/21/2019		227		(6)			(6)		219	219	1	(1)	
100033764	DUBLIN	IL		06/21/2019		4,264		802			802		5,066	5,755	11	678	689
100033765	DUBLIN	IL		06/21/2019		121,539		(5,266)			(5,266)		116,273	84,192	1,112	(33,193)	(32,081)
100033766	DUBLIN	IL		06/21/2019		51,431		(4,906)			(4,906)		46,525	49,010	2,485	(10)	2,485
100033828	DUBLIN	IL		06/21/2019		18,386		1,939			1,939		20,325	19,919	(182)	(224)	(406)
100033833	DONEGAL	IL		06/21/2019		1,992		143			143		2,135	2,073	(4)	(59)	(62)
100033856	DUBLIN	IL		06/21/2019		3,398		170			170		3,568	3,485	(31)	(43)	(73)
100033857	DUBLIN	IL		06/21/2019		678		34			34		712	699	(7)	(5)	(13)

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
10003390	CORP	IL		06/21/2019		6,946		189			189		7,035	6,914	(78)	(43)	(121)
10003392	DUBLIN	IL		06/21/2019		5,404		(311)			(311)		5,093	4,903	(104)	(87)	(190)
10003397	GALWAY	IL		06/21/2019		1,707					(104)		1,603	1,587	(16)	(9)	(16)
100033916	CORP	IL		06/21/2019		4,409		232			232		4,641	4,548	(41)	(53)	(94)
10003393	DUBLIN	IL		06/21/2019		4,469		273			273		4,742	4,635	(52)	(55)	(107)
10003394	DUBLIN	IL		06/21/2019		2,115		126			126		2,241	2,195	(19)	(26)	(45)
100034015	WICKLOW	IL		06/21/2019		2,819		(103)			(103)		2,716	2,697	(7)	(13)	(20)
100034044	LOUTH	IL		06/21/2019		4,200		239			239		4,439	3,284	(58)	(1,098)	(1,156)
100034059	CORP	IL		06/21/2019		3,378		822			822		4,200	4,089	(28)	(83)	(111)
100034063	CORP	IL		06/21/2019		(9,133)							(9,133)	(4,566)	2	4,566	4,567
100034124	OFFALY	IL		06/21/2019		(1,608)		(51)			(51)		(1,659)	(610)		1,047	1,049
100034129	KERRY	IL		06/21/2019		97,300		8,825			8,825		106,125	111,280	5,550	(386)	5,154
100034134	ROSCOMMON	IL		06/21/2019		8,597		(216)			(216)		8,371	8,228	(97)	(142)	(145)
100034177	DUBLIN	IL		06/21/2019		6,234		(412)			(412)		5,822	5,726	(66)	(31)	(97)
100034187	DUBLIN	IL		06/21/2019		5,605		354			354		5,959	6,369	71	339	410
100034188	LOUTH	IL		06/21/2019		3,915		109			109		4,024	4,326	48	254	302
100034200	OFFALY	IL		06/21/2019		(4,567)							(4,567)	(2,283)		2,283	2,284
100034254	LIMERICK	IL		06/21/2019		5,530		421			421		5,951	5,832	(55)	(64)	(119)
100034301	GALWAY	IL		06/21/2019		8,271		360			360		8,631	8,472	(88)	(71)	(159)
100034352	DUBLIN	IL		06/21/2019		1,606		(216)			(216)		1,390	1,391	8	(8)	1
100034371	DUBLIN	IL		06/21/2019		14,398		592			592		14,990	11,870	(92)	(3,028)	(3,120)
100034381	DUBLIN	IL		06/21/2019		3,742		(387)			(387)		3,355	3,303	(34)	(18)	(52)
100034433	DUBLIN	IL		06/21/2019		2,434		(77)			(77)		2,357	2,327	(17)	(13)	(30)
100034506	KILDARE	IL		06/21/2019		(93)							(93)	(47)		47	
100034507	OFFALY	IL		06/21/2019		(636)							(636)	(418)		418	
100034554	LIMERICK	IL		06/21/2019		220		(19)			(19)		201	199	(2)	(1)	(2)
100034561	DUBLIN	IL		06/21/2019		(1,239)		339			339		(889)	806	(97)	1,892	1,795
100034578	LOUTH	IL		06/21/2019		5,373		777			777		6,150	5,992	(30)	(127)	(157)
100034584	SLIGO	IL		06/21/2019		3,259		415			415		3,674	3,595	(29)	(79)	(52)
100034589	CORP	IL		06/21/2019		6,626		653			653		7,479	7,334	(71)	(145)	(145)
100034613	CORP	IL		06/21/2019		(293)		215			215		(78)	861	2	937	939
100034615	DUBLIN	IL		06/21/2019		5,919		670			670		6,589	6,449	(53)	(87)	(140)
100034627	GALWAY	IL		06/21/2019		22,064							22,064	11,033		(11,032)	(11,032)
100034635	DUBLIN	IL		06/21/2019		2,165		291			291		2,456	3,066	43	566	609
100034698	MEATH	IL		06/21/2019		2,470		(43)			(43)		2,427	1,445	(6)	(977)	(983)
100034699	DUBLIN	IL		06/21/2019		927		(43)			(43)		884	661	(23)	(216)	(223)
100034708	CORP	IL		06/21/2019		4,574		375			375		4,949	4,831	(32)	(85)	(117)
100034709	DUBLIN	IL		06/21/2019		1,296		75			75		1,371	1,338	(9)	(24)	(33)
100034727	WICKLOW	IL		06/21/2019		3,330		(97)			(97)		3,233	3,192	(26)	(15)	(41)
100034728	MEATH	IL		06/21/2019		267		(5)			(5)		262	259	(2)	(1)	(3)
100034774	CORP	IL		06/21/2019		1,251		(41)			(41)		1,210	1,206	3	(7)	(3)
100034800	SLIGO	IL		06/21/2019		1,745		(86)			(86)		1,677	1,652	(16)	(9)	(25)
100034801	SLIGO	IL		06/21/2019		477		(18)			(18)		459	452	(5)	(2)	(7)
100034891	LIMERICK	IL		06/21/2019		6,894		(221)			(221)		6,673	6,572	(65)	(36)	(101)
100034934	DUBLIN	IL		06/21/2019		3,190		(71)			(71)		3,119	3,067	(33)	(18)	(51)
100034940	DUBLIN	IL		06/21/2019		5,565		624			624		6,189	6,068	(58)	(63)	(121)
100034942	WEXFORD	IL		06/21/2019		6,527		79			79		6,606	6,473	(59)	(73)	(132)
100038440	DUBLIN	IL		09/21/2019		4,309		1,313			1,313		5,622	5,438	24	(188)	(164)
100038442	MEATH	IL		09/27/2019		1,644		498			498		2,142	2,074	23	(91)	(68)
100038446	KILDARE	IL		09/27/2019		1,102		162			162		1,264	1,223	23	(63)	(40)
100038471	DUBLIN	IL		09/27/2019		(159)							(159)		47	56	103

SCHEDULE B - PART 3

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

1	Location		4	5	6	Change in Book Value/Recorded Investment				11	12	13	14	15	16	17	18
	2	3				7	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
100038476	DUBLIN	IRL		09/21/2019		2,425		738			738		3,163	3,120	23		(43)
100038478	MEATH	IRL		09/27/2019		3,710		196			196		3,906	3,900	3		(16)
100038480	CORK	IRL		09/27/2019		2,941					38		2,941	2,941		118	176
100038488	KILDARE	IRL		09/21/2019		1,950		436			436		2,386	2,347	7		(39)
100038495	DUBLIN	IRL		09/27/2019		1,437							1,437	734	30		(703)
100038508	KILDARE	IRL		09/27/2019		(4,117)							(4,117)	(2,040)	38		2,078
100038533	WICKLOU	IRL		09/21/2019		(86)		249			249		163	571	(2)		410
100038554	DUBLIN	IRL		09/27/2019		1,884		532			532		2,226	2,156	24		(94)
100038564	MEATH	IRL		09/27/2019		4,317		1,027			1,027		5,344	5,303	16		(57)
100038571	GALWAY	IRL		09/21/2019		(121)							(121)	(44)	33		77
100038573	DUBLIN	IRL		09/27/2019		(518)							(518)	(259)			259
100038586	TIPPERARY	IRL		09/27/2019		1,688		449			449		2,337	2,143	(3)		(190)
100038619	DUBLIN	IRL		09/27/2019		2,007		659			659		2,666	2,670	11		(7)
100038623	DUBLIN	IRL		09/27/2019		3,162		851			851		4,013	3,974	18		(57)
100038624	DUBLIN	IRL		09/27/2019		(59)							(59)	21	38		(21)
100038625	DUBLIN	IRL		09/21/2019		674		117			117		791	480	123		(434)
100038626	DUBLIN	IRL		09/27/2019		2,554		742			742		3,296	3,257	20		(58)
100038627	DUBLIN	IRL		09/27/2019		1,600		600			600		2,400	2,405	11		(6)
100038666	DUBLIN	IRL		09/27/2019		(28)					11		(287)	(92)	60		136
100038668	KILDARE	IRL		09/27/2019		(43)							(43)	(17)	9		17
100038669	KILDARE	IRL		09/27/2019		(30)							(30)	(12)	5		19
100038673	CLARE	IRL		09/27/2019		597		189			189		786	772	8		(22)
100038692	DUBLIN	IRL		09/27/2019		(3,505)			3		3		(3,502)	(1,743)			1,760
100038694	KILKENNY	IRL		09/27/2019		402					64		466	460	(6)		(6)
100038696	WESTMEATH	IRL		09/27/2019		2,507		572			572		3,079	3,035	9		(53)
100038708	CLARE	IRL		09/27/2019		1,863		351			351		2,214	2,200	4		(18)
100038709	CLARE	IRL		09/27/2019		1,851		346			346		2,197	2,184	4		(13)
100038710	WESTMEATH	IRL		09/27/2019		1,099		345			345		1,444	1,397	16		(63)
100038712	CLARE	IRL		09/27/2019		1,872		349			349		2,221	2,207	4		(18)
100038724	DUBLIN	IRL		09/27/2019		(13,900)							(13,900)	(6,995)			6,995
100038729	DUBLIN	IRL		09/27/2019		(372)							(372)	(130)	112		242
100038731	DUBLIN	IRL		09/27/2019		733		225			225		988	945	7		(13)
100038737	DUBLIN	IRL		09/27/2019		6,067		451			451		6,518	5,077	24		(1,441)
100038739	GALWAY	IRL		09/27/2019		(67)							(67)	(23)	20		23
100038740	MEATH	IRL		09/27/2019		147,677		53,447			53,447		201,124	205,488	4,378		(4,364)
100038744	MEATH	IRL		09/27/2019		1,596		524			524		2,120	2,123	9		(5)
100038747	DUBLIN	IRL		09/27/2019		(7,388)		6			6		(7,382)	(3,644)	33		3,738
100038749	DUBLIN	IRL		09/27/2019		(153)							(153)	(59)	35		94
100038751	DUBLIN	IRL		09/27/2019		(153)							(153)	(59)	35		94
100038755	DUBLIN	IRL		09/27/2019		(153)							(153)	(59)	35		94
100038777	MEATH	IRL		09/27/2019		2,626		731			731		3,357	3,322	17		(35)
100038779	CARLOW	IRL		09/27/2019		879		286			286		1,165	1,139	16		(26)
100038786	DUBLIN	IRL		09/27/2019		(7,124)							(7,124)	(3,562)			3,562
100038795	DUBLIN	IRL		09/27/2019		2,704		827			827		3,531	3,512	(10)		(19)
100038803	CLARE	IRL		09/27/2019		1,851		489			489		2,340	2,340	5		(6)
100038810	CLARE	IRL		09/27/2019		25,686		5,994			5,994		31,880	32,513	672		633
100038892	DUBLIN	IRL		09/27/2019		3,602		1,197			1,197		4,799	4,809	21		(9)
100038907	DUBLIN	IRL		09/27/2019		1,494		477			477		1,971	1,935	21		(36)
100038910	DUBLIN	IRL		09/27/2019		1,410		474			474		1,884	1,857	11		(27)
100038916	OFFALY	IRL		09/27/2019		1,344		242			242		1,586	1,576	3		(10)
100038924	KILKENNY	IRL		09/27/2019		(84)							(84)	(30)	25		54

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
10003835	DUBLIN	IRL		09/21/2019		3,988		1,088			1,088		5,076	5,022	26		(54)
10003837	WEXFORD	IRL		09/27/2019		922		426			426		1,348	1,508	(2)	162	160
10003856	DUBLIN	IRL		09/27/2019		(2,384)							(2,384)	(1,181)	22	1,181	1,203
10003863	KILDARE	IRL		09/21/2019		3,893		766			766		4,669	4,693	(15)	49	35
10003866	DUBLIN	IRL		09/21/2019		26,140		4,837			4,837		30,977	30,151	(200)	(536)	(826)
10003871	WEXFORD	IRL		09/21/2019		1,979		443			443		2,422	2,103	8	(327)	(319)
10003876	DUBLIN	IRL		09/21/2019		2,144		845			845		2,789	2,703	25	(111)	(86)
10003896	WEATH	IRL		09/21/2019		888		290			290		1,178	1,145	20	(53)	(33)
10003900	DUBLIN	IRL		09/27/2019		2,348		651			651		2,989	2,969	15	(45)	(30)
10003906	DUBLIN	IRL		09/21/2019		692		213			213		905	893	6	(18)	(12)
10003908	DUBLIN	IRL		09/27/2019		4,637		1,401			1,401		6,038	5,963	40	(115)	(75)
10003913	KILKENNY	IRL		09/27/2019		1,456		490			490		1,946	1,951	9	(4)	4
10003914	DUBLIN	IRL		09/21/2019		2,776		1,163			1,163		3,939	4,313	15	359	374
10003926	DUBLIN	IRL		09/27/2019		(85)		4			4		(81)	(25)	21	35	56
10003941	KILDARE	IRL		09/27/2019		640		68			68		708	560	13	(161)	(148)
10003943	DUBLIN	IRL		09/21/2019		2,076		580			580		2,656	2,656	6	(6)	
10003961	DUBLIN	IRL		09/21/2019		1,883		566			566		2,449	2,410	15	(53)	(38)
10003965	WICKLOW	IRL		09/27/2019		80		22			22		102	100	1	(3)	(2)
10003966	WICKLOW	IRL		09/21/2019		4,940		1,319			1,319		6,259	6,135	28	(151)	(124)
10003977	DUBLIN	IRL		09/27/2019		3,097		205			205		3,302	3,301	3	(3)	
10003985	CARLOW	IRL		09/27/2019		1,323		267			267		1,590	1,593	4	(1)	3
10003994	CLARE	IRL		09/27/2019		1,395		90			90		1,485	1,486	1		1
100039109	CORK	IRL		09/21/2019		1,103		381			381		1,484	1,488	17	(2)	14
100039112	DUBLIN	IRL		09/21/2019		4,721		845			845		5,566	5,577	11	(1)	10
100039116	DUBLIN	IRL		09/27/2019		3,855		632			632		4,487	4,136	8	(359)	(351)
100039119	WESTMEATH	IRL		09/21/2019		1,406		198			198		1,604	1,598	3	(19)	(16)
100039123	DUBLIN	IRL		09/27/2019		65							65	67	1		1
100039150	DUBLIN	IRL		09/27/2019		4,483		1,441			1,441		5,924	5,969	46	(1)	44
100039157	DUBLIN	IRL		09/21/2019		7,940		2,075			2,075		9,415	9,463	50	(2)	48
100039162	DUBLIN	IRL		09/21/2019		1,527		384			384		1,911	2,009	100	(2)	99
100039169	WICKLOW	IRL		09/27/2019		2,231		580			580		2,811	2,821	11		10
100039173	DUBLIN	IRL		09/21/2019		11,364		3,114			3,114		14,478	14,555	57	(1)	56
100039177	DUBLIN	IRL		09/27/2019		2,373		530			530		2,903	2,910	8		7
100039180	DUBLIN	IRL		09/27/2019		3,069		844			844		3,913	3,928	16	(1)	15
100039183	CORK	IRL		09/21/2019		5,421		1,030			1,030		6,451	6,463	13	(1)	12
100039198	DUBLIN	IRL		09/21/2019		10,730		2,098			2,098		12,828	12,855	29	(2)	27
100039214	WESTMEATH	IRL		09/27/2019		5,508		560			560		6,068	6,074	7	(1)	6
100039225	DUBLIN	IRL		09/27/2019		529		131			131		660	657	2	(5)	(3)
100039226	DUBLIN	IRL		09/21/2019		1,697		451			451		2,148	2,124	9	(34)	(24)
100039228	CORK	IRL		09/27/2019		359		115			115		474	479	6		6
100039233	WICKLOW	IRL		09/27/2019		1,322		172			172		1,494	1,486	2		2
100039236	LONGFORD	IRL		09/21/2019		4,716		190			190		4,906	4,909	4	(2)	2
100039251	DUBLIN	IRL		09/21/2019		2,207		400			400		2,607	2,612	5		5
100039277	GALWAY	IRL		09/27/2019		227		79			79		306	309	3	(1)	3
100039280	DUBLIN	IRL		09/21/2019		1,700		470			470		2,170	2,202	33	(1)	32
100039281	DUBLIN	IRL		09/27/2019		51		(4)			(4)		47	88	91	(49)	41
100039282	DUBLIN	IRL		09/27/2019		1,894		940			940		2,474	2,508	35	(1)	34
100039286	DUBLIN	IRL		09/21/2019		5,297		1,798			1,798		7,095	7,198	65	(2)	63
100039288	DUBLIN	IRL		09/27/2019		4,185		392			392		4,577	4,581	5		4
100039323	DUBLIN	IRL		09/27/2019		1,973		533			533		2,506	2,515	10		9
100039324	DUBLIN	IRL		09/21/2019		5,418		1,501			1,501		6,919	6,944	30	(4)	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				13	14	15	16	17	18		
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100042941	EAGLE MOUNTAIN		UT		05/28/2020		5,278	(77)				(77)		5,201	5,201				
100042946	MORENO VALLEY		CA		05/28/2020		1,300		79			79		1,379	1,379				
100042951	FRONT ROYAL		VA		05/28/2020		2,199		42			42		2,241	2,241				
100042954	AUSTIN		TX		05/28/2020		2,029		31			31		2,060	2,060				
100042956	ZOLFO SPRINGS		FL		05/28/2020		1,156		(41)			(41)		1,115	1,115				
100042967	STEAMWOOD		IL		05/28/2020		2,283		71			71		2,354	2,354				
100042981	HILLSBORO		OR		05/28/2020		943		47			47		990	990				
100043023	HICKSVILLE		NY		05/28/2020		1,510		26			26		1,536	1,536				
100043036	GALLIWAY		OH		05/28/2020		3,534		(14)			(14)		3,520	3,520				
100043046	VAHETON		ND		05/28/2020		904		48			48		952	952				
100043065	DOVER TOWNSHIP		NJ		05/28/2020		556		52			52		608	608				
100043079	ROCKLIN		CA		05/28/2020		2,382		17			17		2,399	2,399				
100043098	BRENTWOOD		CA		05/28/2020		1,703		23			23		1,726	1,726				
100043126	RIALTO		CA		05/28/2020		1,575		21			21		1,596	1,596				
100043131	ALAMOSA		CO		05/28/2020		1,770		(12)			(12)		1,758	1,758				
100043206	BROOKLYN		NY		06/13/2020		1,494		(94)			(94)		1,400	1,400				
100043223	TARZANA		CA		06/13/2020		3,326		(77)			(77)		3,251	3,251				
100043226	SILVA		NC		06/13/2020		6,239		(50)			(50)		6,189	6,189				
100043227	DREXEL		NC		06/13/2020		857		(10)			(10)		847	847				
100043259	CRESHIRE		CT		06/13/2020		4,599		(3)			(3)		4,596	4,596				
100043262	FORT LAUDERDALE		FL		06/13/2020		1,240		(74)			(74)		1,166	1,166				
100043268	FAIRFAX		VA		06/13/2020		1,943		(5)			(5)		1,938	1,938				
100043282	DISTRICT HEIGHTS		MD		06/13/2020		1,140		(85)			(85)		1,055	1,055				
100043293	MARENGO		OH		06/13/2020		128		(8)			(8)		120	120				
100043299	NORTH WALES		PA		06/13/2020		227,218		(12,381)			(12,381)		214,837	214,837				
100043301	SOUTH ORANGE		NJ		06/13/2020		285		(21)			(21)		264	264				
100043333	RESTON		VA		06/13/2020		688		(41)			(41)		647	647				
100043349	MANCHESTER		NH		06/13/2020		2,172		14			14		2,186	2,186				
100043364	LOS ANGELES		CA		06/13/2020		1,772		(82)			(82)		1,772	1,772				
100043368	PHILADELPHIA		PA		06/13/2020		1,319		99			99		1,237	1,237				
100043372	PROVIDENCE		RI		06/13/2020		1,622		74			74		1,721	1,721				
100043374	HAINES CITY		FL		06/13/2020		1,761		292			292		1,835	1,835				
100043379	WALNUT		CA		06/13/2020		1,832		175			175		2,124	2,124				
100043384	RANDALLSTOWN		MD		06/13/2020		667		31			31		842	842				
100043387	SUMNERVILLE		SC		06/13/2020		499		98			98		530	530				
100043405	FAIRVIEW HEIGHTS		IL		06/13/2020		628		63			63		726	726				
100043408	MILWAUKEE		WI		06/13/2020		335		55			55		398	398				
100043415	CAMDEN		NJ		06/13/2020		96		(8)			(8)		153	153				
100043446	NEW IBERIA		LA		06/13/2020		94		(151)			(151)		86	86				
100043449	BROOKLYN		NY		06/13/2020		1,977		(24)			(24)		1,826	1,826				
100043450	PATTERSON		NY		06/13/2020		311		199			199		287	287				
100043462	CLYDE A		IA		06/13/2020		1,199		(46)			(46)		1,153	1,153				
100043463	GALWAY		NY		06/13/2020		1,204		21			21		1,225	1,225				
100043473	PUTNAM VALLEY		NY		06/13/2020		1,030		(67)			(67)		963	963				
100043477	SAINT CHARLES		IL		06/13/2020		411		17			17		428	428				
100043480	TALLAHASSEE		FL		06/13/2020		1,062		(157)			(157)		905	905				
100043481	TAMPA		FL		06/13/2020		1,292		48			48		1,340	1,340				
100043505	PEARLAND		TX		06/13/2020		1,782		(95)			(95)		1,687	1,687				
100043506	GILBERT		AZ		06/13/2020		6,943		(484)			(484)		6,459	6,459				
100043510	EAST BRUNSWICK		NJ		06/13/2020		188		(1)			(1)		187	187				
100043514	CLAREMONT		CA		06/13/2020		3,672		(88)			(88)		3,584	3,584				

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
100043523	TORRANCE	CA		06/13/2020		3,390		(80)			(80)		3,280	3,280			
100043530	PITTSBURGH	PA		06/13/2020		549		(35)			(35)		514	514			
100043533	CHINO	CA		06/13/2020		1,628		(23)			(23)		1,805	1,805			
100043537	LAS VEGAS	NV		06/13/2020		209		(14)			(14)		223	223			
100043543	CHESHIRE	CT		06/13/2020		779		(15)			(15)		764	764			
100043544	NORTH BERGEN	NJ		06/13/2020		246		(16)			(16)		228	228			
100043552	RAVENNA	OH		06/13/2020		387		(10)			(10)		377	377			
100043560	WEST PALM BEACH	FL		06/13/2020		203		(15)			(15)		188	188			
100043564	MIAMI	FL		06/13/2020		1,420		(80)			(80)		1,340	1,340			
100043563	LOS ANGELES	CA		06/13/2020		835		(57)			(57)		778	778			
100043604	STATEN ISLAND	NY		06/13/2020		326		(24)			(24)		302	302			
100043627	PHILADELPHIA	PA		06/13/2020		1,025		(56)			(56)		969	969			
100043633	WIXOM	MI		06/13/2020		2,638		(97)			(97)		2,741	2,741			
100043646	LANSING	MI		06/13/2020		258		(2)			(2)		256	256			
100043671	SAN BERNARDINO	CA		06/13/2020		229		(17)			(17)		212	212			
100043690	BROOKLYN	NY		06/13/2020		1,743		(5)			(5)		1,738	1,738			
100043718	LAKE GROVE	NY		06/13/2020		861		(92)			(92)		769	769			
100043720	ATLANTA	GA		06/13/2020		206		(102)			(102)		308	308			
100043726	LEVITTOWN	NY		06/13/2020		1,399		(229)			(229)		1,628	1,628			
100043728	SARASOTA	FL		06/13/2020		353		(26)			(26)		327	327			
100043730	CLIFTON PARK	NY		06/13/2020		504		(92)			(92)		596	596			
100043734	MIAMI	FL		06/13/2020		273		(20)			(20)		253	253			
100043752	GARDNERVILLE	NV		06/13/2020		1,227		(38)			(38)		1,189	1,189			
100043755	SUWANEE	GA		06/13/2020		371		(41)			(41)		412	412			
100043760	BRAZIL	IN		06/13/2020		953		(10)			(10)		963	963			
100043774	RICHMOND	CA		06/13/2020		1,425		(36)			(36)		1,389	1,389			
100043778	TURLOCK	CA		06/13/2020		1,165		(21)			(21)		1,144	1,144			
100043779	VALLEJO	CA		06/13/2020		1,175		(73)			(73)		1,102	1,102			
100043785	PITTSBURGH	PA		06/13/2020		259		(2)			(2)		261	261			
100043791	FREEDPORT	NY		06/13/2020		1,015		(139)			(139)		1,154	1,154			
100043801	VALLEY STREAM	NY		06/13/2020		2,113		(402)			(402)		2,515	2,515			
100043804	HAMDEN	CT		06/13/2020		895		(28)			(28)		823	823			
100043807	CHICAGO	IL		06/13/2020		540		(63)			(63)		603	603			
100043816	HAYWARD	CA		06/13/2020		740							740	740			
100043824	GADELL	NJ		06/13/2020		3,194		(168)			(168)		3,026	3,026			
100043829	EL PASO	TX		06/19/2020		1,245		(5)			(5)		1,240	1,240			
100043844	MENLO PARK	CA		06/19/2020		1,490		(56)			(56)		1,546	1,546			
100043849	STATEN ISLAND	NY		06/19/2020		2,096		(20)			(20)		2,116	2,116			
100043851	E PALO ALTO	CA		06/19/2020		978		(16)			(16)		962	962			
100043852	NORCO	CA		06/19/2020		2,521		(56)			(56)		2,577	2,577			
100043853	RICHMOND	CA		06/19/2020		2,170		(167)			(167)		2,103	2,103			
100043874	MISSION	TX		06/19/2020		86		(8)			(8)		94	94			
100043876	GALESBURG	IL		06/19/2020		68		(32)			(32)		100	100			
100043878	WOODRIDGE	IL		06/19/2020		240		(71)			(71)		311	311			
100043890	WESTON	FL		06/19/2020		1,425		(68)			(68)		1,493	1,493			
100043891	ST. LOUIS	MO		06/19/2020		5,918		(13)			(13)		5,931	5,931			
100043892	PALM HARBOR	FL		06/19/2020		952		(47)			(47)		629	629			
100043895	MESA	AZ		06/19/2020		1,907		(65)			(65)		1,842	1,842			
100043900	DALY CITY	CA		06/19/2020		1,678		(225)			(225)		1,903	1,903			
100043903	GARDENA	CA		06/19/2020		2,769		(178)			(178)		2,591	2,591			
100043904	MARION STATION	MO		06/19/2020		1,295		(78)			(78)		1,217	1,217			

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
100043913	BIRMINGHAM		AL		06/19/2020		462			(31)				431		431		
100043914	WYOMING		IL		06/19/2020		251			(19)				232		232		
100043916	ELLENWOOD		GA		06/19/2020		824			(56)				768		768		
100043921	TEMPLE CITY		CA		06/19/2020		946			(48)				898		898		
100043930	BRIOX TOWNSHIP		NJ		06/19/2020		348			(26)				322		322		
100043932	SAN DIEGO		CA		06/19/2020		714			(53)				661		661		
100043934	BETHLEHEM		PA		06/19/2020		1,701			(42)				1,659		1,659		
100043941	DYKE		VA		06/19/2020		933			(63)				870		870		
100043942	PLANTATION		FL		06/19/2020		473			(32)				441		441		
100043956	NEWMAN		CA		06/19/2020		621			(46)				575		575		
100043962	HASTINGS		NE		06/19/2020		1,258			32				1,290		1,290		
100043967	SAN RAFAEL		CA		06/19/2020		1,704			(93)				1,611		1,611		
100043968	INDIANAPOLIS		IN		06/19/2020		600							600		600		
100043975	ELLWOOD CITY		PA		06/19/2020		1,500			36				1,536		1,536		
100043983	OMAHA		NE		06/19/2020		1,673			41				1,714		1,714		
100043986	IMPERIAL BEACH		CA		06/19/2020		1,693			(35)				1,658		1,658		
100043988	RANCHO CUCAMONGA		CA		06/19/2020		3,011			(59)				2,952		2,952		
100044004	LOS ANGELES		CA		06/19/2020		919			(46)				873		873		
100044026	SEVERN		MD		06/19/2020		14,136			(502)				13,634		13,634		
100044028	SHILLINGTON		PA		06/19/2020		218			(14)				204		204		
100044032	ONTARIO		CA		06/19/2020		725			(27)				698		698		
100044038	DAWVILLE		CA		06/19/2020		2,544			53				2,597		2,597		
100044041	OSPREY		FL		06/19/2020		2,253			83				2,336		2,336		
100044050	HOLMA		LA		06/19/2020		324			46				370		370		
100044091	CLARK TOWNSHIP		NJ		06/19/2020		819			6				825		825		
100044100	GREENVILLE		GA		06/19/2020		128			(4)				124		124		
100044101	BEAVER DAM		WI		06/19/2020		408			12				420		420		
100044104	LAS VEGAS		NV		06/19/2020		374			11				385		385		
100044109	LOS ANGELES		CA		06/19/2020		1,985			(17)				1,968		1,968		
100044132	INDIO		CA		06/19/2020		847			(1)				846		846		
100044135	LOS ANGELES		CA		06/19/2020		2,511			(17)				2,494		2,494		
100044157	GREENVILLE		SC		06/19/2020		319			5				324		324		
100044159	CHATTANOOGA		TN		06/19/2020		313			9				322		322		
100044169	VICTORVILLE		CA		06/19/2020		529			(1)				528		528		
100044209	PLAINFIELD		NJ		06/19/2020		865			98				963		963		
100044210	STERLING HEIGHTS		MI		06/19/2020		2,801							2,801		2,801		
100044219	CHICAGO		IL		06/19/2020		938			129				1,067		1,067		
100044220	SAN FRANCISCO		CA		06/19/2020		874			46				922		922		
100044230	BOCA RATON		FL		06/19/2020		1,197			66				1,263		1,263		
100044235	CALEXICO		CA		06/19/2020		193			23				216		216		
100044245	MADERA		CA		06/19/2020		702			69				771		771		
100044248	LITHONIA		GA		06/19/2020		865			2				867		867		
100044265	ROANOKE		VA		06/19/2020		434			52				486		486		
100044268	RICHMOND		VA		06/19/2020		407			202				609		609		
100044273	CORAL SPRINGS		FL		06/19/2020		1,030			69				1,099		1,099		
100044282	MIRAMAR		FL		06/19/2020		209			8				217		217		
100044292	VENICE		FL		06/19/2020		719			(33)				686		686		
100044295	SANIT LOUIS		MO		06/19/2020		490							490		490		
100044297	EAST WINDSOR		NJ		06/19/2020		198			12				210		210		
100044354	FAYETTEVILLE		AR		11/19/2020		719			2				721		721		
100044356	GATES		NC		11/19/2020		1,147			(59)				1,088		1,088		

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
10004359	CLINTON	AR		11/19/2020		375		(9)					366		366		
10004367	BOSTON	MA		11/19/2020		4,102		206			206		4,308	4,308			
10004370	LONGMONT	CO		11/19/2020		2,525			7		7		2,532	2,532			
10004379	LAKE WORTH	FL		11/19/2020		1,051					(31)		1,020	1,020			
10004400	KINSTON	PA		11/19/2020		132,666		39,993			39,993		172,659	172,659			
10004401	VALHIO	FL		11/19/2020		537			12		12		549	549			
10004407	CHICAGO	IL		11/19/2020		672			339		339		1,011	1,011			
10004408	OZONE PARK	NY		11/19/2020		1,239		351			351		1,590	1,590			
10004409	BALTIMORE	MD		11/19/2020		903		(39)			(39)		864	864			
10004415	NORTH CHARLESTON	SC		11/19/2020		564		22			22		586	586			
10004418	OAKLAND	CA		11/19/2020		1,049		(39)			(39)		1,010	1,010			
10004426	NEWTOWN	CT		11/19/2020		1,859		1			1		1,860	1,860			
10004433	VALHIO	FL		11/19/2020		741		14			14		755	755			
10004448	CARSON	WA		11/19/2020		793		(25)			(25)		768	768			
10004454	MIAMI	FL		11/19/2020		1,216		(15)			(15)		1,201	1,201			
10004461	ATLANTA	GA		11/19/2020		220		(4)			(4)		216	216			
10004464	CHICAGO	IL		11/19/2020		973		51			51		1,024	1,024			
10004467	MIAMI	FL		11/19/2020		762		122			122		884	884			
10004469	LIVERMORE	CA		11/19/2020		1,287		2			2		1,289	1,289			
10004472	BRIDGEPORT	CT		11/19/2020		366		(10)			(10)		356	356			
10004481	NEWARK	CA		11/19/2020		2,689		148			148		2,847	2,847			
10004483	BAYVIEW	NJ		11/19/2020		556		76			76		632	632			
10004484	WILLIAMS	CA		11/19/2020		3,245		2			2		3,247	3,247			
10004490	SAN JOSE	CA		11/19/2020		747		(27)			(27)		720	720			
10004496	MOBILE	AL		11/19/2020		326		2			2		328	328			
10004503	UNION CITY	CA		11/19/2020		1,666		43			43		1,711	1,711			
10004508	SAN DIEGO	CA		11/19/2020		431		11			11		442	442			
10004515	LOS ANGELES	CA		11/19/2020		1,487		(4)			(4)		1,483	1,483			
10004520	SAN DIEGO	CA		11/19/2020		654		(3)			(3)		651	651			
10004527	TRAPE	PA		11/19/2020		4,484		150			150		4,634	4,634			
10004534	COLORADO SPRINGS	CO		11/19/2020		1,139		(14)			(14)		1,125	1,125			
10004543	OREM	UT		11/19/2020		4,330		(76)			(76)		4,254	4,254			
10004544	LAS VEGAS	NV		11/19/2020		1,179		72			72		1,251	1,251			
10004545	AURORA	CO		11/19/2020		621		17			17		638	638			
10004558	TAMARAC	FL		11/19/2020		825		1			1		826	826			
10004562	LEWINGSTER	MA		11/19/2020		243		12			12		255	255			
10004576	HOUSTON	TX		11/19/2020		497		7			7		504	504			
10004582	HOUSTON	TX		11/19/2020		96		1			1		99	99			
10004583	FOREST GROVE	OR		11/19/2020		695							696	696			
10004604	HAYWARD	CA		11/19/2020		1,060		(28)			(28)		1,032	1,032			
10004623	SAN DIEGO	CA		11/19/2020		1,289		4			4		1,293	1,293			
10004628	TUJUNGA	CA		11/19/2020		838		(20)			(20)		818	818			
10004641	VAN NUYS	CA		11/19/2020		1,580		(85)			(85)		1,495	1,495			
10004648	MONTECLAIR	CA		11/19/2020		2,320		56			56		2,378	2,378			
10004649	BOTHELL	WA		11/19/2020		2,163		53			53		2,216	2,216			
10004653	FREMONT	CA		11/19/2020		6,569		87			87		6,656	6,656			
10004660	MILPITAS	CA		11/19/2020		4,996		124			124		5,022	5,022			
10004675	SCHUMBERG	IL		11/19/2020		211		29			29		240	240			
10004686	GLOUCESTER TWP	NJ		11/19/2020		837		170			170		1,007	1,007			
10004701	FRANKLIN	MA		11/19/2020		1,816		(100)			(100)		1,716	1,716			
10004712	PLAINFIELD	IL		11/19/2020		375		9			9		384	384			

SCHEDULE B - PART 3

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

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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
10004716	WEST PARK	FL		11/19/2020		286		25			25		311		311		
10004733	BROOKLYN	NY		11/19/2020		645		(28)			(28)		617		617		
10004752	PHILADELPHIA	PA		11/19/2020		597		13			13		610		610		
10004765	BROOKSVILLE	FL		11/19/2020		670		(56)			(56)		614		614		
10004768	KAPALEI	HI		11/19/2020		660		(44)			(44)		616		616		
10004772	BRIDGEPORT	CT		11/19/2020		605		57			57		662		662		
10004782	ARPKA	FL		11/19/2020		660		(42)			(42)		618		618		
10004783	MIAMI	FL		11/19/2020		988		(86)			(86)		882		882		
10004794	FAIRFIELD	OH		11/19/2020		413		(29)			(29)		384		384		
10004810	MIAMI	FL		11/19/2020		1,033		107			107		1,140		1,140		
10004816	MIAMI	FL		11/19/2020		235		37			37		272		272		
10004822	BAKERSFIELD	CA		11/19/2020		587		(41)			(41)		546		546		
10004827	BROOKLYN	NY		11/19/2020		864		(13)			(13)		851		851		
10004830	LEESBURG	TX		11/19/2020		985		(64)			(64)		871		871		
10004838	FAVETTEVILLE	GA		11/19/2020		1,598		184			184		1,782		1,782		
10004842	NEWMAN	GA		11/19/2020		384		27			27		411		411		
10004851	SEBRING	FL		11/19/2020		749		30			30		779		779		
10004861	AMITE	LA		11/19/2020		1,097		(41)			(41)		1,056		1,056		
10004863	CASSELBERRY	FL		11/19/2020		529		38			38		567		567		
10004882	SAVANNAH	GA		11/19/2020		310		29			29		339		339		
10004896	EFFORT	PA		11/19/2020		632		25			25		657		657		
10004901	LEHIGH APRES	FL		11/19/2020		888		(43)			(43)		845		845		
10004906	STATEN ISLAND	NY		11/19/2020		5,559		(25)			(25)		5,534		5,534		
10004907	SAN LORENZO	CA		11/19/2020		217,141		(4,417)			(4,417)		212,724		212,724		
10004926	KATY	TX		11/19/2020		576		56			56		632		632		
10004945	FORT WORTH	TX		11/19/2020		931		48			48		979		979		
10004954	HONOLULU	HI		11/19/2020		923		109			109		1,032		1,032		
10004959	GROSSE POINTE	MI		11/19/2020		1,378		3			3		1,381		1,381		
10004984	FORT LAUDERDALE	FL		11/19/2020		170		(2)			(2)		168		168		
10004988	MARIETTA	GA		11/19/2020		1,659		(66)			(66)		1,593		1,593		
10004987	LDNINGTON	MI		11/19/2020		4,430		(67)			(67)		4,363		4,363		
100045015	CROWLEY	TX		11/19/2020		908		55			55		963		963		
100045017	WASHINGTON	DC		11/19/2020		1,206		14			14		1,220		1,220		
100045019	MERIDIAN	ID		11/19/2020		1,154		(27)			(27)		1,127		1,127		
100045050	SWIRNA	DE		11/19/2020		1,299		69			69		1,368		1,368		
100045055	POMPAHO BEACH	FL		11/19/2020		384		50			50		434		434		
100045063	VALDOSTA	GA		11/19/2020		1,404		(3)			(3)		1,401		1,401		
100045065	EDGEWOOD	MI		11/19/2020		41,384		265			265		41,649		41,649		
100045069	AURORA	CO		11/19/2020		2,624		(32)			(32)		2,592		2,592		
100045076	SAINT CLOUD	FL		11/19/2020		1,211		73			73		1,284		1,284		
100045082	KELSO	WA		11/19/2020		1,058		1			1		1,059		1,059		
100045088	PERRIS	CA		11/19/2020		3,002		9			9		3,011		3,011		
100045111	LAUERHILL	FL		11/19/2020		1,410		56			56		1,466		1,466		
100045112	BURLINGTON	WA		11/19/2020		1,112		88			88		1,200		1,200		
100045116	EL PASO	TX		11/19/2020		415		8			8		423		423		
100045123	RICHMOND	VA		11/25/2020		950		2			2		952		952		
100045132	BLOOMFIELD	NJ		11/25/2020		998		(10)			(10)		988		988		
100045137	EMERYVILLE	CA		11/25/2020		136		11			11		147		147		
100045138	HENDERSON	NV		11/25/2020		2,067		(48)			(48)		2,019		2,019		
100045181	TORRILLO	TX		11/25/2020		571		5			5		576		576		
100045206	ORLANDO	FL		11/25/2020		533		2			2		535		535		

SCHEDULE B - PART 3

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

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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
100045208	EMMA BEACH	HI		11/25/2020		352		4			4		356		356		
100045209	SAGINAW	MI		11/25/2020		723		(45)			(45)		678		678		
100045216	SKILLMAN	NJ		11/25/2020		1,471		(65)			(65)		1,406		1,406		
100045217	ILION	NY		11/25/2020		263		129			129		392		392		
100045245	ORLANDO	FL		11/25/2020		424		3			3		427		427		
100045249	WEST CHESTER	PA		11/25/2020		84		(46)			(46)		848		848		
100045264	FOREST HILL	MO		11/25/2020		980		35			35		1,015		1,015		
100045265	PARKER	AZ		11/25/2020		561		45			45		606		606		
100045275	SAN BRUNO	CA		11/25/2020		3,772		49			49		3,821		3,821		
100045283	ROCKLEDGE	GA		11/25/2020		1,239							1,239		1,239		
100045284	ELK CITY	OK		11/25/2020		314		59			59		373		373		
100045289	CAMDEN	SC		11/25/2020		92		(50)			(50)		142		142		
100045292	BALTIMORE	MD		11/25/2020		124		4			4		128		128		
100045296	GRANT	AL		11/25/2020		293		11			11		304		304		
100045300	WEST HILLS	CA		11/25/2020		1,120		(36)			(36)		1,084		1,084		
100045302	CLIFTON	NJ		11/25/2020		608		15			15		623		623		
100045303	NAPLES	FL		11/25/2020		866		(51)			(51)		815		815		
100045307	GREENWICH	PA		11/25/2020		919		(45)			(45)		874		874		
100045308	SUMMITVILLE	NY		11/25/2020		2,089		(140)			(140)		1,949		1,949		
100045316	CHICAGO	IL		11/25/2020		255		8			8		263		263		
100045319	VIRGINIA BEACH	VA		11/25/2020		877		(32)			(32)		845		845		
100045324	BURLINGTON	NC		11/25/2020		1,023		(107)			(107)		916		916		
100045326	FRUIT	CA		11/25/2020		649		(43)			(43)		606		606		
100045339	ANTELOPE	CA		11/25/2020		642		42			42		684		684		
100045350	MINNEAPOLIS	MN		11/25/2020		3,475		(260)			(260)		3,215		3,215		
100045356	MINNEAPOLIS	MN		11/25/2020		400		(11)			(11)		389		389		
100045360	KELLYTON	AL		11/25/2020		528		30			30		558		558		
100045365	ST LOUIS	MO		11/25/2020		636		22			22		658		658		
100045383	MILLEDGEVILLE	GA		11/25/2020		6,284		81			81		6,365		6,365		
100045391	EASTON	PA		11/25/2020		10,421		(26)			(26)		10,395		10,395		
100045392	PIKESVILLE	MD		11/25/2020		988		1			1		989		989		
100045402	WILLISTON	SC		11/25/2020		949		58			58		1,007		1,007		
100045404	HANTINGTON BEACH	CA		11/25/2020		3,405		(78)			(78)		3,327		3,327		
100045412	AUSTIN	TX		11/25/2020		941		2			2		943		943		
100045421	GEORGETOWN	SC		11/25/2020		398		44			44		442		442		
100045424	MURRIETA	CA		11/25/2020		1,200		56			56		1,256		1,256		
100045438	OCALA	FL		11/25/2020		583		8			8		591		591		
100045452	DANIELSON	CT		11/25/2020		762		113			113		875		875		
100045461	SACRAMENTO	CA		11/25/2020		959		(32)			(32)		927		927		
100045464	WINDER LAKE	IL		11/25/2020		289		(46)			(46)		243		243		
100045466	CINCINNATI	OH		11/25/2020		166		(7)			(7)		159		159		
100045470	AHLERT	OH		11/25/2020		1,628		52			52		1,680		1,680		
100045493	EAST ORANGE	NJ		11/25/2020		2,701		(280)			(280)		2,421		2,421		
100045497	NORTHSTON	PA		11/25/2020		252		(31)			(31)		221		221		
100045498	BAY CITY	MI		11/25/2020		349		72			72		421		421		
100045504	BALTIMORE	MD		11/25/2020		702		7			7		709		709		
100045512	SUNLAND	CA		11/25/2020		1,861		26			26		1,887		1,887		
100045517	STOCKTON	CA		11/25/2020		1,450		(63)			(63)		1,387		1,387		
100045521	HAUGHTON	VA		11/25/2020		535		(117)			(117)		418		418		
100045536	EASTON	PA		11/25/2020		413		(3)			(3)		410		410		
100045541	WAYCROSS	GA		11/25/2020		790		(37)			(37)		753		753		

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
10004563	STOCKTON	CA		11/25/2020		1,322			(30)		(30)		1,292	1,292			
10004568	PITTSFIELD	MA		11/25/2020		938		(13)			(13)		925	925			
10004572	MILFORD	CT		11/25/2020		629		(27)			(27)		602	602			
10004582	PITTSFORD	NY		11/25/2020		941		(39)			(39)		902	902			
10004587	EASLEY	SC		11/25/2020		834		(30)			(30)		804	804			
10004593	LINTHICUM HEIGHTS	MD		11/25/2020		835		(12)			(12)		947	947			
10004595	PAHA	HI		11/25/2020		143		(17)			(17)		126	126			
10004512	CHUGIAK	AK		11/25/2020		1,378		8			8		1,386	1,386			
10004516	FRIERSON	LA		11/25/2020		176		24			24		200	200			
10004517	QUAKERTOWN	PA		11/25/2020		558		(43)			(43)		515	515			
10004519	POUGHKEEPSIE	NY		11/25/2020		972		89			89		1,061	1,061			
10004531	RIVERDALE	GA		11/25/2020		138		(16)			(16)		120	120			
10004548	WEST PALM BEACH	FL		11/25/2020		733		(22)			(22)		711	711			
10004549	BIRMINGHAM	AL		11/25/2020		300		(15)			(15)		285	285			
10004559	BALTIMORE	MD		11/25/2020		1,056		16			16		1,072	1,072			
10004568	EVERGREEN	CO		11/25/2020		1,353		(33)			(33)		1,320	1,320			
10004571	PICO RIVERA	CA		11/25/2020		1,432		56			56		1,488	1,488			
10004576	WILMINGTON	DE		11/25/2020		188,282		(11,720)			(11,720)		176,562	176,562			
10004583	HAMILTON	OH		11/25/2020		149		15			15		164	164			
10004582	SAINT CLOUD	FL		11/25/2020		119		(15)			(15)		104	104			
10004586	BEACH HAVEN	NJ		11/25/2020		196		(23)			(23)		173	173			
100045703	MIAMI	FL		11/25/2020		197		(10)			(10)		187	187			
100045720	DETROIT	MI		11/25/2020		1,434		(21)			(21)		1,413	1,413			
100045729	COLUMBIA	SC		11/25/2020		523		(10)			(10)		513	513			
100045732	PLEASANTVILLE	NY		11/25/2020		5,170		89			89		5,259	5,259			
100045742	INDIANAPOLIS	IN		11/25/2020		773		(80)			(80)		693	693			
100045746	SALEM	MA		11/25/2020		2,256		1			1		2,257	2,257			
100045750	ORANGE	CA		11/25/2020		5,528		(72)			(72)		5,456	5,456			
100045751	HAZELWOOD	MO		11/25/2020		300		1			1		301	301			
100045756	BROOKLYN	NY		11/25/2020		2,027		11			11		2,038	2,038			
100045762	PHILADELPHIA	PA		11/25/2020		117		18			18		135	135			
100045775	LIVERMORE	CA		11/25/2020		2,083		50			50		2,133	2,133			
100045779	SYLACAUGA	AL		11/25/2020		151		60			60		211	211			
100045788	SHERIDAN	CA		11/25/2020		1,439		(149)			(149)		1,290	1,290			
100045792	MOUNT PLEASANT	SC		11/25/2020		342		(22)			(22)		320	320			
100045797	ATLANTA	GA		11/25/2020		1,139		60			60		1,199	1,199			
100045801	ELKTON	MD		11/25/2020		605		36			36		641	641			
100045808	BENTON HARBOR	MI		11/25/2020		249		(26)			(26)		223	223			
100045818	BALTIMORE	MD		11/25/2020		68		16			16		84	84			
100045822	ST. LOUIS	MO		11/25/2020		746		5			5		751	751			
100045830	ROLLING MEADOWS	IL		11/25/2020		494		92			92		586	586			
100045832	MAHAH	NJ		11/25/2020		411		(5)			(5)		406	406			
100045838	WARRENTON	VA		11/25/2020		452		(44)			(44)		408	408			
100045841	DALLAS	TX		11/25/2020		1,072		(95)			(95)		977	977			
100045846	AKRON	OH		11/25/2020		21		14			14		235	235			
100045850	KENNY	KY		11/25/2020		73		(10)			(10)		63	63			
100045857	HOUGHTON LAKE	MI		11/25/2020		1,023		(74)			(74)		949	949			
100045859	BLUFF FELD	WV		11/25/2020		1,360		11			11		1,371	1,371			
100045865	LAKELAND	FL		11/25/2020		639		29			29		668	668			
100045869	REDWOOD CITY	CA		11/25/2020		1,324		(83)			(83)		1,241	1,241			
100045872	PALATINE	IL		11/25/2020		749		22			22		771	771			

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
100045874	FRESH MEADOWS	NY		11/25/2020		3,245		(105)			(105)		3,140		3,140		
100045880	WILLINGTON	DE		11/25/2020		1,750		(17)			(17)		1,733		1,733		
100045882	HOLMEL	NJ		11/25/2020		2,132		(128)			(128)		2,004		2,004		
100045885	TEICOLA	CA		11/25/2020		9,905		127			127		10,032		10,032		
100045888	MOCADORE	OH		11/25/2020		308		(16)			(16)		292		292		
100045893	DANVILLE	VA		11/25/2020		1,151		(21)			(21)		1,130		1,130		
100045896	CHICAGO	IL		11/25/2020		905		(36)			(36)		869		869		
100045904	CERRITOS	CA		11/25/2020		2,507		443			443		2,950		2,950		
100045913	WESTMINSTER	MO		11/25/2020		887		49			49		936		936		
100045915	ORLANDO	FL		11/25/2020		2,409		120			120		2,529		2,529		
100045936	MINIS	FL		11/25/2020		339		(38)			(38)		301		301		
100045937	FENTON	MO		11/25/2020		289		(45)			(45)		244		244		
100045942	HILLSBORO	OR		11/25/2020		67,066		(6,970)			(6,970)		60,096		60,096		
100045947	SHAKOPEE	MN		11/25/2020		921		(49)			(49)		872		872		
100045948	PHILADELPHIA	PA		11/25/2020		184		(29)			(29)		155		155		
100045973	WOODRUFF	SC		11/25/2020		1,285		(49)			(49)		1,236		1,236		
100045987	BROOKHAVEN	PA		11/25/2020		1,321		(60)			(60)		1,261		1,261		
100045980	KANSAS CITY	MO		11/25/2020		(443)		28			28		(417)		(89)		328
100045984	ROCKY MOUNT	VA		11/25/2020		85		7			7		92		92		328
100045986	BRISTOL	CT		11/25/2020		784		86			86		870		870		
100045989	ARKANSAS PASS	TX		11/25/2020		152		(16)			(16)		136		136		
100046000	CLAREMONT	NC		11/25/2020		374		(7)			(7)		367		367		
100046001	SANFORD	FL		11/25/2020		922		115			115		937		937		
100046025	PHILADELPHIA	PA		11/25/2020		471		(3)			(3)		468		468		
100046026	CHICAGO HEIGHTS	IL		11/25/2020		233		36			36		269		269		
100046044	ANDALUSIA	AL		11/25/2020		94		(12)			(12)		82		82		
100046057	TOPOX	AZ		11/25/2020		236		(15)			(15)		221		221		
100046072	SHARPSVILLE	IN		11/25/2020		206		15			15		223		223		
100046074	CLINTON	MD		11/25/2020		1,016		99			99		1,115		1,115		
100046077	CHICAGO	IL		11/25/2020		1,371		(147)			(147)		1,224		1,224		
100046081	STEBENVILLE	OH		11/25/2020		142		60			60		202		202		
100046082	CRYSTAL	MN		11/25/2020		616		64			64		682		682		
100046095	SAN DIEGO	CA		11/25/2020		1,319		4			4		1,323		1,323		
100046096	MAPLE VALLEY	WA		11/25/2020		2,079		(55)			(55)		2,024		2,024		
100046098	ROUND ROCK	TX		11/25/2020		383		(9)			(9)		374		374		
100046101	WASHINGTON CROSSING	PA		11/25/2020		659		(34)			(34)		625		625		
100046105	SAN DIEGO	CA		11/25/2020		2,434		(104)			(104)		2,330		2,330		
100046106	TOPEKA	KS		11/25/2020		55		(9)			(9)		46		46		
100046108	AMISVILLE	VA		11/25/2020		751		(1)			(1)		750		750		
100046133	PORTLAND	OR		11/25/2020		461		(23)			(23)		438		438		
100046138	LOUISVILLE	KY		11/25/2020		135		22			22		157		157		
100046142	CAROL STREAM	IL		11/25/2020		2,231		(28)			(28)		2,203		2,203		
100046145	CLEVELAND	OH		11/25/2020		1,074		(14)			(14)		1,060		1,060		
100046147	HUNTINGTON STATION	NY		11/25/2020		1,362		(157)			(157)		1,205		1,205		
100046153	OAKLAND PARK	FL		11/25/2020		429		82			82		511		511		
100046158	STREET	MD		11/25/2020		488		(8)			(8)		480		480		
100046174	LARKSVILLE	PA		11/25/2020		168		64			64		232		232		
100046179	RANDLEMAN	NC		11/25/2020		284		(15)			(15)		269		269		
100046184	WILLINGBORO	NJ		11/25/2020		482		(53)			(53)		429		429		
100046190	GREENVILLE	RI		11/25/2020		822		(45)			(45)		777		777		
100046194	HENDERSON	NY		11/25/2020		600		(3)			(3)		597		597		

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				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
100046205	TINLEY PARK	IL		11/25/2020		1,027		(122)			(122)		905		905		
100046208	OMAHA	NE		11/25/2020		166		(11)			(11)		155		155		
100046221	INGLEWOOD	CA		11/25/2020		1,028		2			2		1,030		1,030		
100046225	NEW BOSTON	OH		11/25/2020		335		(53)			(53)		282		282		
100046236	SAINT LOUIS	MO		11/25/2020		250		(3)			(3)		247		247		
100046254	GERBERTOWN	KY		11/25/2020		222		(25)			(25)		197		197		
100046270	EL PASO	TX		11/25/2020		208		6			6		214		214		
100046283	LOS ANGELES	CA		11/25/2020		4,735		(106)			(106)		4,629		4,629		
100046288	RUTHER GLEN	VA		11/25/2020		2,460		(78)			(78)		2,372		2,372		
100046298	REDMOND	OR		11/25/2020		1,023		(32)			(32)		991		991		
100046303	SALT LAKE CITY	UT		11/25/2020		36,843		(677)			(677)		36,166		36,166		
100046304	PORT SAINT LUCIE	FL		11/25/2020		705		151			151		856		856		
100046312	BROOKLYN	NY		11/25/2020		379		(39)			(39)		340		340		
100046313	INDIAN ORCHARD	MA		11/25/2020		607		26			26		633		633		
100046318	SELMA	VA		11/25/2020		154		(10)			(10)		144		144		
100046334	PHILADELPHIA	PA		11/25/2020		1,177		4			4		1,181		1,181		
100046337	VENTURA	CA		11/25/2020		2,097		(113)			(113)		1,984		1,984		
100046340	ALBION	PA		11/25/2020		480		(14)			(14)		476		476		
100046343	ROANOKE	VA		11/25/2020		640		57			57		697		697		
100046346	HAGERSTOWN	MD		11/25/2020		3,097		(111)			(111)		2,986		2,986		
100046359	BLOOMING PRAIRIE	IL		11/25/2020		148		(18)			(18)		130		130		
100046361	HAPPERSVILLE	NY		11/25/2020		76		14			14		90		90		
100046365	PINACLE	NC		11/25/2020		480		(13)			(13)		467		467		
100046367	BEDFORD	KY		11/25/2020		627		(59)			(59)		568		568		
100046369	MAHONEN	WI		11/25/2020		239		(1)			(1)		238		238		
100046377	SHARON HILL	PA		11/25/2020		192		(18)			(18)		174		174		
100046382	MINERVA	OH		11/25/2020		92		(11)			(11)		81		81		
100046408	GROVETOWN	GA		11/25/2020		518		(31)			(31)		487		487		
100046425	ANAHEIM	CA		11/25/2020		2,817		3			3		2,820		2,820		
100046440	HOSCHTON	GA		11/25/2020		2,921		(40)			(40)		2,881		2,881		
100046453	WOODWARD	OK		11/25/2020		344		(41)			(41)		303		303		
100046468	NATCHITOCHES	LA		11/25/2020		90		(3)			(3)		87		87		
100046477	PALATKA	FL		11/25/2020		444		(28)			(28)		416		416		
100046479	DANBURY	CT		11/25/2020		524		191			191		715		715		
100046491	MARION	IN		11/25/2020		206		58			58		266		266		
100046497	DORCHESTER	MA		11/25/2020		2,194		(52)			(52)		2,142		2,142		
100046507	CHESTERFIELD	VA		11/25/2020		607		(91)			(91)		516		516		
100046509	TALEQUAH	OK		11/25/2020		1,645		(47)			(47)		1,598		1,598		
100046515	FORT WORTH	TX		11/25/2020		763		(80)			(80)		683		683		
100046523	LIMA	OH		11/25/2020		90		11			11		101		101		
100046524	SAN JOSE	CA		11/25/2020		3,130		(42)			(42)		3,088		3,088		
100046532	HAMILTON	OH		11/25/2020		210		25			25		235		235		
100046533	HOUSTON	TX		11/25/2020		2,588		(165)			(165)		2,423		2,423		
100046535	WILMINGTON	DE		11/25/2020		519		(9)			(9)		510		510		
100046537	NEIBURG	NY		11/25/2020		581		(62)			(62)		519		519		
100046538	JEFFERSONVILLE	IN		11/25/2020		191		(14)			(14)		177		177		
100046540	ROCHELLE	IL		11/25/2020		817		64			64		881		881		
100046549	HOUSTON	TX		11/25/2020		420		(12)			(12)		408		408		
100046572	EL CAJON	CA		11/25/2020		643		(48)			(48)		595		595		
100046573	PHILA	PA		11/25/2020		161		(11)			(11)		150		150		
100046577	PHILADELPHIA	PA		11/25/2020		684		66			66		750		750		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004681	ARLINGTON	TX		11/25/2020		915		(1)			(1)		914		914		
10004686	BLOOMFIELD	CT		11/25/2020		399		45			45		444		444		
10004696	GLOUCESTER CITY	NJ		11/25/2020		461		(74)			(74)		387		387		
10004698	CHERRYVILLE	MO		11/25/2020		87		(4)			(4)		83		83		
10004694	STATEN ISLAND	NY		11/25/2020		2,553		(131)			(131)		2,422		2,422		
10004698	LONG BEACH	NY		11/25/2020		3,631		(174)			(174)		3,457		3,457		
10004605	BETHLEHEM	PA		11/25/2020		1,236		(7)			(7)		1,229		1,229		
10004623	HARDDEVILLE	SC		11/25/2020		1,737		(12)			(12)		1,725		1,725		
10004630	GAITHERSBURG	MD		11/25/2020		1,084		21			21		1,105		1,105		
10004637	SAINT LOUIS	MO		11/25/2020		1,205		125			125		1,330		1,330		
10004642	ROSEVILLE	MI		11/25/2020		555		(47)			(47)		508		508		
10004656	BAYSHORE	NY		11/25/2020		782		140			140		922		922		
10004668	NORTH MIAMI	FL		11/25/2020		612		(9)			(9)		603		603		
10004674	CHARDON	OH		11/25/2020		1,360		(112)			(112)		1,248		1,248		
10004679	DALLAS	TX		11/25/2020		830		(5)			(5)		825		825		
10004685	WENONAH	NJ		11/25/2020		508		17			17		525		525		
10004686	HELVICO	VA		11/25/2020		501		75			75		576		576		
10004671	CAIMEN	OH		11/20/2020		1,018		(1)			(1)		1,017		1,017		
10004671	CANTON	TX		11/20/2020		1,372		(3)			(3)		1,369		1,369		
10004672	SAN JOSE	CA		11/20/2020		691							691		691		
10004674	METAIRIE	LA		11/20/2020		210		(47)			(47)		163		163		
100046731	AMITYVILLE	NY		11/20/2020		926		(73)			(73)		853		853		
100046723	MANFIELD	TX		11/20/2020		973		(35)			(35)		838		838		
100046740	COLLEEVILLE	PA		11/20/2020		501		(22)			(22)		479		479		
100046746	FLOHAM PARK	NJ		11/20/2020		1,995		(97)			(97)		1,498		1,498		
100046749	DULUTH	GA		11/20/2020		188		(44)			(44)		144		144		
100046750	SAN JOSE	CA		11/20/2020		514		(81)			(81)		433		433		
100046752	CARNATION	WA		11/20/2020		2,271		(113)			(113)		2,158		2,158		
100046753	NEW CITY	NY		11/20/2020		33		(12)			(12)		21		21		
100046754	MONTGOMERY	PA		11/20/2020		380		(19)			(19)		361		361		
100046757	INDIANAPOLIS	IN		11/20/2020		182		(44)			(44)		138		138		
100046759	GRENA	LA		11/20/2020		899		(68)			(68)		831		831		
100046761	WARFIELD	VA		11/20/2020		254		(73)			(73)		181		181		
100046762	BAKERSFIELD	CA		11/20/2020		110,677		(18,027)			(18,027)		92,650		92,650		
100046763	COMPTON	CA		11/20/2020		1,984		(10)			(10)		1,874		1,874		
100046764	MONTROSE	CO		11/20/2020		17,840		(687)			(687)		17,153		17,153		
100046770	NORTH HILLS	CA		11/20/2020		1,735		(21)			(21)		1,714		1,714		
100046778	JOHNSTON	RI		11/20/2020		105		(31)			(31)		74		74		
100046779	NORTH PORT	FL		11/20/2020		241		2			2		243		243		
100046782	BROWNS MILLS	NJ		11/20/2020		113		(37)			(37)		76		76		
100046783	CHESAPEAKE	VA		11/20/2020		79		(22)			(22)		57		57		
100046796	SPARKS	NV		11/20/2020		356		(46)			(46)		310		310		
10004800	LEWITOWN	NY		11/20/2020		232		(55)			(55)		177		177		
100048003	AMESBURY	MA		11/20/2020		1,143		(167)			(167)		976		976		
100048004	LEXINGTON	KY		11/20/2020		992		(1)			(1)		991		991		
100048811	OKLAHOMA CITY	OK		11/20/2020		305							305		305		
100048812	MONROE	LA		11/20/2020		439		(16)			(16)		423		423		
100048815	MARIETTA	GA		11/20/2020		1,665		(240)			(240)		1,425		1,425		
100048816	CONCORD	CA		11/20/2020		434							434		434		
100048819	OAKLYN	NJ		11/20/2020		145		(39)			(39)		106		106		
100048821	DAYTON	OH		11/20/2020		2,712		(18)			(18)		2,694		2,694		

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
10004624	BROOKLYN	NY		11/20/2020		4,500		(58)			(58)		4,442	4,442			
10004625	WAVELEY	IA		11/20/2020		82		(15)			(15)		97	97			
10004626	HILTON HEAD ISLAND	SC		11/20/2020		330		(67)			(67)		263	263			
10004629	KINSTON	GA		11/20/2020		1,241		7			7		1,248	1,248			
10004633	SWARTZ CREEK	MI		11/20/2020		3,008		(162)			(162)		2,846	2,846			
10004634	NEVTON	NC		11/20/2020		1,440		(12)			(12)		1,428	1,428			
10004637	PULASKI	NY		11/20/2020		1,638		(180)			(180)		1,458	1,458			
10004640	YONKERS	NY		11/20/2020		548		(129)			(129)		419	419			
10004641	FEDWOOD CITY	CA		11/20/2020		276		(60)			(60)		216	216			
10004644	ORLANDO	FL		11/20/2020		1,606		(29)			(29)		1,577	1,577			
10004647	EL PASO	TX		11/20/2020		844		(76)			(76)		768	768			
10004650	SANDY	UT		11/20/2020		2,476		(54)			(54)		2,422	2,422			
10004651	PLANTATION	FL		11/20/2020		701		(89)			(89)		612	612			
10004652	ALBUQUERQUE	NM		11/20/2020		2,379		(14)			(14)		2,365	2,365			
10004656	ELETTSVILLE	IN		11/20/2020		1,973		(29)			(29)		1,944	1,944			
10004657	GRAND ISLAND	NY		11/20/2020		2,845		(204)			(204)		2,641	2,641			
10004660	MOUNT UPTON	NY		11/20/2020		1,438		(83)			(83)		1,355	1,355			
10004661	DECATUR	GA		11/20/2020		1,318		(28)			(28)		1,290	1,290			
10004663	MORTON GROVE	IL		11/20/2020		1,506		(10)			(10)		1,496	1,496			
10004666	BIRMINGHAM	AL		11/20/2020		1,274		(62)			(62)		1,212	1,212			
10004669	CEDARTOWN	GA		11/20/2020		44		(10)			(10)		34	34			
10004670	SHEPHERD	LA		11/20/2020		2,063		(91)			(91)		1,972	1,972			
10004673	HOUSTON	TX		11/20/2020		288		(49)			(49)		239	239			
10004676	EAST WINDSOR	NJ		11/20/2020		205		(41)			(41)		164	164			
10004679	ELKHART	IN		11/20/2020		538							538	538			
10004680	LOUST GROVE	GA		11/20/2020		1,383		(53)			(53)		1,330	1,330			
10004681	HARRISVILLE	MO		11/20/2020		1,573		(56)			(56)		1,517	1,517			
10004682	COLUMBUS	OH		11/20/2020		619		(103)			(103)		516	516			
10004684	NEW CASTLE	DE		11/20/2020		2,666		(83)			(83)		2,583	2,583			
10004685	INDIANAPOLIS	IN		11/20/2020		1,157		(36)			(36)		1,121	1,121			
10004686	NASHVILLE	TN		11/20/2020		2,835		(247)			(247)		2,588	2,588			
10004687	HOUSTON	TX		11/20/2020		1,487		(97)			(97)		1,400	1,400			
10004688	CORAPOLIS	PA		11/20/2020		2,032		4			4		2,036	2,036			
10004689	YORK	PA		11/20/2020		2,037		(31)			(31)		2,006	2,006			
10004691	PALM BAY	FL		11/20/2020		463		(19)			(19)		444	444			
10004692	INDIANAPOLIS	IN		11/20/2020		537		(18)			(18)		519	519			
10004695	PHOENIX	AZ		11/20/2020		3,073		(97)			(97)		2,976	2,976			
10004696	DECATUR	GA		11/20/2020		3,571		(33)			(33)		3,538	3,538			
10004692	TAMPA	FL		11/20/2020		1,159		(150)			(150)		1,009	1,009			
10004694	MISSOURI CITY	TX		11/20/2020		1,634		(44)			(44)		1,590	1,590			
10004697	WINSTON SALEM	NC		11/20/2020		2,241		(109)			(109)		2,132	2,132			
10004611	REDFORD	MI		11/20/2020		1,421		(54)			(54)		1,367	1,367			
10004612	BRANTON	FL		11/20/2020		762		(141)			(141)		621	621			
10004613	TAMPA	FL		11/20/2020		3,228		(113)			(113)		3,115	3,115			
10004616	ALBUQUERQUE	NM		11/20/2020		1,381		(60)			(60)		1,321	1,321			
10004618	SAN DIEGO	CA		11/20/2020		2,324		3			3		2,327	2,327			
10004619	PAYSON	AZ		11/20/2020		167		(36)			(36)		131	131			
10004620	NEWMAN	GA		11/20/2020		1,442		(45)			(45)		1,397	1,397			
10004623	LEWISTOWN	NY		11/20/2020		372		(69)			(69)		303	303			
10004624	GRANBERRY TWP	PA		11/20/2020		3,051		(102)			(102)		2,949	2,949			
10004626	BOCA RATON	FL		11/20/2020		1,313		(60)			(60)		1,253	1,253			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				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
10004628	REEDLEY	CA		11/20/2020		953		(70)			(70)		883				
10004631	ALBUQUERQUE	NM		11/20/2020		1,587		(32)			(32)		1,555				
10004632	BROOKLYN	NY		11/20/2020		646		(44)			(44)		602				
10004633	PATERSON	NJ		11/20/2020		198		(51)			(51)		147				
10004634	ERRATA	PA		11/20/2020		201		(26)			(26)		175				
10004635	LUPER	MI		11/20/2020		1,312		(84)			(84)		1,228				
10004636	FRUITLAND	ID		11/20/2020		988		(53)			(53)		315				
10004637	GRAND RAPIDS	MI		11/20/2020		171		(39)			(39)		132				
10004638	CHARLOTTE	NC		11/20/2020		5,967		(477)			(477)		5,490				
10004639	PALO ALTO	CA		11/20/2020		127		(30)			(30)		97				
10004643	NEW PARK	PA		11/20/2020		388		(79)			(79)		309				
10004644	CLEARWATER	FL		11/20/2020		1,128		(40)			(40)		1,088				
10004647	DEER PARK	NY		11/20/2020		207		(37)			(37)		170				
10004648	OAK PARK	MI		11/20/2020		286		(46)			(46)		240				
10004649	DETROIT	MI		11/20/2020		1,173		(2)			(2)		1,175				
10004650	ROCHESTER	NY		11/20/2020		964		(118)			(118)		446				
10004651	EL PASO	TX		11/20/2020		986		(49)			(49)		937				
10004652	NASHVILLE	TN		11/20/2020		180		(39)			(39)		141				
10004653	WEST MILFORD	NJ		11/20/2020		2,421		(95)			(95)		2,326				
10004654	SAN GABRIEL	CA		11/20/2020		1,375		(9)			(9)		1,366				
10004655	OPA LOCKA	FL		11/20/2020		168		(36)			(36)		132				
10004670	ROANN	IN		11/20/2020		1,667		(213)			(213)		1,454				
10004673	BROOKLYN	NY		11/20/2020		2,685		(345)			(345)		2,340				
10004675	TUCKAHOE	NY		11/20/2020		324		(46)			(46)		278				
10004676	SANIT PALL	NM		11/20/2020		132		(29)			(29)		103				
10004677	MILNER	GA		11/20/2020		1,439		(144)			(144)		1,295				
10004681	AVENEL	NJ		11/20/2020		722		(196)			(196)		526				
10004682	PARKMAN	OH		11/20/2020		2,108		(181)			(181)		1,927				
10004684	BOUNTIFUL	UT		11/20/2020		2,207		(65)			(65)		2,142				
10004685	SAN ANTONIO	TX		11/20/2020		1,118		(83)			(83)		1,035				
10004687	BETHLEHEM	GA		11/20/2020		3,030		(240)			(240)		2,790				
10004688	NEWPORT NEWS	VA		11/20/2020		212		(61)			(61)		151				
10004691	CHICAGO	IL		11/20/2020		1,327		6			6		1,333				
10004693	YUMA	AZ		11/20/2020		1,011		(52)			(52)		959				
10004694	SAN FRANCISCO	CA		11/20/2020		1,138		2			2		1,140				
10004695	MARIETTA	GA		11/20/2020		1,578		(129)			(129)		1,449				
10004699	WICHITA FALLS	TX		11/20/2020		1,434		(54)			(54)		1,380				
100047001	OLIVER CITY	CA		11/20/2020		1,874		(130)			(130)		1,744				
100047003	FELTON	CA		11/20/2020		1,411							1,411				
100047010	JACKSONVILLE	FL		11/20/2020		1,133		(67)			(67)		1,066				
100047012	DEERY	KS		11/20/2020		2,876		(149)			(149)		2,727				
100047014	LOOT	CA		11/20/2020		244		(52)			(52)		192				
100047020	YUMA	AZ		11/20/2020		147		(37)			(37)		110				
100047022	LAURENCEVILLE	GA		11/20/2020		1,678		(51)			(51)		1,627				
100047024	PLAINFIELD	IL		11/20/2020		2,108		(131)			(131)		1,977				
100047025	WAYNE	MI		11/20/2020		1,552		(102)			(102)		1,450				
100047030	PHOENIX	AZ		11/20/2020		1,009		(110)			(110)		899				
100047031	LIBERTYVILLE	IL		11/20/2020		2,504		(78)			(78)		2,426				
100047034	FRANKLIN	MI		11/20/2020		770		(35)			(35)		735				
100047039	CLEAR LAKE	MIN		11/20/2020		632		(90)			(90)		542				
100047046	OAKLAND	CA		11/20/2020		440		(69)			(69)		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-Than-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
100047048	EDINBURGH	IN		11/20/2020		1,071		(30)			(90)		981		981		
100047049	RICHMOND	MI		11/20/2020		2,808		(171)			(171)		2,637		2,637		
100047051	LAGUNA WOODS	CA		11/20/2020		501		(26)			(26)		475		475		
100047053	FORT WORTH	TX		11/20/2020		1,905		(81)			(81)		1,424		1,424		
100047054	PITTSBURGH	PA		11/20/2020		788		(72)			(72)		716		716		
100047058	GREENVILLE	SC		11/20/2020		993		(41)			(41)		952		952		
100047059	NORTH ANDOVER	MA		11/20/2020		1,512		(148)			(148)		1,364		1,364		
100047061	KNOXVILLE	TN		11/20/2020		219		(38)			(38)		181		181		
100047063	CENTER CITY	MINN		11/20/2020		117		(24)			(24)		93		93		
100047066	CELINA	OH		11/20/2020		1,147		(10)			(10)		1,137		1,137		
100047071	SPOKANE	WA		11/20/2020		1,238		(93)			(93)		1,145		1,145		
100047074	MADISON	TN		11/20/2020		92		(19)			(19)		73		73		
100047075	STATEN ISLAND	NY		11/20/2020		1,387		(118)			(118)		1,269		1,269		
100047079	PARTLOW	VA		11/20/2020		493		(115)			(115)		378		378		
100047086	AZTEC	NM		11/20/2020		217		(59)			(59)		158		158		
100047105	CHICAGO	IL		11/20/2020		474		131			131		605		605		
100047106	CHATHAM	VA		11/20/2020		1,945		(36)			(36)		1,809		1,809		
100047110	MARION	IN		11/20/2020		227		(49)			(49)		178		178		
100047111	QUINCY FALLS	OH		11/20/2020		418		(49)			(49)		369		369		
100047115	EATON RAPIDS	MI		11/20/2020		1,571		(128)			(128)		1,443		1,443		
100047116	CONVERS	GA		11/20/2020		2,579		(193)			(193)		2,386		2,386		
100047120	SOUTH BEND	IN		11/20/2020		114		(17)			(17)		97		97		
100047125	HIALEAH	FL		11/20/2020		392		9			9		401		401		
100047127	BRONX	NY		11/20/2020		1,943		(152)			(152)		1,791		1,791		
100047130	SWIRNA	DE		11/20/2020		1,190		(113)			(113)		1,077		1,077		
100047131	RIVERDALE	GA		11/20/2020		282		5			5		287		287		
100047137	MARINO	IL		11/20/2020		250		18			18		268		268		
100047138	BIG LAKE	AK		11/20/2020		685		(53)			(53)		632		632		
100047155	SKOKIE	IL		11/20/2020		139		(10)			(10)		129		129		
100047157	TEXARKANA	AR		11/20/2020		986		(87)			(87)		899		899		
100047160	BROOKLYN	NY		11/20/2020		4,504		(173)			(173)		4,331		4,331		
100047164	ARCADIA	FL		11/20/2020		627		(16)			(16)		611		611		
100047167	RADCLIFF	KY		11/20/2020		564		(30)			(30)		534		534		
100047171	KALASKA	MI		11/20/2020		637		(30)			(30)		607		607		
100047173	MIAMI BEACH	FL		11/20/2020		452		(31)			(31)		421		421		
100047174	ARRIVO SECO	NM		11/20/2020		2,507		(136)			(136)		2,371		2,371		
100047184	MINT HILL	NC		11/20/2020		1,493		(50)			(50)		1,443		1,443		
100047188	MIAMI	FL		11/20/2020		706		43			43		749		749		
100047190	LOVELAND	CO		11/20/2020		215		(31)			(31)		184		184		
100047194	EDGEWIE	OR		11/20/2020		2,369		(7)			(7)		2,362		2,362		
100047195	BROOKLYN	NY		11/20/2020		1,667		(135)			(135)		1,532		1,532		
100047197	DUNSPUNTA	VA		11/20/2020		262		(41)			(41)		221		221		
100047201	CONVERS	GA		11/20/2020		544		(23)			(23)		521		521		
100047203	METLAHIE	LA		11/20/2020		2,432		(155)			(155)		2,277		2,277		
100047206	CONWAY	AR		11/20/2020		1,297		(56)			(56)		1,239		1,239		
100047208	LA GRANDE PARK	IL		11/20/2020		749		(103)			(103)		646		646		
100047210	ACICORTH	GA		11/20/2020		1,118		(45)			(45)		1,073		1,073		
100047211	NEWTOWN	PA		11/20/2020		1,238		(24)			(24)		1,234		1,234		
100047212	CHICAGO	IL		11/20/2020		253		16			16		269		269		
100047219	CLINTON TOWNSHIP	MI		11/20/2020		332		17			17		349		349		
100047221	WESLEY CHAPEL	FL		11/20/2020		1,297		(75)			(75)		1,222		1,222		

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
100047222	AUSTIN	TX		11/20/2020		81		(14)			(14)		67	67			
100047230	SANTA CLARITA	CA		11/20/2020		1,079		(62)			(62)		1,017	1,017			
100047231	PERKIS	CA		11/20/2020		1,292		(103)			(103)		1,189	1,189			
100047232	RENO	NV		11/20/2020		384		(10)			(10)		374	374			
100047234	WOODRUFF	WI		11/20/2020		314		(51)			(51)		263	263			
100047236	COLUMBIA	SC		11/20/2020		483		(74)			(74)		409	409			
100047237	OKLAHOMA CITY	OK		11/20/2020		228		(36)			(36)		192	192			
100047238	BRIGHTON	MI		11/20/2020		669		179			179		848	848			
100047246	NEIGHALL	CA		11/20/2020		1,393		(77)			(77)		1,316	1,316			
100047250	BIRMINGHAM	AL		11/20/2020		1,386		(49)			(49)		1,337	1,337			
100047257	AURORA	CO		11/20/2020		457		(55)			(55)		402	402			
100047260	MIAMI	FL		11/20/2020		1,517		(83)			(83)		1,434	1,434			
100047261	FOREST PARK	IL		11/20/2020		66		(13)			(13)		53	53			
100047262	LAKE WORTH	FL		11/20/2020		1,031		(52)			(52)		979	979			
100047267	DOVER	NH		11/20/2020		302		5			5		307	307			
100047268	LIVIN	WA		11/20/2020		176		(35)			(35)		141	141			
100047269	CAMPO	CA		11/20/2020		1,095		(89)			(89)		1,006	1,006			
100047270	PORTLAND	OR		11/20/2020		2,190		(102)			(102)		2,088	2,088			
100047271	DOLPES	CO		11/20/2020		376		(53)			(53)		323	323			
100047275	LA PINE	OR		11/20/2020		1,917		(114)			(114)		1,803	1,803			
100047277	SANTA ROSA	CA		11/20/2020		1,415		(59)			(59)		1,356	1,356			
100047278	PLANO	TX		11/20/2020		1,137		(59)			(59)		1,078	1,078			
100047279	FAR ROCKAWAY	NY		11/20/2020		1,729		(180)			(180)		1,549	1,549			
100047283	HOUSTON	TX		11/20/2020		1,128		(37)			(37)		1,091	1,091			
100047287	BROOKHAVEN	GA		11/20/2020		9,907		(1,965)			(1,965)		8,322	8,322			
100047288	NORTH LAS VEGAS	NV		11/20/2020		624		(44)			(44)		580	580			
100047295	LEAVENWORTH	KS		11/20/2020		234		(48)			(48)		186	186			
100047299	CYPRESS	TX		11/20/2020		435		(34)			(34)		401	401			
100047305	RICHMOND	CA		11/20/2020		2,210		12			12		2,222	2,222			
100047306	HUNTSVILLE	AL		11/20/2020		1,600		(256)			(256)		1,344	1,344			
100047308	WIRESTER	WA		11/20/2020		455		(44)			(44)		411	411			
100047309	CARSON	CA		11/20/2020		2,403		(121)			(121)		2,282	2,282			
100047310	MOORE	MI		11/20/2020		1,492		(87)			(87)		1,405	1,405			
100047312	SAINT LOUIS	MO		11/20/2020		576		(39)			(39)		537	537			
100047314	BALDWIN	NY		11/20/2020		757		(26)			(26)		731	731			
100047319	COLORADO SPRINGS	CO		11/20/2020		139,706		(16,766)			(16,766)		122,940	122,940			
100047322	YOKERS	NY		11/20/2020		320		(36)			(36)		282	282			
100047326	MUNSTER	IN		11/20/2020		1,165		(85)			(85)		1,080	1,080			
100047328	LOS ANGELES	CA		11/20/2020		1,258		(55)			(55)		1,203	1,203			
100047334	HOUSTON	TX		11/20/2020		1,059		(84)			(84)		975	975			
100047335	VIACO	TX		11/20/2020		1,286		(132)			(132)		1,154	1,154			
100047337	CLEARWATER	FL		11/20/2020		3,731		(93)			(93)		3,638	3,638			
100047340	FAR ROCKAWAY	NY		11/20/2020		609		(97)			(97)		512	512			
100047347	HERMANTOWN	MI		11/20/2020		3,219		(121)			(121)		3,098	3,098			
100047348	JACKSONVILLE	FL		11/20/2020		304		(26)			(26)		278	278			
100047350	MARIETTA	GA		11/20/2020		288		(29)			(29)		239	239			
100047351	INDIANAPOLIS	IN		11/20/2020		118		(25)			(25)		93	93			
100047352	SAINT CLOUD	FL		11/20/2020		436		(20)			(20)		416	416			
100047356	ALBUQUERQUE	NM		11/20/2020		656		(52)			(52)		604	604			
100047359	HAZLET	NJ		11/20/2020		1,280		(79)			(79)		1,201	1,201			
100047360	LINCOLN CITY	OR		11/20/2020		297		(36)			(36)		259	259			

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
100047361	ARLINGTON	VA		11/20/2020		153		(26)			(26)		127		127		
100047363	PHILLIPS	WI		11/20/2020		97		(87)			(87)		890		890		
100047370	HARTFORD	MA		11/20/2020		786		34			34		822		822		
100047371	MARYVILLE	TN		11/20/2020		1,055		(30)			(30)		1,025		1,025		
100047373	TAYLOR	MI		11/20/2020		4,194		(264)			(264)		3,930		3,930		
100047379	DURHAM	NC		11/20/2020		996		(46)			(46)		950		950		
100047381	SOUTHFIELD	MI		11/20/2020		2,643		(144)			(144)		2,499		2,499		
100047382	MAPLE HEIGHTS	OH		11/20/2020		134		67			67		201		201		
100047398	SAN DIEGO	CA		11/20/2020		351		(29)			(29)		322		322		
100047403	SPRINGFIELD GARDENS	NY		11/20/2020		1,895		(22)			(22)		1,873		1,873		
100047404	NORTH HILLS	CA		11/20/2020		813		31			31		844		844		
100047411	WOODS CREEK	RI		11/20/2020		644		(40)			(40)		604		604		
100047418	JAMAICA	NY		11/20/2020		607		(92)			(92)		515		515		
100047425	NASHVILLE	TN		11/20/2020		297		(34)			(34)		293		293		
100047426	PHILADELPHIA	PA		11/20/2020		193		(1)			(1)		192		192		
100047428	JACKSONVILLE	FL		11/20/2020		688		(40)			(40)		648		648		
100047429	AVONDALE	AZ		11/20/2020		388		(41)			(41)		347		347		
100047430	ROSELLE	IL		11/20/2020		514		(37)			(37)		477		477		
100047434	DUWALL	WA		11/20/2020		671		10			10		681		681		
100047435	NEW HUDSON	MI		11/20/2020		1,123		20			20		1,143		1,143		
100047438	AURORA	CO		11/20/2020		3,447		(50)			(50)		3,397		3,397		
100047441	MIAMI	FL		11/20/2020		478		(32)			(32)		446		446		
100047448	SAN FRANCISCO	CA		11/20/2020		854		24			24		878		878		
100047453	BRISTOL	NH		11/20/2020		762		(39)			(39)		723		723		
100047454	HUNTSVILLE	TX		11/20/2020		1,630		(110)			(110)		1,520		1,520		
100047456	LA MIRADA	CA		11/20/2020		466		(46)			(46)		420		420		
100047463	PEACHTREE CITY	GA		11/20/2020		889		(10)			(10)		879		879		
100047468	LESAGE	WV		11/20/2020		804		(61)			(61)		743		743		
100047472	SACRAMENTO	CA		11/20/2020		598		17			17		615		615		
100047473	SUNNYSIDE	WA		11/20/2020		476		(93)			(93)		383		383		
100047474	PLATTSBURGH	NY		11/20/2020		549		48			48		597		597		
100047475	SPOKANE	WA		11/20/2020		1,422		(131)			(131)		1,291		1,291		
100047479	SHIRLEY	MA		11/20/2020		1,126		(115)			(115)		1,111		1,111		
100047480	RIVERDALE	GA		11/20/2020		308		8			8		316		316		
100047498	LAS VEGAS	NV		11/20/2020		488		(45)			(45)		443		443		
100047505	BROOKSVILLE	FL		11/20/2020		306		(26)			(26)		280		280		
100047509	NAPLES	FL		11/20/2020		1,040		(5)			(5)		1,035		1,035		
100047510	HAYWARD	CA		11/20/2020		2,925		(23)			(23)		2,902		2,902		
100047519	DALY CITY	CA		11/20/2020		987		(106)			(106)		881		881		
100047523	NEUBURGH	MA		11/20/2020		2,132		18			18		2,250		2,250		
100047529	LOS ANGELES	CA		11/20/2020		2,006		(34)			(34)		1,972		1,972		
100047535	CAMPBELL	CA		11/20/2020		2,385		12			12		2,397		2,397		
100047538	BROOKLYN	NY		11/20/2020		1,674		(107)			(107)		1,567		1,567		
100047541	STONE MOUNTAIN	GA		11/20/2020		355							355		355		
100047546	VIEILLESELEY	MA		11/20/2020		464		(56)			(56)		408		408		
100047551	SELINGROVE	PA		11/20/2020		295		(35)			(35)		260		260		
100047556	HESTERIA	CA		11/20/2020		623		(2)			(2)		621		621		
100047561	PLANTVIEW	NY		11/20/2020		3,316		(286)			(286)		3,018		3,018		
100047563	ASTORIA	NY		11/20/2020		3,718		(34)			(34)		3,684		3,684		
100047565	WEST PARK	FL		11/20/2020		1,074		(6)			(6)		1,066		1,066		
100047571	SEYMOUR	IN		11/20/2020		696		(53)			(53)		643		643		

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
100047573	JACKSONVILLE	FL		11/20/2020		852	(18)				(18)		834				
100047579	MIAMI	FL		11/20/2020		2,419		2			2		2,421	2,421			
100047582	RIVERSIDE	CA		11/20/2020		686	20				20		706	706			
100047583	BRIDGEPORT	CT		11/20/2020		464	38				38		502	502			
100047584	NORTH BRANSHIX	NJ		11/20/2020		1,102	(93)				(93)		1,009	1,009			
100047588	SEATTLE	WA		11/20/2020		660	(25)				(25)		635	635			
100047591	ANNEHIM	CA		11/20/2020		2,655	7				7		2,662	2,662			
100047593	SANFORD	FL		11/20/2020		466	(26)				(26)		440	440			
100047596	PORT ORANGE	FL		11/20/2020		560	22				22		582	582			
100047602	ATLANTIC CITY	NJ		11/20/2020		573	(6)				(6)		567	567			
100047610	GREENVILLE	SC		11/20/2020		885	(69)				(69)		816	816			
100047612	PLYMOUTH	MI		11/20/2020		1,028	(34)				(34)		994	994			
100047615	CLEARWATER	FL		11/20/2020		313	56				56		369	369			
100047616	NORTH LAS VEGAS	NV		11/20/2020		946	(10)				(10)		936	936			
100047624	SAN TAN VALLEY	AZ		11/20/2020		3,259	(103)				(103)		3,156	3,156			
100047625	STOCKTON	CA		11/20/2020		693	(2)				(2)		691	691			
100047634	INKSTER	MI		11/20/2020		196	63				63		259	259			
100047636	DENVER	CO		11/20/2020		1,552	(80)				(80)		1,472	1,472			
100047640	SAINT PAUL	MN		11/20/2020		1,639	(107)				(107)		1,532	1,532			
100047647	TOLKINS COVE	NY		11/20/2020		2,622	(94)				(94)		2,428	2,428			
100047652	ELGIN	IL		11/20/2020		380	47				47		427	427			
100047654	NORWALK	CT		11/20/2020		3,069	(329)				(329)		2,740	2,740			
100047655	SALINAS	CA		11/20/2020		3,364	(326)				(326)		3,038	3,038			
100047666	PHILADELPHIA	PA		11/20/2020		779	(142)				(142)		637	637			
100047667	CLINTON TOWNSHIP	MI		11/20/2020		443	(35)				(35)		408	408			
100047676	LA VERGNE	TN		11/20/2020		390	27				27		417	417			
100047678	BAYVILLE	NY		11/20/2020		861	36				36		897	897			
100047680	GRAND RAPIDS	MI		11/20/2020		3,341	(18)				(18)		3,323	3,323			
100047688	SODDY DAVIS	TN		11/20/2020		226	2				2		228	228			
100047693	AURORA	CO		11/20/2020		360	(28)				(28)		332	332			
100047694	CHICAGO	IL		11/20/2020		747	12				12		759	759			
100047706	SPRINGFIELD	OH		11/20/2020		479	187				187		666	666			
100047707	GRAND RAPIDS	MI		11/20/2020		881	(56)				(56)		825	825			
100047715	CLAREMONT	NC		11/20/2020		378	(53)				(53)		325	325			
100047716	LAS VEGAS	NV		11/20/2020		1,182	(177)				(177)		1,005	1,005			
100047717	EUGENE	OR		11/20/2020		576	(24)				(24)		552	552			
100047733	WINNER	GA		11/20/2020		559	(8)				(8)		551	551			
100047734	HOCKEY	NC		11/20/2020		512	(50)				(50)		462	462			
100047746	SAN LEANDRO	CA		11/20/2020		2,736	(100)				(100)		2,636	2,636			
100047757	FARMINGTON	IN		11/20/2020		1,544	(111)				(111)		1,433	1,433			
100047760	KAILUA	HI		11/20/2020		1,001	(50)				(50)		951	951			
100047763	ALBUQUERQUE	NM		11/20/2020		749	(56)				(56)		693	693			
100047766	AURORA	CO		11/20/2020		363	(28)				(28)		335	335			
100047771	EVERETT	WA		11/20/2020		786	(39)				(39)		749	749			
100047773	ROUND LAKE	IL		11/20/2020		2,837	(3)				(3)		2,834	2,834			
100047774	ROUND ROCK	TX		11/20/2020		1,117	(64)				(64)		1,053	1,053			
100047781	PORT SAINT LUCIE	FL		11/20/2020		844	(49)				(49)		795	795			
100047786	SACRAMENTO	CA		11/20/2020		942	(33)				(33)		909	909			
100047790	SANDY HOOK	CT		11/20/2020		2,386	(191)				(191)		2,205	2,205			
100047794	ALPHARETTA	GA		11/20/2020		702	(39)				(39)		663	663			
100047796	PHILADELPHIA	PA		11/20/2020		528	(27)				(27)		501	501			

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	
100047800	LEWISVILLE		TX		11/20/2020		28,757		(4,286)			(4,286)		24,461	24,461				
100047811	GLENDALE		AZ		11/20/2020		1,345		(70)			(70)		1,275	1,275				
100047817	ALBERTSON		NY		11/20/2020		343		(28)			(28)		315	315				
100047821	RANCHO CUCAMONGA		CA		11/20/2020		286		(13)			(13)		283	283				
100047830	BROOKLYN		NY		11/20/2020		772		19			19		791	791				
100047831	CAMARILLO		CA		11/20/2020		527		5			5		532	532				
100047833	SAN DIEGO		CA		11/20/2020		658		(1)			(1)		657	657				
100047836	OCALA		FL		11/20/2020		3,756		(185)			(185)		3,571	3,571				
100047840	DENVER		CO		11/20/2020		1,669		(20)			(20)		1,649	1,649				
100047847	FERRDALE		IL		11/20/2020		875		(52)			(52)		823	823				
100047849	EAST STROUDSBURG		PA		11/20/2020		1,538		(59)			(59)		1,679	1,679				
100047853	SHERILLIS FORD		NC		11/20/2020		318		(6)			(6)		312	312				
100047859	MALDEN		MA		11/20/2020		1,363		(25)			(25)		1,338	1,338				
100047866	BYRON CENTER		MI		11/20/2020		259		(45)			(45)		214	214				
100047868	HOLT		MI		11/20/2020		529		(40)			(40)		489	489				
100047869	FRESNO		CA		11/20/2020		762		(65)			(65)		697	697				
100047870	MASTIC BEACH		NY		11/20/2020		1,136		64			64		1,200	1,200				
100047874	LYNN		MA		11/20/2020		1,496		(186)			(186)		1,310	1,310				
100047876	NEIGHBORHOOD		NY		11/20/2020		452		57			57		509	509				
100047883	RANDOLPH		MA		11/20/2020		2,357		(87)			(87)		2,270	2,270				
100047889	SAINT PALL		MINN		11/20/2020		1,614		(47)			(47)		1,567	1,567				
100047902	DELRAY BEACH		FL		11/20/2020		3,280		(112)			(112)		3,168	3,168				
100047904	PRESOTT		IL		11/20/2020		329		(29)			(29)		300	300				
100047907	SOUTH GATE		CA		11/20/2020		1,164		(86)			(86)		1,078	1,078				
100047918	LAS VEGAS		NV		11/20/2020		555		18			18		573	573				
100047922	ORLANDO		FL		11/20/2020		1,213		(24)			(24)		1,189	1,189				
100047928	POIMONA		CA		11/20/2020		1,911		(17)			(17)		1,884	1,884				
100047936	DAQUILA		GA		11/20/2020		3,060		(110)			(110)		2,950	2,950				
100047940	BOLINGBROOK		IL		11/20/2020		834		(6)			(6)		828	828				
100047943	LEWON GROVE		CA		11/20/2020		871		(50)			(50)		821	821				
100047945	TULSA		OK		11/20/2020		1,414		(54)			(54)		1,260	1,260				
100047957	LOXAHATCHEE		FL		11/20/2020		2,859		(97)			(97)		2,762	2,762				
100047958	SALIDA		CA		11/20/2020		566		(38)			(38)		528	528				
100047960	MUNDELEIN		IL		11/20/2020		1,953		(44)			(44)		1,909	1,909				
100047962	LUXENBURG		MA		11/20/2020		2,532		(25)			(25)		2,507	2,507				
100047968	DES PLAINES		IL		11/20/2020		778		244			244		1,022	1,022				
100047971	ORLANDO		FL		11/20/2020		2,691		(62)			(62)		2,629	2,629				
100047973	CICERO		IL		11/20/2020		2,212		(99)			(99)		2,113	2,113				
100047975	INDIO		CA		11/20/2020		3,883		(73)			(73)		3,510	3,510				
100047982	NAPLES		FL		11/20/2020		1,337		(107)			(107)		1,230	1,230				
100047983	MERRITT ISLAND		FL		11/20/2020		423		(25)			(25)		388	388				
100047984	LOS ANGELES		CA		11/20/2020		853		(49)			(49)		804	804				
100047993	SALT LAKE CITY		UT		11/20/2020		139		5			5		144	144				
100047996	RIVERHEAD		NY		11/20/2020		466		(46)			(46)		410	410				
100048000	LAS VEGAS		NV		11/20/2020		399		(19)			(19)		380	380				
100048002	PORTLAND		OR		11/20/2020		551		(5)			(5)		546	546				
100048006	RIVERSIDE		CA		11/20/2020		2,528		(282)			(282)		2,246	2,246				
100048008	HICKORY HILLS		IL		11/20/2020		950		314			314		1,264	1,264				
100048010	SYLMAR		CA		11/20/2020		1,411		(83)			(83)		1,328	1,328				
100048014	CHICAGO		IL		11/20/2020		1,002		11			11		1,013	1,013				
100048019	RIVERSIDE		CA		11/20/2020		3,081		(15)			(15)		3,066	3,066				

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	
100048036	CANTON	NC		11/20/2020		925		8			8		533					
100048040	RICHMOND	CA		11/20/2020		1,345		30			30		1,375					
100048041	OWARD	CA		11/20/2020		1,176		16			16		1,198					
100048045	WAIKUKA	IL		11/20/2020		2,157		41			41		2,116					
100048047	STATEN ISLAND	NY		11/20/2020		707		18			18		725					
100048052	WEST BLOOMFIELD	MI		11/20/2020		725		53			53		672					
100048055	WALLAND	TN		11/20/2020		2,978		45			45		2,933					
100048058	LAS VEGAS	NV		11/20/2020		314		2			2		316					
100048065	CHINO HILLS	CA		11/20/2020		1,644		33			33		1,611					
100048067	LAS VEGAS	NV		11/20/2020		1,823		112			112		1,711					
100048076	PHOENIX	AZ		11/20/2020		1,275		23			23		1,252					
100048082	TALLAHASSEE	FL		11/20/2020		1,279		90			90		1,189					
100048087	SAN FRANCISCO	CA		11/20/2020		1,350		15			15		1,335					
100048089	SAN DIEGO	CA		11/20/2020		2,842		1			1		2,843					
100048103	HUNTERSVILLE	NC		11/20/2020		891		28			28		919					
100048108	GREENSBORO	NC		11/20/2020		1,339		18			18		1,321					
100048131	SEWINGALE	FL		11/20/2020		678		19			19		697					
100048135	OREGON CITY	OR		11/20/2020		2,448		133			133		2,315					
100048144	TRENTON	NC		11/20/2020		1,020		13			13		1,007					
100048149	MEDFORD	NY		11/20/2020		701		125			125		576					
100048152	IMPERIAL	MO		11/20/2020		1,484		49			49		1,435					
100048166	WARENVILLE	IL		11/20/2020		1,103		105			105		998					
100048193	MIAMI	FL		11/20/2020		746		40			40		786					
100048195	WISCONSIN RAPIDS	WI		11/20/2020		354		27			27		327					
100048197	GLENDALE	AZ		11/20/2020		330		16			16		314					
100048201	BOCA RATON	FL		11/20/2020		824		60			60		764					
100048205	ELIZABETHPORT	NJ		11/20/2020		732		18			18		750					
100048213	SODDY DAVIS	TN		11/20/2020		266		62			62		206					
100048218	BROOKLYN	NY		11/20/2020		2,191		89			89		2,102					
100048221	SPRINGFIELD	MA		11/20/2020		607		33			33		574					
100048228	HIALEAH	FL		11/20/2020		1,428		69			69		1,359					
100048234	WEST COVINA	CA		11/20/2020		1,249		70			70		1,179					
100048235	ANCHORAGE	AK		11/20/2020		560		55			55		505					
100048248	COLUMBIA	MO		11/20/2020		1,086		155			155		1,241					
100048263	DALLAS	TX		11/20/2020		1,281		63			63		1,218					
100048276	BEAVERTON	OR		11/20/2020		1,141		44			44		1,097					
100048277	UNION CITY	NJ		11/20/2020		1,081		44			44		1,125					
100048278	MODESTO	CA		11/20/2020		1,121		91			91		1,030					
100048283	HOLMA	LA		11/20/2020		1,192		102			102		1,090					
100048285	HEWITT	NJ		11/20/2020		71,619		7,381			7,381		79,000					
100048290	CLEVELAND	OH		11/20/2020		477		3			3		474					
100048299	EUGENE	OR		11/20/2020		493		24			24		469					
100048303	DOUGLASVILLE	GA		11/20/2020		251		12			12		263					
100048304	LODI	CA		11/20/2020		998		8			8		996					
100048305	UPLAND	CA		11/20/2020		2,389		123			123		2,266					
100048309	SAINT LOUIS	MO		11/20/2020		231		5			5		226					
100048312	ORLANDO	FL		11/20/2020		1,800		37			37		1,763					
100048316	JACKSONVILLE	FL		11/20/2020		652		58			58		594					
100048326	PATCHOGUE	NY		11/20/2020		1,405		64			64		1,341					
100048331	CHELSEA	MA		11/20/2020		1,768		45			45		1,723					
100048334	FLUSHING	NY		11/20/2020		5,432		270			270		5,162					

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-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
10004837	CLEERO	IL		11/20/2020		3,150		(202)			(202)		2,948	2,948			
10004843	TRENTON	NJ		11/20/2020		476		81			81		557	557			
10004846	SEACUOUS	NJ		11/20/2020		1,208		61			61		1,269	1,269			
10004849	PHOENIX	AZ		11/20/2020		1,271		(63)			(63)		1,208	1,208			
10004855	NORTH LAS VEGAS	NV		11/20/2020		1,267		(48)			(48)		1,219	1,219			
10004860	LOS ANGELES	CA		11/20/2020		1,129		(81)			(81)		1,048	1,048			
10004866	SOMERTON	AZ		11/20/2020		782		33			33		815	815			
10004867	MIAMI	FL		11/20/2020		254		10			10		264	264			
10004869	PALM COAST	FL		11/20/2020		401		74			74		475	475			
10004871	FREEDHOLD	NJ		11/20/2020		1,431		(88)			(88)		1,343	1,343			
10004874	GLENWOOD	NJ		11/20/2020		863		(60)			(60)		803	803			
10004881	BAKERSFIELD	CA		11/20/2020		859		93			93		952	952			
10004883	WHITESBORO	NY		11/20/2020		323		(32)			(32)		291	291			
10004890	LAKE OSIEGO	OR		11/20/2020		493		(19)			(19)		474	474			
10004801	NAPA	CA		11/20/2020		1,319		(98)			(98)		1,221	1,221			
10004809	FAIRBURN	GA		11/20/2020		959		(18)			(18)		941	941			
10004840	BERKELEY	NJ		11/20/2020		885		72			72		957	957			
10004841	AMT DCH	CA		11/20/2020		1,094		17			17		1,111	1,111			
10004824	LOS LUNAS	NM		11/20/2020		1,063		(148)			(148)		915	915			
10004826	LIBERAL	KS		11/20/2020		1,047		(84)			(84)		963	963			
10004831	VIRGINIA BEACH	VA		11/20/2020		3,472		(221)			(221)		3,251	3,251			
10004832	MANHATT	LA		11/20/2020		2,584		(28)			(28)		2,556	2,556			
10004833	DELTONA	FL		11/20/2020		1,054		(68)			(68)		986	986			
10004839	SANTA ROSA	CA		11/20/2020		1,150		(45)			(45)		1,105	1,105			
10004840	NEW BALTIMORE	MI		11/20/2020		1,039		24			24		1,063	1,063			
10004841	ATLANTA	GA		11/20/2020		149		16			16		165	165			
10004842	RENO	NV		11/20/2020		3,108		(132)			(132)		2,976	2,976			
10004850	CLOVER	SC		11/20/2020		1,023		(119)			(119)		904	904			
10004851	JUNESBORO	GA		11/20/2020		940		6			6		946	946			
10004858	LODI	CA		11/20/2020		2,600		(90)			(90)		2,510	2,510			
10004860	SANTA ANA	CA		11/20/2020		1,164		48			48		1,212	1,212			
10004870	PEKIN	IN		11/20/2020		1,103		(148)			(148)		955	955			
10004872	BALTIMORE	MD		11/20/2020		549		(43)			(43)		506	506			
10004876	DETROIT	MI		11/20/2020		480							480	480			
10004879	LAKE VILLA	IL		11/20/2020		203		75			75		278	278			
10004881	NORTH BERGEN	NJ		11/20/2020		1,697		(19)			(19)		1,678	1,678			
10004883	RANCHO CORDOVA	CA		11/20/2020		1,437		(111)			(111)		1,326	1,326			
10004887	INGLEWOOD	CA		11/20/2020		832		(16)			(16)		816	816			
10004894	TAMPA	FL		11/20/2020		332		31			31		363	363			
10004895	WOODBRIIDGE	VA		11/20/2020		1,026		(32)			(32)		994	994			
10004896	TUSCON	AZ		11/20/2020		561		(17)			(17)		544	544			
10004897	LOS ANGELES	CA		11/20/2020		2,344		(89)			(89)		2,255	2,255			
10004816	MODESTO	CA		11/20/2020		1,174		86			86		1,260	1,260			
10004823	BANNING	CA		11/20/2020		1,943		(119)			(119)		1,824	1,824			
10004827	DEARBORN HEIGHTS	MI		11/20/2020		380		(38)			(38)		342	342			
10004830	SUPRISE	AZ		11/20/2020		1,709		(23)			(23)		1,686	1,686			
10004831	CARLEIL	NY		11/20/2020		3,714		(106)			(106)		3,608	3,608			
10004851	LEWANT	IL		11/20/2020		978		(45)			(45)		933	933			
10004859	JACKSONVILLE	FL		11/20/2020		812		(18)			(18)		794	794			
10004860	DES PLAINES	IL		11/20/2020		619		196			196		815	815			
10004869	HUNTINGTON	IN		11/20/2020		132		(28)			(28)		104	104			

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
100048572	MEDFORD	OR		11/20/2020		401		(7)			(7)		394				
100048573	FONTANA	CA		11/20/2020		664		(58)			(58)		606				
100048586	BETHEL	IN		11/20/2020		762		(19)			(19)		743				
100048589	BROOKLYN	NY		11/20/2020		576		(110)			(110)		466				
100048599	CHICAGO	IL		11/20/2020		246		79			79		325				
100048608	OAK PARK	IL		11/20/2020		161		(20)			(20)		141				
100048622	LOWELL	MA		11/20/2020		1,716		(77)			(77)		1,639				
100048627	UPPER MERLBORO	MA		11/20/2020		2,957		(136)			(136)		2,821				
100048630	CRETE	IL		11/20/2020		2,502		(238)			(238)		2,264				
100048634	HOLLYWOOD	FL		11/20/2020		1,474		11			11		1,485				
100048636	SAN PABLO	CA		11/20/2020		70,038		1,884			1,884		71,922				
100048643	DALY CITY	CA		11/20/2020		3,944		25			25		3,969				
100048647	COBBS CREEK	VA		11/20/2020		845		(86)			(86)		759				
100048649	WINTERVILLE	GA		11/20/2020		334		(29)			(29)		305				
100048650	MASSILLON	OH		11/20/2020		1,785		(30)			(30)		1,755				
100048654	MARGATE	FL		11/20/2020		797		191			191		988				
100048661	FORT LAUDERDALE	FL		11/20/2020		663		(10)			(10)		653				
100048663	SAN BRUNO	CA		11/20/2020		3,152		(69)			(69)		3,083				
100048665	ELK GROVE	CA		11/20/2020		3,160		(149)			(149)		3,011				
100048667	POCONO	CA		11/20/2020		1,791		39			39		1,830				
100048675	CHICAGO	IL		11/20/2020		1,129		10			10		1,139				
100048676	LA HABRA	CA		11/20/2020		1,441		(74)			(74)		1,367				
100048680	SAN BERNARDINO	CA		11/20/2020		915		117			117		1,032				
100048686	OPA LOCKA	FL		11/20/2020		690		28			28		718				
10004887	CORAL SPRINGS	FL		11/20/2020		710		94			94		804				
10004890	LAKELAND	FL		11/20/2020		251		109			109		360				
10004891	ELK GROVE	CA		11/20/2020		2,124		(162)			(162)		1,962				
10004893	TRENTON	NJ		11/20/2020		2,068		461			461		2,529				
100048700	WEST END	NC		11/20/2020		990		(87)			(87)		893				
100048704	GENT	NY		11/20/2020		1,257		107			107		1,364				
100048705	COMPTON	CA		11/20/2020		898		(57)			(57)		841				
100048708	KISSIMEE	FL		11/20/2020		905		(84)			(84)		821				
100048715	MIAMI	FL		11/20/2020		1,368		16			16		1,384				
100048720	MIAMI	FL		11/20/2020		1,698		(90)			(90)		1,608				
100048721	ELIZABETH	NJ		11/20/2020		1,116		291			291		1,407				
100048724	PATCOBLE	NY		11/20/2020		2,763		130			130		2,893				
100048733	MIAMI	FL		11/20/2020		969		55			55		1,024				
100048748	WEST PALM BEACH	FL		11/20/2020		756		137			137		893				
100048756	STATEN ISLAND	NY		11/20/2020		1,727		(135)			(135)		1,592				
100048760	OAK CREEK	WI		11/20/2020		1,244		(37)			(37)		1,207				
100048761	HENDERSON	NV		11/20/2020		606							606				
100048764	TUSCON	AZ		11/20/2020		824		3			3		827				
100048769	MOBILE	AL		11/20/2020		1,188		(52)			(52)		1,136				
100048771	BETHLEHEM	PA		11/20/2020		1,721		(11)			(11)		1,710				
100048776	JERSEY CITY	NJ		11/20/2020		1,269		(119)			(119)		1,150				
100048777	SOUTH LYON	MI		11/20/2020		1,621		(8)			(8)		1,613				
100048794	CARLEL	NY		11/20/2020		2,398		(147)			(147)		2,221				
100048797	JOLIET	IL		11/20/2020		368		25			25		393				
100048798	HOMESTEAD	FL		11/20/2020		993		243			243		1,236				
100048800	GERMANTOWN	MD		11/20/2020		771		(36)			(36)		735				
100048801	CORONA	CA		11/20/2020		1,059		26			26		1,085				

STATEMENT AS OF SEPTEMBER 30, 2024 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
10004802	TAMPA	FL		11/20/2020		661		57			57		718		718		
10004807	PLAINFIELD	NJ		11/20/2020		2,054		(34)			(34)		2,020	2,020			
10004808	WHITTIER	CA		11/20/2020		2,915		164			164		3,079	3,079			
10004814	WESTERVILLE	OH		11/20/2020		5,991		(93)			(93)		5,898	5,898			
10004819	BEDMINSTER	NJ		11/20/2020		1,107		(33)			(33)		1,074	1,074			
10004824	FENO	NY		11/20/2020		1,010		(74)			(74)		936	936			
10004828	MIAMI	FL		11/20/2020		514		43			43		557	557			
10004830	LANHAM	MD		11/20/2020		667		90			90		757	757			
10004841	PANDRMA CITY	CA		11/20/2020		1,942		(111)			(111)		1,731	1,731			
10004844	DOUGLASVILLE	GA		11/20/2020		623		17			17		640	640			
10004847	MACHESNEY PARK	IL		11/20/2020		925		29			29		954	954			
10004852	FORT LAUDERDALE	FL		11/20/2020		577		(37)			(37)		480	480			
10004853	MANCHESTER TOWNSHIP	NJ		11/20/2020		1,053		93			93		1,146	1,146			
10004858	FREDERICKSBURG	VA		11/20/2020		1,414		13			13		1,427	1,427			
10004860	CHICAGO	IL		11/20/2020		1,242		(66)			(66)		1,176	1,176			
10004861	GARFIELD	NJ		11/20/2020		1,160		27			27		1,187	1,187			
10004863	KISSIMEE	FL		11/20/2020		765		4			4		769	769			
10004864	EAST NORTHPORT	NY		11/20/2020		2,068		21			21		2,089	2,089			
10004866	COVINGTON	GA		11/20/2020		1,833		(76)			(76)		1,755	1,755			
10004877	CAVE	SC		11/20/2020		463		(26)			(26)		437	437			
10004879	LAS VEGAS	NV		11/20/2020		597		16			16		613	613			
10004881	TAMPA	FL		11/20/2020		846		(59)			(59)		787	787			
10004883	LAS VEGAS	NV		11/20/2020		728		40			40		768	768			
10004884	RANCHO CUCAMONGA	CA		11/20/2020		3,845		(191)			(191)		3,654	3,654			
10004887	MIAMI	FL		11/20/2020		998		28			28		966	966			
10004889	CHICAGO	IL		11/20/2020		1,325		(90)			(90)		1,435	1,435			
10004890	NEWARK	NJ		11/20/2020		961		(43)			(43)		918	918			
10004892	MESA	AZ		11/20/2020		1,911		(105)			(105)		1,806	1,806			
10004893	LAKELAND	FL		11/20/2020		821		(29)			(29)		792	792			
10004895	CALEY CO	CA		11/20/2020		3,035		(119)			(119)		2,916	2,916			
10004899	SAINT PETERSBURG	FL		11/20/2020		2,216		(94)			(94)		2,122	2,122			
10004906	WEST NEW YORK	NJ		11/20/2020		23,921		409			409		24,330	24,330			
10004907	BROOKLYN	NY		11/20/2020		6,389		(289)			(289)		6,091	6,091			
10004916	BAYVILLE	NJ		11/20/2020		592		73			73		665	665			
10004917	BALTIMORE	MD		11/20/2020		427		1			1		428	428			
10004927	TRUMBULL	CT		11/20/2020		805		70			70		875	875			
10004930	HOLLYWOOD	FL		11/20/2020		683		22			22		705	705			
10004939	LAND O LAKES	FL		11/20/2020		675		26			26		701	701			
10004940	BOGOTA	NJ		11/20/2020		1,174		121			121		1,295	1,295			
10004944	NOGALES	AZ		11/20/2020		961		(46)			(46)		915	915			
10004947	ORLANDO	FL		11/20/2020		2,180		360			360		2,540	2,540			
10004957	WATERFORD	MI		11/20/2020		1,620		(36)			(36)		1,584	1,584			
10004961	MIAMI	FL		11/20/2020		1,013		(11)			(11)		1,002	1,002			
10004962	FORT WASHINGTON	MD		11/20/2020		763		(55)			(55)		708	708			
10004966	LONG BEACH	CA		11/20/2020		206,220		(13,644)			(13,644)		192,576	192,576			
10004968	OCEANSIDE	CA		11/20/2020		2,481		(29)			(29)		2,452	2,452			
10004972	PATCHOGUE	NY		11/20/2020		1,086		35			35		1,123	1,123			
10004973	SOUTH OZMONE PARK	NY		11/20/2020		5,032		(253)			(253)		4,779	4,779			
10004980	NEWARK	NJ		11/20/2020		957		295			295		1,252	1,252			
10004984	SAINT LOUIS	MO		11/20/2020		302							311	311			
10004991	BROX	NY		11/20/2020		1,047		(90)			(90)		957	957			

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
100049000	MIAMI	FL		11/20/2020		2,024		(82)			(82)		1,942	1,942			
100049001	LAKE FOREST	CA		11/20/2020		4,841		(174)			(174)		4,667	4,667			
100049004	HASKELL	NJ		11/20/2020		1,414		(68)			(68)		1,346	1,346			
100049010	SPARKS	NV		11/20/2020		2,148		(77)	2,148		(77)		2,071	2,071			
100049012	CREVE COEUR	IL		11/20/2020		157		(27)			(27)		130	130			
100049017	HOMESTEAD	FL		11/20/2020		571		(174)			(174)		745	745			
100049018	TAMPA	FL		11/20/2020		1,512		(98)			(98)		1,414	1,414			
100049022	LINDEN	NJ		11/20/2020		1,294		88			88		1,382	1,382			
100049026	MIAMI	FL		11/20/2020		1,275		(9)			(9)		1,266	1,266			
100049029	MIAMI	FL		11/20/2020		3,037		94			94		3,131	3,131			
100049032	KISSIMEE	FL		11/20/2020		974		(8)			(8)		966	966			
100049044	SAINT CHARLES	IL		11/20/2020		797		54			54		851	851			
100049048	DETROIT	MI		11/20/2020		897		108			108		1,005	1,005			
100049053	HEBER CITY	UT		11/20/2020		2,067		(130)			(130)		1,937	1,937			
100049061	MIAMI	FL		11/20/2020		577		74			74		651	651			
100049070	BOWTON BEACH	FL		11/20/2020		1,199		(97)			(97)		1,102	1,102			
100049075	MORRIS	GA		11/20/2020		622		(42)			(42)		580	580			
100049076	MIAMI	FL		11/20/2020		1,993		76			76		1,669	1,669			
100049079	NAPERVILLE	IL		11/20/2020		997		(64)			(64)		933	933			
100049085	SEATTLE	WA		11/20/2020		1,486		(14)			(14)		1,482	1,482			
100049086	MELROSE PARK	IL		11/20/2020		876		92			92		1,068	1,068			
100049098	SHEVEPORT	LA		11/20/2020		351		19			19		370	370			
100049107	HIALEAH	FL		11/20/2020		1,187		(57)			(57)		1,130	1,130			
100049108	GLENDALE	CA		11/20/2020		1,966		(38)			(38)		1,928	1,928			
100049110	CARROLLTON	TX		11/20/2020		690		(35)			(35)		655	655			
100049111	STOCKTON	CA		11/20/2020		1,814		(89)			(89)		1,725	1,725			
100049114	BOLINGBROOK	IL		11/20/2020		1,722		(2)			(2)		1,720	1,720			
100049118	SANTA MARIA	CA		11/20/2020		776		(23)			(23)		755	755			
100049120	NORTH LAUDERDALE	FL		11/20/2020		685		69			69		754	754			
100049124	VIENNE	NC		11/20/2020		412		(61)			(61)		351	351			
100049128	SUTTLAND	ND		11/20/2020		1,065		124			124		1,189	1,189			
100049134	WOODSTOCK	GA		11/20/2020		1,473		(30)			(30)		1,443	1,443			
100049151	IRVINGTON	NJ		11/20/2020		559		(56)			(56)		503	503			
100049154	HIALEAH	FL		11/20/2020		632		79			79		711	711			
100049158	AUSTIN	TX		11/20/2020		909		(13)			(13)		896	896			
100049159	WAUKEGAN	IL		11/20/2020		468		24			24		482	482			
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		570		43			43		613	613			
100049171	SPRINGFIELD	NJ		11/20/2020		906		(29)			(29)		879	879			
100049175	CANTERBURY	CT		11/20/2020		603		(21)			(21)		582	582			
100049180	CHARLOTTE	NC		11/20/2020		601		(120)			(120)		481	481			
100049183	DECATUR	GA		11/20/2020		359		43			43		602	602			
100049187	HILLO	HI		11/20/2020		2,328		(220)			(220)		2,108	2,108			
100049188	ALLEN TOWN	PA		11/20/2020		890		22			22		952	952			
100049192	CRYSTAL LAKE	IL		11/20/2020		949		37			37		986	986			
100049193	MOBILE	AL		11/20/2020		314		35			35		349	349			
100049196	DESTIN	FL		11/20/2020		1,747		(90)			(90)		1,657	1,657			
100049203	CHARLESTON	SC		11/20/2020		339		1			1		540	540			
100049210	NEWARK	NJ		11/20/2020		843		(2)			(2)		841	841			
100049211	NORTH ADAMS	MA		11/20/2020		112		(19)			(19)		93	93			
100049214	MESA	AZ		11/20/2020		1,759		(59)			(59)		1,700	1,700			
100049252	WHITTIER	CA		11/20/2020		2,152		(137)			(137)		2,015	2,015			

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				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
100049270	ORLANDO	FL		11/20/2020		458							458		458		
100049278	OAK PARK	MI		11/20/2020		313		19					332		332		
100049279	TRENTON	NJ		11/20/2020		2,988		(87)					2,811		2,811		
100049282	RIVERSIDE	CA		11/20/2020		1,631		(104)					1,527		1,527		
100049291	LOGANVILLE	GA		11/20/2020		679		(51)					628		628		
100049320	DOUGLASSVILLE	PA		11/20/2020		946		20					966		966		
100049324	MIAMI	FL		11/20/2020		1,068		11					1,079		1,079		
100049329	TACOMA	WA		11/20/2020		1,385		(136)					1,249		1,249		
100049335	ATLANTA	GA		11/20/2020		2,225		(131)					2,094		2,094		
100049336	ELKINS	AR		11/20/2020		1,062		(35)					1,027		1,027		
100049341	CARPENTERSVILLE	IL		11/20/2020		2,722		(14)					2,708		2,708		
100049347	HAIALEAH	FL		11/20/2020		831		93					924		924		
100049349	RIVERSIDE	CA		11/20/2020		658		(94)					764		764		
100049350	MIRTELE BEACH	SC		11/20/2020		701		32					733		733		
100049357	BROOKLYN	NY		11/20/2020		2,140		(152)					1,988		1,988		
100049359	CORONA	CA		11/20/2020		1,753		(55)					1,698		1,698		
100049360	DEWEY	AZ		11/20/2020		469		(50)					419		419		
100049363	SAINT GEORGE	UT		11/20/2020		1,335		(55)					1,280		1,280		
100049367	FORT PIERCE	FL		11/20/2020		166		(17)					149		149		
100049369	BRADLEY	CA		11/20/2020		809		62					871		871		
100049370	READING	PA		11/20/2020		1,078		(82)					996		996		
100049372	WASHINGTON	DC		11/20/2020		869		(50)					819		819		
100049376	LOS ANGELES	CA		11/20/2020		1,506		60					1,566		1,566		
100049382	NEPTUNE	NJ		11/20/2020		889		(13)					886		886		
100049387	MIAMI	FL		11/20/2020		943		134					1,077		1,077		
100049392	MIAMI	FL		11/20/2020		1,271		(68)					1,203		1,203		
100049407	LOS ANGELES	CA		11/20/2020		1,304		(45)					1,259		1,259		
100049410	RUNNING SPRINGS	CA		11/20/2020		749		41					790		790		
100049411	MIDDLEBURG	FL		11/20/2020		1,107		(8)					1,099		1,099		
100049417	RANDALLSTOWN	MD		11/20/2020		2,658		(131)					2,527		2,527		
100049424	LAS VEGAS	NV		11/20/2020		2,246		(36)					2,208		2,208		
100049429	MIAMI	FL		11/20/2020		1,946		(16)					1,332		1,332		
100049433	WINDERMERE	FL		11/20/2020		1,131		25					1,156		1,156		
100049434	NEWARK	NJ		11/20/2020		1,283		(96)					1,187		1,187		
100049435	BROOKLYN	NY		11/20/2020		1,453		(73)					1,380		1,380		
100049438	STOCKTON	CA		11/20/2020		77,756		6,813					84,569		84,569		
100049443	CHICAGO	IL		11/20/2020		422		162					584		584		
100049461	OAK PARK	IL		11/20/2020		242		83					325		325		
100049468	HEMPSTEAD	NY		11/20/2020		77,816		1,336					79,152		79,152		
100049473	TANENTOWN	MD		11/20/2020		933		(69)					864		864		
100049479	WANTAH	IN		11/20/2020		675		(81)					594		594		
100049484	MARIE	MI		11/20/2020		1,053		(31)					1,022		1,022		
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		4,122		100					4,222		4,222		
100049496	FORT LAUDERDALE	FL		11/20/2020		834		30					864		864		
100049499	LOS ANGELES	CA		11/20/2020		825		85					910		910		
100049500	HAIALEAH	FL		11/20/2020		947		(48)					899		899		
100049501	PLEASANTVILLE	NJ		11/20/2020		1,185		(41)					1,144		1,144		
100049503	MIAMI	FL		11/20/2020		521		20					541		541		
100049505	JACKSON	AL		11/20/2020		803		(29)					774		774		
100049507	CHICAGO	IL		11/20/2020		1,203		314					1,517		1,517		
100049525	PLAINFIELD	IL		11/20/2020		985		31					616		616		

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
100049327	JACKSONVILLE	FL		11/20/2020		210	.51				.51		261				
100049331	CORONA	TN		11/20/2020		301	(25)				(25)		276				
100049336	EDMONDS	WA		11/20/2020		1,259	(6)				(6)		1,253				
100049343	INGLEWOOD	CA		11/20/2020		1,125	(74)				(74)		1,051				
100049346	REDMOND	WA		11/20/2020		1,555	(53)				(53)		1,502				
100049348	CHARLOTTE	NC		11/20/2020		1,965	(2)				(2)		1,963				
100049351	POMPAHO BEACH	FL		11/20/2020		1,546	(205)				(205)		1,341				
100049352	DES PLAINES	IL		11/20/2020		838		42			42		880				
100049353	JACKSONVILLE	FL		11/20/2020		508		197			197		705				
100049356	EAST ORANGE	NJ		11/20/2020		934		146			146		730				
100049362	PHOENIX	AZ		11/20/2020		42,630	7,936				7,936		50,766				
100049366	NEWARK	NJ		11/20/2020		673	.52				.52		725				
100049371	EASTON	MD		11/20/2020		1,851	(142)				(142)		1,709				
100049374	STAFFORD	VA		11/20/2020		1,262	4				4		1,266				
100049381	UMATILLA	FL		11/20/2020		949	(2)				(2)		947				
100049383	MIAMI	FL		11/20/2020		395		11			11		406				
100049384	WEST YARMOUTH	MA		11/20/2020		671	(47)				(47)		624				
100049386	LONG BEACH	CA		11/20/2020		1,167	3				3		1,170				
100049388	DOINEY	CA		11/20/2020		1,037		112			112		1,149				
100049395	CHICAGO	IL		11/20/2020		115		45			45		160				
100049399	WEST BABYLON	NY		11/20/2020		2,968	(87)				(87)		2,881				
100049401	UPPER MERLBORO	MD		11/20/2020		1,342	(22)				(22)		1,320				
100049403	DENVER	CO		11/20/2020		1,919	(50)				(50)		1,869				
100049405	MIAMI	FL		11/20/2020		999	17				17		1,016				
100049406	WHITTIER	CA		11/20/2020		1,810	(3)				(3)		1,807				
100049407	SANTA FE	NM		11/20/2020		682	(23)				(23)		669				
100049409	JACKSON	NJ		11/20/2020		1,027	(105)				(105)		922				
100049416	MIAMI	FL		11/20/2020		983	(58)				(58)		925				
100049425	JACKSONVILLE	FL		11/20/2020		462	11				11		463				
100049430	AURORA	CO		11/20/2020		495	7				7		502				
100049432	LOS ANGELES	CA		11/20/2020		703		19			19		722				
100049441	MIAMI	FL		11/20/2020		781		207			207		988				
100049455	HUNTINGTON STATION	NY		11/20/2020		1,043		377			377		1,420				
100049463	HARWOOD HEIGHTS	IL		11/20/2020		490		147			147		637				
100049479	PORT JEFFERSON STATI	NY		11/20/2020		3,667	(225)				(225)		3,442				
100049483	BROOKLYN	NY		11/20/2020		891	(7)				(7)		884				
100049484	SAN BRUNO	CA		11/20/2020		2,465		(52)			(52)		2,313				
100049485	CHICAGO	IL		11/20/2020		283		92			92		375				
100049496	MIRAMAR	FL		11/20/2020		657							827				
100049707	LAKE VILLA	IL		11/20/2020		1,293		(64)			(64)		1,229				
100049708	STOXTON	CA		11/20/2020		2,432		(87)			(87)		2,345				
100049713	TEWLE HILLS	MD		11/20/2020		798		(9)			(9)		789				
100049714	AURORA	IL		11/20/2020		381		82			82		463				
100049720	PLAINFIELD	NJ		11/20/2020		1,254		(89)			(89)		1,165				
100049722	ELKO NEW MARKET	WV		11/20/2020		929		58			58		987				
100049724	WEST COVINA	CA		11/20/2020		2,018		(32)			(32)		1,986				
100049727	APPKA	FL		11/20/2020		872		63			63		935				
100049730	FRASER	MI		11/20/2020		451		31			31		482				
100049731	SAN DIEGO	CA		11/20/2020		990		(77)			(77)		913				
100049734	OAK LAWN	IL		11/20/2020		444		63			63		507				
100049738	NILES	IL		11/20/2020		1,224		(39)			(39)		1,185				

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
100049742	MIAMI	FL		11/20/2020		880		(19)				(19)	861		861		
100049743	PITTSBURGH	PA		11/20/2020		264		34				34	288		288		
100049758	MASAPEDIA	NY		11/20/2020		2,412		(180)				(180)	2,232		2,232		
100049761	PATERSON	NJ		11/20/2020		1,383		336				336	1,719		1,719		
100049767	UPPER MERLBORO	MD		11/20/2020		1,025		(58)				(58)	967		967		
100049772	BRECKENRIDGE	CO		11/20/2020		770		332				332	1,102		1,102		
100049778	GILROY	CA		11/20/2020		1,672		(82)				(82)	1,590		1,590		
100049782	GLOUCESTER CITY	NJ		11/20/2020		720		132				132	852		852		
100049784	STAFFORD	CT		11/20/2020		2,529		(51)				(51)	2,478		2,478		
100049785	VICTORVILLE	CA		11/20/2020		637		(41)				(41)	596		596		
100049787	BROOKLYN	NY		11/20/2020		4,068		(34)				(34)	3,934		3,934		
100049790	PHOENIX	AZ		11/20/2020		752		32				32	784		784		
100049791	LANCASTER	CA		11/20/2020		644		29				29	673		673		
100049794	BROOKLYN	NY		11/20/2020		1,823		(110)				(110)	1,513		1,513		
100049796	EL MONTE	CA		11/20/2020		818		(60)				(60)	758		758		
100049810	COMPTON	CA		11/20/2020		988		(63)				(63)	875		875		
100049811	COMPTON	CA		11/20/2020		1,097		(75)				(75)	1,022		1,022		
100049814	SANTA ANA	CA		11/20/2020		2,075		(138)				(138)	1,937		1,937		
100049816	SALINAS	CA		11/20/2020		1,654		(105)				(105)	1,549		1,549		
100049822	NOFOLK	VA		11/20/2020		1,293		(70)				(70)	1,223		1,223		
100049825	HIJALEAH	FL		11/20/2020		1,388		234				234	1,632		1,632		
100049831	NEWTON	NJ		11/20/2020		433		76				76	509		509		
100049833	EL PASO	TX		11/20/2020		545		(39)				(39)	506		506		
100049842	VISALIA	CA		11/20/2020		1,364		(17)				(17)	1,347		1,347		
100049849	NORRIDGE	CA		11/20/2020		1,119		(10)				(10)	1,109		1,109		
100049853	CHARLOTTEVILLE	VA		11/20/2020		2,516		(21)				(21)	2,485		2,485		
100049856	DOWELL	VA		11/20/2020		355		(42)				(42)	314		314		
100049858	MADISON	TN		11/20/2020		336		(44)				(44)	282		282		
100049862	CARY	IL		11/20/2020		735		90				90	825		825		
100049868	MECHANICSVILLE	VA		11/20/2020		1,538		(13)				(13)	1,525		1,525		
100049880	NORTH HOLLYWOOD	CA		11/20/2020		893		(39)				(39)	884		884		
100049893	TENACK	NJ		11/20/2020		488		(3)				(3)	485		485		
100049907	WILLIAMSBURG	VA		11/20/2020		340		(70)				(70)	270		270		
100049922	LAS VEGAS	NV		11/20/2020		3,140		11				11	3,151		3,151		
100049924	ALPHARETTA	GA		11/20/2020		150,416		(1,804)				(1,804)	148,612		148,612		
100049925	PORT WASHINGTON	NY		11/20/2020		2,309		(81)				(81)	2,228		2,228		
100049928	OZONE PARK	NY		11/20/2020		1,713		(91)				(91)	1,622		1,622		
100049931	CLARK FORK	ID		11/20/2020		540		(18)				(18)	522		522		
100049935	PACIFICA	CA		11/20/2020		1,144		(11)				(11)	1,133		1,133		
100049941	ANTIOCH	CA		11/20/2020		2,644		(57)				(57)	2,587		2,587		
100049946	CARE CORAL	FL		11/20/2020		463		(70)				(70)	383		383		
100049947	AMITYVILLE	NY		11/20/2020		1,363		(64)				(64)	1,299		1,299		
100049951	JACKSONVILLE	FL		11/20/2020		1,029		(61)				(61)	968		968		
100049956	FAYETTEVILLE	GA		11/20/2020		2,356		(96)				(96)	2,258		2,258		
100049959	ALBUQUERQUE	NM		11/20/2020		1,220		230				230	1,450		1,450		
100049963	EVERETT	WA		11/20/2020		1,119		(7)				(7)	1,112		1,112		
100049967	BOLTON	MA		11/20/2020		1,073		(59)				(59)	1,014		1,014		
100049976	BEAVERTON	OR		11/20/2020		408		(35)				(35)	373		373		
100049978	LAKE HOPATCONG	NJ		11/20/2020		1,034		(96)				(96)	938		938		
100049987	MADISON	TN		11/20/2020		408		(11)				(11)	397		397		
100049992	SAN JOSE	CA		11/20/2020		1,330		(120)				(120)	1,210		1,210		

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
10004984	EPPING	IN		11/20/2020		3,235		(5)			(5)		3,230	3,230			
10004985	WASHINGTON	DC		11/20/2020		301		(30)			(30)		271	271			
10004987	SIMI VALLEY	CA		11/20/2020		1,090		(3)			(3)		1,087	1,087			
10005000	EAST ISLIP	NY		11/20/2020		1,628		(3)			(3)		1,625	1,625			
10005009	PORT CHESTER	NY		11/20/2020		1,183		168			168		1,351	1,351			
10005014	SAINT LOUIS	MO		11/20/2020		1,075		(65)			(65)		1,010	1,010			
10005029	MIAMI	FL		11/20/2020		714		(51)			(51)		663	663			
10005038	DUNDALK	MD		11/20/2020		630		(28)			(28)		602	602			
10005044	FLINT	MI		11/20/2020		808		(36)			(36)		772	772			
10005045	MIAMI	FL		11/20/2020		1,401		(40)			(40)		1,361	1,361			
10005048	BROOKLYN	NY		11/20/2020		1,831		14			14		1,845	1,845			
10005051	SAINT AUGUSTINE	FL		11/20/2020		1,018		(37)			(37)		981	981			
10005053	JESSUP	MD		11/20/2020		1,110		(46)			(46)		1,064	1,064			
10005055	DANBURY	CT		11/20/2020		705		36			36		741	741			
10005061	WEST JORDAN	UT		11/20/2020		313		(16)			(16)		297	297			
10005065	WACO	TX		11/20/2020		560		(8)			(8)		552	552			
10005073	PHILADELPHIA	PA		11/20/2020		797		(16)			(16)		781	781			
10005074	BRUNSWICK	OH		11/20/2020		658		(10)			(10)		648	648			
10005075	LIVERPOOL	NY		11/20/2020		1,621		(35)			(35)		1,586	1,586			
10005077	PHILADELPHIA	PA		11/20/2020		806		(74)			(74)		732	732			
10005079	LONG BEACH	CA		11/20/2020		2,653		(47)			(47)		2,606	2,606			
10005081	CORPUS CHRISTI	TX		11/20/2020		986		(26)			(26)		970	970			
10005085	WOODBRIDGE	VA		11/20/2020		917		(56)			(56)		861	861			
10005087	LULING	LA		11/20/2020		2,726		(29)			(29)		2,697	2,697			
10005088	INTERLOCHEN	MI		11/20/2020		1,290		(47)			(47)		1,243	1,243			
10005090	COPLAGE	NY		11/20/2020		2,146		(79)			(79)		2,069	2,069			
10005091	LODI	CA		11/20/2020		311		(64)			(64)		247	247			
10005096	CANOGA PARK	CA		11/20/2020		758		(70)			(70)		688	688			
10005099	SHERMAN	TX		11/20/2020		74		(21)			(21)		53	53			
10005100	DALLAS	TX		11/20/2020		387		(75)			(75)		312	312			
10005101	CHATSORTH	CA		11/20/2020		458		7			7		465	465			
10005103	FRESNO	CA		11/20/2020		557							557	557			
10005105	PALO ALTO	CA		11/20/2020		1,827		(3)			(3)		1,824	1,824			
10005107	MISSOURI CITY	TX		11/20/2020		1,320		(103)			(103)		1,217	1,217			
10005108	MIAMI	FL		11/20/2020		940		(11)			(11)		929	929			
10005110	BROOK	NY		11/20/2020		1,484		(171)			(171)		1,313	1,313			
10005111	BRENTWOOD	CA		11/20/2020		141		1			1		142	142			
10005114	ORLANDO	FL		11/20/2020		874		(54)			(54)		820	820			
10005115	RICHMOND	VA		11/20/2020		426		(79)			(79)		347	347			
10005117	BOULE	AZ		11/20/2020		874		(29)			(29)		845	845			
10005118	DENMARK	SC		11/20/2020		1,430		(20)			(20)		1,410	1,410			
10005120	CHATTANOOGA	TN		11/20/2020		989		(104)			(104)		885	885			
10005121	DASSEL	IN		11/20/2020		2,640		(480)			(480)		2,160	2,160			
10005122	PLANT CITY	FL		11/20/2020		678		(95)			(95)		583	583			
10005123	HOUSTON	TX		11/20/2020		1,078		(121)			(121)		957	957			
10005127	KELLER	TX		11/20/2020		2,418		(141)			(141)		2,277	2,277			
10005129	TUSCON	AZ		11/20/2020		1,143		(157)			(157)		986	986			
10005130	DETROIT	MI		11/20/2020		972		(24)			(24)		948	948			
10005135	LUSBY	MD		11/20/2020		1,814		(17)			(17)		1,797	1,797			
10005137	SHELBYVILLE	IN		11/20/2020		668		(6)			(6)		662	662			
10005139	PINEY FLATS	TN		11/20/2020		1,072		(119)			(119)		953	953			

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
100050142	CHARLOTTE	NC		11/20/2020		1,026		(76)			(76)		950		950		
100050148	MINNEAPOLIS	MIN		11/20/2020		1,334		(98)			(98)		1,236		1,236		
100050151	MOORE	LA		11/20/2020		949		(70)			(70)		779		779		
100050152	CINCINNATI	OH		11/20/2020		381		(34)			(34)		347		347		
100050153	SONOMA	CA		11/20/2020		971		(103)			(103)		868		868		
100050160	LOUISVILLE	KY		11/20/2020		641		(103)			(103)		538		538		
100050161	TARENTUM	PA		11/20/2020		161		(24)			(24)		137		137		
100050166	DAVENPORT	IA		11/20/2020		586		(57)			(57)		529		529		
100050175	DURVEA	PA		11/20/2020		275		-5	5		5		280		280		
100050188	PROVO	UT		11/20/2020		1,014		(63)			(63)		951		951		
100050190	LITTLE ROCK	AR		11/20/2020		618		(77)			(77)		541		541		
100050194	PORT SAINT LUCIE	FL		11/20/2020		892		(6)			(6)		886		886		
100050200	IRMO	SC		11/20/2020		240		(45)			(45)		195		195		
100050204	EDINBURG	TX		11/20/2020		357		(47)			(47)		310		310		
100050207	STAFFORD	CT		11/20/2020		996		(86)			(86)		910		910		
100050216	HANVILLE	LA		11/20/2020		2,643		(62)			(62)		2,581		2,581		
100050227	CORONA	TN		11/20/2020		386		(26)			(26)		360		360		
100050229	NAMPA	ID		11/20/2020		249		(1)			(1)		248		248		
100050230	INDIANAPOLIS	IN		11/20/2020		4,217		(631)			(631)		3,586		3,586		
100050239	FORT LAUDERDALE	FL		11/20/2020		776		-64			-64		842		842		
100050240	BERFORD	OH		11/20/2020		197		-69			-69		266		266		
100050251	PHILADELPHIA	PA		11/20/2020		176		(20)			(20)		156		156		
100050255	EAST ORANGE	NJ		11/20/2020		795		(54)			(54)		741		741		
100050256	SOMERSET	MA		11/20/2020		1,188		-17			-17		1,185		1,185		
100050261	ATLANTA	GA		11/20/2020		603		(43)			(43)		560		560		
100050270	BATON ROUGE	LA		11/20/2020		1,732		(18)			(18)		1,714		1,714		
100050271	WINDSOR MILL	MD		11/20/2020		844		(30)			(30)		814		814		
100050277	HIALEAH	FL		11/20/2020		542		-29			-29		571		571		
100050280	OAK RUN	CA		11/20/2020		4,113		(153)			(153)		3,960		3,960		
100050282	CHICAGO	IL		11/20/2020		1,553		(115)			(115)		1,438		1,438		
100050288	FAIRFIELD	CA		11/20/2020		1,073		-86			-86		1,161		1,161		
100050292	AMITYVILLE	NY		11/20/2020		1,027		(162)			(162)		865		865		
100050309	HILTON HEAD ISLAND	SC		11/20/2020		725		-39			-39		764		764		
100050312	OHIO HILLS	CA		11/20/2020		1,684		(64)			(64)		1,620		1,620		
100050314	GLENDALE	AZ		11/20/2020		1,646		(53)			(53)		1,595		1,595		
100050344	SILVER SPRING	MD		11/20/2020		1,487		(76)			(76)		1,421		1,421		
100050358	ELKHART	IN		11/20/2020		1,057		(228)			(228)		829		829		
100050361	PHOENIX	AZ		11/20/2020		1,082		(52)			(52)		1,030		1,030		
100050365	HOPEWELL JUNCTION	NY		11/20/2020		619		-68			-68		687		687		
100050366	UPPER MERLBORO	MD		11/20/2020		2,361		(170)			(170)		2,191		2,191		
100050371	VALLEY STREAM	NY		11/20/2020		2,062		(60)			(60)		2,002		2,002		
100050378	WHITESBURG	GA		11/20/2020		1,020		(61)			(61)		959		959		
100050380	HOPEWELL JUNCTION	NY		11/20/2020		1,101		(73)			(73)		1,028		1,028		
100053345	LAKEVIEW	TX		03/23/2021		7,913		(26)			(26)		7,885		7,885		
100053363	HOLLISTER	CA		03/23/2021		3,063		(153)			(153)		2,910		2,910		
100053367	LOS ANGELES	CA		03/23/2021		4,285		(31)			(31)		4,254		4,254		
100053369	LOS ANGELES	CA		03/23/2021		916		(16)			(16)		898		898		
100053368	REDFORD	MI		03/23/2021		262		-5			-5		267		267		
100053371	NAPLES	FL		03/23/2021		18,786		(541)			(541)		18,245		18,245		
100053373	UNION BEACH	NJ		03/23/2021		868		(2)			(2)		866		866		
100053375	BALTIMORE	MD		03/23/2021		415		(32)			(32)		383		383		

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
100053380	WINTHAM	WA		03/23/2021		324		(6)				(8)	916				
100053387	SAN LEANDRO	CA		03/23/2021		6,165		(134)			(134)		6,031				
100053391	SAN LEANDRO	CA		03/23/2021		5,202		(36)			(36)		5,166				
100053392	FONTANA	CA		03/23/2021		1,200		(20)			(20)		1,180				
100053393	GALESBURG	MI		03/23/2021		86,293		(1,989)			(1,989)		84,304				
100053394	MOBILE	AL		03/23/2021		946		(72)			(72)		774				
100053395	WOODSTOCK	VA		03/23/2021		1,604		(37)			(37)		1,567				
100053402	OSSEO	MI		03/23/2021		106,216		(9,151)			(9,151)		97,065				
100053409	OAKLAND	CA		03/23/2021		1,296		39			39		1,335				
100053418	WYOMING	MI		03/23/2021		975		(5)			(5)		970				
100053423	AVONDALE ESTATES	GA		03/23/2021		741		9			9		750				
100053436	MISSION VIEJO	CA		03/23/2021		4,532		10			10		4,542				
100053437	BECKLEY	WV		03/23/2021		409		(13)			(13)		396				
100053438	BROOKLYN	NY		03/23/2021		2,952		(85)			(85)		2,477				
100053443	AMARILLO	TX		03/23/2021		320		(7)			(7)		313				
100053454	HUNTSVILLE	AL		03/23/2021		810		(89)			(89)		721				
100053455	DECATUR	GA		03/23/2021		175		(29)			(29)		146				
100053460	WILKES BARRE	PA		03/23/2021		446		(64)			(64)		382				
100053466	PLAINFIELD	NJ		03/23/2021		969		18			18		987				
100053468	WEST NEW YORK	NJ		03/23/2021		1,108		(132)			(132)		976				
100053470	TRENTON	NJ		03/23/2021		224		(52)			(52)		172				
100053471	TOMS RIVER	NJ		03/23/2021		1,481		14			14		1,495				
100053472	MINT HILL	NC		03/23/2021		613		(35)			(35)		578				
100053476	PHILADELPHIA	PA		03/23/2021		658		(58)			(58)		598				
100053481	SOUTH HOLLAND	IL		03/23/2021		594		66			66		660				
100053482	CRAIG	CO		03/23/2021		683		(69)			(69)		614				
100053488	EDINA	MN		03/23/2021		606		(59)			(59)		547				
100053489	BROOKLYN	NY		03/23/2021		513		(47)			(47)		466				
100053492	LEHIGH ACRES	FL		03/23/2021		1,402		(24)			(24)		1,378				
100053493	NEWINGTON	CT		03/23/2021		695		(20)			(20)		675				
100053496	MIAMI	FL		03/23/2021		2,145		(97)			(97)		2,048				
100053507	KANSAS CITY	MO		03/23/2021		1,127		(74)			(74)		1,053				
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		356		(15)			(15)		341				
100053510	QUEENS VILLAGE	NY		03/23/2021		286		(36)			(36)		250				
100053517	WESTGEO	LA		03/23/2021		2,339		(95)			(95)		2,244				
100053520	LOUISIANA	MO		03/23/2021		969		(79)			(79)		890				
100053530	CHESAPEAKE	VA		03/23/2021		4,580		(410)			(410)		4,170				
100053539	DETROIT	MI		03/23/2021		952		(74)			(74)		508				
100053545	MIAMI	FL		03/23/2021		735		(37)			(37)		698				
100053547	FAVETTEVILLE	NC		03/23/2021		746		(72)			(72)		674				
100053554	ARLINGTON	VA		03/23/2021		1,533		(65)			(65)		1,468				
100053557	FRISSO	CO		03/23/2021		741		(20)			(20)		721				
100053562	YUBA CITY	CA		03/23/2021		991		(60)			(60)		931				
100053563	GLOVERSVILLE	NY		03/23/2021		872		(75)			(75)		797				
100053564	KALISPELL	MT		03/23/2021		352		(13)			(13)		339				
100053567	COLUMBUS	GA		03/23/2021		412		(19)			(19)		393				
100053572	SHOSHONNY	PA		03/23/2021		222		(14)			(14)		208				
100053576	MOUNT PLEASANT	MI		03/23/2021		280		(5)			(5)		275				
100053581	BROOMFIELD	CO		03/23/2021		2,499		(94)			(94)		2,405				
100053583	MELBOURNE	FL		03/23/2021		622		16			16		638				
100053591	MINNEAPOLIS	MINN		03/23/2021		408		6			6		414				

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
100053592	BLOOMINGTON	IL		03/23/2021		1,397	(44)				(44)		1,553	1,553			
100053600	INGLEWOOD	CA		03/23/2021		211	(21)				(21)		190	190			
100053602	BELTSVILLE	MD		03/23/2021		864	(33)				(33)		831	831			
100053613	JAMAICA	NY		03/23/2021		1,401	(108)				(108)		1,293	1,293			
100053619	DYER	IN		03/23/2021		943		138			138		1,081	1,081			
100053621	SHEARER	IL		03/23/2021		113		17			17		130	130			
100053624	LUBBOCK	TX		03/23/2021		615	(103)				(103)		512	512			
100053625	FORT LAUDERDALE	FL		03/23/2021		509	(108)				(108)		401	401			
100053628	SANT MARTINVILLE	LA		03/23/2021		365	(34)				(34)		331	331			
100053635	FORT WORTH	TX		03/23/2021		977	(80)				(80)		897	897			
100053636	TOLEDO	OH		03/23/2021		461		(27)			(27)		434				
100053641	SHIRLEY	NY		03/23/2021		1,286		(45)			(45)		1,241	1,241			
100053643	WOOD DALE	IL		03/23/2021		762	(46)				(46)		716	716			
100053648	SEWARD	AK		03/23/2021		2,095	(2)				(2)		2,093	2,093			
100053652	KALISPELL	MT		03/23/2021		459		(13)			(13)		446	446			
100053657	MOJAVE	CA		03/23/2021		725	(48)				(48)		677	677			
100053658	SOUTH DARTMOUTH	MA		03/23/2021		1,326		(103)			(103)		1,223	1,223			
100053672	LAKESIDE	CA		03/23/2021		395	(26)				(26)		309	309			
100053675	SILVIS	IL		03/23/2021		650		(39)			(39)		611	611			
100053677	MOENRY	IL		03/23/2021		117,020		(12,713)			(12,713)		104,307	104,307			
100053687	HIOELL	NJ		03/23/2021		1,359		(57)			(57)		1,302	1,302			
100053700	ARLINGTON	TX		03/23/2021		715		(40)			(40)		675	675			
100053706	BESSEMER	AL		03/23/2021		100		31			31		131	131			
100053716	RICHMOND	CA		03/23/2021		3,875	68				68		3,943	3,943			
100053723	PHILADELPHIA	PA		03/23/2021		1,646	(11)				(11)		1,835	1,835			
100053724	SANT PAUL	MN		03/23/2021		1,638	(14)				(14)		1,824	1,824			
100053725	BOWO	WI		03/23/2021		1,841	26				26		1,867	1,867			
100053727	LORETTO	PA		03/23/2021		394	(23)				(23)		371	371			
100053733	ROSELVILLE	IL		03/23/2021		716	(6)				(6)		710	710			
100053734	SAN JOSE	CA		03/23/2021		2,361	(114)				(114)		2,247	2,247			
100053739	COLUMBUS	GA		03/23/2021		247		12			12		259	259			
100053740	SANT ALBANS	NY		03/23/2021		2,214		(127)			(127)		2,087	2,087			
100053750	BELLE GLADE	FL		03/23/2021		1,301	(39)				(39)		1,262	1,262			
100053751	POTTERVILLE	MI		03/23/2021		484		(19)			(19)		465	465			
100053754	SPARTA	NJ		03/23/2021		713		20			20		733	733			
100053756	LAKELAND	FL		03/23/2021		1,033	(41)				(41)		992	992			
100053758	BOLTON	CT		03/23/2021		2,819		(116)			(116)		2,703	2,703			
100053759	KEOWA	MD		03/23/2021		1,675		(28)			(28)		1,647	1,647			
100053761	SHELTON	CT		03/23/2021		695		(40)			(40)		655	655			
100053767	HANOVER PARK	IL		03/23/2021		717		16			16		733	733			
100053773	TUSCON	AZ		03/23/2021		297		(2)			(2)		295	295			
100053774	HIALEAH	FL		03/23/2021		1,286							1,286	1,286			
100053780	QUANTA	SC		03/23/2021		7,124		214			214		7,338	7,338			
100053787	QUEENSBURY	NY		03/23/2021		224		(39)			(39)		185	185			
100053798	BROOKLYN	NY		03/23/2021		1,409	(118)				(118)		1,291	1,291			
100053799	DENVER	IN		03/23/2021		83		2			2		85	85			
100053803	BEVER	MO		03/23/2021		201		(2)			(2)		199	199			
100053804	PITTSBURGH	PA		03/23/2021		783		9			9		792	792			
100053805	ROCHESTER	NY		03/23/2021		122		(6)			(6)		116	116			
100053806	SAN DIEGO	CA		03/23/2021		509		(27)			(27)		482	482			
100053807	LEHIGH ACRES	FL		03/23/2021		315		(15)			(15)		300	300			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053808	FAR ROCKAWAY	NY		03/23/2021			275		(28)			(28)		247	247			
100053809	SAINT JAMES	NY		03/23/2021			2,081		(149)			(149)		1,932	1,932			
100053812	HOOD RIVER	OR		03/23/2021			1,117		(80)			(80)		1,037	1,037			
100053819	BAYVILLE	NJ		03/23/2021			1,006		(30)			(30)		976	976			
100053823	TALLAHASSEE	FL		03/23/2021			411		(32)			(32)		379	379			
100053825	MAPLE GROVE	IN		03/23/2021			302		(22)			(22)		280	280			
100053827	BAIMBRIDGE ISLAND	VA		03/23/2021			1,179		59			59		1,238	1,238			
100053833	LAS VEGAS	NV		03/23/2021			1,656		(131)			(131)		1,525	1,525			
100053845	HOLLYWOOD	FL		03/23/2021			119		1			1		120	120			
100053850	HARTWICK	NY		03/23/2021			2,504		(258)			(258)		2,246	2,246			
100053862	CHICAGO	IL		03/23/2021			938		(67)			(67)		871	871			
100053866	IRVINGTON	NJ		03/23/2021			1,463		(69)			(69)		1,394	1,394			
100053862	BROWNSVILLE	TX		03/23/2021			1,406		(32)			(32)		1,374	1,374			
100053865	SWEETWATER	TX		03/23/2021			835		(100)			(100)		735	735			
100053867	HARLINGEN	TX		03/23/2021			1,134		(92)			(92)		1,042	1,042			
100053870	MORRISVILLE	PA		03/23/2021			502		4			4		506	506			
100053872	STRAWBERRY	CA		03/23/2021			452		(95)			(95)		357	357			
100053875	WILLIAMSTOWN	NJ		03/23/2021			1,081		(150)			(150)		931	931			
100053879	STATEN ISLAND	NY		03/23/2021			190		(20)			(20)		170	170			
100053881	BIRMINGHAM	AL		03/23/2021			277		(18)			(18)		259	259			
100053888	MECHANICSVILLE	MO		03/23/2021			1,239		(84)			(84)		1,215	1,215			
100053893	FOREST LAKE	IN		03/23/2021			3,748		(55)			(55)		3,693	3,693			
100053898	MADRID	IA		03/23/2021			1,888		(89)			(89)		1,799	1,799			
100053900	CHICAGO	IL		03/23/2021			1,399		(55)			(55)		1,344	1,344			
100053903	AURORA	IL		03/23/2021			56		2			2		58	58			
100053904	MIAMI	FL		03/23/2021			851		52			52		903	903			
100053911	COMPTON	CA		03/23/2021			1,077		(34)			(34)		1,043	1,043			
100053920	PEPPERELL	MA		03/23/2021			1,466		(46)			(46)		1,420	1,420			
100053923	RIVERSIDE	CA		03/23/2021			335		(22)			(22)		313	313			
100053926	MARTINSVILLE	VA		03/23/2021			783		21			21		804	804			
100053931	MORFEE	NY		03/23/2021			332		9			9		341	341			
100053932	MILLSTADT	IL		03/23/2021			750		(164)			(164)		586	586			
100053941	GLADSTONE	MO		03/23/2021			2,571		(13)			(13)		2,558	2,558			
100053945	HANDLER TOWNSHIP	PA		03/23/2021			256		(56)			(56)		200	200			
100053946	PALATKA	FL		03/23/2021			469		(1)			(1)		468	468			
100053959	STOUGHTON	MA		03/23/2021			500		(25)			(25)		475	475			
100053967	PHILADELPHIA	PA		03/23/2021			1,106		(83)			(83)		1,023	1,023			
100053985	BAKERSFIELD	CA		03/23/2021			79		(18)			(18)		61	61			
100053987	HOUSTON	TX		03/23/2021			165		(11)			(11)		154	154			
100053994	HIT HAT	KY		03/23/2021			55		(13)			(13)		42	42			
100054009	AUBURN	NY		03/23/2021			376		69			69		445	445			
100054010	PROSPECT PARK	NJ		03/23/2021			331,125		(70,041)			(70,041)		261,084	261,084			
100054014	LACEY'S SPRING	AL		03/23/2021			593		(99)			(99)		494	494			
100054015	LOS ANGELES	CA		03/23/2021			2,251		(112)			(112)		2,139	2,139			
100054016	MILL VALLEY	CA		03/23/2021			2,894		(87)			(87)		2,807	2,807			
100054018	HIGHLAND	IN		03/23/2021			837		(82)			(82)		755	755			
100054022	BRIDGEPORT	CT		03/23/2021			998		(6)			(6)		992	992			
100054026	VALE	AZ		03/23/2021			678		(36)			(36)		642	642			
100054035	LAKE ORION	MI		03/23/2021			344		(42)			(42)		302	302			
100054036	TUXERTON	NJ		03/23/2021			2,155		(32)			(32)		2,123	2,123			
100054041	HOLDEN	MO		03/23/2021			726		(52)			(52)		674	674			

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
100054042	ORLANDO	FL		03/23/2021		771		(43)			(43)		734		734		
100054046	SAN DIEGO	CA		03/23/2021		1,036		(60)			(60)		1,036		1,036		
100054047	OZONE PARK	NY		03/23/2021		299		(40)			(40)		259		259		
100054052	EWING	NJ		03/23/2021		336		(7)			(7)		329		329		
100054061	CLEARWATER	FL		03/23/2021		897		(11)			(11)		886		886		
100054062	HEMPSTEAD	NY		03/23/2021		1,697		32			104		1,801		1,801		
100054070	WINDSOR MILL	MD		03/23/2021		382		(31)			(31)		414		414		
100054071	CHARLOTTE	NC		03/23/2021		498		(6)			(6)		467		467		
100054073	HOUSTON	TX		03/23/2021		113		(15)			(15)		107		107		
100054075	HIBBING	MI		03/23/2021		178		(35)			(35)		156		156		
100054078	HAIRPORT	VA		03/23/2021		687		(74			(74		672		672		
100054086	MADISONVILLE	KY		03/23/2021		329		(20)			(20)		284		284		
100054087	WHITTIER	CA		03/23/2021		822		(15)			(15)		896		896		
100054088	SUNSHINE	LA		03/23/2021		160		(30)			(30)		140		140		
100054091	IRVINE	CA		03/23/2021		1,472		(9)			(9)		1,482		1,482		
100054093	ATLANTA	GA		03/23/2021		370		(117)			(117)		355		355		
100054094	TERRE HAUTE	IN		03/23/2021		204		(46)			(46)		195		195		
100054097	GATLINBURG	TN		03/23/2021		965		(71)			(71)		955		955		
100054106	SLATSBURG	NY		03/23/2021		524		(12)			(12)		478		478		
100054109	MINNEOLA	NY		03/23/2021		1,167		(78)			(78)		1,050		1,050		
100054113	RICHMOND HILL	GA		03/23/2021		1,384		(93)			(93)		1,313		1,313		
100054114	BURNS	OR		03/23/2021		94		(62)			(62)		82		82		
100054115	STRATFORD	CT		03/23/2021		950		(35)			(35)		872		872		
100054119	BRANSON	MO		03/23/2021		3,202		(179)			(179)		3,109		3,109		
100054122	LITHONIA	GA		03/23/2021		1,877		(44)			(44)		1,815		1,815		
100054126	ORANGE	CT		03/23/2021		926		(108)			(108)		893		893		
100054129	CHARLOTTEVILLE	VA		03/23/2021		9,156		(73)			(73)		8,977		8,977		
100054130	SYLMAR	CA		03/23/2021		682		(56)			(56)		638		638		
100054134	LEESBURG	VA		03/23/2021		3,081		(6)			(6)		2,973		2,973		
100054135	COLEVILLE	CA		03/23/2021		2,156		(1)			(1)		2,063		2,063		
100054136	OLYMPIC VALLEY	CA		03/23/2021		1,421		(9)			(9)		1,365		1,365		
100054137	LAS VEGAS	NV		03/23/2021		465		(174)			(174)		459		459		
100054138	OPA LOCKA	FL		03/23/2021		579		(155)			(155)		578		578		
100054139	PHILADELPHIA	PA		03/23/2021		300		(183)			(183)		309		309		
100054143	SAGINAW	MI		03/23/2021		83		(41)			(41)		77		77		
100054145	NORTH BERGEN	NJ		03/23/2021		2,354		(48)			(48)		2,180		2,180		
100054147	BALTIMORE	MD		03/23/2021		1,383		(104)			(104)		1,228		1,228		
100054148	MISSOURI CITY	TX		03/23/2021		1,893		(5)			(5)		1,710		1,710		
100054154	FREEDRICKSBURG	VA		03/23/2021		373		(63)			(63)		332		332		
100054157	NEW ORLEANS	LA		03/23/2021		724		(46)			(46)		676		676		
100054162	PELL CITY	AL		03/23/2021		588		(12)			(12)		464		464		
100054170	EAST HARTFORD	CT		03/23/2021		127		(63)			(63)		132		132		
100054181	PONCA CITY	OK		03/23/2021		486		(24)			(24)		423		423		
100054183	SAN FRANCISCO	CA		03/23/2021		2,996		1			1		2,950		2,950		
100054185	LAKEWOOD	CA		03/23/2021		2,817		(12)			(12)		2,793		2,793		
100054187	NEUBURGH	NY		03/23/2021		392		(20)			(20)		383		383		
100054190	BLANDON	PA		03/23/2021		1,926		(103)			(103)		1,914		1,914		
100054194	CONCORD	CA		03/23/2021		665		(56)			(56)		645		645		
100054196	LAVEN	AZ		03/23/2021		2,651		(40)			(40)		2,548		2,548		
100054205	LAS VEGAS	NV		03/23/2021		1,347							1,291		1,291		
100054206	PAXTON	IL		03/23/2021		492							462		462		

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
100054212	GEORGETOWN	00		03/23/2021		398		(27)			(27)		371				371
100054219	NORWALK	CT		03/23/2021		822		(37)			(37)		585				585
100054220	ALBEMARLE	NC		03/23/2021		2,082		(2)			(2)		2,080				2,080
100054229	BOGALUSA	LA		03/23/2021		511		(23)			(23)		488				488
100054230	COLUMBUS	OH		03/23/2021		961		(26)			(26)		935				935
100054235	QUINLAN	TX		03/23/2021		1,124		(75)			(75)		1,049				1,049
100054243	CHESAPEAKE	VA		03/23/2021		708		(37)			(37)		671				671
100054251	GARY	IN		03/23/2021		1,325		54			54		1,379				1,379
100054257	BALTIMORE	MD		03/23/2021		1,216		(237)			(237)		979				979
100054259	PITTSBURGH	PA		03/23/2021		1,109		(19)			(19)		1,090				1,090
100054262	COCONUT CREEK	FL		03/23/2021		2,538		(141)			(141)		2,397				2,397
100054263	IRVINE	CA		03/23/2021		655		(19)			(19)		636				636
100054264	SOUTHAMPTON	PA		03/23/2021		1,509		(61)			(61)		1,448				1,448
100054268	WELCH	WV		03/23/2021		85		(37)			(37)		48				48
100054269	ATHENS	MI		03/23/2021		1,809		(11)			(11)		1,798				1,798
100054277	NORTH LIBERTY	IA		03/23/2021		887		(37)			(37)		850				850
100054284	TUSCON	AZ		03/23/2021		256		6			6		262				262
100054287	BALTIMORE	MD		03/23/2021		109		61			61		170				170
100054289	MONTEVIDEO	IN		03/23/2021		226		(40)			(40)		186				186
100054290	TRUCKEE	CA		03/23/2021		119		(19)			(19)		100				100
100054293	MILFORD	CT		03/23/2021		1,023		5			5		1,028				1,028
100054300	SANFORD	FL		03/23/2021		405		9			9		414				414
100054303	DALLAS	TX		03/23/2021		1,028		(98)			(98)		930				930
100054305	HICKORY HILLS	IL		03/23/2021		4,005		(336)			(336)		3,669				3,669
100054317	SAGINAW	MI		03/23/2021		735		(21)			(21)		714				714
100054318	GOODWATER	AL		03/23/2021		916		(99)			(99)		717				717
100054326	EAST FREETOWN	WA		03/23/2021		1,818		(126)			(126)		1,692				1,692
100054331	MANTOWOC	WI		03/23/2021		1,017		(38)			(38)		979				979
100054332	PAGE AND	SC		03/23/2021		167		35			35		202				202
100054333	BERKELEY FLD	NJ		03/23/2021		831		78			78		909				909
100054336	MOORE	SC		03/23/2021		886		(60)			(60)		826				826
100054343	LITHONIA	GA		03/23/2021		2,397		(85)			(85)		2,312				2,312
100054346	FARMINGTON HILLS	MI		03/23/2021		649		(6)			(6)		643				643
100054350	STOCKBRIDGE	GA		03/23/2021		217		(21)			(21)		196				196
100054360	CHESAPEAKE	VA		03/23/2021		841		(51)			(51)		790				790
100054364	HOGANSVILLE	GA		03/23/2021		1,276		(45)			(45)		1,231				1,231
100054368	WEST NEW YORK	NJ		03/23/2021		1,937		(190)			(190)		1,747				1,747
100054369	LONG BEACH	WA		03/23/2021		1,667		(62)			(62)		1,605				1,605
100054372	NORWALK	IA		03/23/2021		555		(25)			(25)		530				530
100054374	CYPRESS	TX		03/23/2021		2,156		(66)			(66)		2,090				2,090
100054378	WOODBURY HEIGHTS	NJ		03/23/2021		134		(13)			(13)		121				121
100054380	LAS VEGAS	NV		03/23/2021		2,089		(72)			(72)		2,017				2,017
100054385	LANCASTER	CA		03/23/2021		1,009		8			8		1,017				1,017
100054397	NEW PALTZ	NY		03/23/2021		3,652		(268)			(268)		3,384				3,384
100054403	SARANAC LAKE	NY		03/23/2021		89		6			6		95				95
100054408	MIDDLETOWN	NY		03/23/2021		272		11			11		283				283
100054417	SAGINAW	MI		03/23/2021		947		(6)			(6)		941				941
100054418	OAKLAND	CA		03/23/2021		1,052		(59)			(59)		993				993
100054421	SANTA BARBARA	CA		03/23/2021		3,726		(56)			(56)		3,670				3,670
100054438	BAKERSFIELD	CA		03/23/2021		1,994		(87)			(87)		1,507				1,507
100054443	GREENVILLE	PA		03/23/2021		545		(26)			(26)		519				519

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
100054445	BASOR	KS		03/23/2021		102,781		(13,111)			(13,111)		89,670	89,670			
100054446	MC DONALD	PA		03/23/2021		855		(52)			(52)		803	803			
100054447	WOODSTOCK	MD		03/23/2021		1,689		(56)			(56)		1,643	1,643			
100054449	CADILLAC	MI		03/23/2021		948		(36)			(36)		812	812			
100054450	SOUTH BRID	IN		03/23/2021		326		(49)			(49)		277	277			
100054452	STATEN ISLAND	NY		03/23/2021		3,081		(158)			(158)		2,923	2,923			
100054454	CAMP MEERER	CA		03/23/2021		341		(50)			(50)		291	291			
100054462	MAHWAH	NJ		03/23/2021		739		(63)			(63)		676	676			
100054466	MIAMI	FL		03/23/2021		424		(20)			(20)		404	404			
100054476	DAYTON	OH		03/23/2021		1,227		(183)			(183)		1,044	1,044			
100054481	PENSACOLA	FL		03/23/2021		855		(55)			(55)		800	800			
100054487	PHILADELPHIA	PA		03/23/2021		445		(44)			(44)		87	87			
100054489	SAN ANTONIO	TX		03/23/2021		747		(67)			(67)		378	378			
100054491	DOVINGTOWN	PA		03/23/2021		625		(122)			(122)		625	625			
100054493	YELLOW SPRINGS	OH		03/23/2021		2,000		(22)			(22)		1,978	1,978			
100054496	ALVIN	TX		03/23/2021		2,799		(2)			(2)		2,797	2,797			
100054497	CARTERET	NJ		03/23/2021		730		122			122		852	852			
100054502	NEWPORT NEWS	VA		03/23/2021		1,354		(156)			(156)		1,198	1,198			
100054513	CATAWBA	NC		03/23/2021		275		(12)			(12)		263	263			
100054518	STATEN ISLAND	NY		03/23/2021		1,307		71			71		1,378	1,378			
100054526	DETROIT	MI		03/23/2021		84		3			3		87	87			
100054532	PETERBOROUGH	NH		03/23/2021		1,710		(50)			(50)		1,660	1,660			
100054536	SARASOTA	FL		03/23/2021		1,118		(18)			(18)		1,100	1,100			
100054545	NORFOLK	VA		03/23/2021		202		(26)			(26)		176	176			
100054547	GREENWOOD	IN		03/23/2021		966		(41)			(41)		925	925			
100054549	ALEXANDRIA	VA		03/23/2021		397		(55)			(55)		342	342			
100054551	MOUNT AIRY	MO		03/23/2021		980		(41)			(41)		939	939			
100054554	CLEVELAND	OH		03/23/2021		313		29			29		342	342			
100054558	COLLEE STATION	TX		03/23/2021		894		(70)			(70)		824	824			
100054560	SOUTH ORANGE	NJ		03/23/2021		2,546		51			51		2,597	2,597			
100054566	DOLTON	IL		03/23/2021		488		28			28		516	516			
100054570	BELMORE	NY		03/23/2021		1,638		(124)			(124)		1,514	1,514			
100054571	LITTLE FALLS	IN		03/23/2021		1,182		(50)			(50)		1,132	1,132			
100054578	YUBA CITY	CA		03/23/2021		538		(5)			(5)		533	533			
100054579	KINGS PARK	NY		03/23/2021		394		(45)			(45)		349	349			
100054583	ROCKFORD	MI		03/23/2021		148		(15)			(15)		133	133			
100054587	PINELLAS PARK	FL		03/23/2021		1,147		(49)			(49)		1,098	1,098			
100054588	CALMET CITY	IL		03/23/2021		508		(47)			(47)		461	461			
100054593	ORLANDO	FL		03/23/2021		808		21			21		829	829			
100054599	STATEN ISLAND	NY		03/23/2021		515		(50)			(50)		465	465			
100054601	ALBUQUIN	IL		03/23/2021		529		18			18		547	547			
100054610	KAWKAKEE	IL		03/23/2021		504		(33)			(33)		471	471			
100054614	FLA MINELL	MI		03/23/2021		902		(55)			(55)		847	847			
100054619	WEST HAMPTON BEACH	NY		03/23/2021		2,837		39			39		2,876	2,876			
100054622	SHELBY	NC		03/23/2021		1,002		(148)			(148)		854	854			
100054632	FLORENCE	SC		03/23/2021		1,184		(46)			(46)		1,138	1,138			
100054634	GRAND PRAIRIE	TX		03/23/2021		949		(96)			(96)		853	853			
100054635	LITHIA SPRINGS	GA		03/23/2021		874		(98)			(98)		776	776			
100054636	TUCSON	AZ		03/23/2021		1,370		(45)			(45)		1,325	1,325			
100054642	GREENVILLE	NC		03/23/2021		1,205		(65)			(65)		1,140	1,140			
100054645	BETHPAGE	NY		03/23/2021		983		(63)			(63)		920	920			

STATEMENT AS OF SEPTEMBER 30, 2024 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
100054646	JURIPA VALLEY	CA		03/23/2021		4,852		(15)			(15)		4,837	4,837			
100054650	PERKINS	OK		03/23/2021		608		(34)			(34)		574	574			
100054651	TRACY	MI		03/23/2021		539	3		3				542	542			
100054657	MILWAUKEE	WI		03/23/2021		578		(16)			(16)		562	562			
100054658	WESTFIELD	NJ		03/23/2021		524		(27)			(27)		497	497			
100054663	LOS ANGELES	CA		03/23/2021		1,885		(68)			(68)		1,817	1,817			
100054673	TRENTON	NJ		03/23/2021		795		(26)			(26)		769	769			
100054675	BLOOMFIELD	NJ		03/23/2021		1,257		(95)			(95)		1,162	1,162			
100054685	OCALA	FL		03/23/2021		1,622		(101)			(101)		1,521	1,521			
100054688	DETROIT	MI		03/23/2021		558		(71)			(71)		487	487			
100054693	ST ALBANS	VT		03/23/2021		510		(19)			(19)		491	491			
100054696	EAST SAINT LOUIS	IL		03/23/2021		891		5			5		886	886			
100054697	MIDDLETOWN	DE		03/23/2021		386		(37)			(37)		359	359			
100054704	MARION	OH		03/23/2021		65		(14)			(14)		51	51			
100054709	GENEVA	GA		03/23/2021		117		(37)			(37)		80	80			
100054711	BROOKLYN	NY		03/23/2021		2,725		(158)			(158)		2,567	2,567			
100054716	VILLA PARK	IL		03/23/2021		1,448		(47)			(47)		1,401	1,401			
100054717	PHILADELPHIA	PA		03/23/2021		674		(66)			(66)		608	608			
100054725	WAVESBORO	VA		03/23/2021		444		(25)			(25)		419	419			
100054727	WINNE	AR		03/23/2021		1,251		(54)			(54)		1,197	1,197			
100054731	WIER	KS		03/23/2021		207		(11)			(11)		196	196			
100054732	FAIRFIELD	CT		03/23/2021		1,932		(32)			(32)		1,900	1,900			
100054734	INDIANAPOLIS	IN		03/23/2021		1,763		(26)			(26)		1,737	1,737			
100054735	CLEVELAND	CA		03/23/2021		910		(30)			(30)		880	880			
100054740	PITTSBURGH	PA		03/23/2021		118		(11)			(11)		107	107			
100054747	KOKOMO	IN		03/23/2021		480		(30)			(30)		460	460			
100054749	VERNON HILLS	IL		03/23/2021		452		8			8		460	460			
100054750	LINCOLNTON	NC		03/23/2021		1,693		(6)			(6)		1,685	1,685			
100054756	INDOFC	MA		03/23/2021		442		(29)			(29)		413	413			
100054759	FISKILL	NY		03/23/2021		444		(28)			(28)		416	416			
100054771	TORRINGTON	CT		03/23/2021		160		(32)			(32)		128	128			
100054775	CLEVELAND	OH		03/23/2021		255		(51)			(51)		204	204			
100054782	CLEVELAND	OH		03/23/2021		372		3			3		375	375			
100054786	BAY SHORE	NY		03/23/2021		1,822		(212)			(212)		1,610	1,610			
100054792	SAN JOSE	CA		03/23/2021		1,917		(107)			(107)		1,810	1,810			
100054794	COMPTON	CA		03/23/2021		324		(29)			(29)		295	295			
100054804	PENSACOLA	FL		03/23/2021		461		(43)			(43)		418	418			
100054807	PATCHOGE	NY		03/23/2021		1,285		(66)			(66)		1,179	1,179			
100054833	WIMBERLEY	TX		03/23/2021		151			(10)		(10)		141	141			
100054835	RICHMOND	VA		03/23/2021		454		(21)			(21)		433	433			
100054837	YOUNGSTOWN	OH		03/23/2021		302		(6)			(6)		294	294			
100054839	BROOKLYN	NY		03/23/2021		422		(124)			(124)		298	298			
100054846	MIAMI	FL		03/23/2021		540		(4)			(4)		536	536			
100054849	HEADING	PA		03/23/2021		373		50			50		423	423			
100054851	STOCKTON	CA		03/23/2021		1,073		(15)			(15)		1,058	1,058			
100054856	COLUMBUS	NE		03/23/2021		203		(25)			(25)		178	178			
100054863	MONTGOMERY	AL		03/23/2021		532		53			53		585	585			
100054879	CHICAGO	IL		03/23/2021		901		119			119		1,020	1,020			
100054880	STEGER	IL		03/23/2021		501		(25)			(25)		476	476			
100054881	CEDAR GROVE	NJ		03/23/2021		788		(43)			(43)		745	745			
100054884	VALDREH	MD		03/23/2021		932		(50)			(50)		882	882			

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
100054888	HAVEN	IO		03/23/2021		1,454		(32)			(32)		1,422				
100054894	CHARLOTTE	NC		03/23/2021		1,050		(24)			(24)		1,026				
100054899	SALINAS	CA		03/23/2021		360		(12)			(12)		348				
100054900	ORLANDO	FL		03/23/2021		567		65			65		632				
100054905	HARVEST	AL		03/23/2021		3,247		(18)			(18)		3,229				
100054906	BRISTOL	PA		03/23/2021		973		(86)			(86)		905				
100054907	DEER ISLAND	OR		03/23/2021		1,493		(86)			(86)		1,407				
100054914	WEST HAVESTRAW	NY		03/23/2021		823		(16)			(16)		807				
100054916	CHANDLER	AZ		03/23/2021		5,854		(20)			(20)		5,834				
100054924	LAGRANGE	GA		03/23/2021		638		(63)			(63)		575				
100054926	FRANKLINVILLE	NI		03/23/2021		747		(35)			(35)		712				
100054927	O FALLON	IL		03/23/2021		512		(110)			(110)		402				
100054930	LINCOLNTON	NC		03/23/2021		824		(81)			(81)		743				
100054932	TYRONE	PA		03/23/2021		232		70			70		302				
100054934	MAVSVILLE	KY		03/23/2021		549		(100)			(100)		449				
100054940	INDIANAPOLIS	IN		03/23/2021		83		29			29		112				
100054942	LOS ANGELES	CA		03/23/2021		578		(61)			(61)		517				
100054950	SALEM	NI		03/23/2021		443		(22)			(22)		421				
100054952	TAMPA	FL		03/23/2021		211		(14)			(14)		197				
100054957	MANULAPAN	NI		03/23/2021		1,112		(88)			(88)		1,024				
100054962	FAIRBURN	GA		03/23/2021		481		(29)			(29)		452				
100054964	ELLWOOD CITY	PA		03/23/2021		413		(56)			(56)		355				
100054967	WASHINGTON	DC		03/23/2021		1,967		(47)			(47)		1,920				
100054977	YORBA LINDA	CA		03/23/2021		2,075		(50)			(50)		2,025				
100054979	LITTLE MOUNTAIN	SC		03/23/2021		2,977		(139)			(139)		2,838				
100054983	CHICAGO	IL		03/23/2021		1,566		(180)			(180)		1,386				
100054985	NEWPORT	NI		03/23/2021		3,515		(335)			(335)		3,180				
100055004	ROANKE	VA		03/23/2021		559		(91)			(91)		488				
100055007	VOLUNTOWN	CT		03/23/2021		547		(69)			(69)		478				
100055009	RIDGEFIELD PARK	NI		03/23/2021		1,137		(124)			(124)		1,013				
100055012	HIALEAH	FL		03/23/2021		1,515		(75)			(75)		1,440				
100055014	PITTSFIELD	IL		03/23/2021		853		(49)			(49)		804				
100055018	COLUMBIA	MO		03/23/2021		832		58			58		990				
100055022	MANSFELD	TX		03/23/2021		2,407		79			79		2,486				
100055026	DADE CITY	FL		03/23/2021		292		(20)			(20)		272				
100055028	INGLESIDE	IL		03/23/2021		526		46			46		572				
100055029	YORBA LINDA	CA		03/23/2021		413		(21)			(21)		392				
100055030	LENOIR	NC		03/23/2021		1,035							1,035				
100055038	PHILADELPHIA	PA		03/23/2021		155		(25)			(25)		130				
100055047	MAVSVILLE	GA		03/23/2021		464		(29)			(29)		435				
100055049	DAVE	FL		03/23/2021		417		(56)			(56)		403				
100055052	SAVEVILLE	NI		03/23/2021		951		(17,885)			(17,885)		895				
100055056	BAYPORT	NY		03/23/2021		184,945							167,060				
100055059	ELMONT	NY		03/23/2021		499		(32)			(32)		467				
100055070	UNION	SC		03/23/2021		36		(12)			(12)		24				
100055074	LOHAN	OH		03/23/2021		277		37			37		314				
100055076	ROCHESTER	NY		03/23/2021		349		(12)			(12)		337				
100055084	JAMUL	CA		03/23/2021		1,162		(30)			(30)		1,132				
100055091	BROOKLYN	NY		03/23/2021		1,988		(56)			(56)		1,942				
100055093	STATESBORO	GA		03/23/2021		304		(41)			(41)		263				
100055095	SANFORD	FL		03/23/2021		1,321		(71)			(71)		1,250				

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	
100055106	ORLAND BEACH	FL		03/23/2021		3,984		(110)			(110)		3,874		3,874			
100055111	GOZUALES	TX		03/23/2021		295		(18)			(18)		277		277			
100055112	KENMORE	WA		03/23/2021		1,239		(62)			(62)		1,177		1,177			
100055122	LANDOWNE	PA		03/23/2021		431							431		431			
100055126	HICKORY HILLS	IL		03/23/2021		2,650		10			10		2,660		2,660			
100055129	PENFIELD	NY		03/23/2021		2,852		(46)			(46)		2,806		2,806			
100055133	VICTORVILLE	CA		03/23/2021		535		(8)			(8)		527		527			
100055134	GREENVILLE	SC		03/23/2021		347		(14)			(14)		333		333			
100055135	BROOKLYN	NY		03/23/2021		4,350		35			35		4,385		4,385			
100055138	NEW BRITAIN	CT		03/23/2021		148		47			47		195		195			
100055140	GLENDALE	AZ		03/23/2021		1,173		(98)			(98)		1,075		1,075			
100055146	NEWARK	OH		03/23/2021		1,074		(111)			(111)		963		963			
100055147	GREENSBORO	NC		03/23/2021		1,041		(162)			(162)		879		879			
100055149	MONROE	GA		03/23/2021		146		(30)			(30)		116		116			
100055150	JACKSONVILLE	FL		03/23/2021		817		(103)			(103)		714		714			
100055164	MILWAUKEE	WI		03/23/2021		487		(97)			(97)		390		390			
100055165	ROBERTS	IL		03/23/2021		147		(29)			(29)		118		118			
100055167	BALTIMORE	MD		03/23/2021		841		(155)			(155)		686		686			
100055168	OWAHA	NE		03/23/2021		316		(32)			(32)		284		284			
100055182	NOGALES	AZ		03/23/2021		670		(16)			(16)		654		654			
100055186	NORTH BALDWIN	NY		03/23/2021		922		55			55		977		977			
100055188	AUGUSTA	GA		03/23/2021		225		29			29		254		254			
100055193	SHEPHERD	LA		03/23/2021		2,423		(3)			(3)		2,420		2,420			
100055196	NORTH BALDWIN	NY		03/23/2021		1,518		(89)			(89)		1,429		1,429			
100055197	LAKE OSIEGO	OR		03/23/2021		906		(21)			(21)		885		885			
100055200	GARLAND	UT		03/23/2021		3,131		(10)			(10)		3,121		3,121			
100055201	ALLEN PARK	MI		03/23/2021		292		(17)			(17)		275		275			
100055213	ORLAND PARK	IL		03/23/2021		3,849		106			106		3,955		3,955			
100055217	DETROIT	MI		03/23/2021		920		(30)			(30)		890		890			
100055218	HIGH RIDGE	MO		03/23/2021		252,772		(27,062)			(27,062)		225,710		225,710			
100055228	BALTIMORE	MD		03/23/2021		445		(35)			(35)		410		410			
100055230	LOUISVILLE	KY		03/23/2021		579		(103)			(103)		476		476			
100055231	LANCASTER	CA		03/23/2021		469		42			42		511		511			
100055235	TOPELAND	WA		03/23/2021		982		(99)			(99)		883		883			
100055237	ORLANDO	FL		03/23/2021		790		(9)			(9)		781		781			
100055245	CONCORD	CA		03/23/2021		838		(55)			(55)		783		783			
100055247	CHESTERTON	IN		03/23/2021		1,819		(12)			(12)		1,807		1,807			
100055255	BOWTON BEACH	FL		03/23/2021		333		(14)			(14)		319		319			
100055260	MACON	GA		03/23/2021		1,478		(6)			(6)		1,472		1,472			
100055268	TAYLORS	SC		03/23/2021		1,054		(35)			(35)		1,019		1,019			
100055269	PEORIA	IL		03/23/2021		653		(21)			(21)		632		632			
100055272	NEKOHIN	OR		03/23/2021		1,772		(37)			(37)		1,735		1,735			
100055279	KENANSBURG	NJ		03/23/2021		1,710		(37)			(37)		1,673		1,673			
100055281	SPARTA	NJ		03/23/2021		529		(46)			(46)		581		581			
100055287	MUFFEESBORO	TN		03/23/2021		1,214		(91)			(91)		1,123		1,123			
100055290	SUNNYSIDE	WA		03/23/2021		(764)		(99)			(99)		(863)		(114)			750
100055292	CINCINNATI	OH		03/23/2021		153		(29)			(29)		124		124			
100055298	MORENO VALLEY	CA		03/23/2021		663		(69)			(69)		594		594			
100055299	CALMET PARK	IL		03/23/2021		203		10			10		213		213			
100055300	VENICE	FL		03/23/2021		869		(86)			(86)		781		781			
100055301	STUDIO CITY	CA		03/23/2021		2,506		(25)			(25)		2,481		2,481			

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
100055302	DETROIT	MI		03/23/2021		625	(185)				(185)		440		440		
100055310	RANCHO CUCUMONGA	CA		03/23/2021		1,063		(28)			(28)		1,035		1,035		
100055311	AZUSA	CA		03/23/2021		780		(27)			(27)		753		753		
100055315	MONMOUTH	OR		03/23/2021		299		(17)			(17)		282		282		
100055318	MOUNT PLEASANT	TN		03/23/2021		793		(81)			(81)		712		712		
100055323	PLEASANTVILLE	NJ		03/23/2021		303		22			22		325		325		
100055333	WELLINGTON	FL		03/23/2021		712		(15)			(15)		697		697		
100055337	SEATTLE	WA		03/23/2021		3,646		(173)			(173)		3,473		3,473		
100055339	MARIETTA	GA		03/23/2021		671		(38)			(38)		633		633		
100055340	HELENA	MT		03/23/2021		643		(38)			(38)		605		605		
100055342	WEST FRANKFORT	IL		03/23/2021		1,077		(6)			(6)		1,071		1,071		
100055343	HAIKU	HI		03/23/2021		532		(13)			(13)		519		519		
100055344	MOONACHE	NJ		03/23/2021		2,942		(79)			(79)		2,863		2,863		
100055345	ELDORADO	IL		03/23/2021		295							295		295		
100055350	WRIGHT	IN		03/23/2021		187		(26)			(26)		161		161		
100055351	OAK LAWN	IL		03/23/2021		325		(29)			(29)		296		296		
100055353	CLEVELAND	TX		03/23/2021		416		(32)			(32)		384		384		
100055357	MABANK	TX		03/23/2021		999		(51)			(51)		907		907		
100055361	MURFORD	AL		03/23/2021		1,006		(4)			(4)		1,002		1,002		
100055370	EAST HARTFORD	CT		03/23/2021		350		(30)			(30)		320		320		
100055371	MISSION	TX		03/23/2021		3,932		112			112		4,044		4,044		
100055374	SAN DIEGO	CA		03/23/2021		2,416		(82)			(82)		2,334		2,334		
100055380	MIDDLEBURG	FL		03/23/2021		209		(56)			(56)		153		153		
100055381	BAY SHORE	NY		03/23/2021		883		(63)			(63)		820		820		
100055382	BATTLE GROUND	VA		03/23/2021		995		(52)			(52)		883		883		
100055383	MINNEAPOLIS	MN		03/23/2021		256		(23)			(23)		233		233		
100055387	WESTMINSTER	CA		03/23/2021		1,261		(7)			(7)		1,254		1,254		
100055389	O FALLON	IL		03/23/2021		741		(85)			(85)		656		656		
100055397	SPARTANBURG	SC		03/23/2021		324		(28)			(28)		296		296		
100055403	ATLANTA	GA		03/23/2021		459		(25)			(25)		434		434		
100055414	SPRINGFIELD	MA		03/23/2021		556		(41)			(41)		515		515		
100055415	PATERSON	NJ		03/23/2021		2,537		(196)			(196)		2,341		2,341		
100055417	QUINCY	FL		03/23/2021		1,461		(16)			(16)		1,445		1,445		
100055418	HALIFAX	MA		03/23/2021		1,069		(44)			(44)		1,025		1,025		
100055423	CONROE	TX		03/23/2021		796		(22)			(22)		776		776		
100055431	NEW CUMBERLAND	WV		03/23/2021		301		(25)			(25)		276		276		
100055436	HAZEL CREST	IL		03/23/2021		1,033		(6)			(6)		1,027		1,027		
100055441	WATERLOO	MA		03/23/2021		3,141		(166)			(166)		2,975		2,975		
100055442	NEW ROCHELLE	NY		03/23/2021		2,434		(83)			(83)		2,351		2,351		
100055443	SWANSEA	SC		03/23/2021		1,620		(89)			(89)		1,531		1,531		
100055447	EAST ORANGE	NJ		03/23/2021		817		(49)			(49)		768		768		
100055448	CHULA VISTA	CA		03/23/2021		2,274		(43)			(43)		2,231		2,231		
100055449	ISLE	IN		03/23/2021		1,803		2			2		1,805		1,805		
100055454	RACINE	WI		03/23/2021		339		(20)			(20)		319		319		
100055457	CHICAGO	IL		03/23/2021		1,492		(86)			(86)		1,406		1,406		
100055469	SOUTH CHESTERFIELD	VA		03/23/2021		2,294		(177)			(177)		2,117		2,117		
100055466	BELLE GLADE	FL		03/23/2021		463		(11)			(11)		442		442		
100055469	JUPITER	FL		03/23/2021		361		17			17		378		378		
100055471	CONVERS	GA		03/23/2021		1,404		(22)			(22)		1,382		1,382		
100055473	KENOSHA	WI		03/23/2021		433		(41)			(41)		392		392		
100055479	MONTEBELLO	CA		03/23/2021		370		(14)			(14)		356		356		

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athens 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
100055480	FRANKLIN SQUARE	NY		03/23/2021		480		(33)			(33)		447		447		
100055487	PLEASANT HILL	OH		03/23/2021		106		(22)			(22)		84				
100055498	ELLENWOOD	GA		03/23/2021		724		(75)			(75)		649				
100055503	FREDERICKSBURG	VA		03/23/2021		1,420		(102)			(102)		1,318				
100055506	DALLAS	TX		03/23/2021		981		(93)			(93)		888				
100055509	MISSION VIEJO	CA		03/23/2021		1,689		(90)			(90)		1,599				
100055511	COLUMBUS	GA		03/23/2021		253		(70)			(70)		183				
100055513	PAINTER	VA		03/23/2021		602		(92)			(92)		510				
100055518	CHICAGO	IL		03/23/2021		1,990		(77)			(77)		1,903				
100055519	PAHJUMP	NY		03/23/2021		136,635		(7,654)			(7,654)		128,981				
100055521	BALTIMORE	MD		03/23/2021		494		22			22		516				
100055532	BLUE POINT	NY		03/23/2021		3,412		(92)			(92)		3,320				
100055539	BIRMINGHAM	AL		03/23/2021		266		(15)			(15)		251				
100055557	FRANKLIN	VA		03/23/2021		994		(288)			(288)		726				
100055558	NEWBERRY	SC		03/23/2021		965		(38)			(38)		527				
100055559	GLENWOOD	IL		03/23/2021		487		12			12		499				
100055561	VINELAND	NJ		03/23/2021		567		43			43		610				
100055567	ALLENJOHN	PA		03/23/2021		1,984		(158)			(158)		1,426				
100055569	FOREST HILL	TX		03/23/2021		625		14			14		639				
100055572	DEL RIO	TX		03/23/2021		1,032		(54)			(54)		978				
100055573	PALMDALE	CA		03/23/2021		1,126		68			68		1,194				
100055574	READING	PA		03/23/2021		889		(93)			(93)		861				
100055575	HAUPTON	VA		03/23/2021		443		(93)			(93)		350				
100055577	OWAHA	NE		03/23/2021		1,458		(43)			(43)		1,415				
100055578	MONROVIA	CA		03/23/2021		1,141		(71)			(71)		1,070				
100055579	MASSILLON	OH		03/23/2021		646		(103)			(103)		543				
100055582	DALLAS	OR		03/23/2021		851		(36)			(36)		815				
100055584	ENGLESH	IN		03/23/2021		240		(59)			(59)		181				
100055588	QUARRYVILLE	PA		03/23/2021		168		(34)			(34)		134				
100055589	OAKLAND	CA		03/23/2021		1,444		(35)			(35)		1,409				
100055591	VIDALIA	GA		03/23/2021		142		(8)			(8)		134				
100055593	RIO RICO	AZ		03/23/2021		259		(5)			(5)		254				
100055594	MIAMI	FL		03/23/2021		1,653		(74)			(74)		1,579				
100055595	CARPENTERSVILLE	IL		03/23/2021		567		72			72		639				
100055596	SNOQUALMIE	WA		03/23/2021		2,986		(26)			(26)		2,960				
100055610	UPPER DARY	PA		03/23/2021		176		24			24		200				
100055611	WEST COVINA	CA		03/23/2021		1,435		(69)			(69)		1,366				
100055619	MASON	OH		03/23/2021		1,786		(104)			(104)		1,664				
100055626	HASKELL	OK		03/23/2021		965		(7)			(7)		958				
100055637	WEST DECATUR	PA		03/23/2021		606		(26)			(26)		580				
100055638	MEADOW BRIDGE	WV		03/23/2021		386		(25)			(25)		361				
100055646	CHARLESTON	WV		03/23/2021		432		(56)			(56)		376				
100055647	ANNEHIN	CA		03/23/2021		1,325		75			75		1,600				
100055658	BALTIMORE	MD		03/23/2021		1,783		(26)			(26)		1,755				
100055662	COLORADO SPRINGS	CO		03/23/2021		505		(53)			(53)		452				
100055666	NEW ORLEANS	LA		03/23/2021		302		(13)			(13)		289				
100055667	SAN DIEGO	CA		03/23/2021		1,634		(60)			(60)		1,574				
100055676	HALIFAX	PA		03/23/2021		247		(26)			(26)		221				
100055685	WOODBURY	NJ		03/23/2021		563		24			24		587				
100055688	LAKEFORE	FL		03/23/2021		295		(14)			(14)		281				
100055693	COLLEGE POINT	NY		03/23/2021		1,486		(87)			(87)		1,399				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005596	METAMORA	IL		03/23/2021		465		(31)			(31)		434		434		
100055706	EVERGREEN PARK	IL		03/23/2021		835		(61)			(61)		874		874		
100055713	SAINT LOUIS	MO		03/23/2021		428		(15)			(15)		413		413		
100055716	COLUMBUS	GA		03/23/2021		273		(56)			(56)		217		217		
100055717	SAINT LOUIS	MO		03/23/2021		73		9			9		82		82		
100055719	OAKDALE	LA		03/23/2021		114			110		110		224		224		
100055720	BRADLEY	IL		03/23/2021		109		12			12		121		121		
100055721	STATEN ISLAND	NY		03/23/2021		811		(101)			(101)		710		710		
100055728	NORTH BARRINGTON	IL		03/23/2021		849		(807)			(807)		7690		7690		
100055733	GLAISTONE	OR		03/23/2021		1596		30			30		1626		1626		
100055743	KANSAS CITY	MO		03/23/2021		3182		(1)			(1)		3181		3181		
100055749	BEAVER CITY	NE		03/23/2021		66		26			26		92		92		
100055768	MONEY	NY		03/23/2021		2305		(189)			(189)		2116		2116		
100055773	FAIR LAWN	NJ		03/23/2021		3005		4			4		3009		3009		
100055780	KANSAS CITY	MO		03/23/2021		1052		(50)			(50)		1002		1002		
100055781	HAMILTON	AL		03/23/2021		1038		(22)			(22)		1016		1016		
100055782	FORT EDWARD	NY		03/23/2021		405		11			11		416		416		
100055787	ALBRIGHTSVILLE	PA		03/23/2021		473		51			51		524		524		
100055788	LIVINGSTON	AL		03/23/2021		1781		(20)			(20)		1761		1761		
100055796	HARRISVILLE	WV		03/23/2021		557		(43)			(43)		514		514		
100055800	SAINT LOUIS	MO		03/23/2021		67		(13)			(13)		54		54		
100055805	HOSFORD	FL		03/23/2021		2243		(66)			(66)		2177		2177		
100055807	YPSILANTI	MI		03/23/2021		2423		(19)			(19)		2304		2304		
100055811	ENGLEWOOD	FL		03/23/2021		1066		(95)			(95)		971		971		
100055818	RIVERBANK	CA		03/23/2021		895		(37)			(37)		898		898		
100055819	ESCONDIDO	CA		03/23/2021		384		(12)			(12)		372		372		
100055821	WOODFORD	VA		03/23/2021		2197		(109)			(109)		2088		2088		
100055822	PALO ALTO	CA		03/23/2021		4475		(90)			(90)		4385		4385		
100055827	KNOXVILLE	TN		03/23/2021		204		(14)			(14)		190		190		
100055830	NEWARK	NJ		03/23/2021		292		14			14		306		306		
100055839	DOVER	PA		03/23/2021		1093		(25)			(25)		1068		1068		
100055841	TUSCON	AZ		03/23/2021		254		(2)			(2)		252		252		
100055847	SAINT PETERSBURG	FL		03/23/2021		153		(28)			(28)		125		125		
100055850	ELKHART	IN		03/23/2021		104		(20)			(20)		84		84		
100055852	SPRINGFIELD	VA		03/23/2021		2827		(210)			(210)		2617		2617		
100055860	OWAHA	NE		03/23/2021		999		(37)			(37)		962		962		
100055904	HOUSTON	TX		03/26/2021		1722		(49)			(49)		1673		1673		
100055905	JERREY CITY	NJ		03/26/2021		3512		(100)			(100)		3412		3412		
100057503	CLINTON	NJ		06/30/2021		2096		(24)			(24)		2072		2072		
100057509	MESA	AZ		06/30/2021		2598		(42)			(42)		2556		2556		
100057510	HAGERSTOWN	MD		06/30/2021		383		(10)			(10)		373		373		
100057511	GARFIELD	NJ		06/30/2021		2030		(42)			(42)		1988		1988		
100057513	CONCORD	CA		06/30/2021		3259		(45)			(45)		3214		3214		
100057514	SUNNYVALE	CA		06/30/2021		4354		(62)			(62)		4292		4292		
100057517	WOODBURY	WI		06/30/2021		981		13			13		994		994		
100057519	DENVER	CO		06/30/2021		1711		(26)			(26)		1685		1685		
100057520	MIAMI	FL		06/30/2021		2354		(17)			(17)		2343		2343		
100057521	PERU	VT		06/30/2021		1181							1164		1164		
100057525	SIMI VALLEY	CA		06/30/2021		1565		(51)			(51)		1514		1514		
100057528	NEWTON	MA		06/30/2021		2000		(28)			(28)		1972		1972		
100057531	DECATUR	AL		06/30/2021		431		(18)			(18)		413		413		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	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
100057532	WINSTON SALEM	NC		06/30/2021		657	1				1		658		658		
100057534	INDIO	CA		06/30/2021		883		(34)			(34)		849		849		
100057537	PEMROSE PINES	FL		06/30/2021		1,121		(17)			(17)		1,104		1,104		
100057539	BURLESON	TX		06/30/2021		939		(11)			(11)		928		928		
100057540	AUGUSTA	GA		06/30/2021		690		(10)			(10)		680		680		
100057541	MISSOURI CITY	TX		06/30/2021		631		(18)			(18)		613		613		
100057542	ALBUQUERQUE	NM		06/30/2021		441		(25)			(25)		416		416		
100057543	POTTSTOWN	PA		06/30/2021		536		(22)			(22)		514		514		
100057546	INDEPENDENCE	MO		06/30/2021		824		(12)			(12)		812		812		
100057547	DALLAS	TX		06/30/2021		918		(11)			(11)		807		807		
100057550	CIBOLO	TX		06/30/2021		983		(2)			(2)		981		981		
100057554	RIDGECREST	CA		06/30/2021		1,570		(18)			(18)		1,552		1,552		
100057555	EVANS	CO		06/30/2021		1,098		(17)			(17)		1,081		1,081		
100057557	HOLIDAY	FL		06/30/2021		663		(10)			(10)		653		653		
100057560	MADISONVILLE	TN		06/30/2021		389		(11)			(11)		347		347		
100057564	LEVINSVILLE	TX		06/30/2021		1,117		(10)			(10)		1,107		1,107		
100057567	FT LAUDERDALE	FL		06/30/2021		780		(22)			(22)		758		758		
100057572	PORTLAND	OR		06/30/2021		2,769		(50)			(50)		2,719		2,719		
100057578	CHAMBERSBURG	PA		06/30/2021		105,307		(5,732)			(5,732)		99,575		99,575		
100057580	LINWOOD	PA		06/30/2021		749		(38)			(38)		711		711		
100057581	SEVIERVILLE	TN		06/30/2021		1,138		(20)			(20)		1,116		1,116		
100057583	TAMPA	FL		06/30/2021		1,823		(77)			(77)		1,746		1,746		
100057592	WAI ANE	HI		06/30/2021		1,239		(24)			(24)		1,215		1,215		
100057593	KANSAS CITY	KS		06/30/2021		608		(17)			(17)		591		591		
100057594	GROVETOWN	GA		06/30/2021		841		(8)			(8)		833		833		
100057595	SAINT PETERSBURG	FL		06/30/2021		1,179		(44)			(44)		1,135		1,135		
100057596	PUYALLUP	WA		06/30/2021		996		(21)			(21)		975		975		
100057600	HAGERSTOWN	MD		06/30/2021		746		(24)			(24)		724		724		
100057601	FILER	ID		06/30/2021		229		(10)			(10)		219		219		
100057605	NASHVILLE	TN		06/30/2021		975		(30)			(30)		945		945		
100057610	RODANTE	NC		06/30/2021		2,496		(60)			(60)		2,436		2,436		
100057612	NEW BRAUNFELS	TX		06/30/2021		1,512		(60)			(60)		1,452		1,452		
100057617	KANSAS CITY	MO		06/30/2021		832		(28)			(28)		804		804		
100057619	PORT SAINT LUCIE	FL		06/30/2021		802		(33)			(33)		769		769		
100057620	KANSAS CITY	MO		06/30/2021		611		(26)			(26)		585		585		
100057622	PLEASANTVILLE	NJ		06/30/2021		1,890		(101)			(101)		1,789		1,789		
100057624	ELIZABETH	NJ		06/30/2021		1,363		(28)			(28)		1,335		1,335		
100057630	BEAVERTON	OR		06/30/2021		1,905		(36)			(36)		1,469		1,469		
100057631	KIRKLAND	WA		06/30/2021		2,577		(76)			(76)		2,501		2,501		
100057633	PHILADELPHIA	PA		06/30/2021		463		(20)			(20)		443		443		
100057642	QUINCY	MA		06/30/2021		2,200		(37)			(37)		2,163		2,163		
100057643	CHULA VISTA	CA		06/30/2021		2,949		(50)			(50)		2,899		2,899		
100057651	LAS VEGAS	NV		06/30/2021		1,198		(32)			(32)		1,166		1,166		
100057652	S SAN FRAN	CA		06/30/2021		5,964		(145)			(145)		5,839		5,839		
100057654	COMMERCE CITY	CO		06/30/2021		1,655		(33)			(33)		1,622		1,622		
100057655	HOLLY SPRINGS	NC		06/30/2021		1,402		(19)			(19)		1,383		1,383		
100057656	MIRAMAR	FL		06/30/2021		1,302		(41)			(41)		1,261		1,261		
100057657	RALEIGH	NC		06/30/2021		1,004		(14)			(14)		990		990		
100057660	PROVIDENCE	RI		06/30/2021		1,178		(30)			(30)		1,148		1,148		
100057664	ROSEVILLE	CA		06/30/2021		1,721		(52)			(52)		1,669		1,669		
100057667	PACIFIC GROVE	CA		06/30/2021		4,221		(40)			(40)		4,181		4,181		

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
100057668	ALBURN	IA		06/30/2021		1,308		(35)			(35)		1,273		1,273		
100057670	FORT WORTH	TX		06/30/2021		909		(19)			(19)		890		890		
100057671	MANVEL	TX		06/30/2021		1,286		(27)			(27)		1,259		1,259		
100057673	RIVERVIEW	FL		06/30/2021		1,203		(25)			(25)		1,178		1,178		
100057674	HASTINGS	NE		06/30/2021		431		(16)			(16)		415		415		
100057677	FORT COLLINS	CO		06/30/2021		1,399		(23)			(23)		1,376		1,376		
100057680	PHILADELPHIA	PA		06/30/2021		586		(28)			(28)		558		558		
100057681	KANSAS CITY	MO		06/30/2021		832		(28)			(28)		804		804		
100057683	HOLLYWOOD	FL		06/30/2021		3,147		(141)			(141)		3,006		3,006		
100057685	NEW PORT RICHEY	FL		06/30/2021		372		(20)			(20)		352		352		
100057686	PARKER	CO		06/30/2021		2,278		(78)			(78)		2,200		2,200		
100057690	SIMI VALLEY	CA		06/30/2021		1,921		(50)			(50)		1,871		1,871		
100057692	VICTORVILLE	CA		06/30/2021		1,023		(31)			(31)		992		992		
100057694	PHOENIX	AZ		06/30/2021		580		(18)			(18)		562		562		
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		964		(39)			(39)		925		925		
100057700	SUMTER	SC		06/30/2021		763		(29)			(29)		734		734		
100057709	DANA POINT	CA		06/30/2021		3,439		(69)			(69)		3,370		3,370		
100057713	BOISE	ID		06/30/2021		2,399		(65)			(65)		2,334		2,334		
100057716	SWANBORO	NC		06/30/2021		617		(29)			(29)		588		588		
100057722	SARASOTA	OK		06/30/2021		805		(31)			(31)		774		774		
100057724	OCALA	FL		06/30/2021		876		(31)			(31)		845		845		
100057725	POINCIPE BEACH	FL		06/30/2021		734		(35)			(35)		699		699		
100057727	ATHENS	GA		06/30/2021		626		(32)			(32)		594		594		
100057730	KALISPELL	MT		06/30/2021		1,437		(48)			(48)		1,389		1,389		
100057731	MEMPHIS	TN		06/30/2021		1,600		(50)			(50)		1,550		1,550		
100057732	HEMLOCK	UT		06/30/2021		1,191		(25)			(25)		1,166		1,166		
100057738	WASHINGTON	DC		06/30/2021		4,645		(146)			(146)		4,499		4,499		
100057741	AUSTIN	TX		06/30/2021		1,757		(69)			(69)		1,688		1,688		
100057743	OCALA	FL		06/30/2021		797		(35)			(35)		762		762		
100057744	LAS VEGAS	NV		06/30/2021		2,100		(64)			(64)		2,036		2,036		
100057747	EDINBURG	TX		06/30/2021		323		(16)			(16)		307		307		
100057757	ALBUQUERQUE	NM		06/30/2021		2,551		(117)			(117)		2,434		2,434		
100057759	MOCKINNEY	TX		06/30/2021		7,956		(366)			(366)		7,590		7,590		
100057761	PASO ROBLES	CA		06/30/2021		2,372		(54)			(54)		2,318		2,318		
100057762	PENSACOLA	FL		06/30/2021		473		(22)			(22)		451		451		
100057763	SAN ANTONIO	TX		06/30/2021		481		(24)			(24)		457		457		
100057764	TULSA	OK		06/30/2021		514		(24)			(24)		490		490		
100057765	CHANDLER	AZ		06/30/2021		742		(19)			(19)		723		723		
100057766	LUBBOCK	TX		06/30/2021		609		(27)			(27)		582		582		
100057767	KATY	TX		06/30/2021		1,534		(59)			(59)		1,475		1,475		
100057768	KATY	TX		06/30/2021		972		(32)			(32)		940		940		
100057770	FREDERICKSBURG	VA		06/30/2021		812		(32)			(32)		780		780		
100057772	HASTINGS	NE		06/30/2021		595		(28)			(28)		567		567		
100057776	BATON ROUGE	LA		06/30/2021		795		(31)			(31)		764		764		
100057777	GRANT'S PASS	OR		06/30/2021		1,366		(40)			(40)		1,326		1,326		
100057780	NEWPORT	RI		06/30/2021		1,556		(48)			(48)		1,508		1,508		
100057782	MOORESVILLE	NC		06/30/2021		499		(27)			(27)		472		472		
100057784	ROCKLEDGE	FL		06/30/2021		1,205		(41)			(41)		1,164		1,164		
100057785	AVENUE	MD		06/30/2021		736		(21)			(21)		715		715		
100057796	BELLFLOWER	CA		06/30/2021		1,942		(39)			(39)		1,903		1,903		
100057798	AURORA	CO		06/30/2021		1,907		(43)			(43)		1,864		1,864		

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
10005799	MOORE	SC		06/30/2021		2,516		(87)			(87)		2,429	2,429			
100057800	NORFOLK	VA		06/30/2021		2,428		(55)			(55)		2,371	2,371			
100057801	PALO ALTO	CA		06/30/2021		3,370		33			33		3,403	3,403			
100057802	AUSTIN	TX		06/30/2021		1,419		(43)			(43)		1,376	1,376			
100057806	FORT WHERS	FL		06/30/2021		862		(11)			(11)		841	841			
100057807	VANCOUVER	WA		06/30/2021		1,527		(30)			(30)		1,497	1,497			
100057808	SURFSIDE BEACH	TX		06/30/2021		1,280		(29)			(29)		1,251	1,251			
100057811	WINCHESTER	VA		06/30/2021		1,549		(40)			(40)		1,509	1,509			
100057815	CEDAR CITY	UT		06/30/2021		834		(30)			(30)		804	804			
100057816	SAN DIEGO	CA		06/30/2021		3,766		(84)			(84)		3,712	3,712			
100057817	WASHINGTON	DC		06/30/2021		1,078		(8)			(8)		1,070	1,070			
100057820	BALDWIN PARK	CA		06/30/2021		2,315		(49)			(49)		2,266	2,266			
100057822	PORTLAND	OR		06/30/2021		2,321		(50)			(50)		2,271	2,271			
100057823	DURHAM	NC		06/30/2021		1,494		(26)			(26)		1,468	1,468			
100057824	SACRAMENTO	CA		06/30/2021		2,026		(53)			(53)		1,973	1,973			
100057828	LONG BEACH	CA		06/30/2021		1,727		(35)			(35)		1,692	1,692			
100057833	BALCH SPRINGS	TX		06/30/2021		1,237		(22)			(22)		1,215	1,215			
100057837	PHILADELPHIA	PA		06/30/2021		1,717		(50)			(50)		1,667	1,667			
100057840	N MIDDLETOWN	NJ		06/30/2021		1,107		(15)			(15)		1,092	1,092			
100057844	BALTIMORE	MD		06/30/2021		1,091		(14)			(14)		1,077	1,077			
100057852	BELLEVUE	WA		06/30/2021		2,229		(58)			(58)		2,171	2,171			
100057853	VANCOUVER	WA		06/30/2021		1,472		(37)			(37)		1,435	1,435			
100057856	RAPID CITY	SD		06/30/2021		705		(2)			(2)		703	703			
100057857	PENSACOLA	FL		06/30/2021		1,381		(17)			(17)		1,374	1,374			
100057859	LEICANTO	FL		06/30/2021		1,599		(36)			(36)		1,563	1,563			
100057862	CHARLOTTE	NC		06/30/2021		807		(13)			(13)		794	794			
100057863	MEDFORD	OR		06/30/2021		1,355		(30)			(30)		1,325	1,325			
100057878	PORT SAINT LUCIE	FL		06/30/2021		1,082		(44)			(44)		1,038	1,038			
100057884	FORT WORTH	TX		06/30/2021		972		(33)			(33)		939	939			
100057888	CHANDLER	AZ		06/30/2021		1,089		(43)			(43)		1,056	1,056			
100057889	LA QUINTA	CA		06/30/2021		2,104		(51)			(51)		2,053	2,053			
100057890	LA QUINTA	CA		06/30/2021		2,311		(56)			(56)		2,255	2,255			
100057891	RICHMOND	TX		06/30/2021		1,085		(34)			(34)		1,051	1,051			
100057893	CHATTANOOGA	TN		06/30/2021		1,001		(39)			(39)		962	962			
100057894	NEWTON	NJ		06/30/2021		992		(35)			(35)		957	957			
100057895	OLD HICKORY	TN		06/30/2021		3,120		(93)			(93)		3,027	3,027			
100057898	HUDSON	FL		06/30/2021		282,921		(4,793)			(4,793)		258,128	258,128			
100057899	CLEARWATER	FL		06/30/2021		413		(19)			(19)		394	394			
100057903	CHESTNUT HILL	MA		06/30/2021		1,134		(13)			(13)		1,121	1,121			
100057904	ST AUGUSTINE	FL		06/30/2021		1,049		(2)			(2)		1,047	1,047			
100057906	LITTLE ROCK	AR		06/30/2021		729		(26)			(26)		701	701			
100057911	FORT WORTH	TX		06/30/2021		1,121		(10)			(10)		1,111	1,111			
100057914	PHOENIX	AZ		06/30/2021		1,469		(44)			(44)		1,425	1,425			
100057919	PHOENIX	AZ		06/30/2021		3,126		(77)			(77)		3,049	3,049			
100057920	PITTSBURG	CA		06/30/2021		2,087		(60)			(60)		2,027	2,027			
100057923	LONG BEACH	CA		06/30/2021		3,517		(59)			(59)		3,458	3,458			
100057925	PATERSON	NJ		06/30/2021		1,198		(24)			(24)		1,174	1,174			
100057926	DUBLIN	IL		06/30/2021		1,231		(31)			(31)		1,200	1,200			
100057930	SPRING LAKE	NC		06/30/2021		1,114		(37)			(37)		1,077	1,077			
100057942	NEWPORT	RI		06/30/2021		1,627		(23)			(23)		1,604	1,604			
100057943	SANTA BARBARA	CA		06/30/2021		2,541		(42)			(42)		2,499	2,499			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8	9	10	11	12
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
100057944	HUNTINGTON BEACH		CA		06/30/2021		5,173		(98)			(98)		5,075	5,075			
100057946	PHILADELPHIA		PA		06/30/2021		1,526		(48)			(48)		1,478	1,478			
100057948	MURRELLS INLET		SC		06/30/2021		163,841		(7,646)			(7,646)		155,841	155,841			
100057955	PASSAIC		NJ		06/30/2021		1,429		(30)			(30)		1,399	1,399			
100057957	RICHMOND		VA		06/30/2021		3,407		(89)			(89)		3,318	3,318			
100057959	CHARLESTON		SC		06/30/2021		646		(29)			(29)		617	617			
100057962	CLEVELAND		OH		06/30/2021		512		(28)			(28)		484	484			
100057963	SAN FRANCISCO		CA		06/30/2021		1,422		(53)			(53)		1,369	1,369			
100057965	Mt JULIET		TN		06/30/2021		1,644		(41)			(41)		1,603	1,603			
100057966	SAVANNAH		GA		06/30/2021		1,118		(48)			(48)		1,070	1,070			
100057968	SHELTON		WA		06/30/2021		241,343		(7,331)			(7,331)		234,012	234,012			
100057971	CYPRESS		TX		06/30/2021		768		(32)			(32)		676	676			
100057974	MCALLEN		TX		06/30/2021		609		(20)			(20)		589	589			
100057976	NORTHPORT		AL		06/30/2021		1,201		(45)			(45)		1,156	1,156			
100057978	ALBUQUERQUE		NM		06/30/2021		665		(30)			(30)		655	655			
100057980	VAN NUYS		CA		06/30/2021		2,787		(58)			(58)		2,729	2,729			
100057983	VANCOUVER		WA		06/30/2021		2,038		(45)			(45)		1,993	1,993			
100057985	HARVEST		AL		06/30/2021		610		(26)			(26)		584	584			
100057986	MEMPHIS		TN		06/30/2021		878		(35)			(35)		843	843			
100057990	TULARE		CA		06/30/2021		1,361		(52)			(52)		1,309	1,309			
100057993	PASO ROBLES		CA		06/30/2021		1,683		(40)			(40)		1,643	1,643			
100057994	OCALA		FL		06/30/2021		795		(5)			(5)		790	790			
100057997	SALT LAKE CITY		UT		06/30/2021		2,218		(18)			(18)		2,200	2,200			
100058001	TUCKER		GA		06/30/2021		1,501		(48)			(48)		1,453	1,453			
100058002	BOISE		ID		06/30/2021		2,201		(57)			(57)		2,144	2,144			
100060060	QUEEN CREEK		AZ		06/25/2021		1,199		(36)			(36)		1,163	1,163			
100060062	PHOENIX		AZ		06/25/2021		1,112		(31)			(31)		1,081	1,081			
100060065	TUCSON		AZ		06/25/2021		1,026		(34)			(34)		992	992			
100060072	PHOENIX		AZ		06/25/2021		1,188		(29)			(29)		1,159	1,159			
100060087	OCEANSIDE		CA		06/25/2021		3,484		(113)			(113)		3,371	3,371			
100060089	LONG BEACH		CA		06/25/2021		2,476		(75)			(75)		2,401	2,401			
100060090	CARLSBAD		CA		06/25/2021		3,357		(45)			(45)		3,312	3,312			
100060092	GLENORA		CA		06/25/2021		2,936		(62)			(62)		2,874	2,874			
100060093	COMPTON		CA		06/25/2021		2,242		(46)			(46)		2,196	2,196			
100060095	SANTA ANA		CA		06/25/2021		4,982		(102)			(102)		4,880	4,880			
100060096	FRESNO		CA		06/25/2021		737		(27)			(27)		710	710			
100060097	PLAYA DEL REY		CA		06/25/2021		3,201		17			17		3,218	3,218			
100060098	SACRAMENTO		CA		06/25/2021		1,391		(37)			(37)		1,354	1,354			
100060099	SANTA ANA		CA		06/25/2021		4,982		(102)			(102)		4,880	4,880			
100060100	RIVERSIDE		CA		06/25/2021		1,289		(42)			(42)		1,247	1,247			
100060101	LOS ANGELES		CA		06/25/2021		2,806		(82)			(82)		2,726	2,726			
100060102	LAKEVIEW		CA		06/25/2021		2,382		(38)			(38)		2,344	2,344			
100060103	NORTH HIGHLANDS		CA		06/25/2021		1,503		(36)			(36)		1,467	1,467			
100060106	DAVIS		CA		06/25/2021		2,153		(53)			(53)		2,100	2,100			
100060108	WILMINGTON		CA		06/25/2021		1,549		(40)			(40)		1,509	1,509			
100060111	LONG BEACH		CA		06/25/2021		848		(33)			(33)		815	815			
100060112	MERED		CA		06/25/2021		782		(31)			(31)		751	751			
100060130	SAN LEANDRO		CA		06/25/2021		1,588		(44)			(44)		1,544	1,544			
100060153	HOLMES BEACH		FL		06/25/2021		2,683		(66)			(66)		2,617	2,617			
100060156	LAKE WORTH		FL		06/25/2021		1,703		(61)			(61)		1,642	1,642			
100060158	LAKE WORTH		FL		06/25/2021		904		(30)			(30)		874	874			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060159	HOLMES BEACH	FL			06/25/2021		2,380			(58)		(58)		2,322	2,322			
100060160	HOLMES BEACH	FL			06/25/2021		2,380			(58)		(58)		2,322	2,322			
100060174	DAQUILA	GA			06/25/2021		1,135			(28)		(28)		1,107	1,107			
100060178	ATLANTA	GA			06/25/2021		1,971			(31)		(31)		1,940	1,940			
100060188	BROCKTON	MA			06/25/2021		1,871			(45)		(45)		1,826	1,826			
100060200	MINNEAPOLIS	MIN			06/25/2021		1,291			(43)		(43)		1,248	1,248			
100060206	HELENA	MT			06/25/2021		1,343			(32)		(32)		1,311	1,311			
100060208	DEXTER	MO			06/25/2021		1,062			(34)		(34)		1,028	1,028			
100060210	SAINT LOUIS	MO			06/25/2021		958			(17)		(17)		941	941			
100060221	CHARLOTTE	NC			06/25/2021		1,352			(35)		(35)		1,317	1,317			
100060223	JAMESTOWN	NC			06/25/2021		1,378			(9)		(9)		1,369	1,369			
100060225	MONROE TOWNSHIP	NJ			06/25/2021		1,188			(46)		(46)		1,140	1,140			
100060226	HAJMAJON BEACH	NH			06/25/2021		1,041			(13)		(13)		1,028	1,028			
100060228	OMAHA	NE			06/25/2021		630			(19)		(19)		611	611			
100060232	BRICK	NJ			06/25/2021		980			(35)		(35)		955	955			
100060235	SANTA FE	NM			06/25/2021		1,446			(49)		(49)		1,397	1,397			
100060238	ANDOVER	NJ			06/25/2021		1,239			(24)		(24)		1,215	1,215			
100060240	FLORENCE	NJ			06/25/2021		841			(16)		(16)		825	825			
100060249	EUGENE	OR			06/25/2021		1,809			(53)		(53)		1,756	1,756			
100060252	ALBANY	OR			06/25/2021		989			(33)		(33)		906	906			
100060253	MEDFORD	OR			06/25/2021		960			(21)		(21)		939	939			
100060258	HOSHAM	PA			06/25/2021		829			(28)		(28)		801	801			
100060260	PAINTUCKET	RI			06/25/2021		2,891			(39)		(39)		2,852	2,852			
100060261	SEVILLE	PA			06/25/2021		1,038			(30)		(30)		1,008	1,008			
100060263	GLENSIDE	PA			06/25/2021		1,113			(32)		(32)		1,081	1,081			
100060268	GREENVILLE	SC			06/25/2021		1,502			(44)		(44)		1,458	1,458			
100060271	NASHVILLE	TN			06/25/2021		1,985			(48)		(48)		1,937	1,937			
100060273	FRANKLIN	TN			06/25/2021		1,781			(52)		(52)		1,729	1,729			
100060285	MIDLOTHIAN	TX			06/25/2021		1,248			(31)		(31)		1,217	1,217			
100060286	MIDLOTHIAN	TX			06/25/2021		1,092			(27)		(27)		1,065	1,065			
100060288	LEHI	UT			06/25/2021		815			(24)		(24)		791	791			
100060308	SPRINGFIELD	VA			06/25/2021		2,898			(84)		(84)		2,814	2,814			
100060309	RICHMOND	VA			06/25/2021		1,953			(55)		(55)		1,898	1,898			
100060313	RICHMOND	VA			06/25/2021		1,237			(30)		(30)		1,207	1,207			
100060317	SPOKANE	WA			06/25/2021		1,521			(52)		(52)		1,469	1,469			
100060318	SEATTLE	WA			06/25/2021		1,389			(40)		(40)		1,349	1,349			
100060320	DUMFRIES	VA			06/25/2021		1,841			(42)		(42)		1,799	1,799			
100060321	TACOMA	WA			06/25/2021		1,392			(46)		(46)		1,346	1,346			
100060323	ARIEL	WA			06/25/2021		1,682			(60)		(60)		1,622	1,622			
100060324	MADISON	WI			06/25/2021		1,308			(31)		(31)		1,277	1,277			
100060325	CODRAY	WI			06/25/2021		635			(20)		(20)		615	615			
100060326	SPOKANE	WA			06/25/2021		1,010			(31)		(31)		979	979			
100061548	DORRECHT/DRECHTSTEEN	NLD			06/30/2021		59							59	58	(2)		(2)
100061551	ROTTERDAM	NY			06/30/2021		101							101	97	(4)		(4)
100061552	ROTTERDAM	NY			06/30/2021		1,277							1,277	1,180	(97)		(97)
100061555	ROTTERDAM	NY			06/30/2021		75							75	73	(2)		(2)
100065270	CHANDLER	AZ			07/28/2021		1,207			(38)		(38)		1,169	1,169			
100065281	THE WOODLANDS	TX			07/28/2021		1,775			(66)		(66)		1,709	1,709			
100065282	BUFFORD	GA			07/28/2021		2,884			(59)		(59)		2,825	2,825			
100065286	LOS ANGELES	CA			07/28/2021		3,116			(59)		(59)		3,057	3,057			
100065290	SALINAS	CA			07/28/2021		2,185			(22)		(22)		2,163	2,163			

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
100065293	THOUSAND OAKS	CA		07/28/2021		1,318		(26)			(26)		1,292	1,292			
100065298	WALDORF	MD		07/28/2021		1,338		(50)			(50)		1,288	1,288			
100065301	SAINT LOUIS	MO		07/28/2021		1,431		(19)			(19)		1,412	1,412			
100065308	VANCOUVER	WA		07/28/2021		2,157		(76)			(76)		2,081	2,081			
100065313	WINTER GARDEN	FL		07/28/2021		2,147		(31)			(31)		2,116	2,116			
100065320	LINCOLN	CA		07/28/2021		400,561		(12,709)			(12,709)		387,852	387,852			
100065321	HALEIAH	FL		07/28/2021		591		(28)			(28)		563	563			
100065326	SACRAMENTO	CA		07/28/2021		1,449		(46)			(46)		1,403	1,403			
100065347	HILLSBORO	OR		07/28/2021		2,067		(57)			(57)		2,010	2,010			
100065358	LOS ANGELES	CA		07/28/2021		1,737		(23)			(23)		1,714	1,714			
100065366	TIGARD	OR		07/28/2021		1,796		(55)			(55)		1,741	1,741			
100065381	ELK GROVE	CA		07/28/2021		2,618		(51)			(51)		2,567	2,567			
100065383	NATICK	MA		07/28/2021		2,737		(79)			(79)		2,658	2,658			
100065403	EVANS	GA		07/28/2021		18,357		(175)			(175)		18,182	18,182			
100065406	LOS ANGELES	CA		07/28/2021		2,707		(51)			(51)		2,656	2,656			
100065407	LOS ANGELES	CA		07/28/2021		3,245		(62)			(62)		3,183	3,183			
100065408	LOS ANGELES	CA		07/28/2021		3,193		(61)			(61)		3,132	3,132			
100065417	UNION CITY	CA		07/28/2021		2,160		(42)			(42)		2,118	2,118			
100065420	GILBERT	AZ		07/28/2021		2,166		(32)			(32)		2,134	2,134			
100065426	HENDERSON	NV		07/28/2021		1,917		(47)			(47)		1,870	1,870			
100065427	CHULA VISTA	CA		07/28/2021		1,917		(37)			(37)		1,880	1,880			
100065430	LOS ANGELES	CA		07/28/2021		4,133		(3)			(3)		4,130	4,130			
100065431	SAN DIEGO	CA		07/28/2021		2,152		(32)			(32)		2,120	2,120			
100065437	OAKLAND	CA		07/28/2021		2,653		(39)			(39)		2,614	2,614			
100065438	CHULA VISTA	CA		07/28/2021		2,241		(38)			(38)		2,203	2,203			
100065453	WASHINGTON	DC		07/28/2021		2,233		1			1		2,234	2,234			
100065457	BRIDGEPORT	CT		07/28/2021		1,112		5			5		1,117	1,117			
100065466	SACRAMENTO	CA		07/28/2021		2,108		(87)			(87)		2,021	2,021			
100065471	INDIO	CA		07/28/2021		3,226		(94)			(94)		3,132	3,132			
100065475	MOUNT HOLLY	NC		07/28/2021		1,299		(54)			(54)		1,245	1,245			
100065477	LONG BEACH	CA		07/28/2021		3,139		(69)			(69)		3,070	3,070			
100065488	LANCASTER	CA		07/28/2021		1,281		(57)			(57)		1,224	1,224			
100065491	PORTLAND	OR		07/28/2021		1,668		(32)			(32)		1,636	1,636			
100065515	FULLERTON	CA		07/28/2021		11,535		22			22		11,557	11,557			
100065521	TEBICOLA	CA		07/28/2021		1,945		(46)			(46)		1,899	1,899			
100065531	FLOER MOUND	TX		07/28/2021		2,515		(45)			(45)		2,470	2,470			
100065538	RICHMOND	CA		07/28/2021		2,913		(72)			(72)		2,841	2,841			
100065545	VIRGINIA BEACH	VA		07/28/2021		232,445		(10,237)			(10,237)		222,208	222,208			
100065549	PANAMA CITY BEACH	FL		07/28/2021		1,920		(43)			(43)		1,877	1,877			
100065551	RIO RANCHO	NM		07/28/2021		820		(41)			(41)		779	779			
100065553	DANIA BEACH	FL		07/28/2021		1,994		(36)			(36)		1,958	1,958			
100065555	PELDERVILLE	TX		07/28/2021		1,881		(55)			(55)		1,826	1,826			
100065566	KISSIMEE	FL		07/28/2021		1,518		(51)			(51)		1,467	1,467			
100065568	PICO RIVERA	CA		07/28/2021		1,814		(63)			(63)		1,751	1,751			
100065570	PHILADELPHIA	PA		07/28/2021		1,291		(23)			(23)		1,268	1,268			
100065572	KYLE	TX		07/28/2021		1,283		(43)			(43)		1,240	1,240			
100065573	PASSAIC	NJ		07/28/2021		1,703		(37)			(37)		1,666	1,666			
100065574	BELLEVILLE	IL		07/28/2021		1,756		(11)			(11)		1,745	1,745			
100065577	CARROLLHILL	CA		07/28/2021		1,233		(41)			(41)		1,192	1,192			
100065580	AURORA	CO		07/28/2021		1,949		(45)			(45)		1,904	1,904			
100065586	FONTANA	CA		07/28/2021		1,737		(54)			(54)		1,683	1,683			

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
10006594	BRAENTON	FL		07/28/2021		1,195		(49)			(49)		1,146		1,146		
10006593	BELGRADE	MT		07/28/2021		1,469		(41)			(41)		1,428		1,428		
10006512	BETHLEHEM	PA		07/28/2021		268		(12)			(12)		256		256		
10006514	LAKEWOOD	CO		07/28/2021		1,111		(44)			(44)		1,067		1,067		
10006521	INDIAN HARBOR BEACH	FL		07/28/2021		1,440		(54)			(54)		1,386		1,386		
10006522	BELLFLOWER	CA		07/28/2021		1,873		(52)			(52)		1,821		1,821		
10006524	WINTER GARDEN	FL		07/28/2021		1,403		(47)			(47)		1,356		1,356		
10006527	RANCHO CUCAMONGA	CA		07/28/2021		2,291		(56)			(56)		2,235		2,235		
10006529	SACRAMENTO	CA		07/28/2021		1,219		(29)			(29)		1,190		1,190		
10006532	TOM'S RIVER	NJ		07/28/2021		1,558		(58)			(58)		1,500		1,500		
10006536	MODESTO	CA		07/28/2021		1,470		(35)			(35)		1,435		1,435		
10006540	MODESTO	CA		07/28/2021		1,198		(46)			(46)		1,152		1,152		
10006565	ORLANDO	FL		07/28/2021		2,082		(53)			(53)		2,029		2,029		
10006566	SADDLE BROOK	NJ		07/28/2021		2,673		(39)			(39)		2,634		2,634		
10006571	CHARLOTTE	NC		07/28/2021		1,917		(34)			(34)		1,883		1,883		
10006573	ALBANY	OR		07/28/2021		1,228		(31)			(31)		1,197		1,197		
10006576	CLINTON	MA		07/28/2021		1,626		(25)			(25)		1,601		1,601		
10006579	KINGSBURG	CA		07/28/2021		1,676		(64)			(64)		1,612		1,612		
10006583	LEXINGTON	SC		07/28/2021		10,364		(307)			(307)		10,057		10,057		
10006585	BEDFORD	TX		07/28/2021		1,045		(42)			(42)		1,003		1,003		
10006587	SALINAS	CA		07/28/2021		1,316		(35)			(35)		1,281		1,281		
10006589	EAST HANOVER	NJ		07/28/2021		1,815		(52)			(52)		1,763		1,763		
10006594	CLOVIS	CA		07/28/2021		1,709		(61)			(61)		1,648		1,648		
10006595	LAS VEGAS	NV		07/28/2021		1,520		(55)			(55)		1,465		1,465		
10006598	HACKENSACK	NJ		07/28/2021		1,523		(43)			(43)		1,480		1,480		
100065700	HENDERSON	NV		07/28/2021		1,772		(64)			(64)		1,708		1,708		
10006702	WEST PARK	FL		07/28/2021		988		(34)			(34)		954		954		
10006704	AUSTIN	TX		07/28/2021		1,405		(46)			(46)		1,359		1,359		
10006705	PRESOTT VALLEY	AZ		07/28/2021		1,275		(46)			(46)		1,229		1,229		
10006713	CLERMONT	FL		07/28/2021		2,305		(92)			(92)		2,213		2,213		
10006718	MONTLAKE TERRACE	WA		07/28/2021		1,027		(36)			(36)		991		991		
10006719	SELBYVILLE	DE		07/28/2021		1,519		(49)			(49)		1,470		1,470		
10006721	POVALUP	WA		07/28/2021		1,626		(46)			(46)		1,578		1,578		
10006726	EVERETT	WA		07/28/2021		2,754		(26)			(26)		2,726		2,726		
10006728	FAIRVIEW	NJ		07/28/2021		1,949		(26)			(26)		1,921		1,921		
10006730	LAS VEGAS	NV		07/28/2021		1,905		(51)			(51)		1,854		1,854		
10006732	DENVER	CO		07/28/2021		1,815		(34)			(34)		1,781		1,781		
10006736	UNION CITY	NJ		07/28/2021		1,995		(26)			(26)		1,969		1,969		
10006737	STEAMBOAT SPRINGS	CO		07/28/2021		1,197		(39)			(39)		1,158		1,158		
10006740	LAINDALE	CA		07/28/2021		5,404		(46)			(46)		5,358		5,358		
10006745	BELGRADE	MT		07/28/2021		1,188		(31)			(31)		1,157		1,157		
10006748	VENATOCHEE	WA		07/28/2021		1,037		(35)			(35)		1,002		1,002		
10006751	ALBANY	OR		07/28/2021		1,031		(39)			(39)		992		992		
10006752	RANDALLSTOWN	MD		07/28/2021		1,440		(26)			(26)		1,412		1,412		
10006758	WARENTON	VA		07/28/2021		486,105		(10,969)			(10,969)		475,116		475,116		
10006759	WARENTON	VA		07/28/2021		1,771		(40)			(40)		1,731		1,731		
10006763	SANTA ANA	CA		07/28/2021		3,576		(79)			(79)		3,497		3,497		
10006769	PORTLAND	OR		07/28/2021		318,317		(3,799)			(3,799)		314,518		314,518		
10006774	SOUTH LAKE TAHOE	CA		07/28/2021		2,587		(57)			(57)		2,530		2,530		
10006780	FLORENCEVILLE	TX		07/28/2021		1,076		(14)			(14)		1,062		1,062		
10006789	HAGERSTOWN	MD		07/28/2021		2,758		(24)			(24)		2,734		2,734		

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
100065791	PLAINFIELD	NJ		07/28/2021		6,516	(149)	(149)			(149)		6,367	6,367			
100065795	SAN DIEGO	CA		07/28/2021		1,548	(48)	(48)			(48)		1,500	1,500			
100065796	FORT COLLINS	CO		07/28/2021		1,767	(65)	(65)			(65)		1,702	1,702			
100065800	FRESNO	CA		07/28/2021		1,120	(46)	(46)			(46)		1,074	1,074			
100065801	OKLAHLE	CA		07/28/2021		1,233	(47)	(47)			(47)		1,186	1,186			
100065803	FESTON	VA		07/28/2021		1,195	(33)	(33)			(33)		1,162	1,162			
100065804	APPLE VALLEY	CA		07/28/2021		1,391	(17)	(17)			(17)		1,374	1,374			
100065805	LAS VEGAS	NV		07/28/2021		719	(31)	(31)			(31)		688	688			
100065882	ALMUEL	ND		07/30/2021		243							243	238	(5)		(5)
100065888	TILBURG	ND		07/30/2021		64							64	62	(2)		(2)
100065900	ROTTERDAM	NY		07/30/2021		48							48	47	(1)		(1)
100065903	WAGENINGERVEDE	ND		07/30/2021		36							36	35	(1)		(1)
100065906	WAGENINGERVEDE	ND		07/30/2021		74							74	73	(2)		(2)
100065924	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		206							206	200	(5)		(5)
100065930	ROTTERDAM	NY		07/30/2021		204							204	198	(5)		(5)
100065933	DEN HAAG	NLD		07/30/2021		85							85	83	(2)		(2)
100065938	DEN HAAG	NLD		07/30/2021		375							375	366	(9)		(9)
100065942	ENSCHDE	NLD		07/30/2021		79							79	77	(2)		(2)
100065948	VALKENBURG AAN DE GELL	NLD		07/30/2021		7,039							7,039	7,508	469		469
100065960	ROTTERDAM	NY		07/30/2021		77							77	75	(2)		(2)
100067374	TODD SANTOS	MEX		06/13/2021		1,118							1,118	1,118			
100067376	CABO SAN LUCAS	MEX		06/13/2021		2,814							2,814	2,814			
100067377	PLAYAS DE ROSARTO	MEX		06/13/2021		1,098							1,098	1,098			
100067378	TODOS SANTOS	MEX		06/13/2021		2,031							2,031	2,031			
100067385	SAN MIGUEL DE ALLENDE	MEX		06/13/2021		834							834	834			
100067388	CABO SAN LUCAS	MEX		06/13/2021		12,766							12,766	12,766			
100067393	PLAYAS DE ROSARTO	MEX		06/13/2021		5,863							5,863	5,863			
100067397	SAN JOSE DEL CABO	MEX		06/13/2021		1,980							1,980	1,980			
100067399	SAN JOSE	CA		09/23/2021		4,169		(62)			(62)		4,107	4,107			
100067400	WALNUT CREEK	CA		09/23/2021		2,969		(92)			(92)		2,877	2,877			
100067403	ENCINITAS	CA		09/23/2021		3,154		(56)			(56)		3,098	3,098			
100067407	LONE TREE	CO		09/23/2021		3,826		30			30		3,856	3,856			
100067410	SAN FRANCISCO	CA		09/23/2021		4,451		(7)			(7)		4,444	4,444			
100067412	SAN FRANCISCO	CA		09/23/2021		4,217		(6)			(6)		4,211	4,211			
100067414	MIAMI	FL		09/23/2021		1,680		(61)			(61)		1,619	1,619			
100067415	CEDAR CITY	UT		09/23/2021		3,280		(81)			(81)		3,199	3,199			
100067430	FARMINGTON	NM		09/23/2021		263		(17)			(17)		246	246			
100067441	BROOKLYN PARK	MIN		09/23/2021		1,103		(5)			(5)		1,098	1,098			
100067443	DUVAL	IA		09/23/2021		2,017		(44)			(44)		1,973	1,973			
100067445	WILMINGTON	NC		09/23/2021		1,132		(18)			(18)		1,114	1,114			
100067450	MASON	OH		09/23/2021		680		(27)			(27)		653	653			
100067451	NEW BEDFORD	MA		09/23/2021		1,519		(65)			(65)		1,454	1,454			
100067462	FORT WORTH	TX		09/23/2021		12,910		(533)			(533)		12,377	12,377			
100067468	HOLLYWOOD	FL		09/23/2021		2,057		(28)			(28)		2,029	2,029			
100067461	SACHSE	TX		09/23/2021		632		(35)			(35)		597	597			
100067462	WAYNESBORO	VA		09/23/2021		2,026		(87)			(87)		1,939	1,939			
100067467	LAS VEGAS	NV		09/23/2021		725		(30)			(30)		695	695			
100067475	PENSACOLA	FL		09/23/2021		898		(38)			(38)		860	860			
100067478	ALLENTOON	PA		09/23/2021		569		(25)			(25)		544	544			
100067484	HAMILTON	OH		09/23/2021		871		(28)			(28)		843	843			
100067490	PENSACOLA	FL		09/23/2021		6,138		(319)			(319)		5,819	5,819			

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
100067494	SEWELL	NJ		09/23/2021		903		(44)			(44)		859		859		
100067500	ROCKPORT	TX		09/23/2021		365		(24)			(24)		341		341		
100067502	CAPE CORAL	FL		09/23/2021		833		(40)			(40)		793		793		
100067514	TULSA	OK		09/23/2021		608		(23)			(23)		585		585		
100067515	NEWPORT	IN		09/23/2021		864		(36)			(36)		828		828		
100067520	JUPITER	FL		09/23/2021		623		(33)			(33)		590		590		
100067527	HUBERT	NC		09/23/2021		593		(26)			(26)		567		567		
100067532	SILVER SPRINGS	AR		09/23/2021		866		(13)			(13)		853		853		
100067540	ANGLETON	TX		09/23/2021		698		(40)			(40)		658		658		
100067542	KENT	VA		09/23/2021		2,407		(33)			(33)		2,374		2,374		
100067543	THE COLONY	TX		09/23/2021		1,087		(17)			(17)		1,070		1,070		
100067551	HUNTSVILLE	AL		09/23/2021		1,078		(35)			(35)		1,043		1,043		
100067552	MOUNT LAPEL	NJ		09/23/2021		626		(27)			(27)		599		599		
100067562	STEPHENSVILLE	TX		09/23/2021		594		(31)			(31)		563		563		
100067563	WESLEY CHAPEL	FL		09/23/2021		1,088		(40)			(40)		1,048		1,048		
100067567	HURLEY	MI		09/23/2021		210		(14)			(14)		196		196		
100067570	OCEAN CITY	MD		09/23/2021		637		(31)			(31)		606		606		
100067574	LARGO	TX		09/23/2021		3,027		(167)			(167)		2,860		2,860		
100067581	RIVERDALE	GA		09/23/2021		551		(24)			(24)		527		527		
100067586	JACKSONVILLE	NC		09/23/2021		417		(25)			(25)		392		392		
100067590	CHALMETTE	LA		09/23/2021		800		(36)			(36)		764		764		
100067594	SAN ANTONIO	TX		09/23/2021		1,046		(34)			(34)		1,012		1,012		
100067595	EL PASO	TX		09/23/2021		2,235		(108)			(108)		2,127		2,127		
100067597	GREENSBORO	NC		09/23/2021		1,370		(42)			(42)		1,328		1,328		
100067598	ODESSA	TX		09/23/2021		1,071		(38)			(38)		1,033		1,033		
100067604	VIRGINIA BEACH	VA		09/23/2021		867		(35)			(35)		832		832		
100067605	DIBOLL	TX		09/23/2021		356		(24)			(24)		332		332		
100067606	SARASOTA	FL		09/23/2021		1,121		(43)			(43)		1,078		1,078		
100067608	MCKINIGHTSTOWN	PA		09/23/2021		491		(22)			(22)		469		469		
100067613	WHEELS	VA		09/23/2021		876		(47)			(47)		829		829		
100067617	JACKSONVILLE	FL		09/23/2021		555		(29)			(29)		526		526		
100067620	DENVER	TX		09/23/2021		804		(29)			(29)		775		775		
100067621	JACKSONVILLE	FL		09/23/2021		962		(21)			(21)		961		961		
100067627	LAKEWOOD	CO		09/23/2021		1,849		(48)			(48)		1,801		1,801		
100067639	SAN MATEO	CA		09/23/2021		1,940		(32)			(32)		1,908		1,908		
100067641	LAKE LURE	NC		09/23/2021		2,640		(39)			(39)		2,601		2,601		
100067643	SAN JOSE	CA		09/23/2021		2,889		(48)			(48)		2,841		2,841		
100067645	GREENWICH	CT		09/23/2021		1,799		(38)			(38)		1,761		1,761		
100067648	FREMONT	CA		09/23/2021		2,173		(11)			(11)		2,162		2,162		
100067649	SALINAS	CA		09/23/2021		1,038		(43)			(43)		995		995		
100067650	NEWARK	CA		09/23/2021		2,175		(11)			(11)		2,164		2,164		
100067656	PRINCETON	TX		09/23/2021		1,387		(9)			(9)		1,378		1,378		
100067667	RICHMOND	VA		09/23/2021		504		(17)			(17)		487		487		
100067672	SAN FRANCISCO	CA		09/23/2021		2,952		(46)			(46)		2,946		2,946		
100067673	NORRICH	CT		09/23/2021		406		(1)			(1)		405		405		
100067674	ALAMEDA	CA		09/23/2021		1,275		(17)			(17)		1,258		1,258		
100067685	SANDY SPRINGS	GA		09/23/2021		736		(6)			(6)		728		728		
100067687	ANNA	TX		09/23/2021		1,345		(9)			(9)		1,336		1,336		
100067690	CYPRESS	TX		09/23/2021		1,432		(12)			(12)		1,420		1,420		
100067696	LEHIGH ACRES	FL		09/23/2021		653		(16)			(16)		637		637		
100067701	STILLWATER	OK		09/23/2021		3,148		(127)			(127)		3,021		3,021		

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				13	14	15	16	17	18
	City	State	Loan Type						Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9							10	11	12
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
100067702	MILPITAS	CA		09/23/2021		3,055		(40)				(40)	3,015	3,015	3,015			
100067706	OAKLAND	CA		09/23/2021		2,989		(28)				(28)	2,961	2,961	2,961			
100067709	SAN JOSE	CA		09/23/2021		2,870		(38)				(38)	2,832	2,832	2,832			
100067724	LA CRESSENTA	CA		09/23/2021		1,205		(30)				(30)	1,175	1,175	1,175			
100067729	KATY	TX		09/23/2021		799		(15)				(15)	784	784	784			
100067734	MEMPHIS	MI		09/23/2021		1,835		(45)				(45)	1,790	1,790	1,790			
100067735	LAHAINA	HI		09/23/2021		1,569		(29)				(29)	1,540	1,540	1,540			
100067746	HALTOM CITY	TX		09/23/2021		802		(12)				(12)	790	790	790			
100067749	JACKSONVILLE	FL		09/23/2021		669		(31)				(31)	638	638	638			
100067755	OCALA	FL		09/23/2021		430		(26)				(26)	404	404	404			
100067762	DALLAS	GA		09/23/2021		1,433		(36)				(36)	1,397	1,397	1,397			
100067775	VIRGINIA BEACH	VA		09/23/2021		1,545		(51)				(51)	1,494	1,494	1,494			
100067776	GEORGETOWN	KY		09/23/2021		575		(30)				(30)	545	545	545			
100067792	FLORENCE	AZ		09/23/2021		1,157		(18)				(18)	1,139	1,139	1,139			
100067798	FREDERICKSBURG	VA		09/23/2021		830		(31)				(31)	799	799	799			
100067801	IDALOU	TX		09/23/2021		631		(35)				(35)	596	596	596			
100067810	LAS VEGAS	NV		09/23/2021		728		(36)				(36)	690	690	690			
100067811	LANCASTER	SC		09/23/2021		909		(34)				(34)	875	875	875			
100067813	SEMINOLE	TX		09/23/2021		509		(31)				(31)	478	478	478			
100067824	HOUSTON	TX		09/23/2021		702		(32)				(32)	670	670	670			
100067829	PESTERSTOWN	ND		09/23/2021		447		(23)				(23)	424	424	424			
100067831	AMARILLO	TX		09/23/2021		1,066		(51)				(51)	1,015	1,015	1,015			
100067832	SAINT AUGUSTINE	FL		09/23/2021		966		(33)				(33)	933	933	933			
100067833	NORTH PORT	FL		09/23/2021		752		(33)				(33)	719	719	719			
100067834	TUCSON	AZ		09/23/2021		1,365		5				5	1,370	1,370	1,370			
100067840	MORGESS	GA		09/23/2021		1,030		(18)				(18)	1,012	1,012	1,012			
100067842	BURLESON	TX		09/23/2021		1,265		(43)				(43)	1,222	1,222	1,222			
100067843	LUBBOCK	TX		09/23/2021		773		(32)				(32)	741	741	741			
100067854	OCALA	FL		09/23/2021		908		(52)				(52)	856	856	856			
100067856	CORONA	TN		09/23/2021		849		(13)				(13)	836	836	836			
100067861	CANYON	TX		09/23/2021		533		(30)				(30)	503	503	503			
100067862	NEW BRUNSWICK	NJ		09/23/2021		646		(26)				(26)	622	622	622			
100067867	KATY	TX		09/23/2021		1,053		(14)				(14)	1,039	1,039	1,039			
100067868	CHESAPEAKE	VA		09/23/2021		388		(23)				(23)	365	365	365			
100067873	KILLINGLY	CT		09/23/2021		1,108		(41)				(41)	1,067	1,067	1,067			
100067874	OCALA	FL		09/23/2021		908		(52)				(52)	856	856	856			
100067879	RICHMOND	TX		09/23/2021		1,234		(43)				(43)	1,191	1,191	1,191			
100067880	CORONA	TN		09/23/2021		1,452		(20)				(20)	1,432	1,432	1,432			
100067888	GREENWICH	CT		09/23/2021		1,389		(30)				(30)	1,369	1,369	1,369			
100067895	SYLMAR	CA		09/23/2021		1,055		(46)				(46)	1,009	1,009	1,009			
100067914	CHICO	CA		09/23/2021		2,165		(23)				(23)	2,142	2,142	2,142			
100067918	WEST MELBOURNE	FL		09/23/2021		992		(33)				(33)	959	959	959			
100067923	POIMAY	CA		09/23/2021		2,837		(41)				(41)	2,796	2,796	2,796			
100067928	EAST POINT	GA		09/23/2021		1,255		(61)				(61)	1,194	1,194	1,194			
100067930	NORTH CHARLESTON	SC		09/23/2021		674		(26)				(26)	648	648	648			
100067932	VANCOUVER	WA		09/23/2021		2,173		(46)				(46)	2,127	2,127	2,127			
100067933	NORTH CHARLESTON	SC		09/23/2021		674		(26)				(26)	648	648	648			
100067937	NORIAN	OK		09/23/2021		490		(21)				(21)	469	469	469			
100067940	HEINICO	VA		09/23/2021		1,021		(17)				(17)	1,004	1,004	1,004			
100067946	HUNTSVILLE	AL		09/23/2021		424		(22)				(22)	402	402	402			
100067947	LAKEWOOD	NJ		09/23/2021		840		(3)				(3)	837	837	837			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				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
100067954	LOS ANGELES	CA		09/23/2021		2,627		(32)			(32)		2,595	2,595			
100067957	FALLS CHURCH	VA		09/23/2021		2,609		(20)			(20)		2,589	2,589			
100067963	KATY	TX		09/23/2021		882		(35)			(35)		857	857			
100067965	CUMING	GA		09/23/2021		950		(6)			(6)		944	944			
100067975	BUREN	IA		09/23/2021		1,071		(32)			(32)		1,039	1,039			
100067984	ELL JAY	GA		09/23/2021		3,032		(42)			(42)		2,990	2,990			
100067988	INMAN	SC		09/23/2021		784		(32)			(32)		752	752			
100067990	LAS VEGAS	NV		09/23/2021		703		(27)			(27)		676	676			
100067995	GREENACRES	FL		09/23/2021		983		(21)			(21)		962	962			
100067999	SAN ANTONIO	TX		09/23/2021		666		(9)			(9)		657	657			
100080010	WINTERVILLE	GA		09/23/2021		848		(34)			(34)		814	814			
100080015	MESA	AZ		09/23/2021		1,623		(30)			(30)		1,593	1,593			
100080022	RICHMOND	TX		09/23/2021		2,993		(29)			(29)		2,964	2,964			
100080023	HENDERSON	NV		09/23/2021		2,154		(12)			(12)		2,142	2,142			
100080027	EL PASO	TX		09/23/2021		828		(9)			(9)		817	817			
100080030	CHULA VISTA	CA		09/23/2021		1,094		(26)			(26)		1,068	1,068			
100080051	SAN DIEGO	CA		09/23/2021		1,207		(15)			(15)		1,192	1,192			
100080056	BOTHELL	WA		09/23/2021		1,970		(14)			(14)		1,956	1,956			
100080058	LINCOLN CITY	OR		09/23/2021		1,109		(19)			(19)		1,090	1,090			
100080063	BALTIMORE	MD		09/23/2021		2,045		17			17		2,062	2,062			
100080079	QUINCY	IA		09/23/2021		1,688		1			1		1,689	1,689			
100080093	RANCHO CORDOVA	CA		06/25/2021		4,924		(77)			(77)		4,847	4,847			
100080094	RANCHO CORDOVA	CA		06/25/2021		2,556		(45)			(45)		2,491	2,491			
100080095	MCKINNEY	TX		06/25/2021		1,057		(36)			(36)		1,021	1,021			
100080096	SAN JOSE	CA		06/25/2021		4,043		(28)			(28)		4,015	4,015			
100080097	PETALUMA	CA		06/25/2021		1,843		(50)			(50)		1,593	1,593			
100080098	SANFORD	FL		06/25/2021		1,371		(13)			(13)		1,358	1,358			
100080099	ENCINITAS	CA		06/25/2021		2,949		(20)			(20)		2,929	2,929			
100080100	MEDFORD	OR		06/25/2021		931		(16)			(16)		915	915			
100080101	AURORA	IL		06/25/2021		1,337		(23)			(23)		1,314	1,314			
100080104	UNION CITY	CA		06/25/2021		2,150		(26)			(26)		2,124	2,124			
100080105	NEWARK	CA		06/25/2021		2,150		(26)			(26)		2,124	2,124			
100080106	WEST PALM BCH	FL		06/25/2021		770		(18)			(18)		752	752			
100080107	STUDIO CITY	CA		06/25/2021		5,171		(60)			(60)		5,111	5,111			
100080108	WEST PALM BEACH	FL		06/25/2021		753		(18)			(18)		735	735			
100080109	PHILADELPHIA	PA		06/25/2021		1,093		(32)			(32)		1,061	1,061			
100080110	SAN JOSE	CA		06/25/2021		2,913		(34)			(34)		2,879	2,879			
100080111	CATONSVILLE	MD		06/25/2021		1,010		(13)			(13)		997	997			
100080112	PASADENA	CA		06/25/2021		2,915		(37)			(37)		2,878	2,878			
100080114	LAKE HAVENWY	PA		06/25/2021		1,550		(26)			(26)		1,524	1,524			
100080115	FORT MYERS	FL		06/25/2021		619		(33)			(33)		586	586			
100080116	IMPERIAL BCH	CA		06/25/2021		2,149		(66)			(66)		2,083	2,083			
100080117	SAN DIEGO	CA		06/25/2021		4,686		(82)			(82)		4,604	4,604			
100080118	VAN NUYS	CA		06/25/2021		2,764		(84)			(84)		2,680	2,680			
100080119	TAMPA	FL		06/25/2021		4,506		(84)			(84)		4,422	4,422			
100080120	MERIDEN	CT		06/25/2021		763		(37)			(37)		726	726			
100080122	ALAMEDA	CA		06/25/2021		4,099		(11)			(11)		4,088	4,088			
100080123	AURORA	CO		06/25/2021		1,547		(46)			(46)		1,501	1,501			
100080124	HUNTINGM BCH	CA		06/25/2021		2,578		(18)			(18)		2,560	2,560			
100080125	SANTA CLARA	CA		06/25/2021		4,886		(25)			(25)		4,871	4,871			
100080126	ELK INS	AR		06/25/2021		752		(7)			(7)		745	745			

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
100068127	BARTLETT	TN		06/25/2021		1,409		(18)			(18)		1,391	1,391			
100068129	LYNHURST	IL		06/25/2021		4,072		(87)			(87)		3,985	3,985			
100068130	BOLINGBROOK	IL		06/25/2021		897		(23)			(23)		874	874			
100068131	DAILY CITY	CA		06/25/2021		2,990		(21)			(21)		2,969	2,969			
100068132	PETALUMA	CA		06/25/2021		3,011		(33)			(33)		2,978	2,978			
100068133	HAYWARD	CA		06/25/2021		2,863		(42)			(42)		2,821	2,821			
100068134	WEST PALM BEACH	FL		06/25/2021		1,046		(20)			(20)		1,026	1,026			
100068135	MEDFORD	OR		06/25/2021		1,103		(8)			(8)		1,095	1,095			
100068136	SAN FRANCISCO	CA		06/25/2021		3,721		(61)			(61)		3,660	3,660			
100068137	FAVETTEVILLE	NC		06/25/2021		1,116		(34)			(34)		1,082	1,082			
100068138	MINNEAPOLIS	MIN		06/25/2021		1,561		(36)			(36)		1,525	1,525			
100068139	LOS ANGELES	CA		06/25/2021		5,215		(147)			(147)		5,068	5,068			
100068140	DISTRICT HTS	MD		06/25/2021		1,599		(47)			(47)		1,552	1,552			
100068141	WARRICK	RI		06/25/2021		1,434		(29)			(29)		1,405	1,405			
100068142	EVERETT	WA		06/25/2021		1,733		(18)			(18)		1,715	1,715			
100068143	MINNEAPOLIS	MIN		06/25/2021		1,499		(35)			(35)		1,464	1,464			
100068145	NOVATO	CA		06/25/2021		3,289		(6)			(6)		3,283	3,283			
100068146	CORONA	TN		06/25/2021		1,200		(25)			(25)		1,175	1,175			
100068147	SAN DIEGO	CA		06/25/2021		3,090		(21)			(21)		3,069	3,069			
100068148	BAYONNE	NJ		06/25/2021		2,269		(72)			(72)		2,197	2,197			
100068149	OMAHA	NE		06/25/2021		780		(16)			(16)		764	764			
100068150	BLUE RIDGE	GA		06/25/2021		856		(23)			(23)		833	833			
100068151	PERRIS	CA		06/25/2021		1,450		(41)			(41)		1,409	1,409			
100068152	SAINT LOUIS	MO		06/25/2021		1,717		(20)			(20)		1,697	1,697			
100068153	SAN RAFAEL	CA		06/25/2021		6,191		(108)			(108)		6,083	6,083			
100068154	FALLBROOK	CA		06/25/2021		3,458		(24)			(24)		3,434	3,434			
100068155	PORT RICHEY	FL		06/25/2021		828		(30)			(30)		798	798			
100068159	DAILY CITY	CA		06/25/2021		3,116		(39)			(39)		3,077	3,077			
100068160	SCOTTSDALE	AZ		06/25/2021		1,034		(27)			(27)		1,007	1,007			
100068161	JERSEY CITY	NJ		06/25/2021		4,238		(90)			(90)		4,146	4,146			
100068162	LOS ANGELES	CA		06/25/2021		7,716		(39)			(39)		7,677	7,677			
100068164	SHERMAN OAKS	CA		06/25/2021		5,659		(22)			(22)		5,637	5,637			
100068165	VAN NUYS	CA		06/25/2021		3,835		3			3		3,838	3,838			
100068166	FORT WORTH	TX		06/25/2021		1,151		(21)			(21)		1,130	1,130			
100068167	SAN JOSE	CA		06/25/2021		3,158		(30)			(30)		3,128	3,128			
100068168	NEW HAVEN	CT		06/25/2021		1,604		(25)			(25)		1,579	1,579			
100068169	CORONA	TN		06/25/2021		1,270		(21)			(21)		1,249	1,249			
100068170	APEX	NC		06/25/2021		1,531		(27)			(27)		1,504	1,504			
100068171	HAITHORNE	CA		06/25/2021		3,207		(53)			(53)		3,154	3,154			
100068172	LAFAVETTE	CA		06/25/2021		3,105		(34)			(34)		3,071	3,071			
100068173	OWINGS MILLS	MD		06/25/2021		834		(21)			(21)		813	813			
100068174	TALLAHASSEE	FL		06/25/2021		602		(20)			(20)		582	582			
100068175	LAS VEGAS	NV		06/25/2021		1,925		(35)			(35)		1,890	1,890			
100068177	FLOWER MOON	TX		06/25/2021		1,985		(21)			(21)		1,964	1,964			
100068178	HOCKESSACK	NJ		06/25/2021		1,211		(41)			(41)		1,170	1,170			
100068179	CORONA	TN		06/25/2021		1,267		(16)			(16)		1,251	1,251			
100068180	LAKEWOOD	WA		06/25/2021		1,097		(27)			(27)		1,070	1,070			
100068181	LAKEWOOD	WA		06/25/2021		1,097		(27)			(27)		1,070	1,070			
100068182	CALHOUN	GA		06/25/2021		1,130		(20)			(20)		1,110	1,110			
100068184	RUSSELL	GA		06/25/2021		844		(19)			(19)		825	825			
100068185	GLENORA	CA		06/25/2021		2,147		(37)			(37)		2,110	2,110			

SCHEDULE B - PART 3

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

1	2			Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	City	State		3	8					9	10	11	12						13
Loan Number					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	
100068166	ARLINGTON	VA			06/25/2021	57		(33)			(33)		524		524			
100068167	LOS ANGELES	CA			06/25/2021	3,466		(67)			(67)		3,399		3,399			
100068169	OAKLAND	CA			06/25/2021	1,941		(43)			(43)		1,798		1,798			
100068190	ROCKVILLE	MD			06/25/2021	1,774		(38)			(38)		1,736		1,736			
100068191	LOS ANGELES	CA			06/25/2021	6,095		15			15		6,110		6,110			
100068192	BAYVIEW	TX			06/25/2021	1,112		(24)			(24)		1,088		1,088			
100068193	HUNTINGTON PARK	CA			06/25/2021	2,041		(37)			(37)		2,004		2,004			
100068194	CEES	CA			06/25/2021	1,383		(24)			(24)		1,359		1,359			
100068195	KENAI	AK			06/25/2021	745		(31)			(31)		714		714			
100068197	GILROY	CA			06/25/2021	3,769		44			44		3,813		3,813			
100068199	SPRINGFIELD	VA			06/25/2021	2,352		(30)			(30)		2,322		2,322			
100068200	CAMARILLO	CA			06/25/2021	3,112							3,112		3,112			
100068201	ANSANIA	CT			06/25/2021	666		(7)			(7)		659		659			
100068202	ROSEMEAD	CA			06/25/2021	4,745		(95)			(95)		4,650		4,650			
100068203	MIAMI	FL			06/25/2021	1,695		(31)			(31)		1,664		1,664			
100068204	EDGEWOOD	WA			06/25/2021	2,774		(63)			(63)		2,711		2,711			
100068205	SHELTON	WA			06/25/2021	829		(38)			(38)		891		891			
100068206	CORNELIUS	NC			06/25/2021	794		(17)			(17)		777		777			
100068207	VENICE	CA			06/25/2021	4,552		67			67		4,619		4,619			
100068208	BALTIMORE	MD			06/25/2021	949		(9)			(9)		940		940			
100068209	WASHINGTON	DC			06/25/2021	2,448		(17)			(17)		2,431		2,431			
100068210	RENTON	WA			06/25/2021	1,114		(41)			(41)		1,073		1,073			
100068211	MARTINEZ	CA			06/25/2021	1,873		(72)			(72)		1,801		1,801			
100068212	CHESTER	VA			06/25/2021	974		(28)			(28)		946		946			
100068213	WASHINGTON	DC			06/25/2021	3,948		28			28		3,976		3,976			
100068214	CAPE CORAL	FL			06/25/2021	1,164		(26)			(26)		1,138		1,138			
100068215	ROCKLIN	CA			06/25/2021	2,106		(32)			(32)		2,074		2,074			
100068217	VICTORVILLE	CA			06/25/2021	980		(42)			(42)		938		938			
100068218	PHILADELPHIA	PA			06/25/2021	942		(25)			(25)		917		917			
100068219	LONGVIEW	TX			06/25/2021	491		(24)			(24)		467		467			
100068220	TEMPE	AZ			06/25/2021	3,207		(34)			(34)		3,173		3,173			
100068221	VANCOUVER	WA			06/25/2021	1,628		(14)			(14)		1,614		1,614			
100068222	BREA	CA			06/25/2021	1,829		(43)			(43)		1,786		1,786			
100068223	LARKSVILLE	PA			06/25/2021	235		(14)			(14)		221		221			
100068224	SALEM	WI			06/25/2021	1,233		(33)			(33)		1,200		1,200			
100068225	NEW HOPE	AL			06/25/2021	1,795		(50)			(50)		1,745		1,745			
100068226	GARY	IN			06/25/2021	1,365		(33)			(33)		1,332		1,332			
100068228	BREA	CA			06/25/2021	4,613		(7)			(7)		4,606		4,606			
100068229	REVIRE	WA			06/25/2021	1,621		(44)			(44)		1,577		1,577			
100068230	WILLOWOOD	NJ			06/25/2021	2,470		(36)			(36)		2,434		2,434			
100068231	PHOENIX	AZ			06/25/2021	1,115		(11)			(11)		1,104		1,104			
100068232	VANCOUVER	WA			06/25/2021	2,361		(34)			(34)		2,327		2,327			
100068234	NORTH CHARLESTON	SC			06/25/2021	1,008		(38)			(38)		970		970			
100068235	HERNOSA BEACH	CA			06/25/2021	2,780		(65)			(65)		2,695		2,695			
100068236	PERIA	AZ			06/25/2021	843		(34)			(34)		809		809			
100068237	KINGWOOD	TX			06/25/2021	927		(27)			(27)		900		900			
100068238	WASHINGTON	DC			06/25/2021	3,123		(14)			(14)		3,109		3,109			
100068240	MILWAUKEE	WI			06/25/2021	559		(19)			(19)		540		540			
100068241	TORRANCE	CA			06/25/2021	2,170		(51)			(51)		2,119		2,119			
100068242	RICHMOND	VA			06/25/2021	1,992		(48)			(48)		1,944		1,944			
100068243	BAKERSFIELD	CA			06/25/2021	673		(27)			(27)		646		646			

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	3					8	9	10	11							12	
				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	
100068244	RICHMOND	VA			06/25/2021		1,656		(40)			(40)		1,656					
100068245	BUTLER	PA			06/25/2021		405		(28)			(28)		405					
100068246	LOS ANGELES	CA			06/25/2021		3,463		(96)			(96)		3,463					
100068247	LOS ANGELES	CA			06/25/2021		2,159		(76)			(76)		2,159					
100068248	OAKLAND	CA			06/25/2021		1,011		(47)			(47)		1,011					
100068249	NEWPORT NEWS	VA			06/25/2021		522		(23)			(23)		499					
100068250	BALTIMORE	MD			06/25/2021		638		(34)			(34)		604					
100068251	CASSELBERRY	FL			06/25/2021		713		(38)			(38)		675					
100068254	KANSAS CITY	KS			06/25/2021		410		(17)			(17)		393					
100068255	SAINT JOSEPH	MO			06/25/2021		758		(35)			(35)		723					
100068256	NORMAN	OK			06/25/2021		546		(31)			(31)		515					
100068257	BELLINGHAM	WA			06/25/2021		5,664		(200)			(200)		5,464					
100068258	ROCHESTER	NY			06/25/2021		414		(27)			(27)		387					
100068260	ARCADIA	CA			06/25/2021		3,560		(63)			(63)		3,497					
100068261	HANOVER	PA			06/25/2021		588		(29)			(29)		559					
100068262	HANOVER	PA			06/25/2021		588		(29)			(29)		559					
100068264	BAKERSFIELD	CA			06/25/2021		1,967		(98)			(98)		1,869					
100068266	YORK	ME			06/25/2021		1,347		(39)			(39)		1,308					
100068267	WHEATLAND	CA			06/25/2021		1,378		(58)			(58)		1,320					
100068268	ROCKAWAY BEACH	OR			06/25/2021		1,479		(62)			(62)		1,417					
100068271	DAVENPORT	FL			06/25/2021		1,447		(48)			(48)		1,399					
100068272	SEGUIN	TX			06/25/2021		741		(41)			(41)		700					
100068273	PORTLAND	OR			06/25/2021		1,430		(45)			(45)		1,385					
100068275	TRENTON	NJ			06/25/2021		507		(31)			(31)		476					
100068276	ASHBURY PARK	NJ			06/25/2021		455		(20)			(20)		435					
100068277	MIDDLETOWN	RI			06/25/2021		2,283		(72)			(72)		2,211					
100068278	MARRO	LA			06/25/2021		781		(36)			(36)		745					
100068279	JACKSONVILLE	FL			06/25/2021		1,222		(48)			(48)		1,174					
100068280	WILDMOOD	NJ			06/25/2021		1,130		(38)			(38)		1,092					
100068281	CONROE	TX			06/25/2021		1,935		(61)			(61)		1,874					
100068283	CENTER LINE	MI			06/25/2021		383		(16)			(16)		367					
100068284	BELLEVILLE	NJ			06/25/2021		1,446		(54)			(54)		1,392					
100068285	NORTH MYRTLE BEACH	SC			06/25/2021		455		(22)			(22)		433					
100068286	SARASOTA	FL			06/25/2021		484		(12)			(12)		472					
100068287	WESTLEY	RI			06/25/2021		198,429		(6,742)			(6,742)		191,687					
100068288	INGLESIDE	IL			06/25/2021		441		(16)			(16)		425					
100068290	MACON	GA			06/25/2021		308		(11)			(11)		297					
100068292	ALPENA	MI			06/25/2021		289		(13)			(13)		276					
100068293	NORFOLK	VA			06/25/2021		715		(38)			(38)		677					
100068294	LAS VEGAS	NV			06/25/2021		1,315		(33)			(33)		1,282					
100068295	AUSTIN	TX			06/25/2021		999		(44)			(44)		955					
100068296	COVINGTON	KY			06/25/2021		567		(21)			(21)		546					
100068297	EVANS	CO			06/25/2021		562		(26)			(26)		536					
100068298	COPPERAS COVE	TX			06/25/2021		374		(26)			(26)		348					
100068299	PAITUCKET	RI			06/25/2021		2,984		(84)			(84)		2,900					
100068301	HESPERIA	CA			06/25/2021		1,224		(30)			(30)		1,194					
100068302	MOUNT LAUREL	NJ			06/25/2021		806		(29)			(29)		777					
100068303	HELIET	CA			06/25/2021		1,030		(34)			(34)		996					
100068304	PULLSBO	NJ			06/25/2021		1,169		(39)			(39)		1,130					
100068305	SOCORRO	NM			06/25/2021		488		(11)			(11)		477					
100068306	CINCINNATI	OH			06/25/2021		848		(38)			(38)		810					

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
100068307	COLORADO SPRINGS	CO		06/25/2021		1,104		(41)			(41)		1,063	1,063			
100068308	CHICAGO	IL		06/25/2021		1,966		(61)			(61)		1,905	1,905			
100068312	PORTALES	NE		06/25/2021		1,461		(103)			(103)		1,358	1,358			
100068313	LAFAYETTE	IN		06/25/2021		599		(20)			(20)		579	569			
100068314	LAFAYETTE	IN		06/25/2021		396		(17)			(17)		379	379			
100068315	FRANKLIN	TN		06/25/2021		1,263		(33)			(33)		1,230	1,230			
100068317	DULUTH	GA		06/25/2021		743		(30)			(30)		713	713			
100068318	CLENSON	SC		06/25/2021		317		(11)			(11)		306	306			
100068319	PHILADELPHIA	PA		06/25/2021		769		(41)			(41)		728	728			
100068322	KINGWOOD	TX		06/25/2021		300		(23)			(23)		278	278			
100068323	CLEARWATER	FL		06/25/2021		689		(34)			(34)		655	655			
100068326	FREDONIA	OR		06/25/2021		1,338		(36)			(36)		1,302	1,302			
100068327	LEWISTOWN	IL		06/25/2021		241		(6)			(6)		235	235			
100068329	CROSSROADS	TX		06/25/2021		5,547		(179)			(179)		5,368	5,368			
100068332	LEESBURG	VA		06/25/2021		1,256		(40)			(40)		1,216	1,216			
100068333	NAVARE	FL		06/25/2021		988		(42)			(42)		946	946			
100068335	CATONSVILLE	MO		06/25/2021		600		(26)			(26)		574	574			
100068336	LARGO	FL		06/25/2021		947		(36)			(36)		911	911			
100068337	FREDERICKSBURG	VA		06/25/2021		1,512		(55)			(55)		1,457	1,457			
100068338	MANASSAS	VA		06/25/2021		786		(25)			(25)		763	763			
100068339	PORT SAINT LUCIE	FL		06/25/2021		902		(28)			(28)		874	874			
100068340	MIAMI	FL		06/25/2021		1,297		(45)			(45)		1,252	1,252			
100068342	BRADENTON	FL		06/25/2021		1,275		(36)			(36)		1,239	1,239			
100068343	KANNAPOLIS	NC		06/25/2021		1,399		(38)			(38)		1,361	1,361			
100068344	CHALMETTE	LA		06/25/2021		690		(32)			(32)		658	658			
100068345	HEMLOCK	TN		06/25/2021		921		(45)			(45)		876	876			
100068346	MIDLOTHIAN	VA		06/25/2021		1,009		(40)			(40)		969	969			
100068347	MOPESVILLE	NC		06/25/2021		1,150		(26)			(26)		1,122	1,122			
100068349	DALLAS	TX		06/25/2021		911		(34)			(34)		877	877			
100068350	FORT WASHINGTON	MO		06/25/2021		845		(28)			(28)		817	817			
100068351	GROVETOWN	GA		06/25/2021		513		(31)			(31)		482	482			
100068353	HUNSTEAD	FL		06/25/2021		639		(25)			(25)		614	614			
100068354	BARTON	FL		06/25/2021		2,180		(68)			(68)		2,112	2,112			
100068357	FORT WORTH	TX		06/25/2021		1,176		(45)			(45)		1,131	1,131			
100068358	ENGLEWOOD	FL		06/25/2021		1,104		(32)			(32)		1,072	1,072			
100068359	LIBERTY	MO		06/25/2021		768		(26)			(26)		742	742			
100068360	VISALIA	CA		06/25/2021		1,113		(41)			(41)		1,072	1,072			
100068361	OCEAN BREEZE	FL		06/25/2021		1,385		(46)			(46)		1,337	1,337			
100068362	CALDWELL	ID		06/25/2021		1,065		(27)			(27)		1,038	1,038			
100068363	NORTH CHARLESTON	SC		06/25/2021		138,251		(7,988)			(7,988)		130,263	130,263			
100068364	KISSIMEE	FL		06/25/2021		1,105		(42)			(42)		1,063	1,063			
100068365	NAMPA	ID		06/25/2021		963		(27)			(27)		936	936			
100068366	NAMPA	ID		06/25/2021		1,083		(26)			(26)		1,055	1,055			
100068367	ATLANTA	GA		06/25/2021		962		(30)			(30)		932	932			
100068368	CLIFTON	NJ		06/25/2021		1,684		(50)			(50)		1,634	1,634			
100068369	CALDWELL	ID		06/25/2021		998		(26)			(26)		970	970			
100068372	DALLAS	TX		06/25/2021		536		(22)			(22)		514	514			
100068373	BROWNSVILLE	TX		06/25/2021		574		(33)			(33)		541	541			
100068375	STOCKTON	CA		06/25/2021		1,805		(34)			(34)		1,771	1,771			
100068377	SEASIDE HEIGHTS	NJ		06/25/2021		1,061		(37)			(37)		1,024	1,024			
100068378	PHILADELPHIA	PA		06/25/2021		2,026		(63)			(63)		1,963	1,963			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				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
10006830	LAS VEGAS	NV		06/25/2021		530		(28)			(28)		552				
10006831	ALBUQUERQUE	NM		06/25/2021		565		(28)			(28)		537				
10006832	LOS ANGELES	CA		06/25/2021		3,718		(59)			(59)		3,669				
10006835	HIXSON	TN		06/25/2021		1,013		(34)			(34)		979				
10006836	CENTENNIAL	CO		06/25/2021		1,800		(44)			(44)		1,756				
10006837	MARYSVILLE	CA		06/25/2021		839		(36)			(36)		803				
10006839	LAUDER	WY		06/25/2021		3,793		(85)			(85)		3,708				
10006830	CLEBURNE	TX		06/25/2021		744		(18)			(18)		726				
10006831	NORRISTOWN	PA		06/25/2021		1,154		(39)			(39)		1,115				
10006833	EASTON	PA		06/25/2021		532		(32)			(32)		500				
10006834	JACKSONVILLE	FL		06/25/2021		811		(40)			(40)		771				
10006835	IRVING	TX		06/25/2021		1,469		(40)			(40)		1,429				
10006836	CLOWIS	NM		06/25/2021		297		(18)			(18)		279				
10006837	BETHLEHEM	PA		06/25/2021		878		(34)			(34)		844				
10006839	EAST CHICAGO	IN		06/25/2021		1,379		(45)			(45)		1,334				
10006840	ASTORIA	OR		06/25/2021		5,166		(254)			(254)		4,912				
10006842	FAIRBANKS	AK		06/25/2021		700		(54)			(54)		646				
10006844	OCALA	FL		06/25/2021		1,610		(54)			(54)		1,556				
10006845	COLORADO SPRINGS	CO		06/25/2021		901		(34)			(34)		867				
10006846	WEST MIFFLIN	PA		06/25/2021		357		(26)			(26)		331				
10006847	TAMPA	FL		06/25/2021		1,123		(42)			(42)		1,081				
10006848	REXBURG	ID		06/25/2021		999		(34)			(34)		965				
10006849	REXBURG	ID		06/25/2021		1,048		(34)			(34)		1,014				
10006841	CHARLOTTE	NC		06/25/2021		683		(23)			(23)		660				
10006842	CHEEKTOWAGA	NY		06/25/2021		541		(34)			(34)		507				
10006844	BATON ROUGE	LA		06/25/2021		840		(27)			(27)		813				
10006845	ST AUGUSTINE	FL		06/25/2021		1,402		(56)			(56)		1,346				
10006848	SUNRISE	FL		06/25/2021		1,067		(44)			(44)		1,023				
10006842	ALLEN	TX		06/25/2021		1,238		(16)			(16)		1,222				
10006842	BATON ROUGE	LA		06/25/2021		852		(27)			(27)		825				
10006843	TRUSSVILLE	AL		06/25/2021		1,338		(17)			(17)		1,321				
10006845	MATTHEWS	NC		06/25/2021		1,359		(37)			(37)		1,322				
10006846	JURIPA VALLEY	CA		06/25/2021		2,198		(23)			(23)		2,175				
10006847	SAN PEDRO	CA		06/25/2021		6,658		(246)			(246)		6,612				
10006848	ARLINGTON	TX		06/25/2021		1,034		(26)			(26)		1,008				
10006849	FARMINGTON	NM		06/25/2021		359		(23)			(23)		336				
10006843	SAN PABLO	CA		06/25/2021		1,397		(36)			(36)		1,361				
10006843	WINTER HAVEN	FL		06/25/2021		1,042		(29)			(29)		1,013				
10006842	LAKELAND	FL		06/25/2021		1,089		(22)			(22)		1,067				
10006843	NEWARK	NJ		06/25/2021		1,470		(33)			(33)		1,437				
10006846	MUSCOGEE	ID		06/25/2021		1,234		(39)			(39)		1,195				
10006846	LAS VEGAS	NV		06/25/2021		1,320		(41)			(41)		1,279				
10006847	PRINOS	PA		06/25/2021		667		(34)			(34)		633				
10006848	PRINOS	PA		06/25/2021		669		(34)			(34)		635				
10006849	GROVETOWN	GA		06/25/2021		521		(30)			(30)		491				
10006844	LITHONIA	GA		06/25/2021		1,038		(27)			(27)		1,011				
10006842	THE WOODLANDS	TX		06/25/2021		1,094		(41)			(41)		1,053				
10006843	NEW ORLEANS	LA		06/25/2021		1,393		(55)			(55)		1,338				
10006844	LOS ANGELES	CA		06/25/2021		4,960		(126)			(126)		4,734				
10006845	PHOENIX	AZ		06/25/2021		2,213		(47)			(47)		2,166				
10006846	FAVETTEVILLE	NC		06/25/2021		382		(23)			(23)		359				

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
100068447	COLLEGE PARK	MD		06/25/2021		2,142		(76)			(76)		2,066	2,066			
100068448	MOUNT DORA	FL		06/25/2021		1,554		(46)			(46)		1,508	1,508			
100068451	PUEBLO	CO		06/25/2021		1,488		(50)			(50)		1,418	1,418			
100068452	WOODBRIDGE	VA		06/25/2021		951		(39)			(39)		912	912			
100068453	CASH GRANDE	AZ		06/25/2021		1,107		(31)			(31)		1,076	1,076			
100068454	PATERSON	NJ		06/25/2021		472		(20)			(20)		452	452			
100068455	BROWNSVILLE	TX		06/25/2021		902		(41)			(41)		861	861			
100068456	BROWNSVILLE	TX		06/25/2021		902		(41)			(41)		861	861			
100068457	CLEMONT	FL		06/25/2021		1,401		(38)			(38)		1,363	1,363			
100068461	WOODLAND HILLS	CA		06/25/2021		1,662		(61)			(61)		1,801	1,801			
100068462	SHELBY	NC		06/25/2021		324		(19)			(19)		305	305			
100068463	PALM HARBOR	FL		06/25/2021		1,152		(34)			(34)		1,118	1,118			
100068464	SEBRING	FL		06/25/2021		1,074		(31)			(31)		1,043	1,043			
100068465	EAST PROVIDENCE	RI		06/25/2021		853		(44)			(44)		809	809			
100068466	NORTHAMPTON	MA		06/25/2021		1,734		(37)			(37)		1,697	1,697			
100068467	WORCESTER	MA		06/25/2021		1,264		(42)			(42)		1,222	1,222			
100068468	EAST POINT	GA		06/25/2021		1,034		(38)			(38)		996	996			
100068470	ARLINGTON	TX		06/25/2021		998		(38)			(38)		950	950			
100068472	SCOTTSDALE	AZ		06/25/2021		1,198		(3)			(3)		1,195	1,195			
100068473	ORLANDO	FL		06/25/2021		8,271		(476)			(476)		7,795	7,795			
100068474	CLENSON	SC		06/25/2021		1,069		(39)			(39)		1,030	1,030			
100068475	LEWORE	CA		06/25/2021		831		(36)			(36)		795	795			
100068476	BANDOR	ME		06/25/2021		1,062		(38)			(38)		1,024	1,024			
100068478	FRISSO	TX		06/25/2021		1,657		(45)			(45)		1,612	1,612			
100068479	CHEYENNE	WY		06/25/2021		674		(24)			(24)		650	650			
100068481	HARLEYSVILLE	PA		06/25/2021		1,217		(20)			(20)		1,197	1,197			
100068482	RACINE	WI		06/25/2021		408		(16)			(16)		392	392			
100068483	CHEYENNE	WY		06/25/2021		601		(24)			(24)		577	577			
100068484	NEHALEM	OR		06/25/2021		1,680		(21)			(21)		1,659	1,659			
100068485	BIRMINGHAM	AL		06/25/2021		303		(14)			(14)		289	289			
100068486	NEW BRUNSWICK	NJ		06/25/2021		1,936		(66)			(66)		1,870	1,870			
100068487	DECATUR	TX		06/25/2021		841		(44)			(44)		797	797			
100068488	CAPE CORAL	FL		06/25/2021		763		(31)			(31)		732	732			
100068489	NASHUA	NH		06/25/2021		1,840		(76)			(76)		1,764	1,764			
100068490	STUART	FL		06/25/2021		996		(43)			(43)		925	925			
100068491	LEWIS	VA		06/25/2021		3,965		(79)			(79)		3,906	3,906			
100068492	CENTERTON	AR		06/25/2021		1,043		(40)			(40)		1,003	1,003			
100068493	STUART	FL		06/25/2021		996		(43)			(43)		925	925			
100068494	NEW ORLEANS	LA		06/25/2021		2,015		(69)			(69)		1,946	1,946			
100068495	CHULA VISTA	CA		06/25/2021		2,885		(50)			(50)		2,845	2,845			
100068496	FEDUNTING SHORES	FL		06/25/2021		1,429		(57)			(57)		1,372	1,372			
100068497	MESQUITE	TX		06/25/2021		578		(37)			(37)		541	541			
100068498	MIAMI	FL		06/25/2021		1,232		(36)			(36)		1,196	1,196			
100068499	SILVER CITY	MI		06/25/2021		447		(26)			(26)		419	419			
100068500	ONTARIO	CA		06/25/2021		3,271		(38)			(38)		3,233	3,233			
100068502	LUBBOCK	TX		06/25/2021		1,280		(63)			(63)		1,217	1,217			
100068503	PITTSBURGH	PA		06/25/2021		1,220		(20)			(20)		1,200	1,200			
100068504	CANN CITY	CO		06/25/2021		514		(33)			(33)		481	481			
100068505	HENDERSVILLE	TN		06/25/2021		1,160		(40)			(40)		1,120	1,120			
100068506	LOS ANGELES	CA		06/25/2021		653		(23)			(23)		630	630			
100068507	JACKSONVILLE	FL		06/25/2021		969		(28)			(28)		941	941			

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
100068308	HAZEL CREST	IL		06/25/2021		779		(26)			(26)		753	753			
100068309	BELLEVUE	FL		06/25/2021		256		(17)			(17)		239	239			
100068510	HOT SPRINGS	AR		06/25/2021		289		(16)			(16)		273	273			
100068511	FORT WORTH	TX		06/25/2021		1,140		(43)			(43)		1,097	1,097			
100068512	BOYNTON BEACH	FL		06/25/2021		715		(30)			(30)		685	685			
100068513	GARLAND	TX		06/25/2021		939		(39)			(39)		900	900			
100068514	CHATTANOOGA	TN		06/25/2021		359		(26)			(26)		333	333			
100068515	HEIDENSWILLE	TN		06/25/2021		1,383		(48)			(48)		1,335	1,335			
100068516	TOLLESON	AZ		06/25/2021		1,144		(35)			(35)		1,109	1,109			
100068517	LAS VEGAS	NV		06/25/2021		792		(38)			(38)		754	754			
100068518	FREDERICKSBURG	VA		06/25/2021		780		(40)			(40)		740	740			
100068519	HOLLY SPRINGS	NC		06/25/2021		1,691		(21)			(21)		1,670	1,670			
100068520	FLOJAY VARINA	NC		06/25/2021		1,061		(15)			(15)		1,046	1,046			
100068521	WESLACO	TX		06/25/2021		549		(30)			(30)		519	519			
100068522	ST. CLOUD	IN		06/25/2021		1,254		(22)			(22)		1,232	1,232			
100068523	TILBURG	N.D.		06/30/2021		832							832	813	(19)		(19)
100068541	ROTTERDAM	NY		06/30/2021		68							68	67	(1)		(1)
100068544	UTRECHT	N.D.		06/30/2021		26,696							26,696	28,313	1,617		1,617
100068547	DEENISVART	N.D.		06/30/2021		147							147	143	(3)		(3)
100068553	DEN HAAG	N.D.		06/30/2021		23							23	23	(1)		(1)
100068559	HEERLEN	N.D.		06/30/2021		85,094							85,094	90,247	5,153		5,153
100068565	VENLO	N.D.		06/30/2021		191							191	187	(4)		(4)
100068574	DELFT	N.D.		06/30/2021		1,987							1,987	1,888	(100)		(100)
100068592	HAARLEM	N.D.		06/30/2021		94							94	92	(2)		(2)
100068610	TILBURG	N.D.		06/30/2021		594							594	580	(14)		(14)
100068613	SCHIEDAM/VLAARDINGEN	N.D.		06/30/2021		264							264	260	(4)		(4)
100068619	ROTTERDAM	NY		06/30/2021		86							86	84	(2)		(2)
100068634	HILVERSUM	N.D.		06/30/2021		110							110	108	(2)		(2)
100068640	LEEWARDEN	N.D.		06/30/2021		1,491							1,491	1,416	(75)		(75)
100068643	LEEWARDEN	N.D.		06/30/2021		3,107							3,107	2,949	(158)		(158)
100068655	TILBURG	N.D.		06/30/2021		101							101	99	(2)		(2)
100068664	SCHIEDAM/VLAARDINGEN	N.D.		06/30/2021		228							228	224	(3)		(3)
100068670	SPILKENISSE	N.D.		06/30/2021		58							58	57	(1)		(1)
100068673	TILBURG	N.D.		06/30/2021		277							277	270	(6)		(6)
100068709	ROTTERDAM	NY		06/30/2021		195							195	190	(4)		(4)
100068737	ROTTERDAM	NY		06/30/2021		208							208	203	(5)		(5)
100070218	ROTTERDAM	NY		06/31/2021		3,733							3,733	3,542	(191)		(191)
100070027	DEN HAAG	N.D.		06/31/2021		959							959	937	(22)		(22)
100070230	CASTRICUM	N.D.		06/31/2021		127							127	124	(3)		(3)
100070257	TIEL	N.D.		06/31/2021		81							81	79	(2)		(2)
100070266	UTRECHT	N.D.		06/31/2021		102							102	100	(2)		(2)
100070278	SCHIEDAM/VLAARDINGEN	N.D.		06/31/2021		63							63	62	(1)		(1)
100070290	DEN HAAG	N.D.		06/31/2021		49							49	48	(1)		(1)
100070296	AMSTERDAM	NY		06/31/2021		197							197	190	(7)		(7)
100070305	AMSTERDAM	NY		06/31/2021		103							103	100	(3)		(3)
100070314	GROUW	N.D.		06/31/2021		46							46	45	(1)		(1)
100070326	WIJCHEN	N.D.		06/31/2021		63							63	61	(1)		(1)
100070329	WIJCHEN	N.D.		06/31/2021		59							59	58	(1)		(1)
100070338	ROTTERDAM	NY		06/31/2021		34							34	33	(1)		(1)
100070402	LOIELL	WA		06/23/2021		1,857		(46)			(46)		1,811	1,811			
100070409	KNOXVILLE	TN		09/23/2021		961		(33)			(33)		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					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
100070411	N LAS VEGAS	NV		09/23/2021		930		(25)			(25)		905				
100070416	KNOXVILLE	TN		09/23/2021		659		(22)			(22)		637				
100070423	SAN JOSE	CA		09/23/2021		23,367		(500)			(500)		23,067				
100070434	BOSTON	MA		09/23/2021		1,855		(23)			(23)		1,832				
100070437	PITTSBURGH	PA		09/23/2021		846		(20)			(20)		826				
100070440	LAPER	MI		09/23/2021		612		(15)			(15)		597				
100070451	BANDON	OR		09/23/2021		1,495		(33)			(33)		1,462				
100070456	HALLANDALE BEACH	FL		09/23/2021		3,592		(174)			(174)		3,418				
100070467	COLUMBUS	GA		09/23/2021		812		(41)			(41)		771				
100070490	BUFFILLVILLE	RI		09/23/2021		1,170		(52)			(52)		1,118				
100070493	COLUMBIA	SC		09/23/2021		606		(27)			(27)		579				
100070497	SAN ANTONIO	TX		09/23/2021		790		(40)			(40)		750				
100070498	KATY	TX		09/23/2021		821		(40)			(40)		781				
100070501	POULSON	VA		09/23/2021		784		(39)			(39)		745				
100070502	KEIP	TX		09/23/2021		551		(32)			(32)		519				
100070503	VIRGINIA BEACH	VA		09/23/2021		663		(34)			(34)		629				
100070509	CAPE CORAL	FL		09/23/2021		1,276		(24)			(24)		1,252				
100070512	VENNOR CITY	NJ		09/23/2021		2,318		(67)			(67)		2,251				
100070513	LANCASTER	CA		09/23/2021		2,680		(25)			(25)		2,655				
100070514	BOZEMAN	MT		09/23/2021		2,239		(45)			(45)		2,194				
100070515	MOSCOW	ID		09/23/2021		1,138		(35)			(35)		1,103				
100070516	COLORADO SPRINGS	CO		09/23/2021		1,258		(46)			(46)		1,212				
100071426	TILBURG	ND		09/30/2021		75							74		(1)		(1)
100071429	DELFT	ND		09/30/2021		255							255		(4)		(4)
100071430	HEELDEN	ND		09/30/2021		30							30		(1)		(1)
100071432	TILBURG	ND		09/30/2021		50,121							50,121		(2,819)		(2,819)
100071434	ROTTERDAM	NV		09/30/2021		118							118		(2)		(2)
100071437	TILBURG	ND		09/30/2021		79							79		(1)		(1)
100071441	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		72							72		(1)		(1)
100071444	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		93							93		(2)		(2)
100071446	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		66							66		(1)		(1)
100071448	DEN HAAG	ND		09/30/2021		73,471							73,471		109		109
100071449	DEN HAAG	ND		09/30/2021		10,188							10,188		(578)		(578)
100071453	VENLO	ND		09/30/2021		42							42		(1)		(1)
100071455	KATHLIK	ND		09/30/2021		45							45		(1)		(1)
100071458	DORRECHT/DRECHTSTEEN	ND		09/30/2021		40							40		(1)		(1)
100071460	TILBURG	ND		09/30/2021		57							57		(1)		(1)
100071463	SUMERLAND KEY	FL		10/26/2021		1,061		(61)			(61)		1,000				
100071466	LOS ANGELES	CA		10/26/2021		424,212		(1,952)			(1,952)		422,260				
100071467	PEORIA	AZ		10/26/2021		1,283		(99)			(99)		1,184				
100071468	BOHIE	MD		10/26/2021		2,172		(141)			(141)		2,031				
100071469	ANHEIM	CA		10/26/2021		1,783		(28)			(28)		1,755				
100071477	LOS ANGELES	CA		10/26/2021		2,681		(133)			(133)		2,548				
100071478	COOPER CITY	FL		10/26/2021		1,682		(140)			(140)		1,542				
100071481	CHATHAMNORTH	CA		10/26/2021		2,524		(166)			(166)		2,338				
100071494	DECATUR	GA		10/26/2021		1,340		(95)			(95)		1,245				
100071495	CARSON	CA		10/26/2021		142		(6)			(6)		136				
100071496	PASADENA	CA		10/26/2021		2,479		(120)			(120)		2,359				
100071529	WARRI/OX	RI		10/14/2021		831		(36)			(36)		795				
100071531	CARLSBAD	CA		10/14/2021		3,874		(91)			(91)		3,783				
100071535	WARRI/OX	RI		10/14/2021		998		(29)			(29)		969				

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
100071536	NEWPORT NEWS	VA		10/14/2021		892		(28)			(28)		864				
100071538	WINTER HAVEN	FL		10/14/2021		593		(20)			(20)		573				
100071539	ANHEIM	CA		10/14/2021		3,154		(96)			(96)		3,056				
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		3,997		(125)			(125)		3,872				
100071543	LOS ANGELES	CA		10/14/2021		1,976		(63)			(63)		1,913				
100071549	MILL CITY	OR		10/14/2021		1,017		(45)			(45)		972				
100071563	CHARLOTTEVILLE	VA		10/14/2021		1,320		(20)			(20)		1,300				
100071566	CHARLOTTE	NC		10/14/2021		876		(39)			(39)		837				
100071589	LOS ANGELES	CA		10/14/2021		6,465		(50)			(50)		6,405				
100071631	LAS VEGAS	NV		10/14/2021		1,137		(27)			(27)		1,110				
100071688	CAPE CORAL	FL		10/14/2021		1,557		(51)			(51)		1,506				
100071695	SEATTLE	WA		10/14/2021		7,384		(134)			(134)		7,250				
100071717	CARSON	CA		10/14/2021		2,148		(79)			(79)		2,069				
100071719	COMMERCE	CA		10/14/2021		2,054		(32)			(32)		2,022				
100071730	ARLINGTON	TX		10/14/2021		1,180		(44)			(44)		1,136				
100071731	ASHEVILLE	NC		10/14/2021		1,374		(47)			(47)		1,327				
100071735	LAUREL	DE		10/14/2021		296		(21)			(21)		277				
100071736	TORRINGTON	CT		10/14/2021		476		(33)			(33)		443				
100071738	PALMERTON	PA		10/14/2021		489		(27)			(27)		462				
100071741	OKLAHOMA CITY	OK		10/14/2021		441		(27)			(27)		414				
100071744	HOUSTON	TX		10/14/2021		332		(24)			(24)		308				
100071745	GRAND PRAIRIE	TX		10/14/2021		773		(42)			(42)		731				
100071749	SAN ANTONIO	TX		10/14/2021		477		(33)			(33)		444				
100071750	BERKELEY FIELD	NJ		10/14/2021		1,845		(59)			(59)		1,786				
100071752	FRESNO	CA		10/14/2021		1,460		(66)			(66)		1,394				
100071753	CHICAGO	IL		10/14/2021		974		(45)			(45)		929				
100071756	FORT WORTH	TX		10/14/2021		891		(40)			(40)		891				
100071757	MERIDEN	CT		10/14/2021		812		(43)			(43)		769				
100071759	SAINT CLOUD	MN		10/14/2021		420		(27)			(27)		393				
100071761	HAGERSTOWN	MD		10/14/2021		679		(37)			(37)		642				
100071762	TEMPLE HILLS	MD		10/14/2021		886		(34)			(34)		854				
100071764	CHARLOTTEVILLE	VA		10/14/2021		1,250		(50)			(50)		1,200				
100071765	ROTONDA WEST	FL		10/14/2021		312,191		(6,348)			(6,348)		305,843				
100071770	TORRINGTON	CT		10/14/2021		569		(33)			(33)		536				
100071773	SAN ANTONIO	TX		10/14/2021		445		(29)			(29)		416				
100071775	MESQUITE	TX		10/14/2021		340		(13)			(13)		327				
100071777	BALTIMORE	MD		10/14/2021		216		(11)			(11)		205				
100071783	CLEVELAND	OH		10/14/2021		454		(27)			(27)		427				
100071784	MISSION	TX		10/14/2021		894		(43)			(43)		851				
100071787	NORTH LAS VEGAS	NV		10/14/2021		1,627		(57)			(57)		1,570				
100071792	GALVESTON	TX		10/14/2021		645		(34)			(34)		611				
100071795	COLUMBIA	PA		10/14/2021		819		(43)			(43)		776				
100071801	WATERBURY	CT		10/14/2021		543		(26)			(26)		517				
100071802	JUNCTION CITY	KS		10/14/2021		819		(36)			(36)		781				
100071804	MARIETTA	GA		10/14/2021		197,773		(9,512)			(9,512)		188,261				
100071813	LOS ANGELES	CA		10/14/2021		6,400		(248)			(248)		6,152				
100071815	PAGE	FL		10/14/2021		740		(45)			(45)		695				
100071828	WEST HARTFORD	CT		10/14/2021		2,998		(115)			(115)		2,783				
100071833	NEWTON	NJ		10/14/2021		1,591		(81)			(81)		1,510				
100071835	NEWTON	NJ		10/14/2021		2,033		(56)			(56)		1,977				
100071845	LAS CRUCES	NM		10/14/2021		772		(33)			(33)		739				

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
100071653	REDWING	PA		10/14/2021		88,209		(5,765)			(5,765)		82,444	82,444			
100071658	WEST PALM BEACH	FL		10/14/2021		1,227		(46)			(46)		1,181	1,181			
100071659	CLEVELAND	NJ		10/14/2021		599		(32)			(32)		567	567			
100071668	LOS ANGELES	CA		10/14/2021		5,316		(206)			(206)		5,110	5,110			
100071669	ALTON	TX		10/14/2021		486		(33)			(33)		453	453			
100071672	MERIDEN	CT		10/14/2021		466		(27)			(27)		429	429			
100071674	LEWISTON	ME		10/14/2021		564		(31)			(31)		533	533			
100071675	CHALMETTE	LA		10/14/2021		532		(26)			(26)		506	506			
100071684	TRABUCO CANYON	CA		01/21/2022		4,634		(136)			(136)		4,498	4,498			
100071686	VENTURA	CA		01/21/2022		5,560		(175)			(175)		5,385	5,385			
100071908	SANTA CLARITA	CA		01/21/2022		3,628		(32)			(32)		3,606	3,606			
100071924	HIJALEAH	FL		01/21/2022		7,932		(346)			(346)		7,584	7,584			
100071925	ORANGE	CA		01/21/2022		277		(14)			(14)		263	263			
100071934	PORTLAND	OR		01/21/2022		1,518		(32)			(32)		1,386	1,386			
100071939	COCONUT GROVE	FL		01/21/2022		4,769		(105)			(105)		4,664	4,664			
100071953	ARCADIA	CA		01/21/2022		4,541		(191)			(191)		4,350	4,350			
100073541	LOS ANGELES	CA		10/26/2021		2,538		(44)			(44)		2,494	2,494			
100073542	LOS ANGELES	CA		10/26/2021		2,538		(44)			(44)		2,494	2,494			
100073543	MILLBRAE	CA		11/19/2021		7,167		(162)			(162)		7,005	7,005			
100073544	PACIFICA	CA		11/19/2021		1,566		(3)			(3)		1,563	1,563			
100073545	VAN NUYS	CA		11/19/2021		3,225		(208)			(208)		3,017	3,017			
100073546	FRIISCO	TX		11/19/2021		2,178		(61)			(61)		2,117	2,117			
100073547	FRIISCO	TX		11/19/2021		403,998		(15,748)			(15,748)		388,220	388,220			
100073548	SAN PABLO	CA		11/19/2021		1,613		(10)			(10)		1,603	1,603			
100073549	FLOWER MOUND	TX		11/19/2021		1,194		(30)			(30)		1,164	1,164			
100073550	VAN NUYS	CA		11/19/2021		2,429		(16)			(16)		2,413	2,413			
100073552	PACIFIC GROVE	CA		11/19/2021		3,031		(45)			(45)		2,986	2,986			
100073553	MIAMI	FL		11/19/2021		1,298		(50)			(50)		1,248	1,248			
100073554	MIAMI	FL		11/19/2021		2,339		(25)			(25)		2,214	2,214			
100073555	YUCCA VALLEY	CA		11/19/2021		705							705	705			
100073557	LIVE OAK	CA		11/19/2021		994		(52)			(52)		942	942			
100073558	OCEANSIDE	CA		11/19/2021		1,835		(63)			(63)		1,772	1,772			
100073559	SAN DIEGO	CA		11/19/2021		1,515		(58)			(58)		1,457	1,457			
100073560	VISTA	CA		11/19/2021		5,267		(115)			(115)		5,152	5,152			
100073561	INGLEWOOD	CA		11/19/2021		4,313		(94)			(94)		4,119	4,119			
100073562	CORNADO	CA		11/19/2021		7,738		(130)			(130)		7,608	7,608			
100073563	MADISONVILLE	TX		11/19/2021		1,532		(108)			(108)		1,424	1,424			
100073565	WILTON	CA		11/19/2021		3,103		(51)			(51)		3,052	3,052			
100073571	ANSTERDAI	NY		10/25/2021		33							33	32	(1)		(1)
100073572	ANSTERDAI	NY		10/25/2021		60							60	58	(1)		(1)
100073573	ANSTERDAI	NY		10/25/2021		272							272	267	(5)		(5)
100074063	VENTANAS DEL MAR	MEX		11/05/2021		564							564	564			
100074089	COLORADO SPRINGS	CO		12/09/2021		1,670		(116)			(116)		1,554	1,554			
100074098	CHARLESTON	SC		12/09/2021		3,446		(224)			(224)		3,242	3,242			
100074107	LONG BEACH	CA		12/09/2021		1,446		(69)			(69)		1,377	1,377			
100074112	OCEANSIDE	CA		12/09/2021		1,994		(104)			(104)		1,890	1,890			
100074131	NOKHIMS	FL		12/09/2021		5,367		(129)			(129)		5,238	5,238			
100074150	FULLSHEAR	TX		12/09/2021		13,336		(949)			(949)		12,787	12,787			
100074163	KENT	WA		12/09/2021		2,360		(61)			(61)		2,308	2,308			
100074171	YORVILLE	IL		12/09/2021		1,313		(62)			(62)		1,251	1,251			
100074172	WILTON MANORS	FL		12/09/2021		871		(65)			(65)		806	806			

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
100074182	READING	PA		12/09/2021		839		(54)			(54)		785	785			
100074186	CLARKSTON	MI		12/09/2021		173,348		(10,345)			(10,345)		163,003	163,003			
100074191	SUPRISE	AZ		12/09/2021		1,643		(62)			(62)		1,581	1,581			
100074201	SACRAMENTO	CA		12/09/2021		1,575		(88)			(88)		1,487	1,487			
100074202	SACRAMENTO	CA		12/09/2021		1,597		(80)			(80)		1,517	1,517			
100074215	COLORADO SPRINGS	CO		12/09/2021		2,148		(70)			(70)		2,078	2,078			
100074222	CHULA VISTA	CA		12/09/2021		2,654		(69)			(69)		2,585	2,585			
100074245	HUNTINGTON BEACH	CA		12/09/2021		1,658		(66)			(66)		1,792	1,792			
100074250	HOMESTEAD	FL		12/09/2021		3,865		(94)			(94)		3,771	3,771			
100074285	MIDLOTHIAN	TX		12/09/2021		1,252		(110)			(110)		1,142	1,142			
100074299	LOS ANGELES	CA		12/09/2021		3,659		(25)			(25)		3,434	3,434			
100074317	PROSPER	TX		12/09/2021		1,338		(8)			(8)		1,328	1,328			
100074339	SAN LORENZO	CA		12/09/2021		3,075		(49)			(49)		3,026	3,026			
100074374	STASKANAWAL	ND		11/16/2021		23,503							23,503	22,720	(783)		(783)
100074378	UTRECHT	ND		11/16/2021		133							133	131	(2)		(2)
100074380	HEELDEN	ND		11/16/2021		103							103	101	(2)		(2)
100074382	EINDHOVEN	ND		11/16/2021		219							219	215	(4)		(4)
100074385	LELYSTAD	ND		11/16/2021		5,613							5,613	5,306	(307)		(307)
100075847	ARNHEM	ND		11/24/2021		36							36	36			
100075849	NIJMEEN	ND		11/24/2021		508							508	506	(3)		(3)
100075851	VEERENDAL	ND		11/24/2021		235							235	233	(2)		(2)
100075853	GOLDA	ND		11/24/2021		46							46	46			
100075860	AMSTERDAM	NY		11/24/2021		145							145	144	(1)		(1)
100075867	AMSTERDAM	NY		11/24/2021		68							68	68			
100075869	ROTTERDAM	NY		11/24/2021		102							102	101	(1)		(1)
100075872	ZALTBOMEL	ND		11/24/2021		73							73	73	(1)		(1)
100075874	SPJENENISE	ND		11/24/2021		51							51	51			
100075875	DEN HAAG	ND		11/24/2021		2,758							2,758	2,727	(31)		(31)
100075885	DORDRECHT/DRECHTSTEEN	ND		11/24/2021		180		(63)			(63)		180	179	(1)		(1)
100075903	LAKEWOOD	NJ		01/07/2022		3,106		(5)			(5)		3,043	3,043			
100075908	SANTA CLARITA	CA		01/07/2022		2,564		(28)			(28)		2,559	2,559			
100075916	MADERIA BEACH	FL		01/07/2022		1,620		(17)			(17)		1,592	1,592			
100075918	MAZARETH	PA		01/07/2022		522		(16)			(16)		505	505			
100075930	ORVILLE	CA		01/07/2022		990		2			(2)		974	974			
100075934	COLLEGE PARK	GA		01/07/2022		1,095		(72)			(72)		1,097	2,010			
100075940	PORT ORCHARD	WA		01/07/2022		2,082							2,010	2,010			
100075946	SAN DIEGO	CA		01/07/2022		1,562							1,562	1,562			
100075947	HELVETTA	OK		01/07/2022		239		(11)			(11)		228	228			
100075951	NORFOLK	VA		01/07/2022		1,110		(18)			(18)		1,092	1,092			
100075954	PHILADELPHIA	PA		01/07/2022		985		(15)			(15)		970	970			
100075959	MOUNT LAUEL	NJ		01/07/2022		886		(14)			(14)		872	872			
100075960	TUCSON	AZ		01/07/2022		1,016		(25)			(25)		991	991			
100075962	DUNELLEN	NJ		01/07/2022		2,315		3			3		2,318	2,318			
100075963	CORAL SPRINGS	FL		01/07/2022		1,923		(13)			(13)		1,910	1,910			
100075967	WASHINGTON	DC		01/07/2022		799		(11)			(11)		788	788			
100075970	PORTERVILLE	CA		01/07/2022		916		(25)			(25)		891	891			
100075979	TOLLESON	AZ		01/07/2022		1,106		(32)			(32)		1,074	1,074			
100075980	PHILADELPHIA	PA		01/07/2022		1,744		(58)			(58)		1,686	1,686			
100075982	EAST BOSTON	MA		01/07/2022		2,541		(72)			(72)		2,469	2,469			
100075983	CANTON	MA		01/07/2022		1,722		(58)			(58)		1,664	1,664			
100075987	LITTLE FERRY	NJ		01/07/2022		2,078		(52)			(52)		2,026	2,026			

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
100075990	DANBURY	CT		01/07/2022		1,957		(78)			(78)		1,879		1,879		
100075998	CHELSEA	MA		01/07/2022		2,470		(70)			(70)		2,400		2,400		
100076004	NORTH LAS VEGAS	NV		01/07/2022		1,301		(38)			(38)		1,263		1,263		
100076009	ALBUQUERQUE	NM		01/07/2022		1,071		(31)			(31)		1,040		1,040		
100076025	IRVINGTON	NJ		01/07/2022		1,174		(39)			(39)		1,135		1,135		
100076026	RALEIGH	NC		01/07/2022		871		(37)			(37)		834		834		
100076039	THORNTON	CO		01/07/2022		1,082		(31)			(31)		1,051		1,051		
100076046	JOSHUA TREE	CA		01/07/2022		1,003		(34)			(34)		969		969		
100076050	COPPERAS COVE	TX		01/07/2022		364		(12)			(12)		352		352		
100076053	FREEDHOLD	NJ		01/07/2022		223,093		2,051			2,051		225,144		225,144		
100076054	CORAL SPRINGS	FL		01/07/2022		1,065		(15)			(15)		1,050		1,050		
100076062	BROOKSHIRE	TX		01/07/2022		641		(11)			(11)		630		630		
100076064	SWIRNA	GA		01/07/2022		1,799		(24)			(24)		1,775		1,775		
100076066	NORTH LAS VEGAS	NV		01/07/2022		3,103		(137)			(137)		2,966		2,966		
100076068	ANTHONY	NM		01/07/2022		1,908		(59)			(59)		1,849		1,849		
100076070	LAGO VISTA	TX		01/07/2022		342,537		(8,883)			(8,883)		333,654		333,654		
100076077	NEW ORLEANS	LA		01/07/2022		3,352		(61)			(61)		3,291		3,291		
100076082	FORT WORTH	TX		01/07/2022		1,217		(4)			(4)		1,213		1,213		
100076100	WILMINGTON	DE		01/07/2022		739		(14)			(14)		725		725		
100076103	STUART	FL		01/07/2022		1,163		(6)			(6)		1,157		1,157		
100076110	EL PASO	TX		01/07/2022		757		(31)			(31)		726		726		
100076112	ARCON	OH		01/07/2022		1,059		(46)			(46)		1,013		1,013		
100076117	NORTH LAS VEGAS	NV		01/07/2022		1,488		(18)			(18)		1,470		1,470		
100076120	AVON	IN		01/07/2022		1,620		(25)			(25)		1,595		1,595		
100076123	DYER	IN		01/07/2022		908		(16)			(16)		892		892		
100076134	HOUSTON	TX		01/07/2022		1,955		(67)			(67)		1,888		1,888		
100076138	TEJER	AZ		01/07/2022		1,288		(17)			(17)		1,251		1,251		
100076146	SPRING HILL	FL		01/07/2022		1,177		(31)			(31)		1,146		1,146		
100076149	GREENWOOD	SC		01/07/2022		392		(43)			(43)		389		389		
100076151	FORT LAUDERDALE	FL		01/07/2022		887		(31)			(31)		856		856		
100076159	WOODBRIIDGE	VA		01/07/2022		1,229		(12)			(12)		1,217		1,217		
100076163	RALEIGH	NC		01/07/2022		1,224		(16)			(16)		1,208		1,208		
100076165	MIAMI	FL		01/07/2022		2,498		(59)			(59)		2,399		2,399		
100076167	NEW ORLEANS	LA		01/07/2022		987		(29)			(29)		958		958		
100076170	ARLINGTON	TX		01/07/2022		511		(17)			(17)		494		494		
100076171	BLACKSBURG	VA		01/07/2022		1,384		(28)			(28)		1,356		1,356		
100076175	MINNEAPOLIS	MN		01/07/2022		1,170		(15)			(15)		1,155		1,155		
100076186	TUCSON	AZ		01/07/2022		1,522		(54)			(54)		1,488		1,488		
100076190	LINCOLN	NE		01/07/2022		846		(24)			(24)		822		822		
100076191	NEWARK	NJ		01/07/2022		1,609		(9)			(9)		1,600		1,600		
100076194	ROSELVILLE	CA		01/07/2022		1,799		(39)			(39)		1,800		1,800		
100076197	SUGARLOAF	CA		01/07/2022		1,463		(1)			(1)		1,424		1,424		
100076200	PERRIS	CA		01/07/2022		1,232		(6)			(6)		1,226		1,226		
100076201	GARLAND	TX		01/07/2022		1,086		(14)			(14)		1,054		1,054		
100076204	LEESBURG	FL		01/07/2022		1,235		(24)			(24)		1,211		1,211		
100076206	HELOTES	TX		01/07/2022		951		(34)			(34)		917		917		
100076207	MEXICO	ME		01/07/2022		314		(11)			(11)		303		303		
100076208	PHOENIX	AZ		01/07/2022		1,209		(39)			(39)		1,170		1,170		
100076210	GRANDE PARK	FL		01/07/2022		1,658		(16)			(16)		1,642		1,642		
100076214	CASTLE PINES	CO		01/07/2022		2,757		(81)			(81)		2,676		2,676		
100076216	HOUSTON	TX		01/07/2022		875		(27)			(27)		848		848		

STATEMENT AS OF SEPTEMBER 30, 2024 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
100076221	STEVENSVILLE	MO		01/07/2022		1,395		(22)			(22)		1,373	1,373			
100076224	DENVER	CO		01/07/2022		1,257		(38)			(38)		1,219	1,219			
100076225	FRISSO	TX		01/07/2022		1,872		(32)			(32)		1,840	1,840			
100076226	KENT	WA		01/07/2022		2,372		(35)			(35)		2,337	2,337			
100076227	LAREDO	TX		01/07/2022		1,025		(14)			(14)		1,011	1,011			
100076231	HILLSBORO	OR		01/07/2022		2,132		(6)			(6)		2,126	2,126			
100076232	HELVICO	VA		01/07/2022		1,155		(23)			(23)		1,132	1,132			
100076233	CARROLLTON	TX		01/07/2022		1,455		(22)			(22)		1,433	1,433			
100076235	SPRING LAKE	MI		01/07/2022		1,050		(14)			(14)		1,036	1,036			
100076237	OVERLAND PARK	KS		01/07/2022		1,046		(7)			(7)		1,039	1,039			
100076239	PHOENIX	AZ		01/07/2022		1,26		(24)			(24)		1,272	1,272			
100076240	VALERIO	FL		01/07/2022		957		(20)			(20)		937	937			
100076242	MOHAWVILLE	OR		01/07/2022		1,158		(28)			(28)		1,130	1,130			
100076243	AUSTIN	TX		01/07/2022		2,954		(88)			(88)		2,866	2,866			
100076245	BAKERSFIELD	CA		01/07/2022		957		(26)			(26)		931	931			
100076250	PENSACOLA	FL		01/07/2022		926		(29)			(29)		897	897			
100076252	RALEIGH	NC		01/07/2022		3,375		(68)			(68)		3,307	3,307			
100076254	PITTSFIELD	MA		01/07/2022		1,964		(33)			(33)		1,931	1,931			
100076255	WEST HAVEN	CT		01/07/2022		1,575		(32)			(32)		1,543	1,543			
100076256	MATTHEWS	NC		01/07/2022		1,410		(26)			(26)		1,384	1,384			
100076259	WHITEFISH	MT		01/07/2022		1,439		(37)			(37)		1,402	1,402			
100076262	LA PLACE	LA		01/07/2022		940		(22)			(22)		918	918			
100076263	EATONTOWN	NJ		01/07/2022		2,826		(37)			(37)		2,789	2,789			
100076265	RIVERSIDE	CA		01/07/2022		13,963		(101)			(101)		13,862	13,862			
100076267	SANDUSTON	VA		01/07/2022		685		(30)			(30)		655	655			
100076270	BLUFFTON	SC		01/07/2022		1,444		(3)			(3)		1,441	1,441			
100076273	SAINT CHARLES	MO		01/07/2022		838		(7)			(7)		831	831			
100076275	SACRAMENTO	CA		01/07/2022		2,142		(22)			(22)		2,120	2,120			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		1,582		(9)			(9)		1,573	1,573			
100076285	CARROLLTON	TX		01/07/2022		1,341		(20)			(20)		1,321	1,321			
100076286	GREENSBORO	NC		01/07/2022		591		(10)			(10)		581	581			
100076288	ALPHARETTA	GA		01/07/2022		1,118		(26)			(26)		1,092	1,092			
100076291	SAN ANTONIO	TX		01/07/2022		837		(26)			(26)		811	811			
100076293	LAKE OSIEGO	OR		01/07/2022		2,977		(74)			(74)		2,903	2,903			
100076297	CALHOUN	GA		01/07/2022		650		(22)			(22)		628	628			
100076299	WHEAT RIDGE	CO		01/07/2022		2,757		(31)			(31)		2,726	2,726			
100076300	CYPRESS	TX		01/07/2022		1,081		(19)			(19)		1,062	1,062			
100076303	CAPE CORAL	FL		01/07/2022		1,179		(25)			(25)		1,154	1,154			
100076306	SACO	ME		01/07/2022		1,437		(6)			(6)		1,431	1,431			
100076307	COLUMBUS	GA		01/07/2022		715		(14)			(14)		701	701			
100076310	MILFORD	DE		01/07/2022		665		(17)			(17)		648	648			
100076311	IRVINGTON	NJ		01/07/2022		2,108		(45)			(45)		2,063	2,063			
100076313	CHARLOTTE	NC		01/07/2022		849		(23)			(23)		826	826			
100076314	TAMPA	FL		01/07/2022		964		(16)			(16)		966	966			
100076315	CAPE CORAL	FL		01/07/2022		2,459		(50)			(50)		2,409	2,409			
100076318	SAINT AUGUSTINE	FL		01/07/2022		1,900		(36)			(36)		1,864	1,864			
100076319	OKLAHOMA CITY	OK		01/07/2022		725		(14)			(14)		711	711			
100076320	OWAHA	NE		01/07/2022		765		(6)			(6)		757	757			
100076322	N LAS VEGAS	NV		01/07/2022		1,445		(31)			(31)		1,414	1,414			
100076324	PEPPER PIKE	OH		01/07/2022		1,523		(22)			(22)		1,501	1,501			
100076325	HOUSTON	TX		01/07/2022		1,514		(2)			(2)		1,512	1,512			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076326	SPANAWAY		WA		01/07/2022		2,227		(29)			(29)		2,198				
100076327	BROKEN BOWL		OK		01/07/2022		2,708		(80)			(80)		2,628				
100076329	HADDONFIELD		NJ		01/07/2022		1,480		(27)			(27)		1,453				
100076331	BRACENTON BEACH		FL		01/07/2022		1,663		(14)			(14)		1,649				
100076332	DRAPER		UT		01/07/2022		1,745		(33)			(33)		1,712				
100076333	BLUFFTON		SC		01/07/2022		27,950		(1,010)			(1,010)		26,940		26,940		
100076336	RIVERTON		UT		01/07/2022		1,778		(33)			(33)		1,745		1,745		
100076337	BUCKEYE		AZ		01/07/2022		2,596		(61)			(61)		2,535		2,535		
100076341	MIAMI		FL		01/07/2022		1,414		(32)			(32)		1,382		1,382		
100076342	MOUNT PLEASANT		SC		01/07/2022		2,095		(39)			(39)		2,056		2,056		
100076344	LEHI		UT		01/07/2022		1,835		(34)			(34)		1,801		1,801		
100076345	VILLAS		NJ		01/07/2022		1,385		(22)			(22)		1,363		1,363		
100076346	SUPRISE		AZ		01/07/2022		1,649		(42)			(42)		1,607		1,607		
100076348	PHOENIX		AZ		01/07/2022		2,280		(30)			(30)		2,250		2,250		
100076351	BURLESON		TX		01/07/2022		1,205		(34)			(34)		1,171		1,171		
100076352	CARROLLTON		TX		01/07/2022		1,343		(22)			(22)		1,321		1,321		
100076353	VALLEJO		CA		01/07/2022		1,751		(52)			(52)		1,699		1,699		
100076356	IRVINGTON		NJ		01/07/2022		1,231		(44)			(44)		1,187		1,187		
100076357	MOULDS		WA		01/07/2022		2,862		(67)			(67)		2,795		2,795		
100076359	SACRAMENTO		CA		01/07/2022		1,299		(69)			(69)		1,230		1,230		
100076355	HOLMES BEACH		FL		12/16/2021		211		(10)			(10)		201		201		
100076357	THORNTON		CO		12/16/2021		1,799		(141)			(141)		1,658		1,658		
100076365	ANAHEIM		CA		12/16/2021		2,134		(146)			(146)		1,988		1,988		
100076600	EL MIRAGE		AZ		12/16/2021		1,195		(53)			(53)		1,142		1,142		
100076612	BENJAMIN DUNES		CA		12/30/2021		8,022		(355)			(355)		7,667		7,667		
100076615	THOUSAND OAKS		CA		12/30/2021		7,243		(302)			(302)		6,941		6,941		
100076622	ESCALON		CA		12/16/2021		6,470		(165)			(165)		6,305		6,305		
100076628	KEARNY		NJ		12/16/2021		1,454		(18)			(18)		1,436		1,436		
100076639	OLYMPIA		WA		12/16/2021		1,675		(97)			(97)		1,578		1,578		
100076643	LOS ANGELES (VENICE AREA)		CA		12/16/2021		5,546		(329)			(329)		5,217		5,217		
100076648	FORT MYERS		FL		12/16/2021		819		(61)			(61)		758		758		
100076652	PHOENIX		AZ		12/16/2021		1,338		(66)			(66)		1,272		1,272		
100076653	GLENDALE		AZ		12/16/2021		1,433		(72)			(72)		1,361		1,361		
100076657	HAWTHORNE		CA		12/16/2021		2,700		(106)			(106)		2,594		2,594		
100076662	STOCKTON		CA		12/16/2021		1,716		(19)			(19)		1,697		1,697		
100076666	LA QUINTA		CA		12/30/2021		4,989		(321)			(321)		4,668		4,668		
100076673	SUPRISE		AZ		12/16/2021		1,143		(57)			(57)		1,086		1,086		
100076681	CARSON		CA		12/30/2021		4,914		(59)			(59)		4,855		4,855		
100076684	PARK CITY		UT		12/16/2021		3,496		(88)			(88)		3,408		3,408		
100076697	SAN DIEGO		CA		12/30/2021		4,893		(74)			(74)		4,819		4,819		
100076708	LA MIRADA		CA		12/30/2021		2,873		(45)			(45)		2,828		2,828		
100076719	SIMI VALLEY		CA		12/30/2021		3,438		(50)			(50)		3,388		3,388		
100076727	FRESNO		CA		12/30/2021		1,375		(61)			(61)		1,314		1,314		
100076729	LONG BEACH		CA		12/30/2021		4,440		(289)			(289)		4,151		4,151		
100076738	EVANS		GA		12/30/2021		1,146		(88)			(88)		1,058		1,058		
100076740	LA MESA		CA		12/30/2021		5,003		(130)			(130)		4,873		4,873		
100076744	FEDERAL WAY		WA		12/30/2021		713		(70)			(70)		643		643		
100076746	TEBICOLA		CA		12/30/2021		4,011		(96)			(96)		3,915		3,915		
100076749	CANTON		GA		12/30/2021		4,206		(44)			(44)		4,162		4,162		
100076754	KEY BISCAYNE		FL		12/30/2021		1,195		(72)			(72)		1,123		1,123		
100076761	CELEBRATION		FL		12/30/2021		1,227		(26)			(26)		1,201		1,201		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	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
10007663	LEAGUE CITY	TX		12/30/2021		386,005		(32,675)			(32,675)		353,330	353,330			
10007670	PERRYSBURG	OH		12/30/2021		1,506		(44)			(44)		1,462	1,462			
10007790	MESA	AZ		12/23/2021		1,325		(67)			(67)		1,488	1,488			
10007792	NEWPORT BEACH	CA		12/23/2021		6,329		116			116		6,445	6,445			
10007793	DEARBORN HEIGHTS	MI		12/23/2021		790		(83)			(83)		707	707			
10007794	CLEARWATER	FL		12/23/2021		604		(60)			(60)		544	544			
10007790	WASHOOTA	WA		12/23/2021		649,090		(13,301)			(13,301)		635,789	635,789			
10007794	BAKERSFIELD	CA		12/23/2021		549		(64)			(64)		485	485			
10007795	BAKERSFIELD	CA		12/23/2021		853		(116)			(116)		737	737			
100077813	LAVERNE	AZ		12/23/2021		1,905		(68)			(68)		1,437	1,437			
100077871	MARSHEN	NLD		12/29/2021		148							148	148	(2)		(2)
100077873	ROTTERDAM	NY		12/29/2021		57							57	57	(1)		(1)
100077874	ROTTERDAM	NY		12/29/2021		63							62	62	(1)		(1)
100077877	DEVENTER	NLD		12/29/2021		188							188	188	(2)		(2)
100077883	EINDHOVEN	NLD		12/29/2021		32							32	32			
100077886	ROTTERDAM	NY		12/29/2021		172							172	170	(2)		(2)
100077889	DORDBRCHT/DRECHTSTEEN	NLD		12/29/2021		27,862							27,862	27,408	(454)		(454)
100077881	TILBURG	NLD		12/29/2021		113							113	112	(1)		(1)
100077895	DEN HAAG	NLD		12/29/2021		32,537							32,537	32,004	(533)		(533)
100077900	RAALTE	NLD		12/29/2021		47							47	46	(1)		(1)
100077903	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		147							147	145	(2)		(2)
100077906	ENKHAUZEN/VOORN	NLD		12/29/2021		78							78	78	(1)		(1)
100077908	ENKHAUZEN/VOORN	NLD		12/29/2021		55							55	54	(1)		(1)
100077910	HEENSTEDE	NLD		12/29/2021		284							284	281	(3)		(3)
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		46							46	44	(2)		(2)
100077918	AMSTERDAM	NY		12/29/2021		52							52	51	(1)		(1)
100077929	CULEMBORG	NLD		12/29/2021		236							236	234	(2)		(2)
100077931	DEN HAAG	NLD		12/29/2021		217							217	214	(2)		(2)
100077932	DEN HAAG	NLD		12/29/2021		202							202	200	(2)		(2)
100077950	CHANDLER	AZ		01/13/2022		898		(48)			(48)		850	850			
100077953	LOS ANGELES	CA		01/13/2022		5,544		(85)			(85)		5,459	5,459			
100077954	APACHE JUNCTION	AZ		01/06/2022		1,325		(66)			(66)		1,259	1,259			
100077955	COLORADO SPRINGS	CO		01/13/2022		1,258		(108)			(108)		1,150	1,150			
100077959	FREEDPORT	TX		02/18/2022		742		(64)			(64)		678	678			
100077961	MUKILTEO	WA		01/06/2022		5,223		(97)			(97)		5,126	5,126			
100077965	SAVANNAH	GA		01/13/2022		1,388		(119)			(119)		1,267	1,267			
100077969	CHARLOTTE	NC		01/06/2022		3,046		(242)			(242)		2,804	2,804			
100077974	SAN RAFAEL	CA		01/13/2022		3,765		(153)			(153)		3,612	3,612			
100077975	LINCOLN	CA		01/06/2022		493,374		(28,374)			(28,374)		465,000	465,000			
100077977	WINTER HAVEN	FL		01/06/2022		1,113		(93)			(93)		1,020	1,020			
100077980	TULARE	CA		02/18/2022		1,925		(112)			(112)		1,813	1,813			
100077983	HESPERIA	CA		02/18/2022		2,050		(46)			(46)		2,004	2,004			
100077984	SAN DIEGO	CA		01/06/2022		1,139		(79)			(79)		1,060	1,060			
100077991	AUBURN	CA		02/18/2022		4,728		(45)			(45)		4,683	4,683			
100077996	MONTREY PARK	CA		02/18/2022		6,800		(235)			(235)		6,565	6,565			
100077997	AVONDALE	AZ		01/13/2022		1,675		(37)			(37)		1,638	1,638			
100078004	LOUHRVILLE	MO		01/12/2022		1,413		(72)			(72)		1,341	1,341			
100078006	WEEHAWKEN	NJ		01/12/2022		3,020		(47)			(47)		2,973	2,973			
100078008	LITTLE FERRY	NI		01/12/2022		2,349		(69)			(69)		2,280	2,280			
100078010	EDGEWATER	MO		01/12/2022		9,820		(159)			(159)		9,661	9,661			
100078012	LAKE FOREST	IL		01/12/2022		13,188		84			84		13,272	13,272			

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
100078014	AVALON	NJ		01/12/2022		18,342		(988)				(988)	17,374	17,374			
100078018	GILBERT	AZ		01/12/2022		5,000		(138)				(138)	4,862	4,862			
100078028	MIRAMAR LAKES	FL		01/12/2022		18,586		132				132	18,718	18,718			
100078030	BALDWIN	NY		01/12/2022		1,609		(25)				(25)	1,584	1,584			
100078036	GREENTOWN	PA		01/12/2022		5,045		8				8	5,053	5,053			
100078038	DELAIR BEACH	FL		01/12/2022		10,479		(28)				(28)	10,451	10,451			
100078040	MIAMI	FL		01/12/2022		1,329		(30)				(30)	1,299	1,299			
100078041	VAIL	CO		01/12/2022		1,045		(45)				(45)	1,000	1,000			
100078508	UTRECHT	ND		01/26/2022		118							118	117	(1)		(1)
100078510	ROTTERDAM	NY		01/26/2022									(79)	(80)	(1)		(1)
100078512	NLJEEEN	ND		01/26/2022		80							80	79	(1)		(1)
100078514	DEN HAAG	ND		01/26/2022		81							81	80	(1)		(1)
100078524	WIEERT	ND		01/26/2022		183							183	181	(2)		(2)
100078527	ROTTERDAM	NY		01/26/2022		50							50	50			
100078530	ROTTERDAM	NY		01/26/2022		789							789	782	(7)		(7)
100078531	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		67,212							67,212	66,547	(666)		(666)
100078532	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		213							213	211	(2)		(2)
100078534	HEENSTED	ND		01/26/2022		100							100	99	(1)		(1)
100078536	UTRECHT	ND		01/26/2022		115							115	114	(1)		(1)
100078539	ROTTERDAM	NY		01/26/2022		138							138	137	(1)		(1)
100078544	HEERHUGOVARDO	ND		01/26/2022		46							46	46			
100078545	ENSCHDE	ND		01/26/2022		153							153	151	(1)		(1)
100078546	ENSCHDE	ND		01/26/2022		47							47	47			
100078550	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		163							163	162	(1)		(1)
100078552	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		41							41	41			
100078556	DEN HAAG	ND		01/26/2022		472							472	468	(4)		(4)
100078563	SP'JENENISSE	ND		01/26/2022		283							283	281	(2)		(2)
100078565	ALMERE	ND		01/26/2022		135							135	134	(1)		(1)
100078566	TILBURG	ND		01/26/2022		259							259	256	(3)		(3)
100078574	ROTTERDAM	NY		01/26/2022		73							73	73	(1)		(1)
100078578	DEN HAAG	ND		01/26/2022		43							43	43			
100078581	DEN HAAG	ND		01/26/2022		111							111	110	(1)		(1)
100078593	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		228							228	227	(1)		(1)
100078595	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		250							250	249	(1)		(1)
100078598	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		261							261	259	(2)		(2)
100078599	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		215							215	213	(2)		(2)
100078591	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		247							247	245	(2)		(2)
100078593	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		311							311	308	(3)		(3)
100078596	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		238							238	236	(2)		(2)
100078597	ENSCHDE	ND		01/26/2022		41							41	40			
100078598	ENSCHDE	ND		01/26/2022		46							46	46			
100078601	HEERLEN	ND		01/26/2022		89							89	89	(1)		(1)
100078603	MAARSEN	ND		01/26/2022		71							71	71	(1)		(1)
100078604	ROTTERDAM	NY		01/26/2022		56							56	55	(1)		(1)
100078608	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		123							123	122	(1)		(1)
100078609	ROTTERDAM	NY		01/26/2022		29,561							29,561	28,665	(896)		(896)
100078613	CAPLELE VAN DEN IJSSEL	ND		01/26/2022		31,695							31,695	32,037	341		341
100078616	ROSENDAAL	ND		01/26/2022		54							54	53			
100078621	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		56							56	55			
100078623	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		142							142	140	(1)		(1)
100078628	DEN HAAG	ND		01/26/2022		74							74	74	(1)		(1)

SCHEDULE B - PART 3

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

1	2			3	4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	City	State	Loan Type						Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9						10	11	12	13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078630	HOOGVEEN	N.D.		01/26/2022		42							42	66,812	1,181		1,181
100080258	UTRECHT	N.D.		02/22/2022		65,631							65,631	53			53
100080268	ZALTBOMMEL	N.D.		02/22/2022		53							317	314			317
100080275	BOLSWAARD	N.D.		02/22/2022		317							141	140			141
100080278	SCHIEDAM/VLAARDINGEN	N.D.		02/22/2022		141							235	233			235
100080280	SCHIEDAM/VLAARDINGEN	N.D.		02/22/2022		235							263	260			263
100080282	SCHIEDAM/VLAARDINGEN	N.D.		02/22/2022		263							110	109			110
100080288	MAASTRICHT	N.D.		02/22/2022		110							44	44			44
100080294	VENLO	N.D.		02/22/2022		45							315	311			315
100080296	UTRECHT	N.D.		02/22/2022		315							376	372			376
100080301	AMSTERDAM	NY		02/22/2022		376							87	86			87
100080309	AMSTERDAM	NY		02/22/2022		87							126	125			126
100080310	LEEWARDEN	N.D.		02/22/2022		126							48	47			48
100080312	ROTTERDAM	NY		02/22/2022		48							83	83			83
100080316	DEN HAAG	N.D.		02/22/2022		84							35,322	34,821			35,322
100080319	ZIERIKZEE	N.D.		02/22/2022		35,322							144	142			144
100080322	DEN HAAG	N.D.		02/22/2022		144							96	95			96
100080325	AMSTERDAM/AMSTELVEEN	N.D.		02/22/2022		96							22,229	21,912			22,229
100080327	DRACHTEN	N.D.		02/22/2022		22,229							1,243	1,225			1,243
100080328	DRACHTEN	N.D.		02/22/2022		1,243							77	76			77
100080330	HEERSTEDE	N.D.		02/22/2022		77							76	75			76
100080333	AMSTERDAM	NY		02/22/2022		76							1,646	1,646			1,646
100080474	FONTANA	CA		03/24/2022		1,705		(59)			(59)		1,979	1,979			1,979
100080758	ASHVILLE	NC		03/24/2022		2,059		(80)			(80)		1,571	1,571			1,571
100080762	MIAMI	FL		03/24/2022		1,612		(41)			(41)		3,934	3,934			3,934
100080763	DELRAY BEACH	FL		03/24/2022		3,979		(45)			(45)		3,374	3,374			3,374
100080768	SHOW LOW	AZ		03/24/2022		3,403		(29)			(29)		1,708	1,708			1,708
100080769	TAVERNIER	FL		03/24/2022		1,733		(25)			(25)		628	628			628
100080771	VERNON	CT		03/24/2022		682		(54)			(54)		341	341			341
100080772	VERO BEACH	FL		03/24/2022		354		(13)			(13)		1,970	1,970			1,970
100080799	ST AUGUSTINE	FL		03/24/2022		2,038		(68)			(68)		979	979			979
100080803	KISSIMEE	FL		03/24/2022		1,036		(57)			(57)		1,640	1,640			1,640
100081556	IRVINGTON	NJ		03/14/2022		1,655		(15)			(15)		366	366			366
100081559	MIDDLETOWN	OH		03/14/2022		369		(3)			(3)		1,656	1,656			1,656
100081563	HEMPSTEAD	NY		03/14/2022		1,892		(36)			(36)		1,804	1,804			1,804
100081564	NEWARK	NJ		03/14/2022		1,839		(35)			(35)		855	855			855
100081568	HIGHLAND LAKES	NJ		03/14/2022		878		(23)			(23)		3,015	3,015			3,015
100081584	LAS VEGAS	NV		03/24/2022		3,000		(15)			(15)		1,885	1,885			1,885
100081587	DEERFIELD BEACH	FL		03/24/2022		771		(20)			(20)		1,269	1,269			1,269
100081591	OZONE PARK	NY		03/24/2022		1,944		(49)			(49)		1,977	1,977			1,977
100081594	CORONA	CA		03/24/2022		2,182		(13)			(13)		1,062	1,062			1,062
100081596	CONROE	TX		03/24/2022		2,018		(41)			(41)		1,168	1,168			1,168
100081601	HAULEAH	FL		03/24/2022		1,104		(42)			(42)		1,679	1,679			1,679
100081605	SOUTH OZONE PARK	NY		03/24/2022		1,188		(20)			(20)		1,637	1,637			1,637
100081607	FOREY	TX		03/24/2022		1,120		(41)			(41)		555	555			555
100081608	SAINT AUGUSTINE	FL		03/24/2022		1,675		(38)			(38)		1,129	1,129			1,129
100081609	BEECH MOUNTAIN	NC		03/24/2022		894		(39)			(39)		2,276	2,276			2,276
100081611	DEERFIELD BEACH	FL		03/24/2022		1,140		(11)			(11)		1,402	1,402			1,402
100081612	BLOWING ROCK	NC		03/24/2022		2,345		(69)			(69)		2,096	2,096			2,096
100081613	PEARLAND	TX		03/24/2022		1,422		(20)			(20)						
100081614	HUNTINGTON BEACH	CA		03/24/2022		2,104		(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				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
100081618	DAVENPORT	FL		03/24/2022		1,955		(88)			(88)		1,867	1,867			
100081622	YOUNGSVILLE	NC		03/24/2022		1,909		(30)			(30)		1,879	1,879			
100081624	MIDDLETOWN	CT		03/24/2022		1,576		(22)			(22)		1,554	1,554			
100081625	CORAL SPRINGS	FL		03/24/2022		985		(18)			(18)		967	967			
100081627	CELEBRATION	FL		03/24/2022		2,337		(10)			(10)		2,327	2,327			
100081633	MATLACHA	FL		03/24/2022		6,731		(131)			(131)		6,600	6,600			
100081636	NORTH BERGEN	NJ		03/24/2022		2,495		(63)			(63)		2,432	2,432			
100081637	WEST CHESTER	PA		03/24/2022		1,056		(5)			(5)		1,051	1,051			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		13,883		(307)			(307)		13,576	13,576			
100081641	JACKSON	NJ		03/24/2022		1,553		(38)			(38)		1,515	1,515			
100081642	PHILLIPSBURG	NJ		03/24/2022		140		(3)			(3)		137	137			
100081644	FORT LEE	NJ		03/24/2022		2,017		11			11		2,028	2,028			
100081648	COVINGTON	GA		03/24/2022		2,011		(126)			(126)		1,885	1,885			
100081653	LA JOLLA	CA		03/24/2022		18,428		(128)			(128)		18,300	18,300			
100081654	BRAEFORD	CT		03/24/2022		2,989		(6)			(6)		2,983	2,983			
100081777	SOUTH JORDAN	UT		03/30/2022		1,222		29			29		1,251	1,251			
100081779	DALLAS	TX		03/30/2022		2,589		(71)			(71)		2,518	2,518			
100081780	BELL CANYON	CA		03/30/2022		4,276		54			54		4,330	4,330			
100081784	SPRINGFIELD	PA		03/30/2022		1,676		58			58		1,934	1,934			
100081785	DEERFIELD BEACH	FL		04/12/2022		1,119		(41)			(41)		1,078	1,078			
100081786	SANTA FE	NM		04/12/2022		2,236		47			47		2,343	2,343			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		843		(21)			(21)		822	822			
100081791	FLORISSANT	MO		03/30/2022		513		11			11		524	524			
100081793	BEND	OR		03/30/2022		781		21			21		802	802			
100081797	NORTH MIAMI	FL		03/30/2022		591		(21)			(21)		570	570			
100081800	BROOKLYN	NY		03/30/2022		2,145		37			37		2,182	2,182			
100081807	HARRISON	NJ		03/30/2022		1,932		11			11		1,943	1,943			
100081808	PORT SAINT LUCIE	FL		03/30/2022		1,009		18			18		1,027	1,027			
100081812	CORONA	CA		03/30/2022		2,050		42			42		2,092	2,092			
100081814	MABLETON	GA		03/30/2022		1,311		3			3		1,314	1,314			
100081816	TUCSON	AZ		03/30/2022		1,093		(12)			(12)		1,081	1,081			
100081818	LA PUENTE	CA		03/30/2022		2,596		(17)			(17)		2,581	2,581			
100081821	LOS ANGELES	CA		03/30/2022		1,285		(2)			(2)		1,283	1,283			
100081822	STELLACOOM	WA		03/30/2022		8,209		(31)			(31)		8,178	8,178			
100081824	LOS ANGELES	CA		03/30/2022		3,767		(10)			(10)		3,757	3,757			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		858		(36)			(36)		822	822			
100081834	CYPRESS	CA		03/30/2022		907		13			13		920	920			
100081837	HUNSTEAD	FL		03/30/2022		837		20			20		857	857			
100081838	PALM SPRINGS	CA		03/30/2022		2,896		(12)			(12)		2,884	2,884			
100081844	WEST ALLIS	WI		03/30/2022		643		(5)			(5)		638	638			
100081856	PALM BOH GONS	FL		04/12/2022		840		(24)			(24)		816	816			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		2,272		(73)			(73)		2,199	2,199			
100081880	WEST HILLS	CA		03/31/2022		3,167		(55)			(55)		3,112	3,112			
100081881	LAKESIDE	CA		03/31/2022		2,372		(19)			(19)		2,353	2,353			
100081882	LADORA RANCH	CA		03/31/2022		7,446		(156)			(156)		7,290	7,290			
100081883	SANTA ROSA BEACH	FL		03/31/2022		3,698		(107)			(107)		3,591	3,591			
100081884	FULLERTON	CA		03/31/2022		5,941		(138)			(138)		5,703	5,703			
100081885	TEJALPA CITY	CA		03/31/2022		8,729		14			14		8,743	8,743			
100081887	CHATHAM	CA		03/31/2022		2,035		(36)			(36)		1,999	1,999			
100081888	SAN DIEGO	CA		03/31/2022		2,536		(12)			(12)		2,524	2,524			
100081890	ANHEIM	CA		03/31/2022		2,213		(44)			(44)		2,169	2,169			

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
10008184	DEN HAAG	NL		03/30/2022		91							91	90	(1)		(1)
10008188	DEN HAAG	NL		03/30/2022		111							111	110	(1)		(1)
10008190	VALKENBURG AAN DE GEEL	NL		03/30/2022		53							53	53			
10008192	ALMERE	NL		03/30/2022		169							169	168	(1)		(1)
10008195	SCHIEDAM/VLAARDINGEN	NL		03/30/2022		54							54	53			
10008197	ROTTERDAM	NY		03/30/2022		42							42	42			
10008198	ZALTBOMMEL	NL		03/30/2022		134							134	133			
100081912	AMSTERDAM/AMSTELVEEN	NL		03/30/2022		55							55	54			
100081913	EINDHOVEN	NL		03/30/2022		171							171	170	(1)		(1)
100081918	VIERTE	NL		03/30/2022		99							99	99	(1)		(1)
100081922	EMMELOORD	NL		03/30/2022		171							171	170	(1)		(1)
100081924	ROTTERDAM	NY		03/30/2022		105							105	104	(1)		(1)
100081934	AMSTERDAM	NY		03/30/2022		185							185	184	(1)		(1)
100081936	ZALTBOMMEL	NL		03/30/2022		73							73	72			
100081939	LEEWARDEN	NL		03/30/2022		153							153	152	(1)		(1)
100081941	LOEN	NL		03/30/2022		1,185							1,185	1,189	4		4
100081944	AMSTERDAM	NY		03/30/2022		647							647	643	(4)		(4)
100081945	LEL'YSTAD	NL		03/30/2022		51							51	50			
100081947	UTRECHT	NL		03/30/2022		35							35	35			
100081950	LEIDEN	NL		03/30/2022		90							90	89	(1)		(1)
100081954	ROTTERDAM	NY		03/30/2022		60							60	60			
100081956	UTRECHT	NL		03/30/2022		55							55	54			
100081960	AMERSFOORT	NL		03/30/2022		54							54	54			
100081965	TILBURG	NL		03/30/2022		236							236	234	(1)		(1)
100081969	ARNHEM	NL		03/30/2022		194							194	193	(1)		(1)
100081976	ALMERE	NL		03/30/2022		76							76	77	(1)		(1)
100081978	DEN HAAG	NL		03/30/2022		1,818							1,818	1,809	(9)		(9)
100081984	ROTTERDAM	NY		03/30/2022		250							250	248	(1)		(1)
100081991	SP' IJENISSE	NL		03/30/2022		54							54	54			
100081996	LEL'YSTAD	NL		03/30/2022		540							540	529	(11)		(11)
100082004	AMSTERDAM	NY		03/30/2022		837							837	831	(5)		(5)
100082008	HAARLEM	NL		03/30/2022		196							196	195	(1)		(1)
100082010	ZALTBOMMEL	NL		03/30/2022		125							125	124	(1)		(1)
100082012	CASTRICUM	NL		03/30/2022		144							144	143	(1)		(1)
100082014	SP' IJENISSE	NL		03/30/2022		128							128	127	(1)		(1)
100082017	SCHIEDAM/VLAARDINGEN	NL		03/30/2022		219							219	218	(1)		(1)
100082019	SCHIEDAM/VLAARDINGEN	NL		03/30/2022		228							228	228	(2)		(2)
100082020	SCHIEDAM/VLAARDINGEN	NL		03/30/2022		228							228	226	(2)		(2)
100082023	SCHIEDAM/VLAARDINGEN	NL		03/30/2022		257							257	255	(2)		(2)
100082024	SP' IJENISSE	NL		03/30/2022		136							136	135	(1)		(1)
100082027	SP' IJENISSE	NL		03/30/2022		127							127	127	(1)		(1)
100082028	CARPELLE AAN DEN IJSEL	NL		03/30/2022		253							253	251	(2)		(2)
100082031	LEIDEN	NL		03/30/2022		48							48	48			
100082033	LEIDEN	NL		03/30/2022		39							39	39			
100082042	DEN HAAG	NL		03/30/2022		112							112	112	(1)		(1)
100082045	DEN HAAG	NL		03/30/2022		70							70	70			
100082049	ARNHEM	NL		03/30/2022		279							279	277	(2)		(2)
100082051	VIJCHEN	NL		03/30/2022		69							69	69			
100082053	SP' IJENISSE	NL		03/30/2022		39							39	39			
100082058	HAARLEM	NL		03/30/2022		208							208	206	(1)		(1)
100082060	DEN HAAG	NL		03/30/2022		85							85	84			

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
100082061	ROTTERDAM	NY		03/30/2022		104							104		104		(1)
10008215	PUNTA MITA	MEX		04/14/2022		1,234							1,234		1,234		.....
10008216	CABO SAN LUCAS	MEX		04/14/2022		5,649							5,649		5,649		.....
10008217	CABO SAN LUCAS	MEX		04/14/2022		669							669		669		.....
10008218	CABO SAN LUCAS	MEX		04/14/2022		1,248							1,248		1,248		.....
10008219	SAN JOSE DEL CABO	MEX		04/14/2022		343							343		343		.....
10008220	SAVILTA	MEX		04/14/2022		1,944							1,944		1,944		.....
10008221	CABO SAN LUCAS	MEX		04/14/2022		1,073							1,073		1,073		.....
10008223	CABO SAN LUCAS	MEX		04/14/2022		1,380							1,380		1,380		.....
10008224	PUERTO LOS CABOS	MEX		04/14/2022		6,346							6,346		6,346		.....
10008225	PLAYAS DE ROSARIO	MEX		04/14/2022		570							570		570		.....
10008228	PUERTO VALLARTA	MEX		04/14/2022		716							716		716		.....
10008229	PUERTO VALLARTA	MEX		04/14/2022		989							989		989		.....
10008230	SAVILTA	MEX		04/14/2022		836							836		836		.....
10008231	PUERTA VALLARTA	MEX		04/14/2022		2,598							2,598		2,598		.....
10008233	SAVILTA NAVARIT	MEX		04/14/2022		5,889							5,889		5,889		.....
10008271	DEN HAAG	NLD		04/27/2022		50							50		50		1
10008273	DEN HAAG	NLD		04/27/2022		23							23		23		.....
10008275	DEN HAAG	NLD		04/27/2022		69							69		70		1
10008277	KATI/UK	NLD		04/27/2022		67							67		68		1
10008279	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		50							50		51		1
10008237	LEIDEN	NLD		04/27/2022		52							52		53		1
10008238	TIEL	NLD		04/27/2022		39,589							39,589		37,572		(2,017)
10008239	FRANKER	NLD		04/27/2022		31,911							31,911		32,588		1,027
10008245	LEL'YSTAD	NLD		04/27/2022		99							99		100		1
10008246	LEL'YSTAD	NLD		04/27/2022		115							115		116		1
10008251	DEN HAAG	NLD		04/27/2022		163							163		165		2
10008254	SP'UENISSE	NLD		04/27/2022		97							97		99		1
10008256	SP'UENISSE	NLD		04/27/2022		113							113		114		1
10008258	SP'UENISSE	NLD		04/27/2022		107							107		108		1
10008261	KATI/UK	NLD		04/27/2022		122							122		124		2
10008263	AMSTERDAM	NY		04/27/2022		677							677		685		8
10008264	VENLO	NLD		04/27/2022		40							40		40		1
10008267	DEN HAAG	NLD		04/27/2022		168							168		171		3
10008268	CARPELLE AAN DEN IJSSEL	NLD		04/27/2022		43							43		43		1
10008271	ROTTERDAM	NY		04/27/2022		86							86		87		1
10008277	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		202							202		204		3
10008278	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		237							237		240		3
10008281	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		98							98		99		1
10008283	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		161							161		163		2
10008288	HEERLEN	NLD		04/27/2022		140							140		142		2
10008291	ENSCHDE	NLD		04/27/2022		53							53		54		1
10008295	ENSCHDE	NLD		04/27/2022		47							47		47		1
10008297	ALMELO	NLD		04/27/2022		36							36		36		1
10008298	ROTTERDAM	NY		04/27/2022		71							71		72		1
10008299	S-HERTOGENBOSCH	NLD		04/27/2022		5,357							5,357		5,530		172
10008302	DEN HAAG	NLD		04/27/2022		99,125							99,125		99,119		(6)
10008303	GORRED'UK	NLD		04/27/2022		50							50		51		1
10008305	VENLO	NLD		04/27/2022		40							40		40		1
10008328	SAN JOSE DEL CABO	MEX		05/12/2022		1,867							1,867		1,867		.....
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		897							897		897		.....

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
100083294	NLJEEEN	NLD		05/27/2022		191							191	192	1		1
100083299	NLJEEEN	NLD		05/27/2022		84							84	84	1		1
100083302	ANSTERDAI	NY		05/27/2022		279							279	280	2		2
100083308	HEERLEN	NLD		05/27/2022		28							28	28			
100083314	ROTTERDAI	NY		05/27/2022		150							150	151	1		1
100083321	ROTTERDAI	NY		05/27/2022		47							47	47			
100083326	ANSTERDAI/AMSTELVEEN	NLD		05/27/2022		91							91	91	1		1
100083330	EINDHOVEN	NLD		05/27/2022		98							98	99	1		1
100083332	TILBURG	NLD		05/27/2022		231							231	232	2		2
100083336	ROTTERDAI	NY		05/27/2022		42							42	43			
100083338	ROTTERDAI	NY		05/27/2022		80							80	80			
100083344	ANSTERDAI	NY		05/27/2022		21							21	22			
100083346	ROTTERDAI	NY		05/27/2022		170							170	172	1		1
100083348	HEENSTEDE	NLD		05/27/2022		139							139	140	1		1
100083350	DEN HAAG	NLD		05/27/2022		64							64	65			
100083353	LEL YSTAD	NLD		05/27/2022		87							87	88	1		1
100083357	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		242							242	244	1		1
100083360	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		214							214	216	1		1
100083362	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		222							222	224	1		1
100083364	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		230							230	232	1		1
100083366	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		206							206	208	1		1
100083368	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		254							254	256	2		2
100083370	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		155							155	156	1		1
100083377	HEERLEN	NLD		05/27/2022		35							35	35			
100083379	ROTTERDAI	NY		05/27/2022		220							220	222	2		2
100083383	UTRECHT	NLD		05/27/2022		210							210	211	1		1
100083403	GORRED LAK	NLD		05/27/2022		75							75	76			
100083407	EMMELORD	NLD		05/27/2022		107							107	108	1		1
100083409	EMMELORD	NLD		05/27/2022		107							107	108	1		1
100083417	ROSENDAL	NLD		05/27/2022		37							37	37			
100083426	TILBURG	NLD		05/27/2022		81							81	81	1		1
100083430	ZALTBOMMEL	NLD		05/27/2022		166							166	167	1		1
100083434	ZALTBOMMEL	NLD		05/27/2022		53							53	53			
100083734	PUERTO VALLARTA	MEX		06/28/2022		512							512	512			
100083735	NUOVO VALLARTA NY	MEX		06/28/2022		864							864	864			
100083736	CABO SAN LUCAS	MEX		06/28/2022		2 668							2 668	2 668			
100084119	POIPANO BEACH	FL		06/12/2022		94							94	94			
100084231	HOOEVEEN	NLD		06/30/2022		125							125	127	2		2
100084235	UTRECHT	NLD		06/30/2022		107							107	109	2		2
100084237	LEL YSTAD	NLD		06/30/2022		43							43	43	1		1
100084244	GRINCHENI	NLD		06/30/2022		51							51	52	1		1
100084247	ANSTERDAI	NY		06/30/2022		9 755							9 755	10 443	687		687
100084248	ANSTERDAI	NY		06/30/2022		119 753							119 753	128 094	8 341		8 341
100084250	LOBVI	NLD		06/30/2022		66							66	69	1		1
100084254	DEN HAAG	NLD		06/30/2022		34							34	35	1		1
100084259	VENLO	NLD		06/30/2022		106							106	107	2		2
100084267	HAARLEM	NLD		06/30/2022		32 224							32 224	33 530	1 306		1 306
100084277	ZALTBOMMEL	NLD		06/30/2022		40							40	40	1		1
100084282	UTRECHT	NLD		06/30/2022		58							58	59	1		1
100084285	AMIELO	NLD		06/30/2022		155							155	158	4		4
100084288	LEL YSTAD	NLD		06/30/2022		133							133	135	2		2

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084291	LEL VSTAD	ND		06/30/2022		123							123	125	2		2
100084293	UTRECHT	ND		06/30/2022		822							822	835	13		13
100084295	UTRECHT	ND		06/30/2022		821							821	833	13		13
100084300	ZOETERMEER	ND		06/30/2022		118							118	120	2		2
100084305	SP UENISSE	ND		06/30/2022		84							84	85	1		1
100084308	WINTERSLUK	ND		06/30/2022		290							290	295	5		5
100084310	ZOETERMEER	ND		06/30/2022		151							151	153	3		3
100084314	SP UENISSE	ND		06/30/2022		109							109	111	2		2
100084315	LDEN	ND		06/30/2022		4 961							4 961	4 674	(286)		(286)
100084316	LDEN	ND		06/30/2022		46							46	47	1		1
100084320	ROSENDAL	ND		06/30/2022		26 180							26 180	27 243	1 063		1 063
100084322	CARPELLE AAN DEN IJSSEL	ND		06/30/2022		40							40	40	1		1
100084323	ENKHUIZEN/HOORN	ND		06/30/2022		12							12	12			
100084332	AMSTERDAM/AMSTELVEEN	ND		06/30/2022		127							127	128	2		2
100084394	EDISTO ISLAND	SC		06/12/2022		3 002		120			120		3 122	3 122			
100084400	SAN BERNARDINO	CA		06/12/2022		883		(21)			(21)		862	862	(21)		
100084401	GRAND RAPIDS	MI		06/12/2022		563		(58)			(58)		505	505			
100084413	BRACENTON	FL		06/12/2022		706		(62)			(62)		644	644			
100084415	SARASOTA	FL		06/12/2022		366		(40)			(40)		326	326			
100084423	FARMERS BRANCH	TX		06/12/2022		392		(14)			(14)		378	378			
100084454	CABO SAN LUCAS	MEX		07/11/2022		1 641							1 641				
100084455	CABO SAN LUCAS	MEX		07/11/2022		540							540	540			
100084456	SAN FRANCISCO	CA		07/11/2022		886							886	886			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		9 031							9 031	9 031			
100084458	CABO SAN LUCAS	MEX		07/11/2022		3 567							3 567	3 567			
100085025	ROTTERDAM	NY		07/27/2022		177							177	182	4		4
100085031	DOPRECHT/DRECHTSTEEN	ND		07/27/2022		89							89	92	3		3
100085039	ROTTERDAM	NY		07/27/2022		40							40	41	1		1
100085040	AMSTERDAM/AMSTELVEEN	ND		07/27/2022		152							152	203	51		51
100085060	DEN HAAG	ND		07/27/2022		56							56	57	1		1
100085064	DEN HAAG	ND		07/27/2022		102							102	104	3		3
100085069	VENLO	ND		07/27/2022		47							47	49	1		1
100085074	SCHIEDAM/VLAARDINGEN	ND		07/27/2022		33							33	34	1		1
100085076	ENSCHDE	ND		07/27/2022		41							41	42	1		1
100085077	SCHIEDAM/VLAARDINGEN	ND		07/27/2022		58							58	59	2		2
100085084	YERSEKE	ND		07/27/2022		40							40	41	1		1
100085086	ZIERIKZEE	ND		07/27/2022		36							36	37	1		1
100085092	EMMEN	ND		07/27/2022		55							55	56	1		1
100085095	DOPRECHT/DRECHTSTEEN	ND		07/27/2022		44							44	45	1		1
100085098	LEL VSTAD	ND		07/27/2022		46							46	47	1		1
100085101	HEERLEN	ND		07/27/2022		279							279	289	9		9
100085103	VENLO	ND		07/27/2022		58							58	60	2		2
100085106	ROSENDAL	ND		07/27/2022		92							92	95	2		2
100085110	HEERLEN	ND		07/27/2022		276							276	285	9		9
100085123	TILBURG	ND		07/27/2022		314							314	322	8		8
100085126	DEN HAAG	ND		07/27/2022		81							81	83	2		2
100085130	BERGEN OP ZOOM	ND		07/27/2022		48							48	49	1		1
100085132	ALMERE	ND		07/27/2022		22							22	23	1		1
100085136	ENSCHDE	ND		07/27/2022		336							336	344	8		8
100085139	UTRECHT	ND		07/27/2022		23							23	24	1		1
100085141	LEL VSTAD	ND		07/27/2022		62							62	63	2		2

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-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
10006597	CABO SAN LUCAS	MEX		06/19/2022		6,929							6,929				
10006598	TODOS SANTOS	MEX		06/19/2022		1,059							1,059				
10006599	MX	MEX		06/19/2022		550							550				
10006601	CUDDAO DE MEXICO	MEX		06/19/2022		2,303							2,303				
10006602	LOS CABOS	MEX		06/19/2022		684							684				
10006603	PUERTO VALLARTA	MEX		06/19/2022		1,894							1,894				
10006627	KATUJK	NLD		06/29/2022		144							144		5		5
10006623	AMSTERDAM	NY		06/29/2022		79							79		3		3
10006626	ROSENDAL	NLD		06/29/2022		93							93		3		3
10006628	S-HERTOEGHOSCH	NLD		06/29/2022		46							46		1		1
10006621	CAPELLE VAN DEN IJSSEL	NLD		06/29/2022		41							41		1		1
10006625	GRONINGEN	NLD		06/29/2022		60							60		6		6
10006628	DELFT	NLD		06/29/2022		234							234		8		8
10006624	ZIERIKZEE	NLD		06/29/2022		67							67		2		2
10006625	ALMELO	NLD		06/29/2022		40							40		1		1
10006627	EMMELOORD	NLD		06/29/2022		94							94		3		3
10006629	BEREN OP ZOOM	NLD		06/29/2022		43							43		1		1
10006630	KATUJK	NLD		06/29/2022		134							134		4		4
100066305	AMSTERDAM	NY		06/29/2022		167							167		6		6
100066316	GORREDIJK	NLD		06/29/2022		31							31		1		1
100066318	VENLO	NLD		06/29/2022		30							30		2		2
100066319	DEN HAAG	NLD		06/29/2022		41							41		1		1
10006626	GORREDIJK	NLD		06/29/2022		20							20		1		1
10006627	OOSTBURG	NLD		06/29/2022		72							72		2		2
10006631	ZOETERMEER	NLD		06/29/2022		37,376							37,376		(3,793)		(3,793)
10006634	HOOEVEEN	NLD		06/29/2022		130							130		4		4
10006635	GRONINGEN	NLD		06/29/2022		99,946							99,946		11,519		11,519
10006638	LUTECHE	NLD		06/29/2022		42							42		1		1
100066355	ZALTBOMMEL	NLD		06/29/2022		47							47		2		2
10006639	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,152							1,152				
10006630	CABO SAN LUCAS	MEX		09/01/2022		1,924							1,924				
100066361	SAN JOSE DEL CABO	MEX		09/01/2022		576							576				
10006634	SILVER SPRING	MD		10/24/2022		7,463		(303)			(303)		7,160				
10006638	SHELLEY	ID		10/24/2022		582		18			18		600				
100066346	VENICE	FL		10/24/2022		600		(36)			(36)		564				
10006657	TAMPA	FL		10/24/2022		273,933		(12,509)			(12,509)		261,424				
10006659	PLANTATION	FL		10/24/2022		482		(22)			(22)		425				
10006692	LAS VEGAS	NV		10/24/2022		882		(49)			(49)		833				
10006693	MANCHESTER	NH		10/24/2022		638		(21)			(21)		617				
10006695	SAINT PAUL	IN		10/24/2022		587		(16)			(16)		571				
10006696	BLACKFOOT	ID		10/24/2022		789		(44)			(44)		745				
10006699	LANING	MI		10/24/2022		320		(22)			(22)		298				
10006670	FREEDOLD	NJ		10/24/2022		570		(23)			(23)		547				
100066971	AURORA	IL		10/24/2022		789		(17)			(17)		772				
100066972	PHILADELPHIA	PA		10/24/2022		500		(23)			(23)		477				
100066973	NEWARK	NJ		10/24/2022		1,323		(34)			(34)		1,289				
100066978	LANING	MI		10/24/2022		278		(20)			(20)		258				
100066982	KAILUA KONA	HI		11/04/2022		2,448		(37)			(37)		2,411				
100066984	LAKE HARMONY	PA		11/04/2022		1,461		(50)			(50)		1,411				
100066988	MIAMI	FL		11/04/2022		298		(17)			(17)		281				
100067007	MEMPHIS	TN		11/04/2022		546		(39)			(39)		507				

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
100087015	PANAMA CITY BEACH		FL		11/04/2022		11							11				
100087035	RIVIERA BEACH		FL		11/04/2022		1,320		(41)			(41)		1,279	1,279			
100087042	SANTA ANA		CA		11/04/2022		1,748		(33)			(33)		1,715	1,715			
100087050	SAN ANTONIO		TX		11/04/2022		904		(26)			(26)		878	878			
100087055	BOLINGBROOK		IL		11/04/2022		232		(17)			(17)		215	215			
100087061	FULLERTON		CA		11/04/2022		985		(15)			(15)		570	570			
100087062	RIVIERA BEACH		FL		11/04/2022		604		(24)			(24)		580	580			
100087065	SAN DIEGO		CA		11/04/2022		475		(25)			(25)		450	450			
100087070	BALTIMORE		MD		11/04/2022		518		(38)			(38)		480	480			
100087075	ROULETT		TX		11/04/2022		3,429		(161)			(161)		3,268	3,268			
100087077	PUERTO ESCONDIDO		MEX		09/26/2022		723						723		723			
100087078	SAN JOSE DEL CABO		MEX		09/26/2022		586						586		586			
100087080	LOS CABOS BCS		MEX		09/26/2022		5,108						5,108		5,108			
100087091	PHILADELPHIA		PA		11/04/2022		941		(22)			(22)		319	319			
100087118	UNIVERSITY HEIGHTS		OH		11/04/2022		227,669		(14,220)			(14,220)		213,649	213,649			
100087096	TILBURG		NLD		09/27/2022		7,299							7,299	8,439	1,141		1,141
100087397	ENSCHDE		NLD		09/27/2022		74							74	77	4		4
100087399	ROTTERDAM		NY		09/27/2022		25,261							25,261	30,209	4,947		4,947
100087604	S-HERTOEGENOSCH		NLD		09/27/2022		57							57	60	3		3
100087606	AMSTERDAM/AMSTELVEEN		NLD		09/27/2022		63							63	66	3		3
100087608	HEERLEN		NLD		09/27/2022		82							82	86	4		4
100087611	KATWIJK		NLD		09/27/2022		89							89	93	4		4
100087616	CAPELLE AAN DEN IJSEL		NLD		09/27/2022		19							19	20	1		1
100087626	VALKENBURG AAN DE GEUL		NLD		09/27/2022		35							35	37	2		2
100087628	VALKENBURG AAN DE GEUL		NLD		09/27/2022		27							27	29	2		2
100087630	VALKENBURG AAN DE GEUL		NLD		09/27/2022		24							24	26	2		2
100087631	VALKENBURG AAN DE GEUL		NLD		09/27/2022		28							28	29	1		1
100087633	HEERLEN		NLD		09/27/2022		33							33	35	2		2
100087635	TILBURG		NLD		09/27/2022		34,004							34,004	40,662	6,658		6,658
100087638	NLJEEEN		NLD		09/27/2022		29,989							29,989	35,867	5,877		5,877
100087639	NLJEEEN		NLD		09/27/2022		32,576							32,576	28,170	(4,406)		(4,406)
100087643	LELSTAD		NLD		09/27/2022		441							441	467	26		26
100087644	HEERHUGOWAARD		NLD		09/27/2022		36							36	38	2		2
100087647	ALMELO		NLD		09/27/2022		25							25	27	1		1
100087649	OSTBURG		NLD		09/27/2022		14							14	15	1		1
100087651	AMSTERDAM		NY		09/27/2022		23							23	24	1		1
100087656	ALMELO		NLD		09/27/2022		26							26	27	1		1
100087660	ENSCHDE		NLD		09/27/2022		3,316							3,316	3,686	520		520
100087662	OSTBURG		NLD		09/27/2022		28							28	30	2		2
100087673	MADEBO		MEX		10/03/2022		677							677	677			
100087675	PUERTO VALLARTA		MEX		10/03/2022		5,560							5,560	5,560			
100087734	SAN JOSE DEL CABO BCS		MEX		10/11/2022		8,317							8,317	8,317			
100087735	CABO SAN LUCAS		MEX		10/11/2022		5,132							5,132	5,132			
100088287	ONTARIO		CA		10/24/2022		944		(6)			(6)		938	938			
100088494	AMSTERDAM		NY		10/27/2022		106							106	104	(2)		(2)
100088496	TILBURG		NLD		10/27/2022		332							332	326	(6)		(6)
100088501	EMMEN		NLD		10/27/2022		27							27	27			
100088524	ALMELO		NLD		10/27/2022		39							39	39			
100088525	ENKHUIZEN/HOORN		NLD		10/27/2022		5,156							5,156	4,664	(202)		(202)
100088533	ENSCHDE		NLD		10/27/2022		53							53	52	(1)		(1)
100088538	ROTTERDAM		NY		10/27/2022		86							86	84	(1)		(1)

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088540	S-HERTOGENBOSCH	ND		10/21/2022		63							63	62	(1)		(1)
100088543	DEN HAAG	ND		10/27/2022		161							161	158	(3)		(3)
100088549	DEN HAAG	ND		10/27/2022		198							198	195	(4)		(4)
100088555	HEERLEN	ND		10/21/2022		32							32	31	(1)		(1)
100088557	UTRECHT	ND		10/27/2022		35							35	34			
100088559	UTRECHT	ND		10/27/2022		34							34	33			
100088562	SCHIEDAM/VLAARDINGEN	ND		10/21/2022		133							133	131	(2)		(2)
100088563	LEIDEN	ND		10/27/2022		59							59	58	(1)		(1)
100088566	BREDA	ND		10/27/2022		59							59	58	(1)		(1)
100088576	DEN HAAG	ND		10/21/2022		79							79	77	(1)		(1)
100088580	HEERHUGOWAARD	ND		10/27/2022		44							44	44	(1)		(1)
100088587	CABO SAN LUCAS	MEX		11/04/2022		881							881	881			
100088598	SAN FRANCISCO NAVARIT	MEX		11/04/2022		4,482							4,482	4,482			
100089000	LA CRUZ DE HUANCAXTLA	MEX		11/04/2022		1,313							1,313	1,313			
100089001	MUNICIPIO DE TEPICZTLAN	MEX		11/04/2022		5,435							5,435	5,435			
100089010	RIVERDALE	GA		11/04/2022		181		(16)			(16)		165	165			
100089011	HIJALEAH	FL		11/04/2022		820		(44)			(44)		776	776			
100089016	NORTH TOPSAIL BEACH	NC		11/04/2022		898		(45)			(45)		853	853			
100089018	CADILLAC	MI		11/04/2022		849		(43)			(43)		806	806	(43)		
100089021	ELGIN	IL		11/04/2022		387		(23)			(23)		364	364			
100089022	DESTIN	FL		11/04/2022		384		(26)			(26)		358	358			
100089042	SAN ANTONIO	TX		11/04/2022		553		17			17		570	570			
100089047	LODI	CA		11/04/2022		917		(8)			(8)		909	909			
100089045	GRONINGEN	ND		11/29/2022		92							92	94	2		2
100089048	ALMELO	ND		11/29/2022		27							27	28	1		1
100089080	SCHIEDAM/VLAARDINGEN	ND		11/29/2022		44							44	44	1		1
100089085	VELPHOVEN	ND		11/29/2022		41,797							41,797	44,195	2,399		2,399
100089086	BREDA	ND		11/29/2022		41,750							41,750	44,144	2,384		2,384
100089087	BREDA	ND		11/29/2022		2,435							2,435	2,575	140		140
100089094	LELYSTAD	ND		11/29/2022		45							45	45	1		1
100089705	ZIERIKZEE	ND		11/29/2022		23							23	24	1		1
100089706	KATWIJK	ND		11/29/2022		1,329							1,329	1,446	117		117
100089707	KATWIJK	ND		11/29/2022		21							21	22			
100089708	TILBURG	ND		11/29/2022		9,761							9,761	10,326	565		565
100089717	TILBURG	ND		11/29/2022		9,761							9,761	10,326	565		565
100089726	ZIERIKZEE	ND		11/29/2022		75							75	77	2		2
100089732	PUERTO VALLARTA	MEX		12/02/2022		453							453	453			
100089733	MONTERREY	MEX		12/02/2022		515							515	515			
100089734	CABO SAN LUCAS	MEX		12/02/2022		2,176							2,176	2,176			
100089735	SAN MIGUEL DE ALLENDE	MEX		12/02/2022		621							621	621			
100089736	LA PAZ	MEX		12/02/2022		533							533	533			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		643							643	643			
100090560	GORREDIJK	ND		12/28/2022		14							14	14			
100090566	SCHIEDAM/VLAARDINGEN	ND		12/28/2022		46							46	47	1		1
100090570	LEIDEN	ND		12/28/2022		64							64	65	1		1
100090574	ZANDWIJ	ND		12/28/2022		72							72	73	1		1
100090578	HEERHUGOWAARD	ND		12/28/2022		39							39	40	1		1
100090600	UTRECHT	ND		12/28/2022		21							21	21			
100090601	ZWIJLLE	ND		12/28/2022		65,480							65,480	67,209	1,769		1,769
100090607	UTRECHT	ND		12/28/2022		57,488							57,488	60,667	3,178		3,178
100091539	ROSARIO	MEX		01/17/2023		714							714	714			

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
100091340	MAZATLAN	MEX		01/17/2023		598							598				
100091341	CABO SAN LUCAS	MEX		01/17/2023		1,047							1,047				
100091342	CABO SAN LUCAS	MEX		01/17/2023		881							881				
100091343	LOS BARRILES	MEX		01/17/2023		823							823				
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		503							503				
100091345	CABO SAN LUCAS	MEX		01/17/2023		674							674				
100091346	CABO SAN LUCAS	MEX		01/17/2023		569							569				
100091347	SAVILTA	MEX		01/17/2023		1,122							1,122				
100091357	CABO SAN LUCAS	MEX		01/17/2023		3,027							3,027				
100091358	TIJUANA	MEX		01/17/2023		393							393				
100091364	GOLDA	NLD		01/27/2023		57							57				
100091366	ROTTERDAM	NY		01/27/2023		90							90				
100091368	HOOEZAND-SAPPEHEER	NLD		01/27/2023		17							17				
100091369	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		48							48				
100091394	LEL'YSTAD	NLD		01/27/2023		49							49				
100091398	LEL'YSTAD	NLD		01/27/2023		49							49				
100091399	LEL'YSTAD	NLD		01/27/2023		44,075							44,075		1,232		1,232
100091392	LEL'YSTAD	NLD		01/27/2023		2,701							2,701		2,776		775
100091325	ZIERIKZEE	NLD		01/27/2023		119							119		1,119		1,119
10009566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		1,633							1,633		1,633		1,633
10009567	SAN JOSE DEL CABO	MEX		02/17/2023		584							584		584		584
10009568	PUERTO VALLARTA	MEX		02/17/2023		3,067							3,067		3,067		3,067
10009569	CABO SAN LUCAS	MEX		02/17/2023		728							728		728		728
10009722	DOKKUM	NLD		02/27/2023		63							63		64		1
10009730	ROSENDAL	NLD		02/27/2023		33							33		34		1
10009732	AMSTERDAM	NY		02/27/2023		525							525		530		5
100101712	HAARLEM	NLD		03/30/2023		78,284							78,284		80,159		1,875
100101714	LEL'YSTAD	NLD		03/30/2023		54							54		54		54
100101720	OOSTBURG	NLD		03/30/2023		28							28		28		28
100101722	DOETINCHEM	NLD		03/30/2023		116							116		118		2
100103333	BEREN OP ZOOM	NLD		04/28/2023		99							99		99		99
100103337	DEEN HAAG	NLD		04/28/2023		408							408		407		1
100103348	EMMEN	NLD		04/28/2023		18							18		18		18
100103353	ROSENDAL	NLD		04/28/2023		43							43		43		43
100103354	DEEN HAAG	NLD		04/28/2023		637							637		635		2
100103356	GRONINGEN	NLD		04/28/2023		36,542							36,542		37,020		478
100103360	ENSCHDE	NLD		04/28/2023		47							47		47		47
100103362	ROTTERDAM	NY		04/28/2023		22							22		22		22
100103366	ROTTERDAM	NY		04/28/2023		55							55		55		55
100108509	ENSCHDE	NLD		05/25/2023		203							203		205		2
100108512	EGRT/LINBURG	NLD		05/25/2023		357							357		362		5
100108515	DEVENTER	NLD		05/25/2023		44,488							44,488		42,884		1,605
100108517	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		45							45		46		1
100108530	LEL'YSTAD	NLD		05/25/2023		45							45		45		45
100108532	ZIERIKZEE	NLD		05/25/2023		31							31		31		31
100108551	BUSSUM/UDTHORV/PINNEBRO	NLD		05/25/2023		57							57		57		57
100110778	LEL'YSTAD	NLD		06/28/2023		43							43		43		43
100110782	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		201							201		201		201
100110784	ALKMAAR	NLD		06/28/2023		31							31		35		4
100110787	ARNHEM	NLD		06/28/2023		16							16		16		16
100110791	AMIELO	NLD		06/28/2023		42							42		42		42

STATEMENT AS OF SEPTEMBER 30, 2024 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
100110800	ALBUQUERQUE	NM		06/28/2023		24							24		24		
100119557	HEERLEN	NL		07/28/2023		136							136	136			
100119558	EMMEN	NL		07/28/2023		61							61	62	1		1
100119564	ROTTERDAM	NY		07/28/2023		114							114	114			
100119569	ALBUQUERQUE	NM		07/28/2023		624							624	624			
100119570	ALBUQUERQUE	NM		07/28/2023		138							138	137			
100119575	DEN HAAG	NL		07/28/2023		70 283							70 283	69 432	(850)		(850)
100119581	ALBUQUERQUE	NM		07/28/2023		553							553	553			
100119584	ROTTERDAM	NY		07/28/2023		889							889	882	(7)		(7)
100121058	NETHERLANDS	NL		06/28/2023		38							38	39			
100121065	NETHERLANDS	NL		06/28/2023		77							77	78			
100121070	NETHERLANDS	NL		06/28/2023		51							51	51			
100121077	NETHERLANDS	NL		06/28/2023		88							88	89			
100130098	NETHERLANDS	NL		09/26/2023		130							130	132	2		2
100130108	NETHERLANDS	NL		09/26/2023		174							174	177	3		3
100130112	NETHERLANDS	NL		09/26/2023		111							111	106	(5)		(5)
100130119	NETHERLANDS	NL		09/26/2023		135							135	138	2		2
100130122	NETHERLANDS	NL		09/26/2023		175							175	177	2		2
100130127	NETHERLANDS	NL		09/26/2023		101							101	105	5		5
100130129	NETHERLANDS	NL		09/26/2023		31							31	31			
100130131	NETHERLANDS	NL		09/26/2023		91							91	92	1		1
100130132	NETHERLANDS	NL		09/26/2023		135							135	140	5		5
100134400	NETHERLANDS	NL		10/27/2023		1 319							1 319	1 335	16		16
100137283	NETHERLANDS	NL		11/28/2023		823							823	824	1		1
100137284	NETHERLANDS	NL		11/28/2023		523							523	523			
100137286	NETHERLANDS	NL		11/28/2023		450							450	449			
100139663	NETHERLANDS	NL		12/28/2023		319							319	318	(1)		(1)
100139864	NETHERLANDS	NL		12/28/2023		275							275	274	(1)		(1)
100143808	ROTTERDAM	NY		10/25/2021		132							132	129	(2)		(2)
100150284	DEVENTER	NL		04/29/2024		1 549							1 549	1 559	10		10
100157527	ALBUQUERQUE	NM		06/27/2024		121							121	121	1		1
19336	VARIOUS	FL		05/17/2019		385 871							385 871	385 871			
19343	VARIOUS	FL		02/21/2020		83 394							83 394	83 394			
1000002	DUBLIN	IRL		09/30/2010		70 340		(5 164)			(5 164)		65 176	65 176			
1000007	HOUSTON	TX		08/30/2011		91 127		(1 181)			(1 181)		89 946	89 946			
1000024	HOUSTON	TX		12/27/2006		116 357		(6 123)			(6 123)		110 234	110 234			
1000202	GRAND JUNCTION	CO		10/04/2007		31 184		(940)			(940)		30 244	30 244			
1000476	MILWAUKEE	WI		02/20/2015		444 154		14 058			14 058		458 212	458 212			
1000592	HYATTSVILLE	MD		06/24/2016		587 413		20 674			20 674		608 087	608 087			
7000037	ANNEHIM	CA		10/30/2018		33 326		(665)			(665)		32 661	32 661			
7100007	YULIE	FL		06/07/2018		421 267							421 267	421 267			
7100009	GARDEN GROVE	CA		07/11/2019		154 347							154 347	154 347			
7100010	YORKERS	NY		11/19/2019		59 929							59 929	59 929			
7100011	VARIOUS	IL		07/27/2020		785 134							785 134	785 134			
7200018	APPLETON	WI		12/31/2013		40 207							40 207	40 207			
7200196	Fort Wayne	IN		05/25/2017		27 870 172							27 870 172	27 870 172			
7200244	NEW YORK	NY		04/11/2018		1 758 961							1 758 961	1 758 961			
7200348	NASHVILLE	TN		09/27/2019		49 082							49 082	49 082			
7200391	Fuerteventura	ESP		08/06/2020		4 605 543							4 605 543	4 404 709	(200 835)		(200 835)
7200399	SAN FRANCISCO	CA		09/29/2020		25 000 000							25 000 000	25 000 000			
7200416	LOS ANGELES	CA		02/16/2021		49 731							49 731	49 731			

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
7200417	LOS ANGELES	CA		02/16/2021		48,715							48,715	48,715			
7200423	LONDON	GBR		01/15/2021		6,942,661							6,942,661	6,757,233	(185,428)		(185,428)
7200439	STOORHOLM	SWE		03/30/2021		32,720		2,182			2,182		34,902	29,286	(5,615)		(5,615)
7200445	LONDON	GBR		05/19/2021		(219,356)				109,678			(109,678)				
7200450	LONDON	GBR		07/09/2021		28,377,278		408,570			408,570		28,785,848	28,622,807	(163,042)		(163,042)
7200452	PARIS	FRA		06/28/2021		473,795							473,795	511,225	37,430		37,430
7200462	DUBLIN	IRL		07/12/2021		(432,575)				226,288			(226,288)				
7200467	BRISTOL	GBR		09/16/2021		(482,289)				241,149			(241,149)				
7200510	BOSTON	MA		03/14/2022		110,603,920		46,995			46,995		110,650,915	68,194,432		(42,091,543)	(42,091,543)
7200568	LONDON	GBR		07/19/2022		(305,400)							(305,400)		21,176		21,176
7200593	NEW YORK	NY		11/08/2022		4,167,192		40,384			40,384		4,207,576	4,207,576			
7200678	NEW YORK	NY		04/04/2024		12,500							12,500	12,500			
7250102	New York	NY		07/17/2019		64,486		(6,477)			(6,477)		58,019	58,019			
7250108	MELVILLE	NY		07/17/2019		95,842		(4,214)			(4,214)		91,628	91,628			
7200208	SUNNYVALE	CA		09/03/2017		15,528							15,528	15,528			
10001296	CHICAGO	IL		04/28/2017		1,004		100			100		1,104	1,104			
100014652	ELKHIDE	MD		09/27/2017		5,227		57			57		5,294	5,294			
10002637	MARION	NY		09/20/2018		204		210			210		414	414			
100026239	JACKSON	TN		09/20/2018		122,239		17,236			17,236		139,535	139,535			
100026997	ORANGE	CA		09/26/2018		3,130		49			49		3,179	3,179			
100031524	LOMPOC	CA		03/29/2019		1,428		(9)			(9)		1,419	1,419			
100031568	ANHEIM	CA		03/29/2019		(2,163)		26			26		(2,137)	(2,137)			
100032464	DUBLIN	IRL		06/21/2019		(2,698)		573			573		(2,125)	1,706	2	3,831	3,833
100032468	WESTMEATH	IRL		06/21/2019		(10,650)							(10,850)	(5,425)		5,425	5,425
100032531	DUBLIN	IRL		06/21/2019		(339)							(339)	(170)		170	170
100032620	MEATH	IRL		06/21/2019		(6,101)		37			37		(6,064)	(2,800)	(2)	3,264	3,264
100032900	DUBLIN	IRL		06/21/2019		27							27	12	(3)	(15)	(15)
100032998	DUBLIN	IRL		06/21/2019		(565)		154			154		(411)	469	5	880	880
100033189	DUBLIN	IRL		06/21/2019		4,607		(437)			(437)		4,170	5,572	(247)	1,649	1,402
100033190	CORK	IRL		06/21/2019		1,474		(84)			(84)		1,390	1,651	(65)	326	261
100033192	TIPPERARY	IRL		06/21/2019		3,329		70			70		3,399	3,336	(42)	(21)	(63)
100033306	WESTMEATH	IRL		06/21/2019		(4,339)							(4,339)	(2,169)		2,170	2,170
100033308	LIMERICK	IRL		06/21/2019		(1,029)		(13)			(13)		(1,042)	(366)	1	675	676
100033445	DUBLIN	IRL		06/21/2019		15,677		226			226		15,903	14,909	(20)	(754)	(904)
100033496	OFFALY	IRL		06/21/2019		4,923		(336)			(336)		4,587	4,138	(64)	(449)	(386)
100033564	SLIGO	IRL		06/21/2019		(5,033)		225			225		(4,808)	(1,194)	(28)	3,615	3,615
100033590	KILDARE	IRL		06/21/2019		(3,204)							(3,204)	(1,602)		1,602	1,602
100033601	DUBLIN	IRL		06/21/2019		6,802		(86)			(86)		6,716	6,363	(354)		(354)
100033602	MAYO	IRL		06/21/2019		120,247		7,384			7,384		127,631	106,230	(4,992)	(16,409)	(21,401)
100033724	KILDARE	IRL		06/21/2019		(3,277)							(3,277)	(1,639)		1,639	1,639
100033807	KILDARE	IRL		06/21/2019		(6,989)							(6,989)	(3,495)		3,495	3,495
100033908	MOWGHAN	IRL		06/21/2019		(25,520)							(25,520)	(12,760)		12,760	12,760
100033941	DUBLIN	IRL		06/21/2019		769,179		107,815			107,815		876,994	814,252	(44,227)	(18,515)	(62,742)
100033967	DUBLIN	IRL		06/21/2019		(19,574)							(19,574)	(9,787)		9,787	9,787
100033991	DUBLIN	IRL		06/21/2019		375,472		79,091			79,091		454,563	416,653	(16,830)	(37,910)	(37,910)
100034057	DUBLIN	IRL		06/21/2019		3,538		407			407		3,945	3,817	(42)	(85)	(127)
100034190	CORK	IRL		06/21/2019		2,171		(228)			(228)		2,483	2,340	(45)	(96)	(143)
100034638	KILDARE	IRL		06/21/2019		(4,964)							(4,964)	(2,482)		2,482	2,482
100038466	DUBLIN	IRL		09/27/2019		(6,733)							(6,733)	(3,367)		3,367	3,367
100039484	DUBLIN	IRL		09/27/2019		(5,000)		7			7		(4,993)	(2,477)	(1)	2,516	2,516
100039514	DUBLIN	IRL		09/27/2019		(3,362)							(3,362)	(1,681)		1,681	1,681

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003816	DUBLIN	IR		09/27/2019		(13,957)							(13,957)	(6,978)		6,978	6,978
10003820	MEATH	IR		09/27/2019		1,859		582			582		2,441	2,342	2		(98)
10003844	DUBLIN	IR		09/27/2019		(39,945)							(39,945)	(19,773)		19,773	19,773
10003847	DUBLIN	IR		09/27/2019		(15,205)							(15,205)	(7,603)		7,603	7,603
10003851	CORK	IR		09/27/2019		87		31			31		118	134	2		14
10003851	MEATH	IR		09/27/2019		3,378		915			915		4,293	4,252	53		(94)
10003859	MEATH	IR		09/27/2019		(15,261)							(15,261)	(7,631)		7,631	7,631
10003893	DUBLIN	IR		09/27/2019		44		407			407		451	1,215	7		757
10003857	DUBLIN	IR		09/27/2019		(26,173)		87			87		(26,086)	(12,741)	(1)	13,344	13,344
10003862	DUBLIN	IR		09/27/2019		1,420		439			439		1,859	1,860	1		
10003852	DUBLIN	IR		09/27/2019		397		68			68		465	381	(2)	(81)	(83)
10003893	KILKENNY	IR		09/27/2019		(1,073)		12			12		(1,061)	(501)	(1)	561	(501)
10003878	DUBLIN	IR		09/27/2019		(13,106)							(13,106)	(6,553)		6,553	6,553
10003879	DUBLIN	IR		09/27/2019		(13,205)							(13,205)	(6,602)		6,602	6,602
10003877	DUBLIN	IR		09/27/2019		3,103		927			927		4,030	3,889	4		(145)
10003815	WICKLOW	IR		09/27/2019		(9,182)							(9,182)	(4,596)		4,596	4,596
10003819	WICKLOW	IR		09/27/2019		(7,522)							(7,522)	(3,761)		3,761	3,761
10003820	WICKLOW	IR		09/27/2019		(7,614)							(7,614)	(3,807)		3,807	3,807
10003821	DUBLIN	IR		09/27/2019		(5,330)							(5,330)	(2,665)		2,665	2,665
10003823	DUBLIN	IR		09/27/2019		(6,479)							(6,479)	(3,240)		3,240	3,240
10003824	DUBLIN	IR		09/27/2019		(6,466)							(6,466)	(3,233)		3,233	3,233
10003830	DUBLIN	IR		09/27/2019		(7,189)							(7,189)	(3,995)		3,995	3,995
10003833	WICKLOW	IR		09/27/2019		(11,925)							(11,925)	(5,963)		5,963	5,963
10003835	DUBLIN	IR		09/27/2019		(7,060)							(7,060)	(3,530)		3,530	3,530
10003836	DUBLIN	IR		09/27/2019		(11,362)							(11,362)	(5,681)		5,681	5,681
10003838	DUBLIN	IR		09/27/2019		(11,402)							(11,402)	(5,701)		5,701	5,701
10003887	WICKLOW	IR		09/27/2019		(6,469)		19			19		(6,450)	(3,143)		3,307	3,307
10003893	DUBLIN	IR		09/27/2019		(22,346)		109			109		(22,227)	(10,857)	4	11,377	11,380
10003899	DUBLIN	IR		09/27/2019		(10,626)							(10,626)	(5,313)		5,313	5,313
10003904	DUBLIN	IR		09/27/2019		(8,244)							(8,244)	(4,122)		4,122	4,122
10003905	MEATH	IR		09/27/2019		(6,206)		25			25		(6,181)	(3,026)	2	3,153	3,156
10003908	GALWAY	IR		09/27/2019		6,101		3			3		6,104	3,061		(3,043)	(3,043)
10003861	KILDARE	IR		09/27/2019		(12,935)		56			56		(12,879)	(6,266)	3	6,609	6,613
10003887	MEATH	IR		09/27/2019		(12,612)							(12,612)	(6,306)		6,306	6,306
10003898	KILDARE	IR		09/27/2019		359		376			376		735	1,134	13	399	399
10003907	DUBLIN	IR		09/27/2019		1,562		400			400		1,962	1,754	(1)	(207)	(208)
10003915	DUBLIN	IR		09/27/2019		(19,943)		218			218		(19,725)	(9,264)	(4)	10,466	10,466
10003916	DUBLIN	IR		09/27/2019		(3,995)		51			51		(3,944)	(1,831)		2,113	2,113
10003916	DUBLIN	IR		09/27/2019		(667)							(667)	(334)		334	334
10004370	LUXARE	NY		06/13/2020		1,874		96			96		1,970	1,970			
10004638	MARPA	TX		11/25/2020		5,635		113			113		5,748	5,748			
10006553	SILVERTHORNE	CO		07/28/2021		3,052		(96)			(96)		2,956	2,956			
100076184	MIRAMAR BEACH	FL		01/07/2022		1,687		(51)			(51)		1,636	1,636			
02999999. Mortgages with partial repayments																	
10005496	ROCHESTER	PA		03/23/2021		131,407		(16,545)			(16,545)		114,862	103,320		(11,542)	(11,542)
100025104	STCHARLES	IL		09/20/2018		108,824		35,572			35,572		144,396	144,396			
04999999. Mortgages transferred																	
05999999 - Totals																	
										3,130,127	2,842,007		236,213,156	192,990,588	(531,559)	(42,326,100)	(42,857,659)

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	3		4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	Location	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
2299999, Joint Venture Interests - Real Estate - Affiliated	ADQE RML, LLC	Des Moines	IA	Contribution			09/28/2018			346,569			XXX
2499999, Joint Venture Interests - Mortgage Loans - Affiliated	Italian AIF 50131318	LUXEMBOURG	LUX	Contribution			07/05/2022			1,041,872			XXX
2699999, Joint Venture Interests - Other - Affiliated	Apollo Credit II Securitization Fund I (A), L.P. 50089219	CAYMAN ISLANDS	CYM	Contribution			02/02/2022			1,041,872			XXX
2799999, Surplus Debentures, etc - Unaffiliated	Massachusetts Mutual Life Insurance Company	Springfield	MA	Purchase		1.D FE	10/20/2016		1,412,644				XXX
6099999, Total - Unaffiliated									1,412,644				XXX
6199999, Total - Affiliated										1,401,967			XXX
6299999 - Totals									1,412,644	1,401,967			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						9	10	11	12	13							14
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Acorn II Royalties 1BA08F031	WELD	CO	Depletion	05/15/2015	09/30/2024	19,061							19,061				195
	Acorn Royalties 1BA079963	WELD	CO	Depletion	02/06/2015	09/30/2024	25,568							25,568				
	Aven Gas & Oil, Inc. Royalties 1BA08A031	HEMPHILL	TX	Depletion	05/01/2015	09/30/2024	32,276							32,276				188
	Comers Ferrari (Niobrara) Royalties 1BAN0D461	WELD	DE	Depletion	04/15/2016	09/30/2024	11,122							11,122				664
	Ferrari Royalties 1BAN0F006	WELD	DE	Depletion	01/21/2016	09/30/2024	4,464							4,464				
	Highfill Royalties 1BA357958	ALFALFA	OK	Depletion	02/02/2015	09/30/2024	8,901							8,901				76
	Learn Sellers Grady County (Woodford- Scoop) Royalties 1BAN0F51P	CHICKASHA	OK	Depletion	11/30/2016	09/30/2024	16,310							16,310				62
	Red Cloud Royalties 1BA0BE1Z1	KARNES	TX	Depletion	09/15/2014	09/30/2024	106,872							106,872				39,361
	Viking Royalties 1BA07UK22	WELD	DE	Depletion	03/27/2015	09/30/2024	12,379							12,379				514
	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BAN0GR66	WELD	DE	Depletion	01/27/2017	09/30/2024	2,879							2,879				170
	Wolf Resources Royalties - Meadowdale & Gordon (Niobrara) 1BAN0DLZJ	WELD	DE	Depletion	06/30/2016	09/30/2024	12,669							12,669				292

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

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	Change in Book/Adjusted Carrying Value								16	17	18	19	20
			3	4				8	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 (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Conside-ration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
0599999		Precision Capital Marcelus Royalties	SUSQUEHANNA	PA	Sale	06/10/2016	08/24/2024	252,502							252,501	175,057		(77,444)	(77,444)	41,561
0599999, Mineral Rights - Unaffiliated																				
1BANON-LH-6		NNI Investor 1, L.P. 1BANONLH6	CAYMAN ISLAND		Distribution	06/07/2018	09/27/2024	20,064							20,064					
1BANOV-7N-1		NNI Opportunities Fund, L.P. 1BANOV7N1	WILMINGTON	DE	Distribution	07/23/2020	09/27/2024	119,397							119,397					
		AADE RML, LLC	Des Moines	IA	Partial Sale	09/28/2018	09/30/2024	595,633							595,633	287,914		(307,719)	(307,719)	
2299999, Joint Venture Interests - Real Estate - Affiliated																				
		Italian AIF 50131318	LUXEMBOURG	LUX	Distribution	07/05/2022	09/17/2024	270,461							270,461	270,461	17,508		(307,719)	3,591
		Italian AIF 50134917	LUXEMBOURG	LUX	Distribution	09/07/2022	09/17/2024	171,631							171,631	171,631	8,917			
2499999, Joint Venture Interests - Mortgage Loans - Affiliated																				
		Apollo Credit Secondaries Fund 1 (A), L.P. 50089219	CAYMAN ISLANDS	CYM	Distribution	02/02/2022	09/27/2024	41,522							41,522	41,522				
2699999, Joint Venture Interests - Other - Affiliated																				
628312-A0-2		Mutua I of Omaha Insurance Co	Omaha	NE	Sale	05/24/2018	07/15/2024	5,000,029		(406)			(406)		4,999,623	4,999,623				107,425
2799999, Surplus Debentures, etc - Unaffiliated																				
6099999, Total - Unaffiliated								5,000,029		(406)			(406)		4,999,623	4,999,623				107,425
6199999, Total - Affiliated								1,218,709		(406)			(406)		5,252,124	5,174,680	26,425	(77,444)	(77,444)	148,986
62999999 - Totals								6,471,240		(406)			(406)		1,218,708	910,989	26,425	(307,719)	(385,737)	152,578

SCHEDULE D - PART 3

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

1	2	3	4	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
00438U-AA-3	Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33		.08/02/2024	AIAIA NonModco AAM	1,985,446	1,986,770		1.F FE
009421-AE-7	ACE Securities Corp Home Equit AOE 2006-A393 42D 5.449% 06/25/36		.08/14/2024	AIAIA Modco FHLB - AAM	2,707,154	2,920,964	9,646	1.A FM
00914A-AQ-5	Air Lease Corp Senior Unsecured 2.100% 09/01/28		.08/06/2024	Goldman Sachs	6,210,966	6,210,966	62,790	2.B FE
01039Z-FB-9	Alabama Power Co Senior Unsecured 6.000% 03/01/39		.09/13/2024	JPMI SECURITIES LLC	6,164,510	5,500,000	13,750	1.F FE
02140J-AU-0	Alternative Loan Trust 2006-45 CVALT 2006-45T1 245 6.000% 02/25/37		.09/01/2024	Interest Capitalization	4	4		1.G FM
02567B-AM-9	American National Group Inc Senior Unsecured 5.000% 06/15/27		.09/23/2024	Barclays	6,249,290	6,200,000	85,250	2.B FE
037700-AA-1	Apollo Debt Solutions Bdc Senior Unsecured 6.900% 04/13/29		.09/16/2024	Bank of America	23,406,975	22,500,000	767,625	2.C FE
037700-AQ-7	Apple Inc Senior Unsecured 6.700% 07/29/31		.08/09/2024	AIAIA NonModco AAM	80,277,200	80,000,000	148,889	2.C FE
037833-BX-7	ASSET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38		.08/14/2024	AIAIA Modco FHLB - AAM	96,942	100,000	2,209	1.B FE
04546K-AA-6	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A1 6.962% 07/22/36		.08/02/2024	AIAIA NonModco AAM	10,000,000	560,254	1,109	2.B FE
050922-AA-1	BMON Mortgage Trust 2020-06 BBMON 2020-06 B 3.043% 02/15/53		.08/09/2024	SG Americas Securities LLC	12,967,345	10,000,000		1.A FE
054921-AA-3	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 1242 6.500% 07/26/37		.09/19/2024	Goldman Sachs	1,468,426	1,679,551	2,697	1.D Z
05539E-AI-1	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411 5.463% 07/26/35		.08/08/2024	ALOE - DFL Trust AAM	607,997	619,802	668	1.A FM
05539H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1411 7.611% 09/27/36		.08/14/2024	AIAIA Modco FHLB - AAM	1,110,117	1,986,652	3,151	1.A FM
05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 747 5.693% 04/26/35		.08/14/2024	AIAIA Modco FHLB - AAM	1,153,024	1,199,761	2,468	1.A FM
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 247 4.305% 12/26/36		.08/09/2024	AIAIA NonModco AAM	12,569,981	13,966,559	13,364	1.A FM
05541H-BF-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 747 5.693% 04/26/35		.08/14/2024	AIAIA Modco FHLB - AAM	3,477,579	3,759,468	8,666	1.A FM
05556P-AQ-7	BMON Trust BMONS 2024-5229 B 5.858% 09/15/57		.09/16/2024	BARCLAYS CAPITAL SEC L LIMITED	6,562,323	6,750,000	28,558	1.D FE
05565A-DF-4	BNP Paribas SA Junior Subordinated 7.000% Perpet.		.09/23/2024	Barclays	3,078,750	3,000,000	22,167	2.C FE
05593Q-AQ-9	BMO 2024-526 Mortgage Trust BMO 2024-526 B 6.086% 09/15/57		.09/20/2024	BMO Capital Markets	4,634,987	4,500,000	19,020	1.D Z
06002X-JC-3	BNP Paribas SA Junior Subordinated 7.375% Perpet.		.09/03/2024	Various	12,600,000	12,600,000		2.C FE
06610H-AE-2	BN Commercial Mortgage Trust 2 BX 2022-CSUO D 9.434% 06/15/27		.08/08/2024	ALOE Corporate AAM	24,931,910	25,000,000	161,102	1.A
06613R-AC-2	BSRT 2024-FL11 Issuer LLC BSRT 2024-FL11 AS 7.192% 07/15/39		.09/16/2024	BARCLAYS CAPITAL SEC L LIMITED	35,909,964	36,000,000		1.A Z
06613R-AE-8	BSRT 2024-FL11 Issuer LLC BSRT 2024-FL11 B 7.391% 07/15/39		.09/16/2024	BARCLAYS CAPITAL SEC L LIMITED	10,581,130	10,608,000		1.D Z
06613R-AQ-3	BSRT 2024-FL11 Issuer LLC BSRT 2024-FL11 C 7.741% 07/15/39		.09/16/2024	BARCLAYS CAPITAL SEC L LIMITED	8,767,937	8,700,000		1.G Z
06613R-AJ-7	BSRT 2024-FL11 Issuer LLC BSRT 2024-FL11 D 9.039% 07/15/39		.09/16/2024	BARCLAYS CAPITAL SEC L LIMITED	5,747,514	5,762,000		2.B Z
06051G-FQ-7	Bank of America Corp Subordinated 4.750% 04/21/45		.08/14/2024	AIAIA Modco FHLB - AAM	3,249,183	3,500,000	52,184	1.G FE
06051G-LA-5	Bank of America Corp Senior Unsecured 4.827% 07/22/26		.08/08/2024	USA - AIAIA Modco AAM	4,976,377	5,000,000	10,727	1.G FE
065923-BR-4	BANK5 2024-5YR8 BANK5 2024-5YR8 C 6.999% 06/15/57		.09/17/2024	Various	7,016,123	6,725,000	17,173	1.G FE
06739E-CE-3	Barclays PLC Senior Unsecured 7.437% 11/02/39		.09/23/2024	Barclays	12,466,332	10,800,000	316,816	2.A FE
06739E-CU-7	Barclays PLC Senior Unsecured 4.942% 09/10/30		.09/03/2024	Barclays	4,400,000	4,400,000		2.A FE
06739E-CV-5	Barclays PLC Senior Unsecured 5.355% 09/10/39		.09/03/2024	Barclays	9,000,000	9,000,000		2.A FE
06849R-AQ-7	Barrick North America Finance Senior Unsecured 5.700% 05/30/41		.09/13/2024	JPMI SECURITIES LLC	6,115,984	5,600,000	97,343	2.A FE
07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 1241 5.509% 01/25/35		.08/02/2024	AIAIA NonModco AAM	56,772	57,466	77	1.A FM
07386H-ZS-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 2341 5.039% 01/25/36		.09/25/2024	ALOE Corporate AAM	8,282,929	9,036,827	30,493	1.A FM
073879-PQ-1	Bear Stearns Asset Backed Secur BSABS 2005-HE1 M2 6.214% 01/25/35		.08/02/2024	AIAIA NonModco AAM	511,058	496,027	740	1.A FM
08261B-AQ-4	Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28		.08/06/2024	Goldman Sachs	13,420,500	15,000,000	1,354	1.E FE
09261H-BQ-9	Blackstone Private Credit I Fund Senior Unsecured 5.250% 04/01/30		.09/24/2024	Citi group	34,640,200	35,000,000		2.B Z
09561C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.900% 03/15/30		.09/10/2024	Wells Fargo	5,270,550	5,000,000		2.C FE
09561J-AM-8	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34		.09/10/2024	Sun Life Mitsui Banking Corpor	66,841	100,000	124,132	2.B FE
097023-BL-8	Booz Allen Hamilton Inc Senior Unsecured 3.875% 09/01/28		.08/14/2024	AIAIA Modco FHLB - AAM	1,585	1,585	2.C FE	2.C FE
103730-AT-7	BP Capital Markets America Inc Senior Unsecured 3.119% 05/04/26		.09/13/2024	JPMI SECURITIES LLC	6,180,032	6,400,000	10,333	2.C FE
10570N-AF-5	BRAVO Residential Funding Trus BRAVO 2024-CE51 M1 7.010% 04/25/54		.08/14/2024	AIAIA Modco FHLB - AAM	97,635	100,000	866	1.E FE
109696-AA-2	Bri n k's Co/The Senior Unsecured 4.625% 10/15/27		.08/07/2024	AIAIA NonModco AAM	2,346,021	2,300,000	9,249	2.B FE
114259-AP-9	Brooklyn Union Gas Co/The Senior Unsecured 4.504% 03/10/46		.08/14/2024	AIAIA Modco FHLB - AAM	1,939,286	2,000,000	28,778	3.B FE
125523-AK-6	Cigna Group/The Senior Unsecured 4.900% 12/15/48		.08/14/2024	AIAIA Modco FHLB - AAM	704,249	850,000	16,377	2.A FE
					2,754,453	3,000,000	24,092	2.A FE

STATEMENT AS OF SEPTEMBER 30, 2024 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
126327-AQ-8	QUMM 2015-3BP Mortgage Trust QUMM 2015-3BP F 3.346% 02/10/35		08/02/2024	AAIA Nonfloodco AAM		17,416,564	20,822,000	1.873	3.A
126417-AA-0	QVA Financial Corp Senior Unsecured 2.050% 08/15/30		08/14/2024	AAIA Modco FHLB - AAM		433,995	500,000	5.097	2.B FE
126459-AC-5	CSMC Series 2010-17R CSMC 2010-17R 142 6.645% 06/26/36		08/14/2024	AAIA Modco FHLB - AAM		1,737,056	1,902,490	4.226	1.A FM
126464-AV-8	CSMC Series 2011-13R CSMC 2011-13R 242 4.447% 07/27/36		07/01/2024	Interest Capitalization		7,110	7,110		1.A FM
126470-DX-0	CSMC Trust 2013-6 CSMC 2013-6 10S1 0.000% 07/25/28		08/02/2024	AAIA Nonfloodco AAM		45,617			1.F FE
126487-CN-5	CSMC Series 2014-6R CSMC 2014-6R 941 2.750% 12/27/35		08/02/2024	AAIA Nonfloodco AAM		160,775	165,284	13	1.A FM
126577-AA-3	CSMC Series 2021-2R CSMC 2021-2R 141 7.065% 07/25/47		08/02/2024	AAIA Nonfloodco AAM		26,572,516	26,276,444	162,951	2.A Z
126688-MV-6	Alternative Loan Trust 2006-5T CMLT 2006-5T2 A5 6.000% 04/25/36		09/01/2024	Interest Capitalization		11	11		1.A FM
147270-AB-1	Cascade Funding Mortgage Trust CMFT 2018-RM2 B 4.000% 10/25/68		09/25/2024	Interest Capitalization		287,674	287,674		1.B FE
147270-AC-9	Cascade Funding Mortgage Trust CMFT 2018-RM2 C 4.000% 10/25/68		09/25/2024	Various		125,076	125,076		1.F FE
148550-AA-6	Castlake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39		08/08/2024	AAME II Surplus ISG		3,887,513	4,178,686	10,591	2.B FE
151358-AR-2	Centene Corp Senior Unsecured 4.250% 12/15/27		08/07/2024	AAIA Nonfloodco AAM		6,326,874	6,900,000	39,903	2.C FE
151358-AI-8	Centene Corp Senior Unsecured 4.625% 12/15/29		08/07/2024	AAIA Nonfloodco AAM		6,289,881	6,900,000	43,424	2.C FE
15189T-BH-9	CenterPoint Energy Inc Senior Unsecured 7.000% 02/15/55		08/12/2024	Morgan Stanley		1,687,000	1,687,000		2.C FE
15189T-BJ-5	CenterPoint Energy Inc Senior Unsecured 6.850% 02/15/55		08/12/2024	Morgan Stanley		10,000,000	10,000,000		2.C FE
159864-AE-7	Charles River Laboratories Int Senior Unsecured 4.250% 05/01/28		08/07/2024	AAIA Nonfloodco AAM		6,145,910	6,700,000	68,000	3.B FE
161175-BN-5	Charter Communications Operati Senior Secured 5.375% 04/01/38		09/13/2024	JPM SECURITIES LLC		77,586,272	103,371,000	2,177,682	2.C FE
161175-BU-7	Charter Communications Operati Senior Secured 2.800% 04/01/31		09/23/2024	Barclays		14,931,810	17,400,000	234,127	2.C FE
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51		08/09/2024	AAIA Nonfloodco AAM		31,793,288	50,813,000	668,473	2.C FE
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41		08/09/2024	AAIA Nonfloodco AAM		40,769,472	59,000,000	390,056	2.C FE
161175-CZ-2	Charter Communications Operati Senior Secured 3.500% 03/01/42		08/09/2024	AAIA Nonfloodco AAM		26,688,546	39,000,000	599,083	2.C FE
161175-CQ-5	Charter Communications Operati Senior Secured 6.100% 06/01/29		09/23/2024	Barclays		6,329,055	6,100,000	134,369	2.C FE
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 1145 4.684% 03/25/37		09/25/2024	ALRe Corporate AAM		2,652,531	2,733,549	8,536	1.A FM
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 1302 4.441% 03/25/37		09/25/2024	ALRe Corporate AAM		2,287,840	2,431,073	7,198	1.A FM
17328L-AC-1	Citigroup Mortgage Loan Trust CMLT 2015-3 142 5.239% 03/25/36		08/14/2024	AAIA Modco FHLB - AAM		1,797,715	1,795,688	5,720	1.A FM
18539U-AC-9	Cleanway Energy Operating LLC SENIOR 4.750% 03/15/28		08/07/2024	AAIA Nonfloodco AAM		4,838,875	5,000,000	93,681	3.B FE
19828T-AF-3	Columbia Pipelines Operating C Senior Unsecured 5.695% 10/01/54		09/03/2024	MIZHO		11,569,400	12,000,000		2.A FE
210395-AF-7	Constellation Energy Generatio Senior Unsecured 5.750% 03/15/54		07/17/2024	Goldman Sachs		6,291,432	6,300,000	123,769	2.A FE
210518-DV-5	Consumers Energy Co Secured 4.900% 02/15/29		09/23/2024	Barclays		6,194,160	6,000,000	31,850	1.E FE
22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30		08/06/2024	Goldman Sachs		6,168,960	7,000,000	11,978	2.C FE
228373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27		08/02/2024	AAIA Nonfloodco AAM		6,217,825	6,200,000	86,156	2.B FE
22942X-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 849 6.500% 08/25/36		08/01/2024	Interest Capitalization		10	10		1.A FM
22968F-AC-0	CubeSmart LP Senior Unsecured 4.000% 11/15/25		08/02/2024	AAIA Nonfloodco AAM		492,901	500,000	4,278	2.B FE
229450-AA-7	Alternative Loan Trust 2006-04 CMLT 2006-0421 A1 5.265% 03/20/47		07/22/2024	Interest Capitalization		77	77		1.A FM
233321-CH-4	BSA Mortgage Loan Trust 2005-BSA 2005-AR1 241A 5.579% 02/19/45		08/02/2024	AAIA Nonfloodco AAM		322,686	330,228	765	1.A FM
246114-AA-0	Delaware Life Global Funding FBNW SER 21-1 2.662% 06/29/26		08/14/2024	AAIA Modco FHLB - AAM		1,075,248	1,837,000	6,113	2.A FE
246114-AC-6	Delaware Life Global Funding Secured 3.530% 03/10/27		08/14/2024	AAIA Modco FHLB - AAM		11,976,534	13,700,000	98,378	1.F FE
27409L-AC-7	East Ohio Gas Co/The Senior Unsecured 2.000% 06/15/30		09/23/2024	Various		9,766,600	10,000,000	162,708	2.C FE
281020-AA-9	Edison International Senior Unsecured 4.125% 03/15/28		08/06/2024	Goldman Sachs		6,287,166	5,400,000	102,881	2.A FE
28250R-AX-4	Ehrbridge Energy Partners LP Senior Unsecured 7.375% 10/15/45		07/17/2024	Goldman Sachs		7,602,538	7,600,000	196,223	2.B FE
28273V-AP-5	Energy Transfer LP Senior Unsecured 5.550% 02/15/28		08/06/2024	Goldman Sachs		911,625	1,000,000	4,431	2.C FE
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42		08/14/2024	AAIA Modco FHLB - AAM		72,955,710	75,471,452	81,761	1.A FE
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62		08/09/2024	ALRE - DFL Trust AAM		6,284,982	6,600,000	46,613	2.B FE
337738-BB-3	Fiserv Inc Senior Unsecured 2.250% 06/01/27		09/23/2024	Barclays		12,576,894	12,900,000	102,797	2.C FE
345397-BZ-8	Ford Motor Credit Co LLC Senior Unsecured 3.375% 11/13/25		08/08/2024	ALRE - DFL Trust AAM		6,255,867	6,100,000	69,481	2.C FE
345397-DZ-6	Ford Motor Credit Co LLC Senior Unsecured 6.950% 06/10/26		08/09/2024	AAIA Nonfloodco AAM		6,104,064	6,400,000	28,000	1.F FE
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27		09/13/2024	JPM SECURITIES LLC					

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
36143L-2L-8	GA Global Funding Trust Senior Secured 5.500% 01/08/29		..09/13/2024	JPM SECURITIES LLC		..6,131,752	5,900,000	61,284	1.F FE
3625EC-AE-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 5.200% 04/25/47		..08/14/2024	AAIA Modco FHLB - AMI		..1,528,295	1,670,870	5,295	1.A FM
3624ZD-XG-3	GSIPS Mortgage Loan Trust 2005 GSIPS 2005-RPT 1AF 5.310% 01/25/35		..08/09/2024	AAIA Nonfloodco AMI		..10,941,928	12,986,735	28,469	1.A FM
3625DB-AH-9	GS Mortgage-Backed Securities GSMB 2014-EB1A 2A4 5.821% 07/25/44		..08/02/2024	AAIA Nonfloodco AMI		..6,874	6,827	1.A	1.A
367910-AH-6	GE-MHC Asset-Backed Pass-Thru GEINC 2005-2 M1 5.620% 12/25/35		..08/09/2024	AAIA Nonfloodco AMI		..16,421,809	22,038,289	56,237	1.A FM
370461-OH-6	General Motors Financial Co In Senior Unsecured 2.400% 04/10/28		..08/06/2024	Goldman Sachs		..6,138,406	6,700,000	92,260	2.B FE
370461-EB-8	General Motors Financial Co In Senior Unsecured 6.000% 01/09/28		..08/06/2024	Goldman Sachs		..12,388,920	12,000,000	56,000	2.B FE
378272-AH-8	Glencore Funding LLC Senior Unsecured 4.000% 03/27/27		..09/23/2024	Barclays		..9,024,834	9,100,000	178,967	2.A FE
37959G-AA-5	Global Atlantic Fin Co SENIOR 4.400% 10/15/29		..09/13/2024	JPM SECURITIES LLC		..6,195,072	6,400,000	118,116	2.B FE
37959G-AB-3	Global Atlantic Fin Co Senior Unsecured 3.125% 06/15/31		..09/23/2024	Barclays		..9,944,836	11,404,000	97,969	2.B FE
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54		..08/09/2024	AAIA Nonfloodco AMI		..8,366,635	8,400,000	226,800	2.B FE
38148L-AF-3	Goldman Sachs Group Inc/The Subordinated 5.150% 05/22/45		..08/14/2024	AAIA Modco FHLB - AMI		..7,920,931	7,500,000	87,979	2.B FE
404119-BH-8	HCA Inc Senior Unsecured 5.875% 02/01/29		..08/07/2024	AAIA Nonfloodco AMI		..1,036,570	1,000,000	979	2.C FE
40430H-CA-4	HSI Asset Securitization Corp HASC 2005-0PT1 M1 5.590% 11/25/35		..08/08/2024	ALPE - DFL Trust AMI		..1,188,778	1,201,818	2,848	1.A FM
41165A-AD-4	HarborView Mortgage Loan Trust HMLT 2007-5 A1C 5.630% 09/19/37		..08/02/2024	AAIA Nonfloodco AMI		..47,028	236,784	554	1.A FM
44891A-BT-3	Hyundai Capital America Senior Unsecured 1.800% 01/10/28		..08/06/2024	Goldman Sachs		..6,159,644	6,800,000	9,180	1.G FE
44891A-CA-3	Hyundai Capital America Senior Unsecured 2.100% 09/15/28		..08/06/2024	Goldman Sachs		..6,140,740	6,800,000	56,327	1.G FE
44891A-CH-8	Hyundai Capital America Senior Unsecured 5.680% 06/26/28		..08/06/2024	Goldman Sachs		..12,482,360	12,100,000	78,274	1.G FE
45660L-WX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 5.25% 07/25/35		..08/09/2024	AAIA Nonfloodco AMI		..5,448,848	6,746,152	7,754	2.A FM
45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB 05-1-A2 5.680% 11/25/35		..07/01/2024	Direct		..2,121	2,121		1.A Z
45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB 05-1-A2 5.680% 11/25/35		..07/01/2024	Interest Capitalization		..(265,887)			1.A Z
46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-OH AF6 4.540% 11/25/36		..08/02/2024	AAIA Nonfloodco AMI		..9,537	9,691	1	1.A FM
46835F-AD-4	JP Morgan Securitization Tru JPMR 2010-8 1A4 4.904% 06/26/45		..08/14/2024	AAIA Modco FHLB - AMI		..1,788,394	1,810,186	3,178	1.A FM
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29		..09/13/2024	JPM SECURITIES LLC		..6,148,170	6,300,000	49,219	1.F FE
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32		..09/13/2024	JPM SECURITIES LLC		..6,187,230	6,000,000	97,795	1.F FE
49462D-AD-1	Kinetic Advantage Master Owner KAMOT 2024-1A A 7.992% 11/15/27		..08/08/2024	USAA - AAIA Modco AMI		..6,011,152	6,000,000	31,950	2.B FE
513075-BH-1	Lamar Media Corp Senior Unsecured 3.750% 02/15/28		..08/07/2024	AAIA Nonfloodco AMI		..939,641	1,000,000	2,282	3.C FE
538830-BZ-1	Lockheed Martin Corp Senior Unsecured 4.450% 05/15/28		..09/23/2024	Barclays		..6,196,990	6,100,000	97,270	1.F FE
538830-CC-1	Lockheed Martin Corp Senior Unsecured 4.500% 02/15/29		..09/23/2024	Barclays		..6,223,159	6,100,000	29,738	1.F FE
540424-AR-9	Loews Corp Senior Unsecured 4.125% 05/15/43		..09/13/2024	JPM SECURITIES LLC		..6,228,320	7,000,000	97,052	1.G FE
57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.800% 11/15/32		..08/02/2024	AAIA Nonfloodco AMI		..237,394	235,000	765	1.G FE
571903-BB-1	Marriott International Inc/MID Senior Unsecured 5.350% 03/15/35		..09/13/2024	JPM SECURITIES LLC		..12,384,800	12,000,000	60,633	2.B FE
57430U-BD-1	Maryland Trust 2006-1 MDIBS 2006-1A A 5.550% 12/10/65		..08/10/2024	Interest Capitalization		..93,352	93,352	5.C FE	5.C FE
57629H-35-7	MassMutual Global Funding II Senior Secured 4.350% 09/17/31		..09/23/2024	Barclays		..11,563,400	12,000,000	10,150	1.B FE
57629H-CH-1	MassMutual Global Funding III Senior Secured 3.400% 03/09/26		..09/25/2024	ALPe Corporate AMI		..6,949,546	6,400,000	10,276	1.B FE
58013H-FA-7	McDonald's Corp Senior Unsecured 4.875% 12/09/45		..08/14/2024	AAIA Modco FHLB - AMI		..2,811,900	3,000,000	26,406	2.A FE
59020U-YA-8	Merrill Lynch Mortgage Investo MLC 2005-B B2 5.890% 07/25/30		..08/02/2024	AAIA Nonfloodco AMI		..59,435	87,362	109	1.A FM
59892D-AA-3	MII City Securities 2024-RSI MGMT 2024-RS1 A1 3.000% 11/01/69		..09/17/2024	Citi group		..9,249,434	10,000,000		2.C Z
616901-AG-8	Morgan Stanley Resecuritization MSRR 2015-R3 4A 8.000% 04/26/47		..08/14/2024	AAIA Modco FHLB - AMI		..1,113,548	1,065,145	3,135	1.A FM
617451-EF-2	Morgan Stanley Capital I Inc T MSVC 2006-NC2 A2D 5.540% 02/25/36		..08/02/2024	AAIA Nonfloodco AMI		..1,118,454	1,130,373	1,518	1.A FM
61762L-BB-8	Morgan Stanley Resecuritization MSRR 2010-R6 4B2 4.690% 04/26/53		..08/09/2024	AAIA Nonfloodco AMI		..5,817,193	6,833,914	6,642	1.A FM
61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-HB 5B2 6.530% 09/26/36		..08/14/2024	AAIA Modco FHLB - AMI		..2,178,700	2,327,696	5,284	1.A FM
61913P-AQ-5	MORTGAGEIT TRUST MHL 05-1 MHL 2005-1 1A2 5.740% 02/25/35		..08/02/2024	AAIA Nonfloodco AMI		..228,860	231,337	281	1.A FM
64831H-AA-8	New Residential Mortgage Loan NMLT 2024-RTL2 A1 5.443% 09/25/39		..09/17/2024	Goldman Sachs		..9,999,746	10,000,000		1.G FE
64831H-AB-6	New Residential Mortgage Loan NMLT 2024-RTL2 A2 5.785% 09/25/39		..09/17/2024	Goldman Sachs		..2,239,947	2,200,000		2.C FE
64952L-CX-9	New York Life Global Funding Secured 3.000% 01/10/28		..08/06/2024	Goldman Sachs		..9,555,500	10,000,000	22,500	1.A FE
64952H-EV-5	New York Life Global Funding Secured 4.850% 01/09/28		..08/06/2024	Goldman Sachs		..15,205,050	15,000,000	56,583	1.A FE
64952H-FF-5	New York Life Global Funding Secured 4.700% 01/29/29		..09/13/2024	JPM SECURITIES LLC		..6,168,540	6,000,000	36,817	1.A FE

STATEMENT AS OF SEPTEMBER 30, 2024 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
66163-AB-5	Neimont Corp / Newcrest Financ NEU FIN 3.2% 13 May 30 3.25% 05/13/30		09/10/2024	Tax Free Exchange		10,863,452	10,304,000	108,836	2.A FE
66163-AJ-1	Neimont Corp / Newcrest Financ Senior Unsecured 5.75% 11/15/41		09/10/2024	Tax Free Exchange		1,316,900	1,000,000	18,368	2.A FE
6639K-BK-5	NextEra Energy Capital Holding Junior Subordinated 5.65% 05/01/79		09/23/2024	Barclays		6,307,875	6,300,000	141,391	2.B FE
6639K-OI-8	NextEra Energy Capital Holding Junior Subordinated 6.70% 09/01/54		09/13/2024	JPM SECURITIES LLC		12,479,940	12,000,000	33,779	2.B FE
663420-AB-8	NextEra Energy Operating Partn Senior Unsecured 4.50% 09/15/27		08/07/2024	AAIA Nonfloodco AAM		1,943,554	1,400,000	24,850	3.A FE
6653V-EH-4	Nomura Asset Acceptance Corp A NA 2004-4R2 M1 6.07% 10/25/34		08/02/2024	AAIA Nonfloodco AAM		222,855	223,954	327	1.A FM
665390-AI-5	Nomura Resecuritization Trust NMRR 2011-2R4 2A14 5.24% 07/26/35		08/08/2024	ALBE - DFL Trust AAM		868,523	851,287	869	1.A FM
66539V-AH-4	Nomura Resecuritization Trust NMRR 2011-3R4 2A3 4.42% 03/26/37		08/08/2024	ALBE - DFL Trust AAM		2,217,232	2,238,088	1,867	1.A FM
6698H-AJ-7	Novartis Capital Corp Senior Unsecured 3.00% 11/20/25		08/02/2024	AAIA Nonfloodco AAM		980,857	1,000,000	6,000	1.D FE
6698H-AI-5	Novartis Capital Corp Senior Unsecured 3.80% 09/18/29		09/23/2024	Barclays		6,267,996	6,300,000	3,990	1.D FE
66233-BH-6	Oncor Electric Delivery Co LLC Secured 3.70% 11/15/28		09/23/2024	Barclays		6,213,123	6,300,000	83,528	1.F FE
66233-CJ-5	Oncor Electric Delivery Co LLC Senior Secured 4.30% 05/15/28		09/23/2024	Barclays		6,238,742	6,200,000	95,532	1.F FE
662690-CE-1	ONEOK Inc Senior Unsecured 5.05% 11/01/34		09/10/2024	Goldman Sachs		19,935,800	20,000,000	2,8 FE	
66902V-AH-9	Otis Worldwide Corp Senior Unsecured 3.36% 02/15/50		08/14/2024	AAIA Modco FHLB - AAM		733,919	1,000,000	16,717	2.B FE
664308-JG-3	Pacific Gas and Electric Co Secured 2.50% 02/01/31		08/14/2024	AAIA Modco FHLB - AAM		214,746	250,000	226	2.B FE
664308-KT-3	Pacific Gas and Electric Co Secured 5.90% 10/01/54		09/03/2024	Various		8,956,710	9,000,000	2,8 FE	
664476-AF-9	Pacific LifeCorp Senior Unsecured 5.40% 09/15/52		08/14/2024	AAIA Modco FHLB - AAM		44,783,694	45,000,000	1,005,750	1.G FE
6644PL-DJ-0	Pacific Life Global Funding II Secured 1.45% 01/20/28		08/06/2024	Goldman Sachs		9,037,300	10,000,000	6,847	1.D FE
665114-CJ-8	PacificCorp Secured 5.75% 04/01/37		09/13/2024	JPM SECURITIES LLC		6,201,534	5,600,000	152,854	1.F FE
665114-CG-1	PacificCorp Secured 6.25% 10/15/37		09/13/2024	JPM SECURITIES LLC		6,179,096	5,600,000	146,806	1.F FE
665114-CJ-0	PacificCorp Secured 6.00% 01/15/39		09/13/2024	JPM SECURITIES LLC		6,197,838	5,700,000	57,950	1.F FE
710547-AH-2	Phillips 66 Co Senior Unsecured 5.65% 06/15/54		07/17/2024	Goldman Sachs		6,280,064	6,400,000	33,147	2.A FE
74153H-CU-1	Pricea Global Funding I Secured 4.40% 08/27/27		09/13/2024	JPM SECURITIES LLC		6,170,150	6,100,000	14,166	1.D FE
7425BL-EY-1	Principal Life Global Funding Senior Secured 5.10% 01/25/29		09/23/2024	Barclays		6,285,928	6,100,000	50,986	1.E FE
7425BL-FA-2	Principal Life Global Funding Secured 4.60% 08/19/27		09/13/2024	JPM SECURITIES LLC		6,191,683	6,100,000	21,045	1.E FE
74340X-BQ-3	Prologis LP Senior Unsecured 2.12% 10/15/50		08/14/2024	AAIA Modco FHLB - AAM		279,645	500,000	3,512	1.G FE
74340X-CN-9	Prologis LP Senior Unsecured 5.00% 07/31/35		09/13/2024	JPM SECURITIES LLC		6,173,700	6,000,000	45,000	1.G FE
744320-CE-3	Prudential Financial Inc Senior Unsecured 4.35% 02/25/50		08/14/2024	AAIA Modco FHLB - AAM		1,710,841	2,000,000	40,842	1.G FE
744320-CE-0	Prudential Financial Inc Senior Unsecured 3.70% 03/13/51		08/14/2024	AAIA Modco FHLB - AAM		763,306	1,000,000	15,519	1.G FE
74738K-AH-4	Corvo Inc Senior Unsecured 4.37% 10/15/29		08/07/2024	AAIA Nonfloodco AAM		777,388	815,000	11,083	2.C FE
74762E-AK-8	Quanta Services Inc Senior Unsecured 4.75% 08/09/27		09/13/2024	JPM SECURITIES LLC		6,174,237	6,100,000	20,780	2.C FE
74928U-BT-3	RBSRP Resecuritization Trust 2 RBSRP 2009-12 15A2 6.67% 10/26/35		08/09/2024	AAIA Nonfloodco AAM		10,856,795	11,413,708	20,527	1.A FM
74931W-AE-8	RBSRP Resecuritization Trust RBSRP 2012-10 14B3 5.14% 06/26/35		08/14/2024	AAIA Modco FHLB - AAM		2,065,137	2,237,668	4,289	1.A FM
749691-BE-9	RPMLT 2014-1 RPMLT 2014-1 B30 4.40% 10/25/54		08/14/2024	AAIA Modco FHLB - AAM		11,583,584	11,876,000	27,676	1.A
749691-BT-7	RPMLT 2014-1 RPMLT 2014-1 B3P 3.90% 10/25/54		08/14/2024	AAIA Modco FHLB - AAM		11,493,172	11,876,000	24,542	1.A
749691-CJ-5	RPMLT 2014-1 RPMLT 2014-1 B30 4.40% 10/25/54		08/14/2024	AAIA Modco FHLB - AAM		7,737,896	11,876,000	27,676	1.B
749691-CJ-3	RPMLT 2014-1 RPMLT 2014-1 B3X 3.90% 10/25/54		08/14/2024	AAIA Modco FHLB - AAM		7,335,888	11,876,000	24,542	1.B
75114N-AA-2	RAI Series 2006-006 Trust RAI 2006-006 A1 5.32% 06/25/46		08/09/2024	AAIA Nonfloodco AAM		7,022,211	30,796,458	74,794	1.A FM
75524H-CS-7	RBSRP Resecuritization Trust 2 RBSRP 2009-7 18A3 6.00% 02/26/37		09/01/2024	Interest Capitalization		8	64	2.C FM	
76114B-AJ-7	Residential Asset Securitizat RAST 2006-A14C 2A5 6.00% 12/25/36		08/02/2024	AAIA Nonfloodco AAM		8,097	145,011	1.A FM	
76209P-AE-3	ROA Global Funding Secured 5.44% 05/24/29		09/13/2024	JPM SECURITIES LLC		7,930,980	7,600,000	128,815	1.E FE
76568T-AF-7	Roche Holdings Inc Senior Unsecured 3.62% 09/17/28		09/23/2024	Barclays		6,209,280	6,300,000	4,441	1.C FE
810851-BT-5	Sammons Financial Group Inc Senior Unsecured 6.87% 04/15/34		08/09/2024	AAIA Nonfloodco AAM		39,658,558	37,482,000	987,951	2.A FE
828807-CE-5	Sempra Junior Subordinated 0.00% 10/01/54		09/04/2024	Barclays		25,000,000	25,000,000	2.C FE	
828807-DP-9	Simon Property Group LP Senior Unsecured 6.75% 02/01/40		09/13/2024	JPM SECURITIES LLC		6,210,328	5,300,000	44,719	1.G FE
828992-AC-6	Simon Property Group LP Senior Unsecured 1.37% 01/15/27		09/23/2024	Barclays		6,206,046	6,600,000	17,334	1.G FE
830867-AA-5	Sixth Street Lending Partners Senior Unsecured 5.75% 01/15/30		09/23/2024	Various		17,670,121	17,700,000	7,922	2.C FE
	Delta Air Lines Inc / SkyMiles Senior Secured 4.50% 10/20/25		08/08/2024	USA - AAIA Nonfloodco AAM		682,506	685,000	1,496	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83611K-C2-9	Sundview Home Loan Trust 2005 SME 2005-1 M4 6.06% 04/25/35		..08/09/2024	ALHE – DFL Trust A/M	.....	1,048,548	1,055,137	..2,691	1.A FM
842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51		..09/13/2024	JPM SECURITIES LLC	.....	6,176,960	6,400,000	667	2.B FE
853486-AO-1	Standard Industries Inc/NY Senior Unsecured 5.000% 02/15/27		..08/07/2024	AIAIA Nonfloodco A/M	.....	1,955,550	2,000,000	..47,778	3.B FE
881119-BK-1	Steel Dynamics Inc Senior Unsecured 3.250% 01/15/31		..09/23/2024	Barclays	.....	6,283,676	6,900,000	..42,358	2.B FE
86172*-AB-7	Stone Point Credit Corp SR NTS 6.700% 09/15/29		..08/23/2024	Direct	.....	67,500,000	67,500,000	.....	2.B FE
863621-AO-4	Structured Asset Securities Co SASG 2006-B06 A4 5.13% 01/25/37		..08/08/2024	ALHE – DFL Trust A/M	.....	361,409	372,158	..1,254	1.A FM
89171V-AD-9	Toid Point Mortgage Trust 2015 TMT 2015-5 M2 3.500% 05/25/55		..08/02/2024	AIAIA Nonfloodco A/M	.....	3,709,655	3,768,984	366	1.A
894205-AE-9	Travelers Property Casualty Co Senior Unsecured 6.375% 03/15/33		..08/14/2024	AIAIA Modco FHLB – A/M	.....	131,715	117,000	3,087	1.F FE
913017-AB-7	RITX Corp Senior Unsecured 5.700% 04/15/40		..08/14/2024	AIAIA Modco FHLB – A/M	.....	1,058,428	1,000,000	..18,842	2.A FE
91824X-AC-4	VCP FRL ABS II Ltd VCPRL 2022-1A A 5.480% 01/20/33		..08/09/2024	USA – AIAIA Nonfloodco A/M	.....	3,492,695	3,557,000	..9,746	1.F FE
922776-AN-7	Ventias Realty LP Senior Unsecured 4.400% 01/15/29		..09/23/2024	Barclays	.....	6,187,600	6,200,000	52,287	2.A FE
922776-AO-1	Ventias Realty LP Senior Unsecured 3.000% 01/15/30		..09/23/2024	Barclays	.....	6,215,456	6,700,000	..38,525	2.A FE
92778*-AA-5	VA QMLTH UNIV HLTH SVS P/T TR P/T CERTS 3.008% 09/15/49		..09/16/2024	Interest Capitalization	.....	7,290	7,290	.....	1.A
928563-AK-1	Whare LLC Senior Unsecured 1.800% 08/15/28		..09/23/2024	Barclays	.....	6,272,721	6,900,000	..13,455	2.B FE
936834-AJ-6	Walu Mortgage Pass-Through Cer II/MU 2007-HY3 441 5.19% 03/25/37		..09/25/2024	Alhe Corporate A/M	.....	4,474,059	4,846,187	..16,773	1.A FM
94108F-AB-6	WAT 2021-A IAT 2021-A A 7.41% 02/18/31		..09/30/2024	Various	.....	2,312,875	2,312,875	.....	1.C PL
94108F-AB-6	WAT 2021-A IAT 2021-A B 8.26% 02/18/31		..09/30/2024	Various	.....	636,040	636,040	.....	1.F PL
9497EV-AB-1	WAT 2021-A IAT 2021-A C 9.96% 02/18/31		..09/30/2024	Various	.....	1,228,735	1,228,735	.....	2.C PL
95000U-2H-5	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 5.38% 03/25/37		..08/08/2024	ALHE – DFL Trust A/M	.....	1,018,776	1,033,881	..2,366	1.A FM
950400-AD-6	Wells Fargo & Co Senior Unsecured 2.406% 10/30/25		..08/02/2024	AIAIA Nonfloodco A/M	.....	992,369	1,000,000	6,149	2.A FE
950400-AN-4	Welltower QP LLC Senior Unsecured 4.250% 04/15/28		..09/23/2024	Barclays	.....	6,209,424	6,200,000	..116,379	2.A FE
01626P-AP-1	Welltower QP LLC Senior Unsecured 2.050% 01/15/29		..09/13/2024	JPM SECURITIES LLC	.....	6,114,688	6,700,000	..23,273	2.A FE
0638L-SU-5	Allimentation Couche-Tard Inc Senior Unsecured 3.43% 05/13/41	A	..09/13/2024	JPM SECURITIES LLC	.....	6,202,273	7,700,000	..90,474	2.A FE
11271L-AA-0	Bank of Montreal Junior Subordinated 7.300% 11/26/84	A	..09/13/2024	Various	.....	20,721,800	20,300,000	..143,567	2.C FE
11271L-AA-0	Brookfield Finance Inc Senior Unsecured 4.250% 06/02/26	A	..09/13/2024	JPM SECURITIES LLC	.....	6,200,982	6,200,000	..76,121	1.G FE
11271L-AA-0	Brookfield Finance Inc Senior Unsecured 5.67% 01/15/35	A	..09/13/2024	JPM SECURITIES LLC	.....	12,320,334	11,700,000	..196,772	1.G FE
67077N-B4-5	Nutrifen Ltd Senior Unsecured 4.900% 09/27/28	A	..09/23/2024	Barclays	.....	5,001,920	4,900,000	..118,049	2.B FE
780082-AF-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84	A	..09/13/2024	JPM SECURITIES LLC	.....	12,486,785	11,900,000	..109,083	2.B FE
884903-BH-7	Thomson Reuters Corp Senior Unsecured 5.850% 04/15/40	A	..09/13/2024	JPM SECURITIES LLC	.....	1,834,708	1,700,000	..41,714	2.A FE
00000U-00-0	Henley CLO III DAC HNLV 3A BFR 5.435% 12/25/35	B	..08/07/2024	Deutsche Bank Securities Inc	.....	3,241,612	3,251,366	..7,363	1.C Z
00000U-00-0	CIC Cordatus Loan Fund XI.II D CDBA 23A 09 5.83% 04/25/36	B	..08/05/2024	HSC	.....	5,658,982	5,658,982	.....	25,930
00000U-00-0	CIFC European Funding VI DAC CIFCE 6A D 6.78% 10/15/37	B	..09/17/2024	Bank of America	.....	1,350,137	1,357,927	.....	5,081
00774H-BN-6	AerCap Ireland Capital DAC 7 A Senior Unsecured 4.950% 09/10/34	D	..09/03/2024	Wells Fargo	.....	6,890,590	7,000,000	.....	2.B FE
01450A-AF-7	ALESSO Preferred Funding XI Lt ALESS 11A A1BF 5.345% 12/23/36	D	..08/08/2024	ALHE – DFL Trust A/M	.....	2,138,116	2,195,735	..16,301	1.A FE
018820-AD-2	Allianz SE Unsecured 5.600% 09/03/54	D	..09/13/2024	JPM SECURITIES LLC	.....	12,354,330	12,200,000	..24,671	1.E FE
034863-AX-8	Anglo American Capital PLC Senior Unsecured 2.625% 09/10/30	D	..09/25/2024	Al-He Corporate A/M	.....	7,159,454	8,000,000	..8,750	2.B FE
0366S-AQ-6	Antares CLO 2018-3 LTD ANTR 2018-3A BR 7.18% 07/20/36	D	..08/08/2024	Citi group	.....	10,000,000	10,000,000	.....	1.C FE
05571A-AV-7	BPOE SA Senior Non Preferred 5.716% 01/18/30	D	..09/13/2024	JPM SECURITIES LLC	.....	12,027,920	12,000,000	..110,509	2.A FE
06371K-AA-7	Banco Santander SA Subordinated 5.17% 11/19/25	D	..08/08/2024	USA – AIAIA Nonfloodco A/M	.....	1,797,849	1,800,000	..20,457	2.B FE
067316-AF-6	Bacard Ltd SENIOR 4.700% 05/15/28	D	..09/23/2024	Barclays	.....	6,203,534	6,200,000	..104,418	2.C FE
06849A-AB-5	Barrick International Barbados Senior Unsecured 6.350% 10/15/36	D	..09/13/2024	JPM SECURITIES LLC	.....	6,213,955	5,500,000	..146,491	1.G FE
12803H-AA-2	CaixaBank SA CAIXABANK SA 6.208% 01/18/23	D	..09/23/2024	Barclays	.....	6,284,520	6,000,000	..88,288	2.B FE
15674E-AA-0	Cerberus Loan Funding XXI LP CERB 2021-1A A 7.06% 04/15/32	D	..08/09/2024	USA – AIAIA Nonfloodco A/M	.....	596,554	596,232	..2,807	1.A FE
22535H-AJ-6	Credit Agricole SA CREDIT AGRICOLE SA 6.316% 10/03/29	D	..09/25/2024	ALHE Corporate A/M	.....	15,995,775	15,000,000	..452,647	1.G FE
225401-AP-3	US Group AG SENIOR 6.900% 09/11/25	D	..08/09/2024	AIAIA Nonfloodco A/M	.....	986,940	1,000,000	.....	10,660
225401-AP-3	US Group AG SENIOR 4.194% 04/01/31	D	..09/23/2024	Barclays	.....	8,010,334	8,200,000	..165,287	1.G FE
231526-CA-X-5	Deutsche Bank AG/New York NY Senior Non Preferred 4.99% 09/11/30	D	..09/23/2024	Various	.....	24,482,656	24,400,000	..25,995	2.A FE
33883H-AL-8	Flatiron CLO 20 Ltd FLAT 2020-1A BR 7.04% 05/20/36	D	..08/08/2024	BNP Paribas	.....	2,593,750	2,500,000	..60,011	1.C FE
339556-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A BR 9.56% 10/15/29	D	..08/02/2024	AIAIA Nonfloodco A/M	.....	580,187	580,000	..2,773	1.E FE
45262B-AC-7	Imperial Brands Finance PLC SENIOR 3.87% 07/26/29	D	..09/25/2024	ALHE Corporate A/M	.....	21,265,467	21,920,000	..193,207	2.B FE
50247V-AA-3	LYB International Finance BV Senior Unsecured 5.250% 07/15/43	D	..09/13/2024	JPM SECURITIES LLC	.....	6,126,309	6,300,000	..56,044	2.B FE
539439-AU-3	Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet	D	..08/02/2024	AIAIA Nonfloodco A/M	.....	10,059,044	10,000,000	..72,917	2.C FE
552081-AM-3	LyondellBasell Industries NV Senior Unsecured 4.625% 02/26/55	D	..07/17/2024	Goldman Sachs	.....	6,315,296	7,800,000	..138,647	2.B FE

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

1	CUSIP Identification	2	Description	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
				Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current 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 Con-Maturity Date	NAIC Designation, NA

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

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
	..38375J-VA-3	Government National Mortgage A GNR 2016-H11 AI 1.302% 01/20/66		09/01/2024	Paydown				53,105	53,105		(53,105)		(53,105)						16,451	01/20/2066	1.A
	..38375J-VF-2	Government National Mortgage A GNR 2016-H11 MI 0.924% 05/20/66		09/01/2024	Paydown				20,695	21,075		(20,309)	766	(21,075)						1,358	05/20/2066	1.A
	..38375J-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.646% 03/20/67		09/01/2024	Paydown				14,300	15,823		(15,056)	773	(15,823)						4,599	03/20/2067	1.A
	..38375J-ZL-7	Government National Mortgage A GNR 2017-H12 JI 1.544% 03/20/67		09/01/2024	Paydown				18,733	19,799		(19,693)	106	(19,799)						5,515	03/20/2067	1.A
	..38376R-2V-1	Government National Mortgage A GNR 2017-H11 BI 1.868% 05/20/67		09/01/2024	Paydown				51,277	59,546		(56,450)	3,096	(59,546)						12,349	05/20/2067	1.A
	..38376R-3L-7	Government National Mortgage A GNR 2017-H15 VI 1.472% 05/20/67		09/01/2024	Paydown				32,009	36,518		(35,660)	858	(36,518)						9,107	05/20/2067	1.A
	..38376R-5Z-5	Government National Mortgage A GNR 2015-H10 NI 1.581% 07/20/67		09/01/2024	Paydown				39,318	39,318		(39,318)		(39,318)						10,938	07/20/2067	1.A
	..38376R-4A-4	Government National Mortgage A GNR 2015-H10 AI 1.352% 04/20/65		09/01/2024	Paydown				105,347	108,565		(101,519)	7,046	(108,565)						11,074	04/20/2065	1.A
	..38376R-4P-1	Government National Mortgage A GNR 2015-H10 GI 1.761% 03/20/65		09/01/2024	Paydown				11,513	11,614		(11,614)		(11,614)						2,654	03/20/2065	1.A
	..38376R-4R-7	Government National Mortgage A GNR 2015-H12 KI 0.842% 04/20/65		09/01/2024	Paydown				76,699	76,465		(70,075)	6,390	(76,465)						11,565	04/20/2065	1.A
	..38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI 1.523% 04/20/65		09/01/2024	Paydown				32,559	32,559		(32,559)		(32,559)						9,042	04/20/2065	1.A
	..38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI 1.555% 05/20/65		08/01/2024	Paydown				23,148	22,695		(21,245)	1,449	(22,694)						2,393	05/20/2065	1.A
	..38376R-BZ-8	Government National Mortgage A GNR 2015-H15 KI 1.444% 03/20/65		09/01/2024	Paydown				20,094	20,094		(20,094)		(20,094)						6,819	03/20/2065	1.A
	..38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI 1.657% 06/20/65		09/01/2024	Paydown				55,300	55,837		(51,544)	4,293	(55,837)						6,073	06/20/2065	1.A
	..38376R-DC-7	Government National Mortgage A GNR 2015-H16 DI 2.040% 06/20/65		09/01/2024	Paydown				29,231	27,289		(27,289)		(27,289)						9,578	06/20/2065	1.A
	..38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI 1.644% 07/20/65		09/01/2024	Paydown				37,109	42,393		(41,968)	425	(42,393)						13,123	07/20/2065	1.A
	..38376R-HQ-2	Government National Mortgage A GNR 2016-H27 AI 0.839% 09/20/65		08/01/2024	Paydown				11,714	11,844		(11,566)	278	(11,844)						1,245	09/20/2065	1.A
	..38376R-KB-8	Government National Mortgage A GNR 2015-H30 DI 1.591% 12/20/66		09/01/2024	Paydown				25,603	27,761		(26,519)	1,243	(27,762)						7,189	12/20/2066	1.A
	..38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI 1.268% 10/20/65		09/01/2024	Paydown				61,607	61,607		(61,607)		(61,607)						18,289	10/20/2065	1.A
	..38376R-LK-0	Government National Mortgage A GNR 2015-H29 EI 1.651% 11/20/65		09/01/2024	Paydown				66,167	83,042		(78,994)	4,047	(83,041)						23,679	11/20/2065	1.A
	..38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI 0.490% 11/20/65		09/01/2024	Paydown				23,713	24,733		(23,401)	1,332	(24,733)						2,273	11/20/2065	1.A
	..38376R-WF-0	Government National Mortgage A GNR 2015-H33 VI 1.810% 11/20/65		09/01/2024	Paydown				56,298	55,791		(55,791)		(55,791)						6,802	11/20/2065	1.A
	..38376R-WG-7	Government National Mortgage A GNR 2016-H05 BI 1.625% 12/20/65		09/01/2024	Paydown				36,179	38,788		(38,138)	650	(38,788)						11,616	12/20/2065	1.A
	..38376R-QF-6	Government National Mortgage A GNR 2016-H04 DI 1.563% 02/20/66		09/01/2024	Paydown				120,858	129,633		(127,793)	1,840	(129,633)						37,197	02/20/2066	1.A
	..38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI 1.622% 02/20/66		09/01/2024	Paydown				50,730	54,472		(53,541)	931	(54,472)						15,214	02/20/2066	1.A
	..38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.594% 03/20/66		09/01/2024	Paydown				35,334	41,050		(39,367)	1,684	(41,051)						11,089	03/20/2066	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP 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 Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..38378R-T5-5	Government National Mortgage A GNR 2017-H04		09/01/2024	Paydown				16,481	18,679		(17,920)	759	(18,679)					4,918	01/20/2067	1.A
..38378R-W3-6	Government National Mortgage A GNR 2017-H06		09/01/2024	Paydown				20,955	20,955		(20,955)		(20,955)					7,066	02/20/2067	1.A
..38378R-Z6-6	Government National Mortgage A GNR 2017-H08		09/01/2024	Paydown				40,685	42,255		(40,347)	1,908	(42,255)					10,651	03/20/2067	1.A
..38378R-WE-9	Government National Mortgage A GNR 2010-H03		09/01/2024	Paydown				94,619	94,619		(94,619)		(94,619)					32,070	03/20/2060	1.A
..38378R-W6-4	Government National Mortgage A GNR 2010-H03		09/01/2024	Paydown				12,183	13,959		(13,959)		(13,959)					3,902	03/20/2060	1.A
..38377E-X7-4	Government National Mortgage A GNR 2015-150 C		09/01/2024	Paydown				19,390	19,390		(19,390)		(19,390)					13,293	01/20/2059	1.A
..38379R-V4-7	Government National Mortgage A GNR 2017-142 B		09/01/2024	Paydown		15,620	15,620	13,808	14,350		1,270		1,270		15,620			313	09/16/2057	1.A
..38379R-3T-8	Government National Mortgage A GNR 2017-94 E		09/01/2024	Paydown		389,108	389,108	352,588	363,678		25,430		25,430		389,108			2,917	11/16/2059	1.A
..38379R-D2-6	2.500% 02/16/59		08/29/2024	STAR Non-Illcdo FPH		4,330,265	6,000,000	4,839,998	5,148,413		40,301		40,301		5,188,714	(858,449)	(858,449)	111,667	02/16/2059	1.A
..38379R-EG-7	Government National Mortgage A GNR 2016-65 C		09/01/2024	Paydown		31,299	31,299	26,000	27,636		3,462		3,462		31,299			626	02/16/2058	1.A
..38379R-QX-7	Government National Mortgage A GNR 2016-65 C		09/01/2024	Paydown		2,053	2,053	1,746	1,864		189		189		2,053			21	01/16/2058	1.A
..38380R-QJ-8	Government National Mortgage A GNR 2017-152 B		09/01/2024	Paydown		595,580	595,580	531,318	560,389		34,991		34,991		595,580			11,910	11/16/2059	1.A
010999999999	Subtotal - Bonds - U.S. Governments					5,363,925	7,033,660	7,901,848	8,340,149		(2,063,607)	54,169	(2,117,776)		6,222,374	(858,449)	(858,449)	703,712	XXX	XXX
..74727P-BA-8	Qatar Government International Senior Unsecured 4.000% 03/14/29	D	09/09/2024	BNP Paribas Redemption		1,992,000	2,000,000	1,992,980	1,996,000		473		473		1,996,473	(4,473)	(4,473)	53,778	03/14/2029	1.0 FE
..76721R-AA-6	Rio Smart Lighting Sarl Secured 12.250% 09/20/32	B	08/20/2024			127,592	127,582	122,986	145,054		473			(22,068)	127,582			16,534	09/20/2032	1.B FE
030999999999	Subtotal - Bonds - All Other Governments					2,119,582	2,127,582	2,115,966	2,141,054						2,124,055	(4,596)	(4,473)	70,312	XXX	XXX
..40467E-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34		09/01/2024	Redemption		67,271	67,271	67,271	67,271						67,271			1,794	04/01/2034	1.C
050999999999	Subtotal - Bonds - U.S. States, Territories and Possessions					67,271	67,271	67,271	67,271						67,271			1,794	XXX	XXX
..718814-ZZ-2	City of Phoenix AZ PHENIX-TX-BAB-B 5.269% 07/01/34		07/01/2024	Call		150,000	150,000	169,976	161,810		(949)		(949)		160,860	(10,860)	(10,860)	7,904	07/01/2034	1.B FE
070999999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					150,000	150,000	169,976	161,810		(949)		(949)		160,860	(10,860)	(10,860)	7,904	XXX	XXX
..072024-JF-4	Bay Area Toll Authority BAY AREA CA TOLL AUTH 1.869% 04/01/29		08/08/2024	ALRE - DFL Trust AMM		1,332,870	1,500,000	1,500,000	1,500,000						1,500,000	(167,130)	(167,130)	23,906	04/01/2029	1.0 FE
..114894-ZW-1	County of Broward FL Airport S BROWARD CNTY FL APRT 3.477% 10/01/43		08/29/2024	STAR Non-Illcdo FPH		849,820	1,000,000	1,000,000	1,000,000						1,000,000	(150,180)	(150,180)	31,679	10/01/2043	1.E FE
..31820W-HG-1	Freddie Mac Pool FR S08331 5.500% 06/01/63		09/01/2024	Paydown		166,123	166,123	164,261			1,862		1,862		166,123			3,985	06/01/2053	1.A
..31939Z-WD-3	Fannie Mae RMBS Trust 2003-W1 FNM 2003-W1 M 2.494% 12/25/42		09/01/2024	Paydown		21,650	21,650	11,313	2,281		19,369		19,369		21,650			363	12/25/2042	1.A FM
..31989N-NJ-9	Fannie Mae RMBS FNM 2010-115 PN 4.000% 10/25/40		09/01/2024	Paydown		10,366	10,366	10,138	10,004		362		362		10,366			305	10/25/2040	1.A
..598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A 5.531% 01/01/51		07/01/2024	Redemption		730	730	538	570		160		160		730			40	01/01/2051	1.E FE
..882667-AZ-1	Texas Private Activity Bond Su TX ST RIVY ACTIVITY-B 3.922% 12/31/49		08/29/2024	Various		2,558,940	3,000,000	3,000,000	3,000,000						3,000,000	(441,360)	(441,360)	78,113	12/31/2049	2.A FE
090999999999	Subtotal - Bonds - U.S. Special Revenues					4,940,199	5,698,869	5,686,250	5,512,855		21,753		21,753		5,688,869	(738,670)	(738,670)	138,303	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 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	
..BAN0U-VQ-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.83% 10/15/25	.....	09/10/2024	Redemption 100.0000	.....	1,276,211	1,276,211	1,276,211	1,276,211	.....	.....	.....	.....	1,276,211	.....	.....	.....	322,674	10/15/2025	1.F Z	
..001035-AF-9	Aflac Inc Senior Unsecured 6.450% 08/15/40	.....	08/08/2024	ALBE - DFL Trust AAM	.....	1,089,408	1,000,000	1,258,610	1,219,764	.....	.....(5,423)	(5,423)	.....	1,214,341	.....	.....(124,933)	(124,933)	63,246	08/15/2040	1.G FE	
..00108X-AC-2	ACC Auto Trust 2021-A AUTOC 2021-A C 3.790%	.....	08/15/2024	Call 100.0000	.....	1,000,728	1,000,728	1,000,551	998,805	.....	.....3,525	3,525	.....	1,000,329	.....	.....398	398	25,285	04/15/2027	1.G FE	
..00108X-AC-2	ACC Auto Trust 2021-A AUTOC 2021-A C 3.790%	.....	07/15/2024	Paydown	.....	945,873	945,873	945,706	942,165	.....	.....3,708	3,708	.....	945,873	.....	.....	.....	20,912	04/15/2027	1.G FE	
..00108X-JD-0	ACC Auto Trust 2021-A AUTOC 2021-A D 6.100%	.....	08/15/2024	Call 100.0000	.....	1,787,000	1,787,000	1,786,696	1,786,786	.....	.....32	32	.....	1,786,818	.....	.....182	182	72,671	06/15/2029	3.B FE	
..00108B-AA-3	AFN ABSRP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49	.....	09/20/2024	Paydown	.....	73,141	73,141	73,140	73,141	.....	.....	.....	.....	73,141	.....	.....	.....	1,784	05/20/2049	1.A FE	
..00108B-AB-1	AFN ABSRP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49	.....	09/20/2024	Paydown	.....	2,525	2,525	2,524	2,524	.....	.....1	1	.....	2,525	.....	.....	.....	66	05/20/2049	1.F FE	
..00208R-ON-6	AT&T Inc Senior Unsecured 6.550% 01/15/28	.....	07/16/2024	AAIA Nonfloodo AAM	.....	1,039,927	1,000,000	1,032,855	1,016,797	.....	.....(2,022)	(2,022)	.....	1,014,775	.....	.....25,152	25,152	65,682	01/15/2028	2.B FE	
..00212J-BN-1	AS3 Resecuritization Trust 200 AS3 2009-3 M35 3.81% 03/26/37	.....	09/01/2024	Paydown	.....	190,225	170,934	133,101	133,257	.....	.....56,988	56,988	.....	190,225	.....	.....	.....	4,335	03/26/2037	1.A FM	
..00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A 7.21% 11/27/66	.....	09/27/2024	Paydown	.....	334,077	334,077	492,164	498,658	.....	.....(164,582)	(164,582)	.....	334,077	.....	.....	.....	23,855	11/27/2066	1.F FE	
..00230E-AA-8	AT&T REIGN MLT PRPTY CIL PT T P/T CERTS 4.003% 05/15/46	.....	09/15/2024	Redemption 100.0000	.....	49,846	49,846	50,344	50,301	.....	.....(455)	(455)	.....	49,846	.....	.....	.....	1,331	05/15/2046	2.B	
..00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40	.....	09/15/2024	Paydown	.....	75,674	75,674	75,673	75,724	.....	.....(50)	(50)	.....	75,674	.....	.....	.....	1,472	01/16/2040	2.A FE	
..00256D-AB-8	Asset 2019-1 Trust AASET 2019-1 B 4.948% 05/15/39	.....	09/18/2024	Guggenheim Capital	.....	1,441,537	2,217,749	906,497	703,071	.....	.....3,527	3,527	.....	910,024	.....	.....531,513	531,513	83,520	05/15/2039	6. FE	
..00256D-AB-8	Asset 2019-1 Trust AASET 2019-1 B 4.948% 05/15/39	.....	09/15/2024	Paydown	.....	527,846	527,846	215,755	167,338	.....	.....312,091	360,509	.....	527,846	.....	.....	.....	18,079	05/15/2039	6. FE	
..002824-BG-4	Abbott Laboratories Senior Unsecured 4.750% 11/30/36	.....	08/09/2024	AAIA Nonfloodo AAM	.....	1,757,116	1,750,000	1,885,098	1,851,893	.....	.....(3,866)	(3,866)	.....	1,848,027	.....	.....(90,911)	(90,911)	57,495	11/30/2036	1.O FE	
..00287Y-AQ-2	AbbVie Inc Senior Unsecured 3.600% 05/14/25	.....	08/09/2024	AAIA Nonfloodo AAM	.....	2,965,101	3,000,000	2,910,630	2,948,924	.....	.....22,200	22,200	.....	2,971,125	.....	.....(6,024)	(6,024)	79,500	05/14/2025	1.G FE	
..00287Y-AS-8	AbbVie Inc Senior Unsecured 4.700% 05/14/45	.....	08/09/2024	Various	.....	1,135,458	1,225,000	1,172,863	1,178,174	.....	.....760	760	.....	1,178,934	.....	.....(43,476)	(43,476)	42,382	05/14/2045	1.G FE	
..00287Y-WI-9	AbbVie Inc Senior Unsecured 4.450% 05/14/46	.....	08/09/2024	AAIA Nonfloodo AAM	.....	2,049,136	2,300,000	2,028,032	2,031,404	.....	.....3,867	3,867	.....	2,035,271	.....	.....13,865	13,865	75,341	05/14/2046	1.G FE	
..00287Y-BF-5	AbbVie Inc Senior Unsecured 4.250% 11/14/28	.....	09/13/2024	JPM SECURITIES LLC	.....	2,026,980	2,000,000	1,945,780	1,970,294	.....	.....3,925	3,925	.....	1,974,220	.....	.....52,760	52,760	71,306	11/14/2028	1.G FE	
..00287Y-BX-6	AbbVie Inc Senior Unsecured 3.200% 11/21/29	.....	07/17/2024	Goldman Sachs	.....	3,720,200	4,000,000	3,646,724	3,666,318	.....	.....27,215	27,215	.....	3,693,533	.....	.....26,667	26,667	84,267	11/21/2029	1.G FE	
..00382F-AA-0	Abteen 2018-1 ABTEEN 2019-1 A 3.930% 08/15/39	.....	09/15/2024	Paydown	.....	53,998	53,998	53,998	53,998	.....	.....	.....	.....	53,998	.....	.....	.....	1,417	08/15/2039	1.B PL	
..00438M-AA-3	Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33	.....	09/04/2024	Deutsche Bank Securities Inc	.....	1,128,020	1,151,041	1,140,150	.....	.....	.....285	285	.....	1,140,435	.....	.....(12,415)	(12,415)	4,083	12/02/2033	1.F FE	
..00438M-AA-3	Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33	.....	09/02/2024	Paydown	.....	45,729	45,729	45,296	45,729	.....	.....433	433	.....	45,729	.....	.....	.....	147	12/02/2033	1.F FE	
..004421-CH-4	ACE Securities Corp Home Equit ACE 2003-HS1 M3 8.719% 06/25/33	.....	09/25/2024	Paydown	.....	124,039	124,039	108,089	120,811	.....	.....3,229	3,229	.....	124,039	.....	.....	.....	3,482	06/25/2033	1.A FM	
..004421-WI-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 10.219% 11/25/50	.....	09/25/2024	Paydown	.....	50,825	50,825	56,985	61,930	.....	.....(11,105)	(11,105)	.....	50,825	.....	.....	.....	1,421	11/25/2050	1.A FM	
..00442B-JD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A25 5.28% 10/25/36	.....	09/25/2024	Paydown	.....	15,007	15,007	6,030	5,935	.....	.....9,072	9,072	.....	15,007	.....	.....	.....	49	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 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/ 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
..00442B-AE-1	ACE Securities Corp Home Equity ACE 2006-HE4 A2D 5.46% 10/25/36		09/25/2024	Paydown		15,007	15,007	6,049	5,953		9,054		9,054		15,007				49	10/25/2036	1.A FM
..00442J-A0-6	ACE Securities Corp Home Equity ACE 2007-ASPI A2C 5.48% 03/25/37		07/25/2024	Paydown		1,245	1,245	635	628		617		617		1,245				9	03/25/2037	1.A FM
..00442J-A0-6	ACE Securities Corp Home Equity ACE 2007-ASPI A2C 5.48% 03/25/37		08/08/2024	ALRE - DFL Trust AMI		327,491	835,551	426,508	421,333		(5,502)		(5,502)		415,830		(86,340)	(86,340)	8,043	03/25/2037	1.A FM
..00442V-AE-7	ACE Securities Corp Home Equity ACE 2006-ASPI A2D 5.44% 06/25/36		09/25/2024	Paydown		51,012	51,012	47,278			3,734		3,734		51,012				244	06/25/2036	1.A FM
..00442V-AE-7	ACE Securities Corp Home Equity ACE 2006-ASPI A2D 5.44% 06/25/36		08/28/2024	Paydown		15,646	15,646	14,500			1,145		1,145		15,646				37	06/25/2036	1.A FM
..007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 4.80% 07/25/35		09/01/2024	Paydown		61,653	61,653	52,256	52,465		9,188		9,188		61,653				1,742	07/25/2035	1.A FM
..007036-J0-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 5.62% 11/25/35		09/25/2024	Paydown		18,024	18,024	17,532	17,705		319		319		18,024				639	11/25/2035	1.G FM
..007037-A0-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.74% 03/25/37		09/01/2024	Paydown		105,196	86,517	72,117	69,637		35,559		35,559		105,196				4,263	03/25/2037	5.B FM
..00914A-AP-7	Air Lease Corp Senior Unsecured 0.800% 08/18/24		08/18/2024	Various		11,000,000	11,000,000	10,510,750	10,826,512		173,488		173,488		11,000,000				88,000	08/18/2024	2.B FE
..016522-M8-8	Allete Inc SR NTS 2.65% 09/10/25		09/05/2024	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				107,178	09/10/2025	2.B
..02146Q-AC-7	Alternative Loan Trust 2006-04 CIALT 2006- 0A10 3A1 5.34% 06/25/46		09/25/2024	Paydown		14,387	14,207	13,790	15,588		(1,202)		(1,202)		14,387				428	09/25/2046	5.A FM
..02146T-AV-3	Alternative Loan Trust 2006-24 CIALT 2006- 24C8 423 6.00% 08/25/36		09/01/2024	Paydown		8,662	7,214	5,223	3,321		4,742		4,742		8,662				383	09/25/2036	1.A FM
..02147L-AB-9	Alternative Loan Trust Resecur CIALT 2006-22R 1A2 6.00% 05/25/36		09/01/2024	Paydown		10,357	10,179	6,888	5,446		4,911		4,911		10,357				436	05/25/2036	1.A FM
..02147R-AF-7	Alternative Loan Trust 2006-23 CIALT 2006- 23C8 1A6 6.00% 08/25/36		09/01/2024	Paydown		7,045	7,045	5,984	6,388		657		657		7,045				271	09/25/2036	1.A FM
..02147R-A6-5	Alternative Loan Trust 2006-23 CIALT 2006- 23C8 1A7 6.00% 08/25/36		09/01/2024	Paydown		25,425	25,424	19,114	20,725		4,700		4,700		25,425				977	09/25/2036	1.A FM
..02147R-A6-5	Alternative Loan Trust 2006-23 CIALT 2006- 23C8 1A7 6.00% 08/25/36		09/01/2024	Paydown		2,797	2,797	2,783	2,887		(90)		(90)		2,797				108	09/25/2036	4.B FM
..02147V-AA-9	Alternative Loan Trust 2006-25 CIALT 2006- 25C8 A1 6.00% 10/25/36		09/01/2024	Paydown		10,925	11,295	7,434	5,441		5,484		5,484		10,925				462	10/25/2036	1.A FM
..02147V-AE-9	Alternative Loan Trust 2006-26 CIALT 2006- 26C8 A5 6.00% 09/25/36		09/01/2024	Paydown		49,041	48,136	24,878			24,163		24,163		49,041				2,046	09/25/2036	1.A FM
..02147X-AU-1	Alternative Loan Trust 2006-32 CIALT 2006- 32C8 A19 6.00% 11/25/36		09/01/2024	Paydown		8,554	8,720	6,264	4,753		3,801		3,801		8,554				342	11/25/2036	1.A FM
..02147X-AW-7	Alternative Loan Trust 2006-32 CIALT 2006- 32C8 A21 5.50% 11/25/36		09/01/2024	Paydown		13,602	13,865	9,875	7,344		6,258		6,258		13,602				459	11/25/2036	1.A FM
..02148B-AC-8	Alternative Loan Trust 2006-33 CIALT 2006- 33C8 A1 6.00% 11/25/36		09/01/2024	Paydown		7,400	8,682	7,166	6,175		1,226		1,226		7,400				391	11/25/2036	4.C FM
..02148B-AC-8	Alternative Loan Trust 2006-33 CIALT 2006- 33C8 A21 6.00% 11/25/36		08/01/2024	Paydown		50,161	52,870	43,643	37,803		12,558		12,558		50,161				2,115	11/25/2036	5.A FM
..02148H-AA-9	Alternative Loan Trust 2006-31 CIALT 2006- 31C8 A1 5.46% 11/25/36		09/25/2024	Paydown		4,076	5,552	2,643	1,743		2,333		2,333		4,076				281	11/25/2036	1.A FM
..02148H-AL-5	Alternative Loan Trust 2006-31 CIALT 2006- 31C8 A11 5.56% 11/25/36		09/25/2024	Paydown		4,501	6,130	3,020	1,966		2,505		2,505		4,501				324	11/25/2036	1.A FM
..02148L-AB-8	Alternative Loan Trust 2007-HV CIALT 2007-HY2 2A 4.86% 03/25/47		09/01/2024	Paydown		20,815	20,815	19,751			1,064		1,064		20,815				590	03/25/2047	1.A FM
..02148C-AD-3	Alternative Loan Trust 2006-41 CIALT 2006- 41C8 1A4 5.75% 01/25/37		09/01/2024	Paydown		12,772	12,333	8,953	6,554		6,219		6,219		12,772				465	01/25/2037	1.A FM
..02148L-AE-1	Alternative Loan Trust 2007-04 CIALT 2007-042 2A1 5.22% 03/25/47		09/25/2024	Paydown		12,043	12,043	6,940	6,883		5,360		5,360		12,043				318	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	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..02150M-AA-3		Alternative Loan Trust 2007-13 CIALT 2007-13 A1 6.00% 06/25/47		09/01/2024	Paydown			(44)	(27)	(20)		20		20					1	06/25/2047	1 A FM
..02150V-AD-7		Alternative Loan Trust 2007-HY CIALT 2007-HY7C A4 5.423% 08/25/37		09/25/2024	Paydown		42,670	42,309	38,217	41,215		1,454		1,454		42,670			1,102	08/25/2037	1 A FM
..02151C-AC-0		Alternative Loan Trust 2007-15 CIALT 2007-153B A3 5.750% 07/25/37		09/01/2024	Paydown		15,674	15,003	9,633	7,475		8,199		8,199		15,674			576	07/25/2037	1 A FM
..02151R-AA-1		Alternative Loan Trust 2007-04 CIALT 2007-042 A1A 5.348% 08/25/47		09/25/2024	Paydown		207,701	207,701	185,233	185,184		22,516		22,516		207,701			5,935	08/25/2047	1 A FM
..02208S-AU-7		Altria Group Inc Senior Unsecured 2.625% 09/16/26		07/17/2024	Goldman Sachs		4,748,350	5,000,000	5,057,348	5,023,346		(5,055)		(5,055)		5,018,291		(289,941)	110,104	09/16/2026	2 B FE
..02208S-BD-4		Altria Group Inc Senior Unsecured 4.800% 02/14/29		09/13/2024	Various		4,570,245	4,500,000	5,029,625	4,820,140		(44,027)		(44,027)		4,776,113		(203,868)	211,200	02/14/2029	2 B FE
..02208S-BJ-1		Altria Group Inc Senior Unsecured 3.400% 05/06/30		09/13/2024	JPM SECURITIES LLC		5,678,280	6,000,000	6,571,740	6,378,612		(41,616)		(41,616)		6,336,996		(658,716)	175,667	05/06/2030	2 B FE
..023135-BJ-4		Amazon.com Inc Senior Unsecured 4.050% 08/22/47		08/29/2024	STAR Non-Illodo FHH		440,472	500,000	496,356	496,785		54		54		496,889		(56,367)	20,644	08/22/2047	1 E FE
..023608-AK-8		Ameren Corp Senior Unsecured 1.750% 03/15/28		09/23/2024	Various		4,505,256	4,900,000	4,880,518	4,887,993		2,014		2,014		4,890,006		(384,750)	87,894	03/15/2028	2 B FE
..023608-AK-8		Ameren Corp Senior Unsecured 1.750% 03/15/28		08/06/2024	ALRE - DFL Trust AML		1,267,103	1,400,000	1,394,434	1,396,569		474		474		1,397,044		(129,941)	21,982	03/15/2028	2 B FE
..023816-CY-3		American Express Co Senior Unsecured 3.950% 08/01/25		08/09/2024	AAIA NonIldoco AAM		12,571,208	12,700,000	12,488,545			22,470		22,470		12,511,015		60,193	261,973	08/01/2025	1 E FE
..026607-BM-4		American Home Mortgage Investm AHL 2004-3 3A 6.479% 10/25/34		09/01/2024	Paydown		227,021	227,021	195,666	224,573		2,449		2,449		227,021			5,970	10/25/2034	1 A FM
..026607-FK-4		American Home Mortgage Assets AHMA 2006-3 544A 5.883% 09/25/35		09/01/2024	Paydown		44,318	44,318	35,316	29,188		15,129		15,129		44,318			780	09/25/2035	1 A FM
..02660U-AL-4		American Home Mortgage Assets AHMA 2006-3 3412 5.158% 10/25/46		09/25/2024	Paydown		24,494	24,494	22,473	22,946		1,548		1,548		24,494			574	10/25/2046	1 A FM
..03027X-AK-6		American Tower Corp Senior Unsecured 3.375% 10/15/26		08/06/2024	Goldman Sachs		2,426,750	2,500,000	2,598,358	2,532,674		(2,124)		(2,124)		2,530,550		(103,800)	26,250	10/15/2026	2 C FE
..03027X-BG-4		American Tower Corp Senior Unsecured 1.875% 10/15/30		08/06/2024	ALRE - DFL Trust AML		843,046	1,000,000	995,540	997,095		61		61		997,156		(154,110)	5,885	10/15/2030	2 C FE
..03040W-AV-7		American Water Capital Corp Senior Unsecured 4.150% 06/01/49		08/08/2024	USA - AAIA NonIldoco AAM		413,827	500,000	497,350	497,888		33		33		497,620		(83,793)	14,237	06/01/2049	2 A FE
..03072S-LV-5		Ameritrust Mortgage Securities AMSI 2003-11 A1 6.004% 11/25/33		09/25/2024	Paydown		7,969	7,969	6,835	7,172		197		197		7,969			204	11/25/2033	1 A FM
..03523T-BJ-1		Anheuser-Busch Indev llo di de Senior Unsecured 5.450% 01/23/39		08/09/2024	AAIA NonIldoco AAM		1,040,248	1,000,000	997,220	997,657		62		62		997,719		42,529	56,922	01/23/2039	1 G FE
..03523T-BV-9		Anheuser-Busch Indev llo di de Senior Unsecured 5.550% 01/23/49		08/09/2024	AAIA NonIldoco AAM		1,754,376	1,700,000	1,709,699	1,709,641		(112)		(112)		1,709,529		44,847	98,543	01/23/2049	1 G FE
..03524U-AM-2		Anheuser-Busch Indev llo di de Senior Unsecured 4.375% 04/15/38		08/09/2024	AAIA NonIldoco AAM		3,267,656	3,500,000	3,295,767	3,272,573		6,723		6,723		3,279,386		(11,740)	125,052	04/15/2038	1 G FE
..037411-BF-1		Apache Corp Senior Unsecured 4.250% 01/15/30		09/23/2024	Barclays		1,930,340	2,000,000	1,996,380	1,997,889		133		133		1,998,022		(67,682)	58,792	01/15/2030	2 C FE
..037833-BZ-2		Apple Inc Senior Unsecured 2.450% 08/04/26		07/17/2024	Goldman Sachs		1,881,245	1,967,500	1,994,393	1,977,949		(2,362)		(2,362)		1,975,488		(94,243)	46,061	08/04/2026	1 B FE
..037833-EC-0		APTARGROUP INC GTD SR MTS SER E 1.170% 07/19/24		09/13/2024	JPM SECURITIES LLC		4,602,500	5,000,000	4,967,950	4,992,612		1,215		1,215		4,994,027		(391,527)	66,333	02/08/2028	1 B FE
..038336-F*-9		Arbys Funding LLC ARBYs 2020-1A 42 3.237% 07/30/50		07/19/2024	Maturity		13,184,131	13,184,131	14,074,010	13,344,640		12,011		12,011		13,184,131		(940,199)	154,057	07/19/2024	2 C
..038709-AB-0				07/30/2024	Paydown		5,000	5,000	5,000	5,000						5,000			121	07/30/2050	2 C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP 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	
..04010L-BA-0	Ares Capital Corp Senior Unsecured 2.150% 07/15/26	..	08/06/2024	Various	..	9,350,100	10,000,000	9,955,078	9,978,990	..	4,465	..	4,465	..	9,983,455	..	(633,355)	(633,355)	217,389	07/15/2026	2 C FE	..
..04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51	..	08/06/2024	Goldman Sachs	..	1,292,885	1,373,000	1,129,398	1,134,378	..	2,343	..	2,343	..	1,136,722	..	156,164	156,164	34,139	06/30/2051	2 C FE	..
..04541G-JS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 6.561% 04/15/33	..	09/16/2024	Paydown	..	83,800	83,800	83,364	83,524	..	276	..	276	..	83,800	..	..	..	3,319	04/15/2033	1 A FM	..
..04541G-NC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 5.944% 10/25/34	..	09/25/2024	Paydown	..	82,306	82,306	76,457	78,795	..	3,511	..	3,511	..	82,306	..	..	..	2,586	10/25/2034	1 A FM	..
..04546K-AA-6	ASSET 2018-2 US Ltd ASSET 2016-2A A 4.464% 11/18/38	..	09/16/2024	Paydown	..	175,882	175,882	174,138	144,605	..	1,720	..	1,720	..	175,882	..	..	..	4,198	11/18/2038	3 A FE	..
..04621W-AD-2	Assured Guaranty US Holdings I Senior Unsecured 3.150% 06/15/31	..	08/06/2024	Goldman Sachs	..	8,715,700	10,000,000	9,971,700	9,978,285	..	1,566	..	1,566	..	9,979,851	..	(1,284,151)	(1,284,151)	203,000	06/15/2031	2 A FE	..
..05071L-AE-6	ADAX SENIOR DEBT QLO 6 LLC ADAX 2021-6A C 8.194% 10/20/33	..	08/29/2024	ALRe Corporate AMI	..	5,685,911	5,675,530	5,675,530	5,675,530	..	..	..	..	..	5,675,530	..	10,381	10,381	408,718	10/20/2033	1 F FE	..
..05071L-AG-1	ADAX SENIOR DEBT QLO 6 LLC ADAX 2021-6A D 9.394% 10/20/33	..	08/02/2024	AAIA Nonlodo AMI	..	5,222,417	5,200,000	5,200,000	5,200,000	..	..	..	..	..	5,200,000	..	22,417	22,417	138,959	10/20/2033	2 C FE	..
..052769-AG-1	Autodesk Inc Senior Unsecured 2.850% 01/15/30	..	08/08/2024	USA - AAIA Nonlodo AMI	..	915,249	1,000,000	987,750	998,566	..	132	..	132	..	998,698	..	(83,449)	(83,449)	30,321	01/15/2030	2 A FE	..
..05332Z-AV-4	AutoZone Inc Senior Unsecured 3.750% 06/01/27	..	09/13/2024	JPM SECURITIES LLC	..	1,977,740	2,000,000	1,999,900	2,000,000	..	..	..	..	..	2,000,000	..	(22,260)	(22,260)	59,375	06/01/2027	2 B FE	..
..05526D-AZ-8	BAT Capital Corp Senior Unsecured 3.222% 08/15/24	..	08/15/2024	Maturity	..	3,000,000	3,000,000	3,083,130	3,008,037	..	(8,037)	..	(8,037)	..	3,000,000	..	..	..	96,660	08/15/2024	2 A FE	..
..05526D-B5-9	BAT Capital Corp Senior Unsecured 2.789% 09/06/24	..	09/06/2024	Various	..	5,000,000	5,000,000	5,000,000	5,000,000	..	..	..	..	..	5,000,000	..	..	..	139,450	09/06/2024	2 A FE	..
..05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 5.289% 03/25/37	..	09/25/2024	Paydown	..	90,478	90,478	33,927	34,434	..	56,297	254	56,043	..	90,478	..	..	..	996	03/25/2037	1 A FM	..
..05531U-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 4.095% 01/21/38	..	09/01/2024	Paydown	..	79,343	77,720	66,922	66,691	..	12,652	..	12,652	..	79,343	..	..	..	403	01/21/2038	1 A FM	..
..05531U-AD-2	BCAP LLC 2009-RR5 Trust BCAP 2009-RR5 2A2 0.000% 02/26/37	..	08/01/2024	Paydown	..	12,301	49,580	39,478	29,608	..	(17,306)	..	(17,306)	..	12,301	..	..	..	1,381	02/26/2037	1 A FM	..
..05531U-AD-2	BCAP LLC 2009-RR5 Trust BCAP 2009-RR5 2A2 0.000% 02/26/37	..	07/01/2024	Paydown	..	..	239	191	143	..	(143)	..	(143)	..	..	..	..	..	7	02/26/2037	1 E FM	..
..05531U-AD-2	BCAP LLC 2009-RR5 Trust BCAP 2009-RR5 2A2 0.000% 02/26/37	..	07/01/2024	Paydown	..	..	(57)	(45)	(34)	..	34	..	34	..	..	..	..	..	1	02/26/2037	2 C FM	..
..05531U-AD-2	BCAP LLC 2009-RR5 Trust BCAP 2009-RR5 2A2 0.000% 02/26/37	..	08/08/2024	ALRE - DFL Trust AMI	..	1,869,032	3,479,606	2,770,636	2,077,920	..	(76,900)	..	(76,900)	..	2,001,019	..	(131,987)	(131,987)	139,054	02/26/2037	1 A FM	..
..05532E-AK-1	5.897% 01/26/36	..	09/01/2024	Paydown	..	55,279	55,279	52,248	55,599	..	(320)	..	(320)	..	55,279	..	..	..	1,720	01/26/2036	1 A FM	..
..05532E-AV-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37	..	09/01/2024	Paydown	..	..	(372)	(190)	..	..	190	..	190	..	..	..	..	..	..	07/26/2037	1 A FM	..
..05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2 5.067% 12/26/35	..	09/01/2024	Paydown	..	172,074	173,079	154,824	155,813	..	16,260	..	16,260	..	172,074	..	..	..	5,915	12/26/2035	1 A FM	..
..05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 5.825% 10/26/35	..	09/01/2024	Paydown	..	9,324	9,324	8,939	9,407	..	(83)	..	(83)	..	9,324	..	..	..	354	10/26/2035	1 F FM	..
..05532X-BE-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 5A11 5.825% 10/26/35	..	09/01/2024	Paydown	..	210	210	210	214	..	(4)	..	(4)	..	210	..	..	..	8	10/26/2035	2 B FM	..
..05533D-OK-6	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 5A11 6.000% 10/26/36	..	08/01/2024	Paydown	..	15,993	16,950	14,090	10,302	..	5,691	..	5,691	..	15,993	..	..	..	645	10/26/2036	1 A FM	..
..05533D-OK-6	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 5A11 6.000% 10/26/36	..	08/08/2024	ALRE - DFL Trust AMI	..	1,829,476	3,352,712	2,786,941	2,037,730	..	(86,658)	..	(86,658)	..	1,951,072	..	(121,596)	(121,596)	137,921	10/26/2036	1 A FM	..
..05533D-9D-2	5.463% 07/26/35	..	09/01/2024	Paydown	..	3,793	3,793	3,721	3,789	..	72	..	72	..	3,793	..	..	..	17	07/26/2035	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
..05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1411		09/01/2024	Paydown		3,797	4,270	4,091			(294)		(294)		3,797				27	09/27/2036	1.A FM
..05533R-A0-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 144		09/01/2024	Paydown		9,444	9,424	9,082	9,093		31		31		9,444				578	09/28/2036	1.A FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 247		09/01/2024	Paydown		64,255	55,462	52,402	53,639		10,616		10,616		64,255				2,085	12/26/2036	1.A FM
..05538B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 747		09/01/2024	Paydown		6,860	6,860	6,592			267		267		6,860				33	04/26/2035	1.A FM
..05538B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1049		09/01/2024	Paydown		108,636	140,780	119,234	119,598		(10,962)		(10,962)		108,636				1,475	11/26/2036	1.A FM
..05538D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 642		09/01/2024	Paydown		85,439	85,505	79,505	79,701		5,738		5,738		85,439				2,685	10/26/2035	1.A FM
..05540F-A0-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 247		09/01/2024	Paydown		32,217	38,066	34,211			(1,994)		(1,994)		32,217				137	12/26/2036	1.A FM
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5416		07/01/2024	Paydown		126,918	126,936	118,779	124,640		2,278		2,278		126,918				3,378	02/26/2036	1.E FM
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5416		09/01/2024	Paydown		208,231	222,691	217,738	228,481		(20,250)		(20,250)		208,231				7,224	02/26/2036	1.F FM
..05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 248		09/02/2024	Paydown		80,631	95,212	79,795	79,988		662		662		80,631				2,461	04/26/2037	1.A FM
..05540X-AJ-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 348		09/02/2024	Paydown		150,586	203,994	168,439	168,761		(18,175)		(18,175)		150,586				5,530	07/26/2037	1.A FM
..05541H-BF-3	BCAP LLC 2012-RR10-1 Trust BCAP 2012-RR10 942		09/01/2024	Paydown		106,942	106,942	98,923			8,019		8,019		106,942				983	10/26/2035	1.A FM
..05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 142		09/01/2024	Paydown		29,828	26,374	24,875	25,169		4,659		4,659		29,828				1,006	01/26/2036	1.A FM
..05601*-AA-0	BGS NE II (OMAHA NE) C/L PT T P/T CERTS		08/15/2024	Redemption 100,0000		56,510	56,510	56,510	56,510						56,510				1,368	12/31/2045	1.G
..05610H-AJ-2	BX Commercial Mortgage Trust 2 BX 2022-LP2 E		07/15/2024	Paydown		125,978	125,978	125,440	125,654		324		324		125,978				5,917	02/15/2039	1.A
..05723K-AE-0	Baker Hughes Holdings LLC / Ba Senior		09/13/2024	Various		6,850,480	7,000,000	6,571,442	6,799,684		33,573		33,573		6,833,257		17,223	17,223	175,841	12/15/2027	1.G FE
..05724B-AA-7	Baker Hughes Holdings LLC / Ba Senior		08/09/2024	AA/A Nonflooded AAM		997,127	1,000,000	1,107,140	1,071,177		(6,486)		(6,486)		1,064,691		(67,565)	(67,565)	34,642	05/01/2030	1.G FE
..05849B-AV-8	Bal Corp Senior Unsecured 4,875% 03/15/26		09/09/2024	TD Securities		983,750	1,000,000	1,000,000	1,000,000						1,000,000		(6,250)	(6,250)	47,260	03/15/2026	3.A FE
..058830-A0-0	Banc of America Funding 2006-C BAFIC 2006-C		08/01/2024	Paydown		18,873	19,097	17,430	17,477		1,396		1,396		18,873				490	04/20/2036	1.A FM
..058830-A0-0	Banc of America Funding 2006-C BAFIC 2006-C		08/08/2024	ALBE - DFL Trust AAM		1,966,008	2,287,022	2,087,293	2,092,978		(5,996)		(5,996)		2,086,982		(120,974)	(120,974)	64,815	04/20/2036	1.A FM
..058833-A0-7	Banc of America Funding 2006-D BAFIC 2006-D		09/01/2024	Paydown		7,621	7,757	7,007	7,015		606		606		7,621				250	05/20/2036	1.A FM
..058833-AI-9	Banc of America Funding 2006-D BAFIC 2006-D		09/01/2024	Paydown		4,921	5,090	3,463	4,001		919		919		4,921				124	05/20/2036	1.A FM
..058833-AT-9	Banc of America Funding 2006-D BAFIC 2006-D		09/01/2024	Paydown		12,313	12,737	12,064	12,453		(140)		(140)		12,313				311	05/20/2036	5.A FM
..05946X-D3-4	Banc of America Funding 2005-5 BAFIC 2005-5		09/01/2024	Paydown		48,915	48,915	47,371	48,044						48,915				1,987	09/25/2035	1.A FM
..05946X-ZD-8	Banc of America Funding 2005-F BAFIC 2005-F		09/01/2024	Paydown		1,035	1,035	963	974		61		61		1,035				30	09/20/2035	1.A FM
..05948K-W3-9	Banc of America Alternative Lo B04A 2005-11		09/01/2024	Paydown		18,093	21,623	17,742	17,510		983		983		18,093				830	12/25/2035	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 Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..05948A-4K-3	Bank of America Mortgage 2005- BOMIS 2005-D 2A1 5.437% 05/25/35		09/01/2024	Paydown		4,388	4,493	4,337	4,343		.45		.45		4,388				150	05/25/2035	1.A FM
..05948A-6J-4	Bank of America Mortgage 2005- BOMIS 2005-E 2A7 5.612% 06/25/35		09/01/2024	Paydown		150,063	150,423	134,776	134,616		15,447		15,447		150,063				4,924	06/25/2035	1.A FM
..05948C-CA-2	Bank of America Mortgage 2005- BOMIS 2005-F 2A2 6.192% 07/25/35		09/01/2024	Paydown		52,033	50,170	48,536	49,168		2,865		2,865		52,033				1,259	07/25/2035	1.A FM
..05948C-FH-1	Bank of America Mortgage 2005- BOMIS 2005-H 2A1 5.993% 09/25/35		09/01/2024	Paydown		106,168	106,377	97,043			9,125		9,125		106,168				3,658	09/25/2035	1.A FM
..05948C-GA-8	Bank of America Mortgage 2005- BOMIS 2005-H 2A5 5.993% 09/25/35		09/01/2024	Paydown		18,777	18,814	18,508	18,582		194		194		18,777				727	09/25/2035	1.A FM
..05950D-AO-2	Bank of America Funding 2006-E BAFIC 2006-E 2A1 6.290% 06/20/36		09/01/2024	Paydown		14,335	14,468	12,996	13,313		1,023		1,023		14,335				539	06/20/2036	1.A FM
..05951U-WH-1	Bank of America Funding 2007-C BAFIC 2007-C 46 6.549% 10/25/36		09/01/2024	Paydown		11,807	12,470	11,659	11,873		(66)		(66)		11,807				407	10/25/2036	2.C FM
..059522-BE-1	Bank of America Funding 2007-C BAFIC 2007-C 4A3 4.802% 05/20/36		09/01/2024	Paydown		20,347	20,508	20,198	21,306		(958)		(958)		20,347				700	05/20/2036	3.A FM
..059522-BE-1	Bank of America Mortgage 2007- BOMIS 2007-1 4A3 4.802% 05/20/36		09/01/2024	Paydown		32,017	32,250	31,968	33,957		(1,940)		(1,940)		32,017				1,100	05/20/2036	3.B FM
..05952H-AO-1	Bank of America Mortgage 2007- BOMIS 2007-1 1A4 6.000% 03/25/37		08/01/2024	Paydown		3,827	9,157	8,293	8,303		(4,476)		(4,476)		3,827				115	03/25/2037	4.A FM
..05952H-AO-1	Bank of America Mortgage 2007- BOMIS 2007-1 1A4 6.000% 03/25/37		08/08/2024	ALBRE - DFL Trust AML		1,334,893	1,566,006	1,418,255	1,419,885		1,679		1,679		1,421,564		(86,670)		25,317	03/25/2037	4.A FM
..05990R-AU-5	Bank of America Corp Senior Unsecured 3.824% 01/20/28		09/30/2024	Paydown		209,160	209,160	169,419	190,986		18,164		18,164		209,160				4,506	09/27/2036	1.A FM
..06051G-GF-0	Bank of America Corp Senior Unsecured 4.073% 04/23/40		09/13/2024	JPM SECURITIES LLC		4,948,250	5,000,000	5,000,000	5,000,000						5,000,000		(51,750)		220,942	01/20/2028	1.G FE
..06051G-HU-6	Bank of New York Mellon Corp/T Senior Unsecured 3.250% 05/16/27		08/08/2024	ALBRE - DFL Trust AML		657,849	750,000	750,000	750,000						750,000		(92,151)		8,921	04/23/2040	1.E FE
..06408R-AO-9	BANK 2019-BN22 BANK 2019-BN22 YA 0.704% 11/15/62		09/13/2024	JPM SECURITIES LLC		8,348,615	8,500,000	8,236,759	8,390,741		21,846		21,846		8,412,587		(63,972)		230,208	05/16/2027	1.F FE
..06540X-BH-3	BANK 2021-BN34 BANK 2021-BN34 X 0.886% 06/15/63		09/01/2024	Paydown				2,299	1,693		(1,693)		(1,693)						234	11/15/2062	1.A FE
..06541J-BJ-9	BANK 2022-BN40 BANK 2022-BN40 XD 1.006% 03/15/64		08/08/2024	USAA - AALIA Medco AML		735,076		1,204,680	966,742		(74,072)		(74,072)		882,670		(157,593)		98,960	06/15/2063	2.C FE
..06541L-AA-4	BANK 2022-BN40 BANK 2022-BN40 YD 1.006% 03/15/64		08/08/2024	USAA - AALIA Medco AML		801,509		1,090,639	941,147		(55,716)		(55,716)		885,430		(83,922)		99,726	03/15/2064	2.C FE
..066540-AO-9	Banner Health BGS SEN 2020C 1.887% 01/01/31		08/08/2024	ALBRE - DFL Trust AML		683,020	800,000	800,000	800,000						800,000		(116,980)		9,148	01/01/2031	1.D FE
..06738E-AU-9	Barclays PLC Senior Unsecured 4.337% 01/10/28		09/23/2024	Barclays		4,970,800	5,000,000	5,075,400	5,026,881		(6,199)		(6,199)		5,020,682		(49,882)		261,425	01/10/2028	2.A FE
..06738E-BH-4	Barclays PLC Senior Unsecured 3.300% 11/24/42		08/06/2024	Goldman Sachs		6,242,740	8,500,000	6,173,295			8,132		8,132		6,181,427		61,313		57,396	11/24/2042	2.A FE
..06759L-AC-7	Barings BDC Inc Senior Unsecured 3.300% 11/23/26		08/06/2024	Various		9,386,900	10,000,000	9,934,752	9,955,490		6,063		6,063		9,961,553		(574,653)		150,333	11/23/2026	2.C
..07171N-AB-9	Baxalta Inc Senior Unsecured 4.000% 06/23/25		09/13/2024	JPM SECURITIES LLC		1,774,337	1,786,000	1,758,569			12,702		12,702		1,771,272		3,066		52,191	06/23/2025	2.A FE
..07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A 42 5.494% 08/25/35		09/25/2024	Paydown		11,291	11,291	8,341	9,122		2,169		2,169		11,291				427	08/25/2035	2.A FE
..07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A 42 5.559% 11/25/35		09/25/2024	Paydown		386,973	386,973	371,229	370,927		16,046		16,046		386,973				11,807	11/25/2035	2.C FE
..07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A 42 5.554% 01/25/36		07/25/2024	Paydown		51,914	51,914	49,441	49,828		2,386		2,386		51,914				1,612	01/25/2036	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	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/ 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
..07324S-CS-9		Bayview Commercial Asset Trust BAYC 2005-4A		08/02/2024	AIA/A Northdox AAM		1,977,000	2,088,988	1,970,415	1,973,989		(7,206)		(7,206)		1,986,663		10,337	10,337	66,193	01/25/2036	2 C FE
..07324V-AC-3		Bayview Commercial Asset Trust BAYC 2006-2A		09/25/2024	Paydown		35,152	35,152	25,309	26,654		8,497		8,497		35,152				1,440	07/25/2036	2 A FE
..07325V-AF-1		Bayview Financial Acquisition BAYV 2007-A 1A5		09/01/2024	Paydown		3,479	3,479	3,548	3,534		(55)		(55)		3,479				138	05/28/2037	1 A FM
..07378H-4B-5		Bear Stearns Asset Backed Secu BSABS 2007-4C4		09/25/2024	Paydown		7,338	4,831	5,181	5,513		1,826		1,826		7,338				264	02/25/2037	5 A FM
..07384M-4A-7		Bear Stearns ARM Trust 2004-10 BSHRM 2004-10		09/01/2024	Paydown		25,442	25,442	23,087	23,490		1,951		1,951		25,442				758	01/25/2035	1 A FM
..07384M-TT-9		Bear Stearns ARM Trust 2003-1 BSHRM 2003-1 M		09/01/2024	Paydown		5,581	5,581	5,441	5,503		78		78		5,581				193	04/25/2033	1 A FM
..07386H-A9-2		Bear Stearns ALT-A Trust 2006- BALTA 2006-1		09/25/2024	Paydown		203,912	203,912	169,969	173,431		30,481		30,481		203,912				5,733	02/25/2036	1 A FM
..07386H-A9-2		Bear Stearns ALT-A Trust 2006- BALTA 2006-1		09/25/2024	Paydown		682	682	538	672		(10)		(10)		682				9	02/25/2036	2 B FM
..07386H-A9-2		Bear Stearns ALT-A Trust 2006- BALTA 2006-1		09/25/2024	Paydown		64,479	64,479	54,383	69,250		(4,771)		(4,771)		64,479				911	02/25/2036	4 A FM
..07386H-A9-2		Bear Stearns ALT-A Trust 2006- BALTA 2006-1		09/25/2024	Paydown		62,240	62,240	58,895	73,658		(10,818)		(10,818)		62,240				1,884	02/25/2036	5 A FM
..07386H-LB-5		Bear Stearns ALT-A Trust 2004- BALTA 2004-9		09/01/2024	Paydown		45,015	45,015	39,519	40,721		4,294		4,294		45,015				1,962	09/25/2034	1 A FM
..07386H-RL-7		Bear Stearns ALT-A Trust 2005- BALTA 2005-3		09/01/2024	Paydown		7,845	7,845	6,788	7,021		823		823		7,845				224	04/25/2035	1 A FM
..07386H-WT-4		Bear Stearns ALT-A Trust 2005- BALTA 2005-8		09/25/2024	Paydown		6,772	6,772	6,690			82		82		6,772				56	10/25/2035	1 A FM
..07386H-WT-4		Bear Stearns ALT-A Trust 2005- BALTA 2005-8		08/26/2024	Paydown		5,584	5,584	5,516			67		67		5,584				23	10/25/2035	1 A FM
..073870-A6-2		Bear Stearns ALT-A Trust 2007- BALTA 2007-2		09/01/2024	Paydown		88,938	88,941	65,880			23,058		23,058		88,938				2,289	04/25/2037	1 A FM
..073879-4H-8		Bear Stearns Asset Backed Secu BSABS 2005-4C3		08/25/2024	Paydown		5,377	5,377	3,102	2,837		2,540		2,540		5,377				52	12/25/2035	1 A FM
..073879-4F-8		Bear Stearns Asset Backed Secu BSABS 2004-HE8		09/25/2024	Paydown		17,672	17,672	17,672	17,793		(61)		(61)		17,672				627	09/25/2034	1 A FM
..073879-PS-1		Bear Stearns Asset Backed Secu BSABS 2005-HE1		09/25/2024	Paydown		114,324	114,324	102,062	101,063		3,750		3,750		114,324				3,935	01/25/2035	1 A FM
..073879-PS-1		Bear Stearns Asset Backed Secu BSABS 2005-HE1		08/26/2024	Paydown		5,583	5,583	5,753			(169)		(169)		5,583				26	01/25/2035	1 A FM
..07387A-WI-5		Bear Stearns ARM Trust 2005-3 BSHRM 2005-3		09/01/2024	Paydown		56,224	56,224	46,768	52,852		3,373		3,373		56,224				1,391	06/25/2035	1 A FM
..07387A-WI-5		Bear Stearns ARM Trust 2005-3 BSHRM 2005-3		09/01/2024	Paydown		23,293	23,293	23,395	25,348		(2,055)		(2,055)		23,293				825	06/25/2035	4 A FM
..07387A-EG-6		Bear Stearns ARM Trust 2005-9 BSHRM 2005-9 A1		09/01/2024	Paydown		176	176	174			2		2		176				7	10/25/2035	1 A FM
..07387A-EG-6		Bear Stearns ARM Trust 2005-9 BSHRM 2005-9 A1		09/01/2024	Paydown		6,961	6,961	6,998	7,018		(56)		(56)		6,961				285	10/25/2035	1 F FM
..07387A-EG-6		Bear Stearns ARM Trust 2005-9 BSHRM 2005-9 A1		09/01/2024	Paydown		51,735	51,735	52,099	52,219		(484)		(484)		51,735				2,121	10/25/2035	1 G FM
..07387A-EG-6		Bear Stearns ARM Trust 2005-9 BSHRM 2005-9 A1		09/01/2024	Paydown		71,424	71,424	72,317	72,927		(1,503)		(1,503)		71,424				2,928	10/25/2035	2 C FM
..07387A-GB-5		Bear Stearns ARM Trust 2005-12 BSHRM 2005-12		09/01/2024	Paydown		43,856	43,856	24,998	26,861		(26,861)		(26,861)						1,174	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	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 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	
..079881-AA-2	Bear Stearns ARM Trust 2007-3 BSMW 2007-3 1A1 4.300% 05/25/47		09/01/2024	Paydown		18,645	18,603	17,686	17,984		661	661		18,645				182	05/25/2047	1.A FM	
..079888-AQ-2	Bear Stearns Asset Backed Secu BS4BS 2006-S03 23A1 6.173% 07/25/36		09/01/2024	Paydown		70,441	70,441	62,282	61,733		8,708	8,708	8,708	70,441				1,832	07/25/2036	1.A FM	
..079888-BE-8	Bear Stearns Asset Backed Secu BS4BS 2006-S03 1A2B 6.000% 08/25/36		09/01/2024	Paydown		4,800	4,800	4,791	4,704		96	96		4,800				193	08/25/2036	1.A FM	
..07988D-AC-2	Bear Stearns ARM Trust 2006-2 BSMW 2006-2 2A1 4.447% 07/25/36		09/01/2024	Paydown		271,049	277,681	230,173	230,412		40,637	40,637		271,049				8,576	07/25/2036	1.A FM	
..07988N-AA-3	Bear Stearns Asset Backed Secu BS4BS 2006-S04 1A1 6.243% 10/25/36		09/01/2024	Paydown		106,486	106,486	105,830	107,531		(1,046)	(1,046)		106,486				4,308	10/25/2036	1.G FM	
..07401A-AA-5	Bear Stearns Mortgage Funding BSNF 2006-4R2 1A1 5.369% 09/25/46		08/26/2024	Paydown		17,207	17,207	10,784	12,835		4,372	4,372	4,372	17,207				407	09/25/2046	1.A FM	
..07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSMW 2007-2 1A1 7.527% 12/25/46		09/01/2024	Paydown		59,247	59,247	49,432	48,751		10,496	10,496		59,247				1,882	12/25/2046	1.A FM	
..07401V-4P-6	Bear Stearns Mortgage Funding BSNF 2007-4R3 21A1 5.269% 04/25/37		09/25/2024	Paydown		56,959	56,959	52,823	52,806		4,133	4,133		56,959				1,414	04/25/2037	1.A FM	
..07402F-AC-9	Bear Stearns Structured Prodcu BSP 2007-R6 2A1 4.213% 12/26/46		09/01/2024	Paydown		18,816	18,805	16,607	16,467		2,348	2,348		18,816				535	12/26/2046	3.B FM	
..079887-BW-8	Becton Dickinson & Co Senior Unsecured 3.700% 06/06/27		08/06/2024	Various		6,178,478	6,326,000	7,190,420	6,778,904		(84,145)	(84,145)		6,694,759		(516,281)	(516,281)	156,691	06/06/2027	2.B FE	
..07920Q-AY-1	Bella Vista Mortgage Trust 200 BWM5 2004-2 A1 5.709% 02/25/35		09/25/2024	Paydown		36,476	36,152	21,762	20,844		15,632	15,632		36,476				1,402	02/25/2035	1.A FM	
..07920Q-CD-5	Bella Vista Mortgage Trust 2005 BWM5 2005-2 2A1 5.579% 05/20/45		09/23/2024	Paydown		47,674	47,682	35,805	30,984		16,690	16,690		47,674				1,655	05/20/2045	1.A FM	
..08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMAK 2018-B2 XA 10 0.565% 02/15/51		07/01/2024	Paydown				382	285		(285)	(285)						8	02/15/2051	1.A FE	
..08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMAK 2018-B2 XA 10 0.585% 02/15/51		07/30/2024	AAIA Nonltdco ARM		191,702		317,176	236,564		(7,147)	(7,147)		229,417		(37,715)	(37,715)	13,174	02/15/2051	1.A FE	
..08163E-BE-4	Benchmark 2021-B2B Mortgage Tr BMAK 2021-B2B XA 10 0.995% 06/15/54		09/01/2024	Paydown				3,974	2,825		(2,825)	(2,825)						354	06/15/2054	1.A FE	
..091439-AA-3	BISHOP HILL ENERGY LLC SR SEC NTS 3.280% 06/30/37		09/30/2024	Redemption 100.0000		111,514	111,514	111,514	111,514					111,514				2,784	06/30/2037	2.B PL	
..09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28		08/09/2024	AAIA Nonltdco ARM		13,364,961	15,000,000	13,420,500			2,028	2,028		13,422,528		(57,567)	(57,567)	2,708	08/05/2028	1.E FE	
..09261H-AD-9	Blackstone Private Credit Fund Senior Unsecured 2.625% 12/15/26		09/13/2024	JPM SECURITIES LLC		15,606,030	16,500,000	16,955,021	16,406,677		21,693	21,693		16,428,360		(822,330)	(822,330)	326,047	12/15/2026	2.C FE	
..09261H-AK-3	Blackstone Private Credit Fund Senior Unsecured 3.250% 03/15/27		09/13/2024	JPM SECURITIES LLC		4,383,432	4,600,000	4,587,922	4,591,459		1,809	1,809		4,593,268		(209,836)	(209,836)	149,915	03/15/2027	2.C FE	
..097023-CT-0	Boeing Co/The Senior Unsecured 4.875% 05/01/25		09/23/2024	Barclays		4,981,250	5,000,000	5,667,178	5,199,503		(116,087)	(116,087)		5,083,415		(102,165)	(102,165)	218,698	05/01/2025	2.C FE	
..097023-DB-8	Boeing Co/The Senior Unsecured 3.250% 02/01/28		09/23/2024	Barclays		4,730,100	5,000,000	4,998,900	4,999,316		63	63		4,999,379		(269,279)	(269,279)	105,174	02/01/2028	2.C FE	
..09751*-AA-0	BOLDT SLHN FOMK 2018 FT P/T CERTS 4.390% 10/15/43		09/15/2024	Redemption 100.0000		51,741	51,741	51,741	51,741					51,741				1,462	10/15/2043	1.G	
..09778P-AB-1	Bon Secours Mercy Health Inc BOS SER 20-2 2.095% 06/01/31		08/09/2024	AAIA Nonltdco ARM		5,091,726	5,999,000	5,999,000	5,999,000					5,999,000		(907,274)	(907,274)	86,579	06/01/2031	1.E FE	
..100743-WK-9	Boston Gas Co Senior Unsecured 3.150% 08/01/27		09/23/2024	Barclays		9,167,785	9,500,000	9,055,111	9,307,986		37,118	37,118		9,345,114		(177,329)	(177,329)	343,306	08/01/2027	2.A FE	
..103730-AE-0	BP Capital Markets America Inc Senior Unsecured 4.294% 11/06/28		08/09/2024	Various		3,260,992	3,300,000	3,280,798	2,000,000		2,165	2,165		3,282,962		(22,070)	(22,070)	105,956	11/06/2028	1.E FE	
..105678-AA-0	BRVES STADIUM COMPANY LLC SR SEC NTS 3.770% 09/30/41		09/30/2024	Redemption 100.0000		82,820	82,820	82,820	82,820					82,820				3,122	09/30/2041	2.A PL	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..1092U-20-1	Brighthouse Financial Global F Secured 1.550% 05/24/26		08/06/2024	Various		18,838,000	20,000,000	19,955,000	19,978,780		4,636		4,636		19,983,416		(1,145,416)	(1,145,416)	186,861	05/24/2026	1.0 FE
..10922N-AG-8	Brighthouse Financial Inc Senior Unsecured 5.625% 05/15/30		08/06/2024	Goldman Sachs		5,139,600	5,000,000	5,685,450	5,463,952		(40,771)		(40,771)		5,423,180		(283,580)	(283,580)	204,688	05/15/2030	2.B FE
..110122-C0-9	Bristol-Myers Squibb Co Senior Unsecured 4.125% 06/15/39		08/09/2024	Various		2,465,557	2,750,000	2,741,059	2,742,294		219		219		2,742,513		(276,957)	(276,957)	73,734	06/15/2039	1.F FE
..110122-DE-5	Bristol-Myers Squibb Co Senior Unsecured 3.900% 02/20/28		08/06/2024	Various		8,854,560	9,000,000	8,766,054	8,863,070		18,327		18,327		8,881,398		(26,838)	(26,838)	338,325	02/20/2028	1.F FE
..11042C-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35		09/15/2024	Redemption 100,0000		38,030	38,030	38,030	38,030						38,030				827	03/15/2035	1.0 FE
..11042T-AA-1	British Airways 2018-1 Class A Secured 3.800% 09/20/31		09/20/2024	Redemption 100,0000		61,595	61,595	58,842	59,647		1,948		1,948		61,595				1,755	09/20/2031	1.0 FE
..11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28		08/15/2024	Redemption 100,0000		13,382	13,382	13,599	13,579		(197)		(197)		13,382				841	11/15/2028	2.A FE
..1104M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32		08/15/2024	Redemption 100,0000		37,264	37,264	39,100	38,825		(1,561)		(1,561)		37,264				1,188	11/15/2032	1.0 FE
..118220-A0-4	Buckeye Partners LP Senior Unsecured 3.950% 12/01/26		09/03/2024	Goldman Sachs		4,831,250	5,000,000	4,982,200	4,994,336		1,106		1,106		4,995,442		(164,192)	(164,192)	149,771	12/01/2026	3.0 FE
..1248WB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 5.239% 02/25/37		09/25/2024	Paydown		15,729	15,729	5,801	5,618		10,112		10,112		15,729				119	02/25/2037	1.A FM
..12510H-AE-0	CARS-BB4 LP CAUTO 2020-1A A5 3.480% 02/15/50		09/15/2024	Paydown		15,000	15,000	14,994	15,000						15,000				320	02/15/2050	1.E FE
..12511T-AG-8	CBAM 2021-15 LLC CBAM 2021-15A D 8.913% 01/15/36		08/02/2024	AAIA Northcoo AAM		4,866,705	5,000,000	5,000,000	5,000,000						5,000,000		(13,295)	(13,295)	135,276	01/15/2036	2.0 FE
..12515B-AF-5	CO 2019-CB Mortgage Trust CO 2019-CB XA 1.555% 08/15/57		09/01/2024	Paydown 100,0000				58,479	39,702		(39,702)		(39,702)						3,655	08/15/2057	1.A FE
..125238-AA-9	CC TUGS LLC SR SEC2 NIS 6.400% 09/30/30		09/30/2024	Redemption 100,0000		182,144	182,144	182,144	182,144						182,144				8,743	09/30/2030	3.B PL
..125435-AA-5	Reperforming Loan REMLC Trust C1HL 2006-R2 AF1 5.368% 07/25/36		09/25/2024	Paydown		51,441	51,441	46,759	47,338		4,102		4,102		51,441				1,955	07/25/2036	1.A FM
..125435-AB-3	Reperforming Loan REMLC Trust C1HL 2006-R2 AS 0.631% 07/25/36		09/01/2024	Paydown				5,868	1,904		(3,004)		(1,903)						167	07/25/2036	6. FE
..12543W-AA-6	CHL Mortgage Pass-Through Trus C1HL 2006-18 1A1 6.000% 12/25/36		07/01/2024	Paydown		31,028	31,028	16,921	17,650		13,777	398	13,379		31,028				1,950	12/25/2036	1.F FM
..12543W-AA-6	CHL Mortgage Pass-Through Trus C1HL 2006-18 1A1 6.000% 12/25/36		08/08/2024	ALRE - DFL Trust AAM		1,028,761	2,145,204	1,169,902	1,220,274		(53,563)	27,548	(81,111)		1,139,163		(110,402)	(110,402)	144,944	12/25/2036	1.A FM
..12543W-AA-6	CHL Mortgage Pass-Through Trus C1HL 2006-18 1A1 6.000% 12/25/36		08/08/2024	ALRE - DFL Trust AAM		2	3	2	2						2					12/25/2036	1.C FM
..125523-AH-3	Cigna Group/The Senior Unsecured 4.375% 10/15/28		08/06/2024	Various		4,947,000	5,000,000	4,957,329	1,998,738		4,683		4,683		4,963,130		(16,130)	(16,130)	177,431	10/15/2028	2.A FE
..12583A-BB-0	COMI 2015-C0CE23 Mortgage Trus COMI 2015-CR23 XA 0.923% 05/10/48		08/01/2024	Paydown				14,652	5,444		(5,444)		(5,444)						3,065	05/10/2048	1.B FE
..12583A-BB-0	COMI 2015-C0CE23 Mortgage Trus COMI 2015-CR23 XA 0.923% 05/10/48		08/08/2024	USA - AAIA Modco AAM		70,242		658,045	244,509		(127,057)		(127,057)		117,451		(47,209)	(47,209)	151,430	05/10/2048	1.B FE
..126390-D0-7	CSIC Series 2009-14R CSIC 2009-14R 4A10 6.538% 10/26/35		09/01/2024	Paydown		136,817	136,817	130,904	133,069		3,747		3,747		136,817				4,113	10/26/2035	1.A FM
..12639W-FA-8	CSIC Series 2010-15R CSIC 2010-15R 7A4 3.176% 10/26/37		09/01/2024	Paydown		35,903	56,961	42,701	43,153		(7,251)		(7,251)		35,903				1,053	10/26/2037	1.A FM
..12640B-HJ-5	CSX Corp Senior Unsecured 3.800% 03/01/28		09/23/2024	Various		5,946,540	6,000,000	5,889,815	5,947,387		8,592		8,592		5,955,989		(9,449)	(9,449)	242,567	03/01/2028	1.0 FE
..12641R-AS-9	CSIC Series 2008-8R CSIC 2009-8R 3A2 5.500% 10/26/35		09/01/2024	Paydown		75,938	75,811	50,426	50,409		25,530		25,530		75,939				3,033	10/26/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted 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
..12641T-AS-5	CSIC Series 2009-5R CSIC 2009-5R 243 5.326%		09/01/2024	Paydown		42,669	42,669	34,690	34,674		7,996		7,996		42,669			727	06/25/2036	1.A FM
..12643B-AC-5	CSIC Series 2010-17R CSIC 2010-17R 142		09/01/2024	Paydown		11,012	11,012	10,612			400		400		11,012			61	06/26/2036	1.A FM
..12645E-EV-1	CSIC Series 2010-20R CSIC 2010-20R 744		08/01/2024	Paydown		16,535	16,535	16,323	16,420		115		115		16,535			363	03/27/2037	1.A FM
..12645L-BP-3	CSIC Series 2011-5R CSIC 2011-5R 542 4.578%		09/01/2024	Paydown		14,566	14,336	12,499	12,965		1,631		1,631		14,566			439	02/27/2047	4.B FM
..12645Q-AC-2	CSIC Series 2011-6R CSIC 2011-6R 142 4.794%		09/01/2024	Paydown		92,952	83,135	69,596			24,356		24,356		92,952			2,966	03/25/2036	6. FM
..12645Q-ON-6	CSIC Series 2011-6R CSIC 2011-6R 3411		09/01/2024	Paydown		56,172	56,172	35,369	32,013		24,159		24,159		56,172			725	07/28/2036	1.A FM
..12646A-AY-8	CSIC Series 2011-9R CSIC 2011-13R 242		09/01/2024	Paydown		450,720	482,001	399,475	397,151		63,652		63,652		450,720			20,302	07/27/2036	1.A FM
..12647M-DX-0	CSIC Trust 2013-6 CSIC 2013-6 1051 0.000%		09/04/2024	Paydown				1,161			(1,161)		(1,161)						07/25/2028	1.F FE
..12648P-ON-5	CSIC Series 2014-6R CSIC 2014-6R 9A1 2.750%		09/01/2024	Paydown		12,696	12,696	12,349			346		346		12,696			29	12/27/2035	1.A FM
..12657P-AA-3	CSIC Series 2021-2R CSIC 2021-2R 1A1 7.065%		09/03/2024	Paydown		111,361	111,361	112,616			(1,255)		(1,255)		111,361			1,350	07/25/2047	2.A Z
..126650-WI-0	CVS Pass-Through Trust P/T CBTS 5.298%		09/10/2024	Redemption	100.0000	97,811	97,811	104,396	99,342		(1,531)		(1,531)		97,811			3,455	01/11/2027	2.B
..126650-BC-3	CVS Pass-Through Trust P/T CBTS 5.880%		09/10/2024	Redemption	100.0000	12,979	12,979	13,947	13,274		(295)		(295)		12,979			599	01/10/2028	2.B
..126670-JF-5	Countrywide Asset-Backed Certi CIVL 2005-10		09/01/2024	Paydown		539	539	529	541		(2)		(2)		539			14	02/25/2036	1.A FM
..126670-CK-2	CMBS Asset-Backed Certificate CIL 2005-11		09/04/2024	Paydown		49,314	49,314	37,255	44,429		4,885		4,885		49,314			1,287	02/25/2036	1.A FM
..126673-CS-9	Countrywide Asset-Backed Certi CIVL 2004-ECC2		08/25/2024	Paydown		23,344	23,344	21,900	23,326		18		18		23,344			959	11/25/2034	1.A FM
..12667F-SJ-0	Alternative Loan Trust 2005-6C CIVALT 2005-6CB		09/01/2024	Paydown		48,478	48,275	42,873	40,473		7,999		7,999		48,478			1,823	04/25/2035	1.A FM
..12667F-7M-1	Alternative Loan Trust 2005-4 CIVALT 2005-4		09/25/2024	Paydown		126,958	126,464	70,845	55,808		71,150		71,150		126,958			4,441	04/25/2035	1.A FM
..12667F-RG-4	Alternative Loan Trust 2004-36 CIVALT 2004-36B 244 5.500% 02/25/35		09/01/2024	Paydown		46,448	46,489	46,012	47,005		(558)		(558)		46,448			661	02/25/2035	2.B FM
..12667F-WV-3	Alternative Loan Trust 2004-27 CIVALT 2004-27CB 1A2 5.500% 12/25/34		09/01/2024	Paydown		77,189	76,825	66,509			10,680		10,680		77,189			2,305	12/25/2034	1.A FM
..12667G-2S-7	Alternative Loan Trust 2005-35 CIVALT 2005-35B 1A1 5.500% 09/25/35		09/01/2024	Paydown		6,196	6,209	4,975	4,817		1,379		1,379		6,196			256	09/25/2035	1.A FM
..12667G-2S-7	Alternative Loan Trust 2005-35 CIVALT 2005-35B 1A1 5.500% 09/25/35		08/01/2024	Paydown		2,673	2,586	2,072	2,006		667		667		2,673			101	09/25/2035	1.B FM
..12667G-2S-7	Alternative Loan Trust 2005-35 CIVALT 2005-35B 1A1 5.500% 09/25/35		07/01/2024	Paydown		5,205	5,212	4,176	4,043		1,162		1,162		5,205			167	09/25/2035	1.D FM
..12667G-3L-5	Alternative Loan Trust 2005-44 CIVALT 2005-44A1 5.628% 10/25/35		09/25/2024	Paydown		11,837	11,837	8,781	8,200		3,638		3,638		11,837			402	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CIVALT 2005-46B 1A1 5.750% 10/25/35		09/01/2024	Paydown		7,151	8,679	7,260	6,485		666		666		7,151			346	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CIVALT 2005-46B 1A1 5.750% 10/25/35		09/01/2024	Paydown		4,206	5,105	4,830	4,246		(39)		(39)		4,206			205	10/25/2035	2.C FM
..12667G-6V-0	Alternative Loan Trust 2005-46 CIVALT 2005-46B 1A2 5.500% 10/25/35		09/01/2024	Paydown		875	1,062	983	918		(42)		(42)		875			39	10/25/2035	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	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..126676-J2-0		Alternative Loan Trust 2005-J8 CIALT 2005-J8 1A3 5.500% 07/25/35 .....	.....	09/01/2024	Paydown .....	.....	760	772	604	541 .....	.....	219 .....	.....	219 .....	.....	760 .....	.....	.....	28	07/25/2035	1.A FM
..126676-WF-7		Alternative Loan Trust 2005-16 CIALT 2005-16 A4 5.449% 06/25/35 .....	.....	08/25/2024	Paydown .....	.....	28,815	28,815	26,543	26,494 .....	.....	2,321 .....	.....	2,321 .....	.....	28,815 .....	.....	.....	958	06/25/2035	1.A FM
..126676-RV-7		Alternative Loan Trust 2005-17 CIALT 2005-17 1A1 5.489% 07/25/35 .....	.....	08/25/2024	Paydown .....	.....	50,114	50,114	44,882	44,860 .....	.....	5,254 .....	.....	5,254 .....	.....	50,114 .....	.....	.....	1,555	07/25/2035	1.A FM
..126676-UV-7		Alternative Loan Trust 2005-24 CIALT 2005-24 2A1B 6.433% 07/20/35 .....	.....	09/01/2024	Paydown .....	.....	61,666	60,620	40,805	44,284 .....	.....	17,382 .....	.....	17,382 .....	.....	61,666 .....	.....	.....	2,560	07/20/2035	1.A FM
..126676-WF-6		Alternative Loan Trust 2005-36 CIALT 2005-36 2A1A 5.589% 09/25/35 .....	.....	08/25/2024	Paydown .....	.....	57,900	57,025	48,935	50,695 .....	.....	7,205 .....	.....	7,205 .....	.....	57,900 .....	.....	.....	1,712	09/25/2035	1.A FM
..126676-WV-1		Alternative Loan Trust 2005-28 CIALT 2005-28 2B3B 1A6 5.500% 08/25/35 .....	.....	09/01/2024	Paydown .....	.....	17,907	17,907	17,102	16,682 .....	.....	1,225 .....	.....	1,225 .....	.....	17,907 .....	.....	.....	328	09/25/2035	3.A FM
..126676-WV-1		Alternative Loan Trust 2005-28 CIALT 2005-28 2B3B 1A6 5.500% 08/25/35 .....	.....	08/01/2024	Paydown .....	.....	35,159	34,924	33,353	32,535 .....	.....	2,624 .....	.....	2,624 .....	.....	35,159 .....	.....	.....	382	08/25/2035	3.B FM
..126676-V5-7		Alternative Loan Trust 2005-34 CIALT 2005-34 3A3B 1A10 5.489% 09/25/35 .....	.....	08/25/2024	Paydown .....	.....	11,967	11,737	7,768	6,276 .....	.....	5,691 .....	.....	5,691 .....	.....	11,967 .....	.....	.....	444	09/25/2035	1.A FM
..126676-V6-5		Alternative Loan Trust 2005-34 CIALT 2005-34 3A3B 1A11 5.369% 09/25/35 .....	.....	08/25/2024	Paydown .....	.....	10,206	10,206	6,974	5,544 .....	.....	4,663 .....	.....	4,663 .....	.....	10,206 .....	.....	.....	372	09/25/2035	1.A FM
..12668A-J2-1		Alternative Loan Trust 2005-64 CIALT 2005-64 6A3B 1A15 5.500% 12/25/35 .....	.....	09/01/2024	Paydown .....	.....	60,607	63,774	50,344	51,974 .....	.....	8,633 .....	.....	8,633 .....	.....	60,607 .....	.....	.....	2,286	12/25/2035	1.A FM
..12668A-BD-6		Alternative Loan Trust 2005-46 CIALT 2005-46 6B3B J20 5.500% 10/25/35 .....	.....	09/01/2024	Paydown .....	.....	26,968	32,729	25,724	23,946 .....	.....	3,922 .....	.....	3,922 .....	.....	26,968 .....	.....	.....	1,256	10/25/2035	1.A FM
..12668A-BD-6		Alternative Loan Trust 2005-46 CIALT 2005-46 6B3B J20 5.500% 10/25/35 .....	.....	09/01/2024	Paydown .....	.....	6,235	7,567	7,000	6,237 .....	.....	.....	(1) .....	.....	.....	6,235 .....	.....	.....	281	10/25/2035	2.C FM
..12668A-CG-8		Alternative Loan Trust 2005-51 CIALT 2005-51 1A1 5.715% 11/20/35 .....	.....	08/20/2024	Paydown .....	.....	29,363	29,363	25,342	26,368 .....	.....	3,005 .....	.....	3,005 .....	.....	29,363 .....	.....	.....	1,030	11/20/2035	1.A FM
..12668A-CP-8		Alternative Loan Trust 2005-51 CIALT 2005-51 2A1 5.675% 11/20/35 .....	.....	09/20/2024	Paydown .....	.....	50,279	50,279	47,731	47,751 .....	.....	2,527 .....	.....	2,527 .....	.....	50,279 .....	.....	.....	1,507	11/20/2035	1.A FM
..12668A-FJ-3		Alternative Loan Trust 2005-J1 CIALT 2005-J11 1A7 5.500% 11/25/35 .....	.....	09/01/2024	Paydown .....	.....	3,979	4,381	3,497	2,568 .....	.....	1,412 .....	.....	1,412 .....	.....	3,979 .....	.....	.....	177	11/25/2035	1.A FM
..12668A-LS-2		Alternative Loan Trust 2005-52 CIALT 2005-52 5A3B 1A10 6.000% 11/25/35 .....	.....	08/25/2024	Paydown .....	.....	69,824	59,285	45,440	39,515 .....	.....	30,309 .....	.....	30,309 .....	.....	69,824 .....	.....	.....	2,632	11/25/2035	1.A FM
..12668A-O2-4		Alternative Loan Trust 2005-J1 CIALT 2005-J14 A3 5.500% 12/25/35 .....	.....	08/01/2024	Paydown .....	.....	6,124	5,500	4,651	3,764 .....	.....	2,360 .....	.....	2,360 .....	.....	6,124 .....	.....	.....	235	12/25/2035	1.A FM
..12668A-O2-4		Alternative Loan Trust 2005-J1 CIALT 2005-J14 A3 5.500% 12/25/35 .....	.....	08/09/2024	USA - AIAA Medco AAM .....	.....	328,080	545,111	460,959	373,067 .....	.....	(10,707) .....	.....	(10,707) .....	.....	382,360	(34,279)	(34,279)	20,526	12/25/2035	1.A FM
..12668A-ZP-3		Alternative Loan Trust 2005-64 CIALT 2005-64 6A3B 1A4 5.500% 12/25/35 .....	.....	09/01/2024	Paydown .....	.....	160,284	188,660	146,018	146,108 .....	.....	14,176 .....	.....	14,176 .....	.....	160,284 .....	.....	.....	6,050	12/25/2035	1.A FM
..12668B-QJ-5		Alternative Loan Trust 2005-77 CIALT 2005-77 7711 2A2 6.000% 02/25/36 .....	.....	08/01/2024	Paydown .....	.....	12,148	12,182	7,093	7,081 .....	.....	5,068 .....	.....	5,068 .....	.....	12,148 .....	.....	.....	372	02/25/2036	1.A FM
..12668B-EG-4		Alternative Loan Trust 2005-85 CIALT 2005-85 852B 2A2 5.500% 02/25/36 .....	.....	09/01/2024	Paydown .....	.....	3,486	3,485	3,250	2,990 .....	.....	496 .....	.....	496 .....	.....	3,486 .....	.....	.....	126	02/25/2036	1.A FM
..12668B-WF-6		Alternative Loan Trust 2006-51 CIALT 2006-512 A5 6.000% 04/25/36 .....	.....	08/01/2024	Paydown .....	.....	33,184	33,184	19,034	18,192 .....	.....	(18,192) .....	.....	(18,192) .....	.....	.....	.....	.....	990	04/25/2036	1.A FM
..12668B-PV-3		Alternative Loan Trust 2006-4C CIALT 2006-4C3 2A4 5.500% 04/25/36 .....	.....	09/01/2024	Paydown .....	.....	16,094	16,096	14,178	13,653 .....	.....	2,242 .....	.....	2,242 .....	.....	16,094 .....	.....	.....	592	04/25/2036	3.A FM
..12668B-WH-9		Alternative Loan Trust 2006-12 CIALT 2006-12 123B A1 6.000% 05/25/36 .....	.....	09/01/2024	Paydown .....	.....	4,864	4,864	2,560	1,966 .....	.....	(1,966) .....	.....	(1,966) .....	.....	.....	.....	.....	195	05/25/2036	1.A FM
..12668B-XD-0		Alternative Loan Trust 2006-12 CIALT 2006-12 123B J8 6.000% 05/25/36 .....	.....	09/01/2024	Paydown .....	.....	.....	41	32	24 .....	.....	(24) .....	.....	(24) .....	.....	.....	.....	.....	1	05/25/2036	1.D FM
..12668B-XD-0		Alternative Loan Trust 2006-12 CIALT 2006-12 123B J8 6.000% 05/25/36 .....	.....	08/01/2024	Paydown .....	.....	.....	1,605	1,280	966 .....	.....	(936) .....	.....	(936) .....	.....	.....	.....	.....	17	05/25/2036	1.G FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted 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
..126694-3I-2	CHL Mortgage Pass-Through Trus C1HL 2006-H163		08/01/2024	Paydown		34,362	34,084	33,212	34,611		(49)		(49)		34,562			1,006	05/20/2036	1.A FM
..126694-3I-2	2A1A 4.487% 05/20/36																			
..126694-3I-2	CHL Mortgage Pass-Through Trus C1HL 2006-H163		08/08/2024	ALRE - DFL Trust AMI		865,334	.945,845	821,370	960,193		7,442		7,442		.967,635		(102,301)	.28,364	05/20/2036	1.A FM
..126694-3I-2	2A1A 4.487% 05/20/36																			
..126694-J6-4	Reperforming Loan REMIC Trust C1HL 2005-R3 AF		09/25/2024	Paydown		90,131	90,131	.80,153	78,720		11,411		11,411		90,131			3,598	09/25/2035	1.A FM
..126694-J6-4	5.363% 09/25/35																			
..126694-JH-2	Reperforming Loan REMIC Trust C1HL 2005-R3 AS		09/01/2024	Paydown				6,135	5,160	975	(6,135)		(5,160)						09/25/2035	6. FE
..126694-JH-2	0.625% 09/25/35																			
..126694-K3-1	CHL Mortgage Pass-Through Trus C1HL 2006-6 A1		08/01/2024	Paydown			(10)	(6)	(6)		6		6						04/25/2036	2.C RM
..126694-K3-1	6.000% 04/25/36																			
..126694-K3-1	CHL Mortgage Pass-Through Trus C1HL 2006-6 A1		07/01/2024	Paydown			14	9	8		(8)		(8)						04/25/2036	3.A FM
..126694-K3-1	6.000% 04/25/36																			
..126694-LU-0	CHL Mortgage Pass-Through Trus C1HL 2005-22		09/01/2024	Paydown		16,722	16,722	13,710	14,102		2,620		2,620		16,722			523	11/25/2035	1.A FM
..126694-LU-0	2A1 4.733% 11/25/35																			
..126694-NS-4	CHL Mortgage Pass-Through Trus C1HL 2005-26		09/01/2024	Paydown		4,543	4,196	3,813	3,208		1,335		1,335		4,543			157	11/25/2035	4.A FM
..126694-NS-4	1A8 5.500% 11/25/35																			
..126694-NU-9	CHL Mortgage Pass-Through Trus C1HL 2005-26		09/01/2024	Paydown		49,203	45,448	38,079	34,818		14,386		14,386		49,203			1,701	11/25/2035	4.A FM
..126694-NU-9	1A10 5.500% 11/25/35																			
..126694-VIL-7	CHL Mortgage Pass-Through Trus C1HL 2005-HY10		09/01/2024	Paydown		6,216	6,310	4,378	5,233		983		983		6,216			196	02/20/2036	1.A FM
..126694-VIL-7	3A1A 4.691% 02/20/36																			
..126694-WP-9	CHL Mortgage Pass-Through Trus C1HL 2006-H161		09/01/2024	Paydown		74,800	74,558	69,049	68,402		6,397		6,397		74,800			941	03/20/2036	1.A FM
..126694-WP-9	3A1 4.796% 03/20/36																			
..12669F-3D-3	CHL Mortgage Pass-Through Trus C1HL 2004-H165		09/01/2024	Paydown		6,060	6,060	5,428	5,793		267		267		6,060			207	04/20/2035	1.A FM
..12669F-3D-3	4A1 5.866% 04/20/35																			
..12669F-L9-2	CHL Mortgage Pass-Through Trus C1HL 2004-12		09/01/2024	Paydown		87,714	87,714	86,991	87,921		(207)		(207)		87,714			3,109	09/25/2034	1.E FM
..12669F-L9-2	2A1 5.638% 08/25/34																			
..12669F-L9-2	CHL Mortgage Pass-Through Trus C1HL 2004-12		09/01/2024	Paydown		282,417	282,417	275,517	278,576		3,541		3,541		282,417			11,408	08/25/2034	1.A FM
..12669F-L9-2	4A1 6.151% 08/25/34																			
..12669F-L9-2	CHL Mortgage Pass-Through Trus C1HL 2004-12		09/01/2024	Paydown		1,303	1,303	1,268	1,273		29		29		1,303			48	03/25/2034	1.A FM
..12669F-L9-2	A8 5.500% 03/25/34																			
..12669F-RB-1	CHL Mortgage Pass-Through Trus C1HL 2004-9 A5		09/25/2024	Call	100,000	5,000	5,000	5,042	5,039		(3)		(3)		5,036		(36)	170	06/25/2034	1.A FM
..12669F-RB-1	5.250% 06/25/34																			
..12669F-UK-9	CHL Mortgage Pass-Through Trus C1HL 2004-16		09/25/2024	Paydown		16,090	16,090	14,662	14,708		1,382		1,382		16,090			672	09/25/2034	1.A FM
..12669F-UK-9	1A1 5.768% 09/25/34																			
..12669F-UK-9	CHL Mortgage Pass-Through Trus C1HL 2004-16		09/25/2024	Paydown		200,320	200,320	186,440	186,486		13,834		13,834		200,320			9,264	09/25/2034	1.A FM
..12669F-UK-9	2A1 5.769% 09/25/34																			
..12669F-UK-9	CHL Mortgage Pass-Through Trus C1HL 2004-16		09/25/2024	Paydown		9,440	9,440	9,168	9,209		231		231		9,440			392	09/25/2034	1.A FM
..12669F-UK-9	1A3A 5.729% 09/25/34																			
..12669F-UK-9	CHL Mortgage Pass-Through Trus C1HL 2004-29		09/25/2024	Paydown		8,365	8,365	7,805	7,829		535		535		8,365			285	02/25/2035	1.A FM
..12669F-UK-9	2A1 5.629% 02/25/35																			
..12669F-UK-9	CHL Mortgage Pass-Through Trus C1HL 2005-4		09/25/2024	Paydown		17,235	17,235	13,078	12,805		4,430		4,430		17,235			633	02/25/2035	1.A FM
..12669F-UK-9	5A1 5.669% 02/25/35																			
..12669F-UK-9	Reperforming Loan REMIC Trust C1HL 2005-R2		09/25/2024	Paydown		89,720	89,720	83,707	84,240		5,480		5,480		89,720			2,929	06/25/2035	1.A FM
..12669F-UK-9	1A1 5.309% 06/25/35																			
..12669F-UK-9	CHL Mortgage Pass-Through Trus C1HL 2005-R2		09/30/2024	Various		1,603,120	1,703,844	1,989,648	1,599,771		4,667		4,667		1,604,438		(1,319)	64,504	06/25/2035	1.A FM
..12669F-UK-9	1A1 5.309% 06/25/35																			
..12669G-NP-2	CHL Mortgage Pass-Through Trus C1HL 2005-7		09/25/2024	Paydown		118,228	118,228	110,135	110,646		7,982		7,982		118,228			2,716	03/25/2035	1.A FM
..12669G-NP-2	2A1 5.589% 03/25/35																			
..12669G-NP-2	CHL Mortgage Pass-Through Trus C1HL 2005-3		09/25/2024	Paydown		80,147	80,147	73,968	74,245		5,903		5,903		80,147			2,768	04/25/2035	1.A FM
..12669G-NP-2	1A2 5.549% 04/25/35																			
..12669G-NP-2	CHL Mortgage Pass-Through Trus C1HL 2005-H162		09/01/2024	Paydown		38,238	38,238	37,440	38,026		213		213		38,238			1,235	05/20/2035	1.A FM
..12669G-NP-2	2A 4.959% 05/20/35																			

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
..1269@-AA-0		CTL PI Tr 2016 (HmC/Su) P/T CERTS 4.065% 12/15/41		09/15/2024	Redemption 100.0000		57,706	57,706	59,437	58,918		(1,212)		(1,212)		57,706				1,564	12/15/2041	2 A
..12702*-AA-4		CVS LSE-Bekd P1 PP Tr Ser 2017 P/T CERTS 3.901% 10/10/39		09/10/2024	Redemption 100.0000		27,443	27,443	27,443	27,443						27,443				714	10/10/2039	2 B
..12707*-AA-9		CVS NC SC PA & VA CTL PT TR P/T CERTS 4.890% 01/15/44		09/15/2024	Redemption 100.0000		29,832	29,832	29,832	29,832						29,832				971	01/15/2044	2 B
..12722@-AA-8		CGA Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52		09/10/2024	Redemption 100.0000		769	769	769	769						769				19	12/31/2052	2 B
..14173#-AA-6		CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		09/15/2024	Redemption 100.0000		83,064	83,064	83,064	83,064						83,064				2,587	03/15/2044	1 E
..144531-AE-0		Carri ngton Mortgage Loan Trust CARR 2004-NC1 M1 5.869% 05/25/24		09/25/2024	Paydown		28,735	28,735	27,853	28,113		622		622		28,735				748	05/25/2034	1 A FM
..144531-AQ-3		M1 6.004% 09/25/24		09/25/2024	Paydown		182,905	182,905	181,630	183,622		(717)		(717)		182,905				5,087	09/25/2034	1 A FM
..14855M-AA-6		Castletlake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39		09/15/2024	Paydown		256,573	256,573	251,364	192,999		4,990		4,990		256,573				5,074	04/15/2039	2 B FE
..14855C-AA-7		Castletlake Aircraft Securitized CLAST 2018-1 A 4.125% 06/15/43		09/15/2024	Paydown		109,031	109,031	109,301	109,197		(166)		(166)		109,031				3,180	06/15/2043	2 A FE
..14856J-AA-2		Castletlake Aircraft Structured CLAST 2017-1R A 2.741% 09/15/41		09/10/2024	Bank of America		1,562,710	1,675,828	1,549,973	1,496,806		(229,291)		(229,291)		1,267,515		295,195	295,195	33,940	08/15/2041	2 C FE
..14856J-AA-2		Castletlake Aircraft Structured CLAST 2017-1R A 2.741% 09/15/41		07/15/2024	Paydown		65,981	65,981	61,026	58,932		7,048		7,048		65,981				1,055	08/15/2041	2 C FE
..15188Y-AF-3		CenterPoint Energy Resources C Senior Unsecured 1.750% 10/01/30		08/09/2024	ALRE - DFL Trust AML		503,015	600,000	599,670	599,786		5		5		599,790		(96,776)	(96,776)	3,704	10/01/2030	1 G FE
..15674#-AB-5		Cerberus Onshore Levered IV LL CERB IV LEVERED 7.963% 07/16/20		09/25/2024	Paydown		52,880	52,880	52,946	52,984		(103)		(103)		52,880				3,486	07/16/2030	1 A FE
..15674#-AC-3		Cerberus Onshore Levered IV LL CERB IV LEVERED 7.963% 07/16/20		08/15/2024	Paydown		114,194	114,194	114,346	114,276		(82)		(82)		114,194				6,387	07/16/2030	1 A FE
..16175-BT-0		Charter Communications Operati Senior Secured 4.800% 03/01/50		09/23/2024	Barclays		59,152,860	76,500,000	57,417,939			38,525		38,525		57,456,465		1,696,395	1,696,395	2,070,600	03/01/2050	2 C FE
..161175-BV-5		Charter Communications Operati Senior Secured 3.700% 04/01/51		09/13/2024	JPM SECURITIES LLC		32,823,674	50,813,000	31,793,288			29,116		29,116		31,822,403		1,001,270	1,001,270	861,704	04/01/2051	2 C FE
..16162W-PZ-6		Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.922% 01/25/36		09/01/2024	Paydown		34,716	86,204	81,409	82,447		(47,730)		(47,730)		34,716				1,808	01/25/2036	3 B FM
..16165T-AB-9		ChaseFlex Trust Series 2005-1 OFLX 2005-1 1A2 5.500% 02/25/35		09/01/2024	Paydown		7,793	7,793	6,915	6,915		879		879		7,793				287	02/25/2035	5 B FM
..16372#-AA-0		Chemical Bank Tower Pt Trust P/T CERTS 4.599% 06/10/44		09/10/2024	Redemption 100.0000		4,176	4,176	4,176	4,176						4,176				128	06/10/2044	2 A
..166756-AP-1		Chevron USA Inc Senior Unsecured 3.900% 11/15/24		08/09/2024	Various		2,986,421	2,990,000	3,312,619	3,046,358		(54,844)		(54,844)		2,991,514		(5,093)	(5,093)	85,514	11/15/2024	1 D FE
..166756-AS-5		Chevron USA Inc Senior Unsecured 3.250% 10/15/29		09/13/2024	JPM SECURITIES LLC		16,491,020	17,000,000	19,048,698	18,364,874		(167,428)		(167,428)		18,197,445		(1,706,425)	(1,706,425)	507,993	10/15/2029	1 D FE
..167885-A#-9		Chicago Parking Meters LLC SR SEC NTS 5.070% 12/30/33		09/30/2024	Redemption 100.0000		82,716	82,716	82,716	82,716						82,716				3,145	12/30/2033	2 C PL
..169905-AF-3		Choice Hotels International In Senior Unsecured 3.700% 12/01/29		07/19/2024	Various		6,219,520	6,858,000	6,872,738	6,866,640		(683)		(683)		6,865,957		(646,437)	(646,437)	162,820	12/01/2029	2 C FE
..17025R-AA-3		CHL Mortgage Pass-Through Trus CHL 2007-HV4 1A1 4.844% 09/25/47		09/01/2024	Paydown		60,314	59,597	55,181	55,760		4,554		4,554		60,314				483	09/25/2047	1 A FM
..171239-AG-1		Chubb INA Holdings LLC Senior Unsecured 1.375% 09/15/30		09/23/2024	Barclays		2,575,410	3,000,000	2,468,565	2,557,691		42,778		42,778		2,600,469		(25,059)	(25,059)	42,281	09/15/2030	1 F FE
..17262T-XG-5		Citigroup Inc Senior Unsecured 3.700% 01/12/26		08/09/2024	AAA NonMortgage AAM		3,936,311	4,000,000	3,838,571	3,890,134		31,618		31,618		3,921,751		14,559	14,559	159,100	01/12/2026	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	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
..172867-LP-4	Citigroup Inc Senior Unsecured 3.66% 07/24/28		09/13/2024	JPM SECURITIES LLC		17,677,260	18,000,000	17,221,359	17,609,027		55,977		55,977		17,665,004		12,256	12,256	755,608	07/24/2028	1.0 FE
..172867-LS-8	Citigroup Inc Senior Unsecured 3.52% 10/27/28		09/13/2024	JPM SECURITIES LLC		1,955,720	2,000,000	1,879,260	1,938,152		7,467		7,467		1,945,619		10,101	10,101	62,382	10/27/2028	1.0 FE
..17307G-22-0	Citigroup Mortgage Loan Trust OMLTI 2006-AR1 1A1 7.20% 10/25/35		09/01/2024	Paydown		18,434	18,434	17,158	17,582		852		852		18,434				700	10/25/2035	1.A FM
..17307G-22-0	Citigroup Mortgage Loan Trust OMLTI 2006-AR2 1A1 7.20% 10/25/35		09/01/2024	Paydown		4,162	4,162	4,174	4,190		(28)		(28)		4,162				158	10/25/2035	1.E FM
..17307G-6L-7	Citigroup Mortgage Loan Trust OMLTI 2006-AR2 1A2 5.342% 03/25/36		07/01/2024	Paydown		4,053	4,063	3,903	4,187		(135)		(135)		4,053				123	03/25/2036	3.A FM
..17307G-6L-7	Citigroup Mortgage Loan Trust OMLTI 2003-HE3 1A2 5.342% 03/25/36		09/01/2024	Paydown		1,168	1,168	1,122	1,204		(36)		(36)		1,168				43	03/25/2036	3.B FM
..17307G-CX-4	Citigroup Mortgage Loan Trust OMLTI 2005-9 1A3 8.494% 12/25/33		09/25/2024	Paydown		179,064	179,064	181,310	185,351		(6,287)		(6,287)		179,064				8,459	12/25/2033	1.A FM
..17307G-K9-8	Citigroup Mortgage Loan Trust OMLTI 2005-10 21A1 5.500% 11/25/35		09/01/2024	Paydown		15,246	14,383	12,511	13,157		2,088		2,088		15,246				620	11/25/2035	1.A FM
..17307G-74-0	Citigroup Mortgage Loan Trust OMLTI 2005-11 1A1A 4.984% 12/25/35		09/01/2024	Paydown		10,121	10,129	6,010	4,566		5,554		5,554		10,121				335	12/25/2035	1.A FM
..17307G-K5-3	Citigroup Mortgage Loan Trust OMLTI 2005-12 A1A 7.22% 05/25/35		09/01/2024	Paydown		720	720	713	720						720				35	05/25/2035	1.A FM
..17307G-K5-1	Citigroup Mortgage Loan Trust OMLTI 2005-5 1A3 5.500% 08/25/35		09/01/2024	Paydown			100,665	82,508	82,640		(81,312)	1,327	(82,639)						3,373	08/25/2035	1.A FM
..17307G-WH-5	Citigroup Mortgage Loan Trust OMLTI 2006-A1 21A5 5.500% 09/25/35		09/01/2024	Paydown		37,127	50,918	41,723	45,469		(8,342)		(8,342)		37,127				1,796	08/25/2035	1.A FM
..17309A-AC-3	CitiMortgage Alternative Loan OMLT 2006-A1 1A3 5.750% 04/25/36		09/01/2024	Paydown		16,858	16,155	13,151	13,730		3,128		3,128		16,858				719	04/25/2036	1.A FM
..17309P-AG-7	Citigroup Mortgage Loan Trust OMLTI 2006-AR6 2A1 5.109% 09/25/36		09/25/2024	Paydown		4,105	4,105	3,828	3,938		166		166		4,105				77	09/25/2036	1.A FM
..17309V-AA-1	CitiMortgage Alternative Loan OMLT 2006-A4 1A1 6.000% 09/25/36		09/01/2024	Paydown		10,311	14,507	12,948	12,947		(2,637)		(2,637)		10,311				221	09/25/2036	1.A FM
..173105-AH-0	Citicorp Mortgage Securities T CMSI 2007-1 1A8 6.000% 01/25/37		09/01/2024	Paydown		6,964	38,799	35,096	35,144		(28,179)		(28,179)		6,964				583	01/25/2037	1.A FM
..17310N-AE-8	Citicorp Residential Mortgage CMSI 2006-3 A5 4.564% 11/25/36		09/01/2024	Paydown		64,466	64,466	64,797	64,264		201		201		64,466				2,027	11/25/2036	1.A FM
..17311C-AE-1	CitiMortgage Alternative Loan OMLT 2007-WFH1 1A2 5.389% 01/25/37		08/26/2024	Paydown		65,156	65,156	62,624	63,000		2,156		2,156		65,156				2,006	01/25/2037	1.A FM
..17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9 6.000% 06/25/37		09/01/2024	Paydown		111,605	116,307	108,008	102,137		9,467		9,467		111,605				5,126	06/25/2037	1.A FM
..17312V-AE-8	Citigroup Mortgage Loan Trust OMLTI 2007-6 1A3A 4.131% 10/25/46		09/01/2024	Paydown		101,886	101,926	96,015	101,667		229		229		101,886				2,495	10/25/2046	2.B FM
..17312V-AE-8	Citigroup Mortgage Loan Trust OMLTI 2007-6 1A3A 4.131% 10/25/46		09/01/2024	Paydown		172,422	172,231	162,328	171,873		550		550		172,422				4,881	10/25/2046	2.C FM
..17313R-AA-4	Citigroup Mortgage Loan Trust OMLTI 2007-11 1A1 6.000% 05/25/36		09/01/2024	Paydown		3,719	4,809	3,937	3,976		(257)		(257)		3,719				197	05/25/2036	1.A FM
..17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST OMLTI 2011-2 1A2 5.825% 10/25/35		09/01/2024	Paydown		9,613	9,613	9,216	9,679		(66)		(66)		9,613				380	10/25/2035	1.D FM
..17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST OMLTI 2011-2 1A2 5.825% 10/25/35		07/01/2024	Paydown		4,180	4,180	4,007	4,208		(29)		(29)		4,180				134	10/25/2035	1.E FM
..17319G-AG-9	Citigroup Mortgage Loan Trust OMLTI 2012-4 2A2 5.051% 11/25/35		09/01/2024	Paydown		3,789	3,789	3,547	3,700		89		89		3,789				125	11/25/2035	1.A FM
..17319N-AR-0	CITIGROUP MORTGAGE LOAN TRUST OMLTI 2012-7 8A2 4.531% 10/25/36		08/01/2024	Paydown		2,931	2,931	2,733	2,778		153		153		2,931				78	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	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
..17319N-AR-0	CITI GROUP MORTGAGE LOAN TRUST OMLT 2012-7		08/08/2024	USA - AAIA Mtdoco AML		446,297	508,638	474,304	482,102		(982)		(982)		481,140		(34,844)	(34,844)	14,816	10/25/2036	1.A FM
..17319N-AR-0	Citigroup Mortgage Loan Trust OMLT 2012-8		09/01/2024	Paydown		58,220	58,220	58,900	59,782		(1,561)		(1,561)		58,220				2,286	10/25/2035	2.C RM
..17320C-AR-4	Citigroup Mortgage Loan Trust OMLT 2013-12		09/01/2024	Paydown		452,022	457,818	438,492	438,361		13,661		13,661		452,022				16,107	03/25/2035	1.A FM
..17322J-AR-9	Citigroup Mortgage Loan Trust OMLT 2014-2		09/01/2024	Paydown		49,982	50,122	43,269	43,988		5,983		5,983		49,982				1,637	02/20/2036	1.A FM
..17323L-AC-1	Citigroup Mortgage Loan Trust OMLT 2015-3		09/25/2024	Paydown		188,861	188,861	189,074			(213)		(213)		188,861				1,327	03/25/2036	1.A FM
..17323L-AC-1	Citigroup Mortgage Loan Trust OMLT 2015-3		08/26/2024	Paydown		110,778	110,778	110,903			(125)		(125)		110,778				371	03/25/2036	1.A FM
..17328H-BF-7	Citigroup Commercial Mortgage CMOMT 2019-6C43		09/01/2024	Paydown				80,363	57,823		(57,823)		(57,823)						9,686	11/10/2052	1.A FE
..19429A-AE-4	College Ave Student Loans 2021 CASL 2021-B D		09/25/2024	Paydown		70,012	70,012	69,980	69,991		21		21		70,012				1,686	06/25/2052	2.B FE
..202795-JG-6	Commonwealth Edison Co Secured 4.350%		08/08/2024	ALRE - DFL Trust AML		613,546	700,000	846,657	829,339		(2,589)		(2,589)		826,771		(213,224)	(213,224)	22,245	11/15/2045	1.F FE
..202795-JL-5	Commonwealth Edison Co Secured 3.750%		08/08/2024	ALRE - DFL Trust AML		507,788	645,000	719,908	711,841		(1,203)		(1,203)		710,638		(202,850)	(202,850)	23,717	08/15/2047	1.F FE
..207597-EJ-0	Connecticut Light and Power Co Secured		08/06/2024	Goldman Sachs		1,941,180	2,000,000	1,993,200	1,997,584		433		433		1,998,018		(56,838)	(56,838)	57,244	03/15/2027	1.E FE
..20829C-AQ-7	ConocoPhillips Senior Unsecured 6.500%		08/09/2024	AAIA NonMtdoco AML		5,630,065	5,000,000	5,894,435	5,839,377		(23,178)		(23,178)		5,816,199		(186,135)	(186,135)	332,222	02/01/2039	1.F FE
..209111-FV-0	Consolidated Edison Co of New Senior Unsecured 4.125% 05/15/49		08/08/2024	ALRE - DFL Trust AML		406,875	500,000	498,825	499,843		2		2		499,846		(92,971)	(92,971)	15,068	05/15/2049	1.G FE
..21039P-AQ-1	Constellation Brands Inc Senior Unsecured 3.700% 12/06/26		08/06/2024	Various Redemption 100,0000		3,074,351	3,161,000	2,987,271	3,089,422		12,736		12,736		3,102,158		(27,807)	(27,807)	72,438	12/06/2026	2.B FE
..212168-AA-6	Continental Wind LLC SR SED NTS 6.000%		08/31/2024			117,008	117,008	117,008	117,008						117,008				3,510	02/28/2033	2.B FE
..22160K-AN-5	Costco Wholesale Corp Senior Unsecured		08/06/2024	Goldman Sachs		1,852,300	2,000,000	2,004,677	2,002,515		(482)		(482)		2,002,053		(149,753)	(149,753)	17,340	06/20/2027	1.E FE
..22160K-AP-0	Costco Wholesale Corp Senior Unsecured 1.600% 04/20/30		08/09/2024	AAIA NonMtdoco AML		2,348,106	2,720,000	2,280,924	2,355,383		31,192		31,192		2,386,585		(38,479)	(38,479)	34,937	04/20/2030	1.E FE
..22404A-BV-8	Cox Communications Inc Senior Unsecured 8.375% 03/01/39		08/08/2024	ALRE - DFL Trust AML		1,204,088	1,000,000	1,436,820	1,307,106		(1,612)		(1,612)		1,305,494		(101,405)	(101,405)	36,524	03/01/2039	2.B FE
..22404A-CJ-4	Cox Communications Inc Senior Unsecured 3.500% 08/15/27		08/06/2024	Goldman Sachs		13,427,400	13,900,000	13,165,995	13,577,659		50,032		50,032		13,627,710		(200,310)	(200,310)	475,689	08/15/2027	2.B FE
..22541S-5T-1	Credit Suisse First Boston Mtr CSFB 2005-FIX1		09/01/2024	Paydown		79,087	79,087	74,743	77,176		1,911		1,911		79,087				3,199	05/25/2035	1.A FM
..22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4		09/01/2024	Paydown		5,916	5,916	5,916	5,916						5,916				195	05/25/2034	1.A FM
..22541S-62-8	Credit Suisse First Boston Mtr CSFB 2004-AH1		09/25/2024	Paydown		13,133	13,133	12,681	12,917		216		216		13,133				497	02/25/2035	1.A FM
..22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5		09/25/2024	Paydown		3,714	3,714	3,671	3,706		7		7		3,714				184	06/25/2034	1.A FM
..22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8		09/01/2024	Paydown		5,479	5,479	5,570	5,518		(38)		(38)		5,479				210	12/25/2034	1.A FM
..22541S-XV-5	Credit Suisse First Boston Mtr CSFB 2004-AR8		09/25/2024	Paydown		332,511	332,511	322,692	325,107		7,404		7,404		332,511				12,640	09/25/2034	1.A FM
..22546B-PH-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4		09/25/2024	Paydown		54,742	54,288	38,279	33,666		21,086		21,086		54,742				1,887	06/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current 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
..22922V-AH-4	Crown Castle Inc Senior Unsecured 3.650% 09/01/27		09/13/2024	JPM SECURITIES LLC		6,382,480	6,500,000	6,140,499	6,343,594		25,553		25,553		6,369,146		13,334	13,334	247,135	09/01/2027	2.B FE
..22942K-BT-6	CSNC Mortgage-Backed Trust 200 CSNC 2006-7 849 6.500% 08/25/36		08/01/2024	Paydown		11,202	11,202	7,057	5,083		6,118		6,118		11,202				482	08/25/2036	1.A FM
..22964e-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/24		09/15/2024	Redemption	100,000	59,765	59,765	59,777	59,771		(5)		(5)		59,765				847	08/15/2034	1.G
..22975J-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		09/25/2024	Redemption	100,000	70,298	70,298	70,298	70,298						70,298				2,005	09/25/2042	1.E
..22976#-AA-8	CTL 2016 - 05 TR (OWI CHEMICAL P/T CERTS 4.010% 10/15/36		09/15/2024	Redemption	100,000	75,237	75,237	75,237	75,237						75,237				2,012	10/15/2036	2.A
..23245Q-AA-7	Alternative Loan Trust 2006-0A CBALT 2006- 0421 A1 5.265% 03/20/47		09/20/2024	Paydown		6,326	8,787	7,542	7,783		(1,458)		(1,458)		6,326				165	03/20/2047	1.A FM
..23304e-AF-8	DB Master Finance LLC DMN 2017-1A A211 4.030% 11/20/47		08/20/2024	Paydown		22,500	22,500	22,500	22,500						22,500				680	11/20/2047	2.B FE
..23304e-AL-5	DB Master Finance LLC DMN 2019-1A A23 4.322% 09/20/49		08/20/2024	Paydown		12,500	12,500	12,500	12,500						12,500				272	05/20/2049	2.B FE
..23304e-AS-0	DB Master Finance LLC DMN 2021-1A A23 2.791% 11/20/51		08/20/2024	Paydown		75,000	75,000	75,000	75,000						75,000				1,570	11/20/2051	2.B FE
..23332U-AR-5	DSL A Mortgage Loan Trust 2005- DSLA 2005-A#1 A24 5.859% 11/19/44		09/19/2024	Paydown		5,298	5,298	5,004	5,067		231		231		5,298				175	11/19/2044	1.A FM
..23332U-CH-4	DSL A Mortgage Loan Trust 2005- DSLA 2005-A#1 2A1A 5.579% 02/19/45		09/19/2024	Paydown		2,254	2,254	2,203			51		51		2,254				17	02/19/2045	1.A FM
..23332U-CH-4	DSL A Mortgage Loan Trust 2005- DSLA 2005-A#1 2A1A 5.579% 02/19/45		08/19/2024	Paydown		2,914	2,914	2,847			67		67		2,914				11	02/19/2045	1.A FM
..23332U-DU-5	DSL A Mortgage Loan Trust 2005- DSLA 2005-A#3 2A1A 5.559% 07/19/45		09/19/2024	Paydown		42,538	42,538	40,956	41,312		1,226		1,226		42,538				1,330	07/19/2045	1.A FM
..23332U-EH-2	DSL A Mortgage Loan Trust 2005- DSLA 2005-A#4 2A1A 5.599% 08/19/45		07/19/2024	Paydown		7,228	7,228	6,896	6,942		287		287		7,228				180	08/19/2045	4.A FM
..23332U-EH-2	DSL A Mortgage Loan Trust 2005- DSLA 2005-A#4 2A1A 5.599% 08/19/45		08/08/2024	USAA - AALIA Medco AAM		2,320,052	2,588,171	2,469,338	2,485,541		2,953		2,953		2,488,495		(168,442)	(168,442)	73,108	08/19/2045	4.A FM
..233331-AI-3	DTE Energy Co Senior Unsecured 2.850% 10/01/26		08/06/2024	Various		4,340,475	4,500,000	4,898,235	4,685,119		(30,486)		(30,486)		4,634,633		(294,158)	(294,158)	87,638	10/01/2026	2.B FE
..233851-QJ-6	Mercedes-Benz Finance North Am Senior Unsecured 3.450% 01/06/27		08/06/2024	Goldman Sachs		2,930,100	3,000,000	3,201,750	3,124,963		(24,211)		(24,211)		3,100,351		(170,251)	(170,251)	112,413	01/06/2027	1.F FE
..244199-AH-5	Deere & Co Senior Unsecured 6.550% 10/01/28 Deutsche Alt-A Securities Inc DBALT 2005-A#2		09/13/2024	JPM SECURITIES LLC		2,192,760	2,000,000	2,108,120	2,034,980		(4,596)		(4,596)		2,030,384		162,376	162,376	125,542	10/01/2028	1.F FE
..251510-QH-8	341 4.016% 10/25/35 DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5		09/01/2024	Paydown		8,772	50,180	33,610	40,094		(24,951)	6,370	(31,321)		8,772				1,212	10/25/2035	1.A FM
..251510-HH-6	243 5.500% 11/25/35 DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5		08/01/2024	Paydown			218	165	119		(119)		(119)						2	11/25/2035	1.D FM
..251510-HH-6	243 5.500% 11/25/35 DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5		07/01/2024	Paydown			314	238	171		(171)		(171)						1	11/25/2035	1.G FM
..251510-HH-6	243 5.500% 11/25/35 DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5		08/08/2024	USAA - AALIA Medco AAM		326,721	645,934	490,916	353,098		(853)		(853)		352,245		(25,524)	(25,524)	5,675	11/25/2035	1.D FM
..251510-LF-8	241 3.912% 02/25/36 Deutsche Alt-A Securities Inc DBALT 2006-A#1		09/01/2024	Paydown		559	443	297	315		254	10	244		559				18	02/25/2036	1.A FM
..25151A-AG-6	46 5.529% 08/25/36 Deutsche Mortgage Securities I DMSI 2004-4		09/25/2024	Paydown		243,600	239,411	214,861	214,863		28,737		28,737		243,600				7,162	08/25/2036	1.A FM
..251563-FB-3	54R1 6.176% 06/25/34 Devon Energy Corp Senior Unsecured 4.750%		09/01/2024	Paydown		13,637	13,637	11,564	11,757		1,880		1,880		13,637				502	06/25/2034	1.A FM
..25173M-AN-3	05/15/42		08/29/2024	STAR Non-Medco FPH		884,762	1,000,000	1,031,900	1,026,890		(659)		(659)		1,026,221		(141,459)	(141,459)	37,472	05/15/2042	2.B FE

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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 Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
2574BU-CY-3		Dominion Energy Inc Senior Unsecured 4.250% 06/01/28		09/13/2024	JPM SECURITIES LLC		1,996,760	2,000,000	2,000,000	2,000,000						2,000,000		(3,240)	(3,240)	67,292	06/01/2028	2.B FE
2620BL-AD-0		DRIVEN BRANDS FUNDING LLC HOK 2019-1A A2 4.64% 04/20/49		07/20/2024	Paydown		30,000	30,000	30,000	30,000						30,000				754	04/20/2049	2.C FE
2620BL-AE-8		DRIVEN BRANDS FUNDING LLC HOK 2019-2A A2 3.98% 10/20/49		07/20/2024	Paydown		30,000	30,000	30,026	29,970		30		30		30,000				846	10/20/2049	2.C FE
2620XU-AC-5		DRIVEN BRANDS FUNDING LLC HOK 2020-2A A2 3.23% 01/20/51		07/20/2024	Paydown		50,000	50,000	50,000	50,000						50,000				1,214	01/20/2051	2.C FE
2620XU-AD-3		DRIVEN BRANDS FUNDING LLC HOK 2021-1A A2 2.79% 10/20/51		07/20/2024	Paydown		12,500	12,500	12,500	12,500						12,500				262	10/20/2051	2.C FE
26441C-AK-3		Duke Energy Corp Senior Unsecured 3.150% 08/15/27		09/13/2024	JPM SECURITIES LLC		2,922,240	3,000,000	2,991,570	2,996,644		626		626		2,997,270		(75,030)	(75,030)	102,638	08/15/2027	2.B FE
2644ZE-AG-5		Duke Energy Ohio Inc Secured 4.300% 02/01/49		08/29/2024	STAR Non-Mexico FIH		533,758	625,000	623,825	623,950		16		16		623,966		(90,208)	(90,208)	28,965	02/01/2049	1.F FE
2667SP-AN-1		EOG Resources Inc Senior Unsecured 3.900% 04/01/35		08/09/2024	AAIA Non-Mexico AAM		2,290,963	2,500,000	2,454,425	2,465,935		1,468		1,468		2,467,403		(176,841)	(176,841)	83,417	04/01/2035	1.G FE
2667SP-AQ-4		EOG Resources Inc Senior Unsecured 5.100% 01/15/36		08/06/2024	USA - AAIA Non-Mexico AAM		995,761	1,000,000	1,110,150	1,082,335		(688)		(688)		1,081,646		(85,885)	(85,885)	28,758	01/15/2036	1.G FE
269605-BE-3		EI Paso Natural Gas Co LLC Senior Unsecured 7.500% 11/15/26		08/06/2024	Goldman Sachs Redemption 100.0000		2,111,820	2,000,000	2,704,400	2,179,243		(35,744)		(35,744)		2,143,498		(31,678)	(31,678)	109,167	11/15/2026	2.B FE
269630-AG-0		Elm Road Generating Station Su SR SEC0 NTS SER B 4.67% 01/19/31		07/19/2024			57,746	57,746	59,934	58,884		(1,138)		(1,138)		57,746				2,698	01/19/2031	1.F FE
269480-AJ-9		Energy Transfer LP Senior Unsecured 5.000% 05/15/44		08/06/2024	ALBE - DFL Trust AAM		882,202	1,000,000	994,450	995,069		86		86		995,155		(112,952)	(112,952)	36,528	05/15/2044	2.B FE
292480-AK-6		Energy Transfer LP Senior Unsecured 4.400% 03/15/27		09/13/2024	Various Redemption 100.0000		20,388,195	20,500,000	20,717,462	20,108,145		(20,473)		(20,473)		20,575,308		(187,113)	(187,113)	826,772	03/15/2027	2.B FE
292554-A#-9		ENCORE CAPITAL GROUP INC. SR SEC0 NTS 5.625% 08/11/24		08/11/2024			1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				41,875	08/11/2024	2.C FE
29278N-AR-4		Energy Transfer LP Senior Unsecured 5.000% 05/15/50		08/06/2024	ALBE - DFL Trust AAM		865,637	1,000,000	999,140	999,140						999,140		(133,503)	(133,503)	36,528	05/15/2050	2.B FE
29364D-AV-2		Entergy Arkansas LLC Secured 4.000% 06/01/28		09/23/2024	Barclays		4,964,750	5,000,000	4,996,600	4,998,398		246		246		4,998,644		(33,894)	(33,894)	162,778	06/01/2028	1.F FE
29364W-BE-1		Entergy Louisiana LLC Secured 4.200% 04/01/50		08/29/2024	STAR Non-Mexico FIH		2,922,131	3,500,000	3,475,255	3,477,988		316		316		3,477,714		(555,583)	(555,583)	133,933	04/01/2050	1.F FE
29366T-AK-0		Entergy Texas Inc Senior Secured 1.750% 03/15/31		08/09/2024	Various		19,799,232	23,865,000	23,770,688	23,798,044		5,293		5,293		23,803,337		(4,004,105)	(4,004,105)	375,874	03/15/2031	1.G FE
29366H-AA-6		Entergy Arkansas LLC Secured 4.200% 04/01/49		08/29/2024	STAR Non-Mexico FIH		3,616,808	4,300,000	4,274,501	4,276,807		346		346		4,277,153		(660,345)	(660,345)	164,547	04/01/2049	1.F FE
293791-AP-4		Enterprise Products Operating Senior Unsecured 6.650% 10/15/34		08/06/2024	ALBE Corporate AAM		1,125,310	1,000,000	1,288,640	1,200,480		(3,646)		(3,646)		1,196,835		(71,525)	(71,525)	20,874	10/15/2034	1.G FE
29444U-BL-9		Equinix Inc Senior Unsecured 1.550% 03/15/28		09/23/2024	Various		7,282,800	8,000,000	7,992,720	7,995,767		715		715		7,996,482		(713,682)	(713,682)	127,100	03/15/2028	2.B FE
29736R-AS-9		Estee Lauder Cos Inc/The Senior Unsecured 4.375% 05/15/28		07/17/2024	Goldman Sachs		2,964,930	3,000,000	2,965,235			2,934		2,934		2,968,169		(3,239)	(3,239)	88,594	05/15/2028	1.F FE
30161N-AV-3		Exelon Corp Senior Unsecured 4.450% 04/15/46		08/06/2024	ALBE - DFL Trust AAM		716,639	845,000	840,691	841,332		59		59		841,391		(124,751)	(124,751)	30,604	04/15/2046	2.B FE
30231G-AI-9		Exxon Mobil Corp Senior Unsecured 3.043% 03/01/26		08/09/2024	AAIA Non-Mexico AAM		2,202,335	2,250,000	2,153,464	2,183,139		18,034		18,034		2,201,173		1,162	1,162	64,283	03/01/2026	1.D FE
30231G-AW-2		Exxon Mobil Corp Senior Unsecured 4.114% 03/01/46		08/29/2024	STAR Non-Mexico FIH		4,186,433	4,750,000	4,750,000	4,750,000						4,750,000		(563,567)	(563,567)	194,329	03/01/2046	1.D FE
30313P-AA-7		FS KKR Capital Corp SENIOR 4.250% 02/14/25		07/17/2024	Various		4,949,000	5,000,000	5,236,880	5,061,075		(27,511)		(27,511)		5,033,564		(84,564)	(84,564)	112,153	02/14/2025	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
..30313F-AA-7	FS KKR Capital Corp SENIOR 4.250% 02/14/25		07/10/2024	MMTL Medco AML		2,099,279	2,218,000	2,349,350	2,243,403		(5,956)		(5,956)		2,237,447		(38,168)	(38,168)	38,230	02/14/2025	2 C FE
..30321L-2C-5	F&G Global Funding Senior Secured 2.000%		09/13/2024	JPM SECURITIES LLC		4,449,800	5,000,000	4,986,400	4,990,613		1,351		1,351		4,991,964		(542,164)	(542,164)	96,889	09/20/2028	1 G FE
..30321L-ZE-1	F&G Global Funding Secured 5.150% 07/07/25		09/13/2024	JPM SECURITIES LLC		16,097,102	16,100,000	16,090,374	16,094,425		2,555		2,555		16,096,980		122	122	988,070	07/07/2025	1 G FE
..303250-AE-4	Fair Isaac Corp Senior Unsecured 5.250%		09/04/2024	Royal Bank of Canada		995,500	1,000,000	1,002,498	1,000,769		(244)		(244)		1,000,525		(5,025)	(5,025)	42,233	05/15/2026	3 B FE
..30605Y-AB-7	Falcon Aerospace Ltd 2017-1 FLOON 2017-1 A 4.581% 02/15/42		09/15/2024	Paydown		137,176	137,176	137,162	137,176		1		1		137,176				4,182	02/15/2042	1 G FE
..31428X-BA-3	FedEx Corp Senior Unsecured 3.900% 02/01/35		09/30/2024	AAIA NonMedco AML		936,108	1,000,000	906,670	930,773		1,450		1,450		932,223		3,885	3,885	25,892	02/01/2035	2 B FE
..31428X-PP-0	FedEx Corp Senior Unsecured 3.400% 02/15/28		08/06/2024	Goldman Sachs		1,932,660	2,000,000	1,910,862	1,957,745		5,728		5,728		1,963,474		(30,814)	(30,814)	66,489	02/15/2028	2 B FE
..31428X-BZ-8	FedEx Corp Senior Unsecured 4.250% 05/15/30		09/23/2024	Various		2,506,925	2,500,000	2,763,700	2,672,888		(17,034)		(17,034)		2,655,854		(148,929)	(148,929)	91,198	05/15/2030	2 B FE
..317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62		09/25/2024	Paydown		831,367	831,367	761,009	721,883		48,536		48,536		831,367				9,821	05/25/2062	1 A FE
..32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3 6.394% 10/25/34		09/25/2024	Paydown		23,673	23,673	23,322	23,434		239		239		23,673				923	10/25/2034	1 A FM
..32052E-AA-7	First Horizon Mortgage Pass-Th FHMSI 2006-AR3 1A1 4.277% 11/25/36		09/01/2024	Paydown		19,048	19,048	14,483	12,067		6,981		6,981		19,048				553	11/25/2036	1 A FM
..32053E-AA-6	First Horizon Mortgage Pass-Th FHMSI 2007-AR1 1A1 5.164% 05/25/37		09/01/2024	Paydown			6	3	2		(2)		(2)							05/25/2037	1 A FM
..337358-BX-2	Ilachovia Corp Subordinated 7.500% 04/15/35		09/13/2024	JPM SECURITIES LLC		4,211,655	3,500,000	4,551,687	4,292,913		(38,078)		(38,078)		4,254,835		(43,180)	(43,180)	241,354	04/15/2035	2 B FE
..337738-AV-0	Fiserv Inc Senior Unsecured 4.400% 07/01/49		08/29/2024	STAR Non-Medco FIH		1,733,313	2,000,000	1,987,760	1,988,760		161		161		1,988,921		(255,607)	(255,607)	102,178	07/01/2049	2 B FE
..35137L-AH-8	Fox Corp Senior Unsecured 4.700% 01/25/29		09/13/2024	Various		3,049,620	3,000,000	3,000,000	3,000,000						3,000,000		49,620	49,620	90,648	01/25/2029	2 B FE
..35928*-AA-6	Freemont CTL Trust II P/T CERTS 4.190%		09/15/2024	Redemption 100.0000		57,112	57,112	57,112	57,112						57,112				1,596	03/15/2039	1 D
..36143L-2C-8	GA Global Funding Trust Secured 0.800%		09/13/2024	Various		7,000,000	7,000,000	6,994,530	6,996,667		3,333		3,333		7,000,000				56,000	09/13/2024	1 F FE
..36168H-AA-9	GCAT 2022-NMIS GCAT 2022-NMIS A1 5.710%		09/01/2024	Paydown		912,924	912,924	884,056	891,594		21,330		21,330		912,924				34,888	08/25/2067	1 A
..36168H-AH-2	GLP Capital LP / GLP Financing Senior Unsecured 5.375% 04/15/26		09/03/2024	Market Access		1,001,330	1,000,000	991,982			2,271		2,271		994,253		7,077	7,077	47,628	04/15/2026	2 C FE
..36168H-DQ-2	GMACI Mortgage Loan Trust 2006 GMACI 2006-AR1 2A1 5.365% 04/19/36		08/01/2024	Paydown		48,040	22,060	20,636	21,172		26,868		26,868		48,040				2,401	04/19/2036	1 A FM
..36168H-DQ-2	GMACI Mortgage Loan Trust 2006 GMACI 2006-AR1 2A1 5.365% 04/19/36		08/06/2024	Various		2,375,737	2,560,702	2,395,469	2,457,624		(16,774)		(16,774)		2,440,850		(65,113)	(65,113)	90,710	04/19/2036	1 A FM
..36168H-EV-0	GMACI Mortgage Loan Trust 2006 GMACI 2006-AR2 2A1 3.576% 05/19/36		09/03/2024	Paydown		89,973	105,622	89,969	90,156		4,666	159	4,507		89,973				2,741	05/19/2036	1 A FM
..36186C-BY-8	11/01/31		09/13/2024	JPM SECURITIES LLC		13,327,652	11,790,000	17,262,682	16,155,867		(357,887)		(357,887)		15,797,980		(2,470,328)	(2,470,328)	825,300	11/01/2031	2 C FE
..36190N-AF-0	GSNC Securitization Trust 2 GSNC 2009-AR 3A2 7.510% 02/26/36		09/01/2024	Paydown		9,075	9,075	8,716	8,804		271		271		9,075				348	02/26/2036	1 A FM
..36228F-AK-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 6.919% 05/25/34		09/25/2024	Paydown		13,956	13,956	12,549	15,111		(1,155)		(1,155)		13,956				426	05/25/2034	1 A FM
..36228F-PP-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1 5.944% 06/25/34		09/25/2024	Paydown		128,484	128,484	127,187	127,966		518		518		128,484				3,594	06/25/2034	1 A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 6.788% 10/25/33		09/01/2024	Paydown		24,822	24,822	24,808	24,886		(14)		(14)		24,822			1,086	10/25/2033	1.A FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.420% 03/25/47		09/01/2024	Paydown		5,231	3,839	3,322	2,881		2,339		2,339		5,231			208	03/25/2047	2.B FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.420% 03/25/47		08/01/2024	Paydown		5,843	4,280	3,704	3,223		2,620		2,620		5,843			205	03/25/2047	2.C FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.420% 03/25/47		07/01/2024	Paydown		1,718	391	339	295		1,424		1,424		1,718			71	03/25/2047	3.A FM
36229A-AC-4	GSA Trust GSA 2007-3 2A1A 5.070% 03/25/47		08/25/2024	Paydown		146,111	146,111	57,441	57,241		88,869		88,869		146,111			2,819	03/25/2047	1.A FM
3622EC-AB-2	GSA Home Equity Trust 2007-5 GSA 2007-5 2A1A 5.209% 04/25/47		09/25/2024	Paydown		12,114	12,114	11,080			1,034		1,034		12,114			33	04/25/2047	1.A FM
3622EC-AB-2	GSA Home Equity Trust 2007-5 GSA 2007-5 2A1A 5.209% 04/25/47		08/28/2024	Paydown		37,766	37,766	34,544			3,223		3,223		37,766			54	04/25/2047	1.A FM
3622EL-AA-4	GSA Home Equity Trust 2006-18 GSA 2006-18 AV1 5.038% 11/25/36		09/25/2024	Paydown		6,652	6,652	2,215	1,704		4,948		4,948		6,652			49	11/25/2036	1.A FM
3622N6-AA-7	GSR MORTGAGE LOAN TRUST GSR 07 GSR 2007-AR2 1A1 4.347% 05/25/37		09/01/2024	Paydown		2,623	14	11	10		2,614		2,614		2,623			153	05/25/2037	3.A FM
3622N6-AA-7	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 1A1 4.347% 05/25/37		08/01/2024	Paydown		27,502	23,355	19,335	16,468		11,034		11,034		27,502			837	05/25/2037	3.B FM
362334-ON-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36		08/01/2024	Paydown		5,552	6,643	6,479	6,308		(956)		(956)		5,552			233	02/25/2036	4.B FM
362334-ON-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36		08/08/2024	USA - AA1A Modco AAM		475,573	526,070	519,045	515,368		1,293		1,293		516,660	(41,087)	(41,087)	20,754	02/25/2036	4.B FM
362334-HI-0	GSR MORTGAGE LOAN TRUST GSR 06 GSR 2006-3F 4A1 6.000% 03/25/36		09/01/2024	Paydown			2,387	2,173	2,108		(2,108)		(2,108)					39	03/25/2036	4.C FM
362334-LJ-9	GSR Mortgage Loan Trust 2006-6 GSA 2006-6 1A5 5.500% 03/25/36		09/01/2024	Paydown		5,278	7,688	6,112	8,482	2,122	(5,327)		(3,205)		5,278			330	03/25/2036	5.B FM
362334-WF-8	GSA Home Equity Trust 2006-6 GSA 2006-6 1A4 6.621% 03/25/36		09/01/2024	Paydown		50,178	50,178	14,497			35,681		35,681		50,178			480	03/25/2036	1.A FM
362334-WB-6	GSA Trust GSA 2006-7 AF2 5.985% 03/25/46		08/01/2024	Paydown		9,027	9,027	6,432	4,020		5,007		5,007		9,027			123	03/25/2046	1.A FM
362334-WB-6	GSA Trust GSA 2006-7 AF2 5.985% 03/25/46		08/08/2024	USA - AA1A Modco AAM		335,639	876,130	624,243	390,171		(14,798)		(14,798)		375,373	(39,734)	(39,734)	13,862	03/25/2046	1.A FM
362334-NC-4	GSA Trust GSA 2006-7 AF3 6.720% 03/25/46		09/01/2024	Paydown		12,826	12,826	8,212	5,729		7,096		7,096		12,826			179	03/25/2046	1.A FM
362334-ND-2	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A1B 5.500% 07/25/35		09/01/2024	Paydown		42,753	42,753	28,730	21,556		21,497		21,497		42,753			598	03/25/2046	1.A FM
362341-ELI-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.645% 07/25/35		09/01/2024	Paydown		13,305	13,305	11,414	11,422		1,883		1,883		13,305			535	07/25/2035	1.A FM
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.645% 07/25/35		08/01/2024	Paydown		1,418	1,418	1,317	1,170		249		249		1,418			51	07/25/2035	2.C FM
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.645% 07/25/35		07/01/2024	Paydown		1,054	1,054	979	870		185		185		1,054			35	07/25/2035	3.A FM
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.645% 07/25/35		08/08/2024	USA - AA1A Modco AAM		455,426	659,036	611,939	543,335		(22,744)		(22,744)		520,791	(65,365)	(65,365)	24,253	07/25/2035	2.C FM
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.645% 07/25/35		08/01/2024	Paydown		3,767	3,767	3,243	3,061		706		706		3,767			134	07/25/2035	1.E FM
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.645% 07/25/35		07/01/2024	Paydown		2,800	2,800	2,411	2,275		525		525		2,800			87	07/25/2035	2.A FM
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.645% 07/25/35		08/08/2024	USA - AA1A Modco AAM		1,209,407	1,750,106	1,506,863	1,422,249		(59,824)		(59,824)		1,362,425	(153,018)	(153,018)	64,405	07/25/2035	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	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
..362341-LL-1	GSIPS Mortgage Loan Trust 2005 GSIPS 2005-PP3 1AF 5.31% 09/25/35		09/25/2024	Paydown		31,147	30,080	26,311	26,481		4,666		4,666		31,147			355	09/25/2035	1.A FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.352% 10/25/35		08/01/2024	Paydown		3,246	2,546	2,210	1,575		1,672		1,672		3,246			125	10/25/2035	1.A FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.352% 10/25/35		07/01/2024	Paydown		616							616					31	10/25/2035	1.E FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.352% 10/25/35		07/01/2024	Paydown		613							613					26	10/25/2035	2.B FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.352% 10/25/35		08/08/2024	USA - AAI/A Modco AAI		558,514	1,014,030	880,314	627,192		(40,662)		(40,662)		586,530		(26,016)	34,049	10/25/2035	1.A FM
..362341-RZ-4	GSR MORTGAGE LOAN TRUST GSR 05 GSR 2005-AR6 3A1 4.809% 09/25/35		09/01/2024	Paydown		48,542	48,542	44,975	46,368		2,174		2,174		48,542			1,508	09/25/2035	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 5.051% 11/25/35		09/01/2024	Paydown		138	138	135	134				3		138			5	11/25/2035	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 5.051% 11/25/35		09/01/2024	Paydown		676	676	677	674				2		676			22	11/25/2035	1.O FM
..362405-AP-7	GSAMP Trust 2006-SI2 GSAMP 2006-SI2 A3 5.66% 05/25/46		09/25/2024	Paydown		45,645	45,645	22,243	33,234				12,411		45,645			791	05/25/2046	1.A FM
..36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1 5.36% 09/25/34		09/25/2024	Paydown		14,511	14,511	13,352	13,203				1,309		14,511			566	09/25/2034	1.A FM
..36242D-T5-2	GSIPS Mortgage Loan Trust 2005 GSIPS 2005-PP2 1AF 5.31% 03/25/35		09/25/2024	Paydown		118,318	118,318	106,840	108,946				9,472		118,318			3,746	03/25/2035	1.A FM
..36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.217% 01/25/35		09/01/2024	Paydown		76,138	76,138	66,597	73,517				2,621		76,138			3,075	01/25/2035	1.A FM
..36242D-XG-3	GSIPS Mortgage Loan Trust 2005 GSIPS 2005-PP1 1AF 5.31% 01/25/35		09/25/2024	Paydown		467,963	467,963	405,133	274,318		65,035		65,035		467,963			9,042	01/25/2035	1.A FM
..36242D-YG-3	GSIPS Mortgage Loan Trust 2005 GSIPS 2005-PP1 1AF 5.31% 01/25/35		08/25/2024	Paydown		123,065	123,065	106,005					17,060		123,065			466	01/25/2035	1.A FM
..36242D-ZQ-9	GSA Home Equity Trust 2005-4 GSA 2005-4 M1 5.62% 03/25/35		09/25/2024	Paydown		410,355	410,355	409,099	409,783				572		410,355			12,463	03/25/2035	1.A FM
..36245R-AB-5	GSA Home Equity Trust 2007-6 GSA 2007-6 1A2 5.40% 05/25/47		07/25/2024	Paydown		1,419	1,419	1,013	1,004				415		1,419			13	05/25/2047	1.A FM
..36245R-AB-5	GSA Home Equity Trust 2007-6 GSA 2007-6 1A2 5.40% 05/25/47		08/08/2024	Redemption 100,0000		365,149	604,377	431,477	427,578		(796)		(796)		426,782		(61,633)	6,918	05/25/2047	1.A FM
..36249E-AA-1	GTH I US GOVT LSE-BKXD PT TR P/T CERTS 4.56% 05/15/38		09/15/2024	Paydown		29,599	29,599	29,599	29,599						29,599			900	05/15/2038	1.A
..36250B-AH-9	GS Mortgage-Backed Securities GSMB 2014-BB1A 2A4 5.821% 07/25/44		09/03/2024	Paydown		16	16	16							16				07/25/2044	1.A
..36252B-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.561% 12/15/37		09/15/2024	Redemption 100,0000		172,441	172,441	172,441	172,441						172,441			5,245	12/15/2037	1.C
..36252S-AK-5	GS Mortgage Securities Trust 2 GSNS 2019-G3B8 XA 1.170% 02/10/52		09/01/2024	Paydown				7,366	5,995		(5,895)		(5,895)					910	02/10/2052	1.A FE
..36252S-BB-2	GS Mortgage Securities Trust 2 GSNS 2019-G3B8 C 4.761% 02/10/52		08/08/2024	USA - AAI/A Modco AAI		930,220	1,000,000	1,029,984	1,016,396		(1,900)		(1,900)		1,014,496		(84,276)	32,666	02/10/2052	1.D
..36253P-AE-2	GS Mortgage Securities Trust 2 GSNS 2017-G66 XA 1.153% 05/10/50		09/01/2024	Paydown				31,535	19,250		(19,250)		(19,250)					4,930	05/10/2050	1.A FE
..36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.951% 04/25/36		09/01/2024	Paydown		69,351	56,144	42,004	36,578				32,773		69,351			1,165	04/25/2036	1.A FM
..367910-AH-6	GE-MIC Asset-Backed Pass-Throu GE/MIC 2005-2 M1 5.62% 12/25/35		09/25/2024	Paydown			(22,915)	(17,075)					17,075					64	12/25/2035	1.A FM
..367910-AH-6	GE-MIC Asset-Backed Pass-Throu GE/MIC 2005-2 M1 5.62% 12/25/35		08/26/2024	Paydown			(1,520)	(1,133)					1,133						12/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	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
..37187A-AF-1	Genesis Financial Gntl 20 GFL 2020 A		09/17/2024	Paydown		2,223,397	2,223,397	2,223,397	2,223,397						2,223,397				141,181	01/17/2026	1.0 PL
..37187A-AG-9	Genesis Financial Gntl 20 GFL 2020 B		09/17/2024	Paydown		470,094	470,094	468,359	469,565		529		529		470,094				33,030	01/17/2026	1.F PL
..37187E-AA-4	Genesis GRCC Trust A 9.250% 01/15/31		09/16/2024	Paydown		765,085	765,085	765,085	753,620						765,085				41,483	01/15/2031	1.B PL
..37187E-AB-2	Genesis GRCC Trust B 10.500% 01/15/31		09/16/2024	Paydown		191,264	191,264	191,264	188,333						191,264				13,653	01/15/2031	1.E PL
..37187E-AC-0	Genesis GRCC Trust C 12.000% 01/15/31		09/16/2024	Paydown		191,268	191,268	191,268	188,405						191,268				15,006	01/15/2031	2.B PL
..37339I-AH-4	Georgia-Pacific LLC Senior Unsecured 3.600% 03/01/25		08/09/2024	AAIA Nonltdco AAM		5,226,042	5,279,000	5,182,605	5,184,608				48,462		5,233,070		(7,028)	(7,028)	178,430	03/01/2025	1.6 FE
..379272-AH-8	Glencore Funding LLC Senior Unsecured 4.000% 03/27/27		08/06/2024	Goldman Sachs		1,961,260	2,000,000	1,887,982	1,953,105				8,153		1,961,259		1	1	68,889	03/27/2027	2.A FE
..38141E-C2-3	Goldman Sachs Group Inc/The Senior Unsecured 3.850% 07/08/24		07/08/2024	Various		10,800,000	10,800,000	11,204,862	10,820,496				(20,496)		10,800,000				415,800	07/08/2024	2.A FE
..38141G-ES-9	Goldman Sachs Group Inc/The Subordinated 5.950% 01/15/27		07/17/2024	Goldman Sachs		1,626,983	1,590,000	1,645,190	1,631,642				(7,041)		1,624,601		2,382	2,382	95,393	01/15/2027	2.B FE
..38141G-WQ-3	Goldman Sachs Group Inc/The Senior Unsecured 5.805% 09/29/25		09/29/2024	Various		4,400,000	4,400,000	4,400,000	4,400,000						4,400,000				171,827	09/29/2025	2.A FE
..38141G-WJ-2	Goldman Sachs Group Inc/The Senior Unsecured 3.814% 04/23/29		09/13/2024	JPM SECURITIES LLC		490,545	500,000	500,000	500,000						500,000		(9,455)	(9,455)	7,575	04/23/2029	2.A FE
..38148L-AC-0	Goldman Sachs Group Inc/The Senior Unsecured 3.500% 01/23/25		08/09/2024	AAIA Nonltdco AAM		1,982,758	2,000,000	1,947,416	1,972,327				15,288		1,988,214		(5,457)	(5,457)	73,111	01/23/2025	2.A FE
..38173M-AB-8	Goldub Capital BDC Inc Senior Unsecured 2.500% 08/24/26		09/13/2024	Various		14,958,018	15,800,000	15,720,842	15,760,210				10,351		15,770,561		(812,543)	(812,543)	419,139	08/24/2026	2.C FE
..38173M-AC-6	Goldub Capital Partners ABS Fin GPMF 2021-2A 2.050% 02/15/27		09/13/2024	JPM SECURITIES LLC		7,411,600	8,000,000	7,907,280	7,946,288				11,855		7,958,143		(546,543)	(546,543)	178,122	02/15/2027	2.C FE
..38178X-AA-1	Goldub Capital Mortgage Funding Tr GPMF 2006-AR7 A 2.944% 10/19/29		07/20/2024	Paydown		571,811	571,811	483,181	513,661				58,151		571,811				12,624	10/19/2029	1.F FE
..39538C-AH-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 2A1 5.368% 12/25/46		08/26/2024	Paydown		81,296	80,101	77,435	91,311				(10,015)		81,296				2,149	12/25/2046	5.B FM
..39538P-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1 5.409% 06/25/45		09/25/2024	Paydown		100,850	100,850	96,560	93,975				6,874		100,850				3,488	06/25/2045	1.A FM
..39538P-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2 5.409% 06/25/45		09/25/2024	Paydown		38,882	38,882	34,340	32,034				6,848		38,882				1,380	06/25/2045	1.A FM
..39538P-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 5.589% 10/25/45		09/25/2024	Paydown		1,020,579	1,020,579	763,268	736,143				284,436		1,020,579				43,277	10/25/2045	1.A FM
..39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 5.529% 11/25/45		09/25/2024	Paydown		22,595	22,276	12,723	12,528				10,067		22,595				680	11/25/2045	1.A FM
..39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 5.548% 02/25/36		09/25/2024	Paydown		12,698	12,698	9,145	11,433				1,264		12,698				392	02/25/2036	1.A FM
..39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 5.388% 03/25/36		09/25/2024	Paydown		3,864	3,864	3,727	3,727				137		3,864				103	03/25/2036	1.A FM
..39538W-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1 5.409% 06/25/37		09/25/2024	Paydown		26,758	26,758	21,532	22,982				3,775		26,758				776	06/25/2037	1.A FM
..404119-BW-8	HCA Inc Senior Unsecured 5.875% 02/01/29		09/03/2024	Wells Fargo		1,040,670	1,000,000	1,036,570					(654)		1,035,916		4,754	4,754	5,549	02/01/2029	2.C FE
..40430H-CA-4	HSI Asset Securitization Corp HASC 2005-OP11 M1 5.599% 11/25/35		09/25/2024	Paydown		29,693	29,693	29,371					322		29,693				182	11/25/2035	1.A FM
..40430H-CA-4	HSI Asset Securitization Corp HASC 2005-OP11 M1 5.599% 11/25/35		08/26/2024	Paydown		34,012	34,012	33,643					369		34,012				104	11/25/2035	1.A FM
..40431K-AF-7	HSI ASSET LOAN OBLIGATION HALO 2007-IF1 A6 4.489% 12/25/36		09/01/2024	Paydown		10,923	10,923	6,430	5,312				5,611		10,923				299	12/25/2036	1.A FM
..41161M-AC-4	HarborView Mortgage Loan Trust HMLT 2006-5 2A1A 5.438% 07/19/46		09/19/2024	Paydown		82,607	82,543	48,994	44,310				38,297		82,607				3,303	07/19/2046	1.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	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	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..41161P-HB-2		HarborView Mortgage Loan Trust HWILT 2004-8 2A3 5.698% 11/19/34		09/19/2024	Paydown		23,352	23,352	17,860	19,891		3,461		3,461		23,352			868	11/19/2034	1.A FM
..41161P-K4-4		HarborView Mortgage Loan Trust HWILT 2006-2 2A1A 5.500% 02/25/36		09/01/2024	Paydown		147,849	147,849	143,852	142,834		5,015		5,015		147,849			5,307	02/25/2036	3.B FM
..41161P-K6-9		HarborView Mortgage Loan Trust HWILT 2006-2 3A1A 6.208% 02/25/36		09/01/2024	Paydown		1,354	1,354	1,373	2,323		(974)		(974)		1,354			56	02/25/2036	1.A FM
..41161P-L4-3		HarborView Mortgage Loan Trust HWILT 2006-4 2A1A 5.479% 05/19/46		08/19/2024	Paydown			(17)	(10)	(8)		8		8						05/19/2046	1.A FM
..41161P-LD-3		HarborView Mortgage Loan Trust HWILT 2005-1 2A1A 5.619% 03/19/35		09/19/2024	Paydown		3,092	3,092	2,944	2,992		101		101		3,092			97	03/19/2035	1.A FM
..41161P-LQ-4		HarborView Mortgage Loan Trust HWILT 2005-2 1A 5.599% 05/19/35		08/19/2024	Paydown		3,491	3,491	1,832	1,165		2,326		2,326		3,491			98	05/19/2035	1.A FM
..41161P-TN-3		HarborView Mortgage Loan Trust HWILT 2005-10 2A1A 5.699% 11/19/35		09/19/2024	Paydown		296	296	257	228		68		68		296			11	11/19/2035	1.F FM
..41161P-TN-3		HarborView Mortgage Loan Trust HWILT 2005-10 2A1A 5.699% 11/19/35		08/19/2024	Paydown		2,223	2,223	1,932	1,710		514		514		2,223			74	11/19/2035	2.B FM
..41161P-TN-3		HarborView Mortgage Loan Trust HWILT 2005-10 2A1A 5.699% 11/19/35		07/19/2024	Paydown		307	307	287	236		71		71		307			9	11/19/2035	2.C FM
..41161P-TN-3		HarborView Mortgage Loan Trust HWILT 2005-10 2A1A 5.699% 11/19/35		09/19/2024	Paydown		687	687	612	542		144		144		687			26	11/19/2035	3.A FM
..41161P-TN-3		HarborView Mortgage Loan Trust HWILT 2005-10 2A1A 5.699% 11/19/35		08/19/2024	Paydown		5,872	5,872	5,238	4,639		1,233		1,233		5,872			192	11/19/2035	3.B FM
..41161P-VJ-9		HarborView Mortgage Loan Trust HWILT 2005-12 2A11 7.153% 10/19/35		09/01/2024	Paydown		75,313	75,313	62,934	58,645		16,668		16,668		75,313			924	10/19/2035	2.C FM
..41161P-VJ-9		HarborView Mortgage Loan Trust HWILT 2005-12 2A11 7.153% 10/19/35		08/01/2024	Paydown		6,196	6,196	5,180	4,824		1,373		1,373		6,196			36	10/19/2035	3.A FM
..41161P-VJ-9		HarborView Mortgage Loan Trust HWILT 2005-12 2A11 7.153% 10/19/35		08/08/2024	ALRE - DFL Trust AML		1,404,904	1,976,071	1,636,439	1,546,933		(32,250)		(32,250)		1,514,684		(103,780)	62,722	10/19/2035	2.C FM
..41161P-VK-6		HarborView Mortgage Loan Trust HWILT 2005-12 2A12 6.579% 10/19/35		09/19/2024	Paydown		51,616	51,616	36,258	35,657		15,959		15,959		51,616			1,756	10/19/2035	1.A FM
..41161P-WC-3		HarborView Mortgage Loan Trust HWILT 2005-13 2A12 6.619% 02/19/36		07/19/2024	Paydown		3,496	3,496	1,783	1,775		1,721		1,721		3,496			117	02/19/2036	1.A FM
..41161U-AC-6		HarborView Mortgage Loan Trust HWILT 2006-6 2A1A 4.917% 08/19/36		08/01/2024	Paydown		3,928	3,928	2,400	2,321		1,607		1,607		3,928			125	08/19/2036	1.E FM
..41162B-AA-1		HarborView Mortgage Loan Trust HWILT 2006-3B1 A1A 5.973% 12/19/36		09/01/2024	Paydown		14,619	14,619	11,826	11,425		3,194		3,194		14,619			289	12/19/2036	1.A FM
..41165A-AD-4		HarborView Mortgage Loan Trust HWILT 2007-5 A1C 5.639% 09/19/37		09/19/2024	Paydown		868	3,588	713			156		156		868			23	09/19/2037	1.A FM
..41165A-AD-4		HarborView Mortgage Loan Trust HWILT 2007-5 A1C 5.639% 09/19/37		08/19/2024	Paydown		2,566	14,245	2,829			(264)		(264)		2,566			50	09/19/2037	1.A FM
..411707-4F-9		Hardee's Funding LLC HNGRY 2018-1A 1A23 5.710% 06/20/48		09/20/2024	Paydown		62,500	62,500	62,500	62,500						62,500			2,677	06/20/2048	2.B FE
..411875-WI-5		L3Harris Technologies Inc Senior Unsecured Home Depot Inc/The Senior Unsecured 3.900% 06/15/47		07/30/2024	AA/A NonNotched AAM		982,144	1,000,000	999,900	999,982		1		1		999,983		(17,819)	5,500	06/15/2028	2.B FE
..437076-BS-0		Home Equity Asset Trust HEAT 2004-3 M1 5.824% 08/25/34		08/08/2024	ALRE - DFL Trust AML		652,186	800,000	925,154	911,455		(2,047)		(2,047)		909,408		(257,222)	20,193	06/15/2047	1.F FE
..437084-CF-4		Home Equity Asset Trust 2004-7 HEAT 2004-7 M1 5.899% 01/25/35		09/25/2024	Paydown		72,797	72,797	50,967	68,911		3,885		3,885		72,797			2,561	09/25/2034	1.A FM
..437084-FS-0		Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3 5.269% 10/25/36		09/25/2024	Paydown		11,600	11,600	8,425	11,366		215		215		11,600			413	01/25/2035	1.A FM
..437096-AD-2				09/25/2024	Paydown		99,794	99,794	96,900	99,367		427		427		99,794			2,854	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	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
..4370N-A0-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 5.63% 07/25/37		09/25/2024	Paydown		6,619	6,619	5,163	5,341		1,279		1,279		6,619				107	01/25/2037	1.A FM
..4373E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 5.829% 08/25/29		09/25/2024	Paydown		29,348	29,348	24,312	26,135		3,213		3,213		29,348				1,226	08/25/2029	1.A FM
..440405-AE-8	Horizon Aircraft Finance I Ltd HCFIN 2018-1 A 4.458% 12/15/38		09/15/2024	Paydown		104,175	104,175	104,173	104,324		(149)		(149)		104,175				3,101	12/15/2038	2.C FE
..444859-BF-8	Humana Inc Senior Unsecured 3.950% 03/15/27		08/06/2024	Goldman Sachs		4,910,150	5,000,000	5,742,500	5,375,435		(74,991)		(74,991)		5,300,444		(390,294)		176,653	03/15/2027	2.B FE
..444859-B0-4	Humana Inc Senior Unsecured 1.350% 02/03/27		08/06/2024	Goldman Sachs		1,387,215	1,500,000	1,498,575	1,499,312		30		30		1,499,342		(112,127)		10,350	02/03/2027	2.B FE
..446150-AK-2	Huntington Bancshares Inc/OH Subordinated 2.487% 08/15/36		09/23/2024	Barclays		507,943	629,000	593,949	597,313		1,530		1,530		598,844		(90,901)		17,338	08/15/2036	2.A FE
..448579-AF-9	Hyatt Hotels Corp Senior Unsecured 4.850% 03/15/26		07/18/2024	Bank of America		2,981,340	3,000,000	2,954,134	2,968,741		7,461		7,461		2,976,201		5,139		122,867	03/15/2026	2.C FE
..448579-AG-7	Hyatt Hotels Corp Senior Unsecured 4.375% 09/15/28		09/13/2024	JPM SECURITIES LLC		996,340	1,000,000	967,449			4,338		4,338		971,787		24,553		43,872	09/15/2028	2.C FE
..44891A-BF-3	Hyundai Capital America SENIOR 2.650% 02/10/25		08/09/2024	AAIA Nonltdco AAM		4,937,388	5,000,000	5,048,090	5,011,451		(6,692)		(6,692)		5,004,759		(67,371)		132,132	02/10/2025	1.G FE
..44891A-BT-3	Hyundai Capital America Senior Unsecured 1.800% 01/10/28		08/09/2024	AAIA Nonltdco AAM		6,131,255	6,800,000	6,159,644			967		967		6,160,611		(29,356)		9,860	01/10/2028	1.G FE
..44891A-CA-3	Hyundai Capital America Senior Unsecured 2.100% 09/15/28		08/09/2024	AAIA Nonltdco AAM		6,101,095	6,800,000	6,140,740			818		818		6,141,558		(40,463)		57,120	09/15/2028	1.G FE
..44891A-CH-8	Hyundai Capital America Senior Unsecured 5.680% 06/26/28		08/09/2024	AAIA Nonltdco AAM		12,402,916	12,100,000	12,482,360			(505)		(505)		12,481,855		(79,039)		82,092	06/26/2028	1.G FE
..45250N-KX-4	Impac QIB Trust Series 2004-9 IIM 2004-9 1A1 5.729% 07/25/35		09/25/2024	Paydown		55,408	55,408	49,177	50,105		5,303		5,303		55,408				2,389	01/25/2035	1.A FM
..45250N-MP-8	Impac QIB Trust Series 2005-3 IIM 2005-3 A1 5.448% 08/25/35		09/25/2024	Paydown		55,633	55,633	41,806	43,481		12,152		12,152		55,633				1,987	08/25/2035	1.A FM
..45250T-SS-4	Impac Secured Assets Corp Ser1 INSA 2005-2 A20 5.623% 03/25/36		09/25/2024	Paydown		43,448	44,137	32,008	29,857		13,591		13,591		43,448				1,331	03/25/2036	1.A FM
..45255P-AC-1	Impac Secured Assets Trust 200 INSA 2006-3 A3 5.269% 11/25/36		08/31/2024	Paydown			(18)	(16)	(18)	(13)	31		18						207	11/25/2036	1.G FM
..45255P-AC-1	Impac Secured Assets Trust 200 INSA 2006-3 A3 5.269% 11/25/36		09/25/2024	Paydown		18	9	8	9	7	3		10		18					11/25/2036	6. FM
..45660L-3J-6	Residential Asset Securitized RAST 2005-A15 1A3 5.750% 02/25/36		09/01/2024	Paydown		1,785	1,774	1,575	1,827		(42)		(42)		1,785				68	02/25/2036	3.B FM
..45660L-BW-8	Residential Asset Securitized RAST 2004-A10 A2 5.500% 02/25/35		09/01/2024	Paydown		18,334	18,334	15,372	15,852		2,483		2,483		18,334				672	02/25/2035	1.A FM
..45660L-UJ-9	IND/MAC INDX MORTGAGE LOAN TRU INDX 2005-A88 2A1A 5.429% 04/25/35		09/25/2024	Paydown		72,318	72,318	68,887	70,386		1,932		1,932		72,318				707	04/25/2035	4.A FM
..45660L-WX-4	Ind/Mac INDX Mortgage Loan Tru INDX 2005-A89 3A1T 5.525% 07/25/35		09/01/2024	Paydown		17,407	17,407	14,059			3,347		3,347		17,407				76	07/25/2035	2.B FM
..45660L-9N-1	Residential Asset Securitized RAST 2005-A83B A3 5.500% 07/25/35		09/01/2024	Paydown		16,397	15,471	11,904	9,837		6,560		6,560		16,397				632	07/25/2035	1.A FM
..45660L-YD-7	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 5.589% 10/25/36		09/25/2024	Paydown		287,559	287,559	167,438	150,592		136,968		136,968		287,559				8,079	10/25/2036	1.A FM
..45660L-WE-5	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 6.599% 10/25/36		09/25/2024	Paydown		207,599	207,599	104,407	104,028		103,571		103,571		207,599				6,625	10/25/2036	1.A FM
..45660L-YY-1	Ind/Mac INDB Mortgage Loan Tru INDB 05-1-A2 5.669% 11/25/35		08/01/2024	Paydown		(1,592)	(275,450)	(275,450)			(1,592)		(1,592)		(1,592)				(1,972)	11/25/2035	1.A FM
..45660L-YY-1	Ind/Mac INDB Mortgage Loan Tru INDB 05-1-A2 5.669% 11/25/35		08/01/2024	Paydown		(24,058)	15,307	15,307	(8,680)		(14,357)		(14,357)		(24,058)					11/25/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..4560L-YX-1	Ind/Mac INB Mortgage Loan Tru INB_05-1-A2		09/25/2024	Paydown		(41)	(41)	(41)							(41)			2,078	11/25/2035	1.A Z
..4560L-YX-1	Ind/Mac INB Mortgage Loan Tru INB_05-1-A2		08/01/2024	Paydown		(933)	(933)	(933)	1,402		(2,335)		(2,335)		(933)				11/25/2035	6. Z
..4560L-YX-1	Ind/Mac INB Mortgage Loan Tru INB_05-1-A2		08/01/2024	Paydown		(3,534)	(2,840)	(2,840)	4,270		(7,804)		(7,804)		(3,534)				11/25/2035	6. *
..4560L-ZH-5	Ind/Mac IND MORTGAGE LOAN TRU IND_2005-AR1		09/01/2024	Paydown		2,215	2,215	1,887	1,519						2,215			55	11/25/2035	1.A FM
..4560N-03-2	Ind/Mac IND Mortgage Loan Tru IND_2004-AR4		09/01/2024	Paydown		82,891	82,691	82,348	82,536						82,691			789	09/25/2034	1.A FM
..4560N-03-2	Ind/Mac IND Mortgage Loan Tru IND_2004-AR4		07/01/2024	Paydown		7,697	7,697	7,665	7,883						7,697			35	09/25/2034	1.B FM
..4560N-19-6	Ind/Mac IND Mortgage Loan Tru IND_2004-AR7		09/25/2024	Paydown		6,986	6,986	6,265	6,240						6,986			234	09/25/2034	1.A FM
..4561E-AA-2	Ind/Mac IND Mortgage Loan Tru IND_2006-AR2		09/25/2024	Paydown		65,965	65,585	53,989	53,970						65,585			1,389	04/25/2046	1.A FM
..45670N-AA-1	Ind/Mac IND Mortgage Loan Tru IND_2007-AR7		09/01/2024	Paydown		113,084	113,084	90,365	90,453						113,084			2,851	11/25/2037	1.A FM
..461070-AC-8	Interstate Power and Light Co Senior Unsecured 6.450% 10/15/33		08/08/2024	ALRE - DFL Trust AMI ... Redemption 100.0000		127,112	127,112	1,878,992	1,776,700		(14,023)		(14,023)		1,762,677	(170,720)	(170,720)	78,744	10/15/2033	2.A FE
..464398-AA-6	ISXANDAR VENTURES LLC SED REV NTS SER 20-1 3.400% 06/15/39		09/15/2024	Paydown		127,112	127,112	127,112	127,112						127,112			2,942	06/15/2039	1.E PL
..465901-AG-0	JPMCB Commercial Mortgage Secu JPMCB 2017-05 XA 1.019% 03/15/50		09/01/2024	Paydown				3,057	1,755		(1,755)		(1,755)					457	03/15/2050	1.B FE
..46590U-AA-0	JG Wentworth XLII LLC HEOR 2018-2A A 3.960% 10/15/75		09/15/2024	Paydown		38,525	38,525	38,491	38,495						38,525			984	10/15/2075	1.A FE
..46590U-AA-0	JG Wentworth XLII LLC HEOR 2018-2A A 3.960% 10/15/75		08/08/2024	ALRE - DFL Trust AMI		1,831,418	1,982,300	1,961,268	1,961,268						1,961,268	(128,850)	(128,850)	50,294	10/15/2075	1.A FE
..466160-AB-7	JGPT XXIV LLC HEOR 2011-2A B 8.350% 09/15/58		09/15/2024	Paydown		106,746	106,746	106,743	107,168		(422)		(422)		106,746			5,913	09/15/2038	2.B FE
..46617A-AB-1	JGPT XXVII LLC HEOR 2012-3A B 6.170% 09/15/67		09/15/2024	Paydown		52,563	52,563	52,562	52,915		(352)		(352)		52,563			2,175	09/15/2067	1.G FE
..46621R-AA-0	J.G. Wentworth XL LLC HEOR 2017-3A A 3.800% 02/15/67		09/15/2024	Paydown		20,387	20,387	20,380	20,381						20,387			486	02/15/2067	1.A FE
..46621R-AA-0	J.G. Wentworth XL LLC HEOR 2017-3A A 3.800% 02/15/67		08/08/2024	ALRE - DFL Trust AMI		598,938	669,934	669,713	669,744						669,745	(70,906)	(70,906)	17,278	02/15/2067	1.A FE
..46621R-AB-8	J.G. Wentworth XL LLC HEOR 2017-3A B 5.430% 02/15/69		09/15/2024	Paydown		17,405	17,405	17,392	17,392						17,405			612	02/15/2069	2.A FE
..466247-J5-3	JP Morgan Mortgage Trust 2006-JPMT 2006-42 242 5.210% 04/25/36		09/01/2024	Paydown		42,469	42,469	39,625	39,437						42,469			1,593	04/25/2036	1.B FM
..466247-J5-3	JP Morgan Mortgage Trust 2006-JPMT 2006-42 242 5.210% 04/25/36		08/01/2024	Paydown		10,490	10,490	9,798	9,741						10,490			348	04/25/2036	1.C FM
..466247-J5-3	JP Morgan Mortgage Trust 2006-JPMT 2006-42 242 5.210% 04/25/36		07/01/2024	Paydown		9,323	9,323	8,699	8,658						9,323			269	04/25/2036	1.D FM
..466247-JLl-4	JP Morgan Mortgage Trust 2004-JPMT 2004-52 446 6.500% 11/25/34		09/01/2024	Paydown		33,665	33,665	29,952	29,351						33,665			1,457	11/25/2034	1.A FM
..466247-0P-1	JP Morgan Mortgage Trust 2005-JPMT 2005-43 7041 5.956% 06/25/35		09/01/2024	Paydown		26,943	26,943	25,947	24,717						26,943			992	06/25/2035	1.A FM
..466247-70-6	JP Morgan Mortgage Trust 2005-JPMT 2005-46 241 6.961% 08/25/35		09/01/2024	Paydown		7,597	7,597	7,555	7,643						7,597			302	09/25/2035	1.A FM
..466247-TT-0	JP Morgan Mortgage Trust 2005-JPMT 2005-46 244 6.961% 08/25/35		09/01/2024	Paydown		23,289	23,289	19,746	24,047		(758)		(758)		23,289			925	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	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 Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..466247-7Z-6	JP Morgan Mortgage Trust 2005- JPMIT 2005-46	4A1 5.710% 09/25/35	..	09/01/2024	Paydown	..	1,723	1,723	1,529	1,560	..	..	..	..	..	1,723	..	..	60	09/25/2035	1.A FM
..466247-WK-5	JP Morgan Mortgage Trust 2005- JPMIT 2005-47	1A3 5.98% 10/25/35	..	09/01/2024	Paydown	..	9,423	9,423	7,951	8,266	..	1,157	..	1,157	..	9,423	..	..	287	10/25/2035	1.A FM
..466247-WL-3	JP Morgan Mortgage Trust 2005- JPMIT 2005-47	1A4 5.98% 10/25/35	..	09/01/2024	Paydown	..	15,167	15,167	15,196	15,394	..	(227)	..	(227)	..	15,167	..	..	478	10/25/2035	3.A FM
..466247-WT-6	JP Morgan Mortgage Trust 2005- JPMIT 2005-47	3A1 6.217% 10/25/35	..	09/01/2024	Paydown	..	1,649	1,649	1,645	1,667	..	(18)	..	(18)	..	1,649	..	..	59	10/25/2035	2.C FM
..466247-WH-0	JP Morgan Mortgage Trust 2005- JPMIT 2005-48	1A1 5.32% 11/25/35	..	09/01/2024	Paydown	..	6,606	6,606	6,257	6,186	..	421	..	421	..	6,606	..	..	218	11/25/2035	3.A FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMIT 2005-48	2A3 5.408% 11/25/35	..	09/01/2024	Paydown	..	596	596	554	542	..	..	..	..	..	596	..	..	18	11/25/2035	1.C FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMIT 2005-48	2A3 5.408% 11/25/35	..	08/01/2024	Paydown	..	878	878	816	798	..	79	..	79	..	878	..	..	22	11/25/2035	1.E FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMIT 2005-48	2A3 5.408% 11/25/35	..	07/01/2024	Paydown	..	754	754	701	686	..	68	..	68	..	754	..	..	16	11/25/2035	1.G FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMIT 2005-48	2A3 5.408% 11/25/35	..	09/01/2024	Paydown	..	8,368	8,368	8,047	7,787	..	81	..	81	..	8,368	..	..	249	11/25/2035	2.C FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMIT 2005-48	2A3 5.408% 11/25/35	..	08/01/2024	Paydown	..	22,916	22,916	22,037	21,325	..	1,591	..	1,591	..	22,916	..	..	534	11/25/2035	3.A FM
..46625H-HF-0	JP Morgan Chase & Co Senior Unsecured 6.400% 05/15/38	ALRE - DEF Trust AM	..	08/09/2024	..	..	566,193	500,000	789,336	741,413	..	(8,549)	..	(8,549)	..	732,864	(166,672)	(166,672)	23,376	05/15/2038	1.F FE
..46625H-JY-7	JP Morgan Chase & Co Subordinated 3.875% 09/10/24	Maturity	..	09/10/2024	..	..	5,000,000	5,000,000	4,970,530	4,996,061	..	3,939	..	3,939	..	5,000,000	..	..	193,750	09/10/2024	1.G FE
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1	2A9 6.000% 12/25/35	..	09/01/2024	Paydown	..	36,569	36,569	29,551	26,158	..	10,412	..	10,412	..	36,569	..	..	1,278	12/25/2035	1.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1	2A9 6.000% 12/25/35	..	09/01/2024	Paydown	..	2,403	2,403	2,115	1,836	..	567	..	567	..	2,403	..	..	66	12/25/2035	3.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1	2A9 6.000% 12/25/35	..	07/01/2024	Paydown	..	2,098	2,098	1,847	1,803	..	495	..	495	..	2,098	..	..	36	12/25/2035	3.B FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1	2A9 6.000% 12/25/35	..	09/01/2024	Paydown	..	19,699	19,699	17,968	15,308	..	4,191	..	4,191	..	19,699	..	..	556	12/25/2035	3.C FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1	2A9 6.000% 12/25/35	..	07/01/2024	Paydown	..	17,199	17,199	15,688	13,540	..	3,659	..	3,659	..	17,199	..	..	313	12/25/2035	4.A FM
..46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1	1A1 5.428% 03/25/36	..	09/25/2024	Paydown	..	78,784	78,784	72,718	69,193	..	9,591	..	9,591	..	78,784	..	..	3,046	03/25/2036	1.A FM
..46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-S1	2A1 4.913% 03/25/36	..	09/01/2024	Paydown	..	127,371	107,209	86,780	81,201	..	46,170	..	46,170	..	127,371	..	..	4,731	03/25/2036	1.A FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1	1A7 5.750% 03/25/36	..	08/01/2024	Paydown	..	4,035	4,035	2,864	2,614	..	1,421	..	1,421	..	4,035	..	..	156	03/25/2036	4.B FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1	1A7 5.750% 03/25/36	..	08/08/2024	USA - AIAA Modco AAM	..	619,474	1,127,181	800,229	730,224	..	(29,069)	..	(29,069)	..	701,155	(81,681)	(81,681)	46,620	03/25/2036	4.B FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1	1A12 6.000% 03/25/36	..	09/01/2024	Paydown	..	33,779	33,779	25,988	18,812	..	14,967	..	14,967	..	33,779	..	..	1,435	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1	1A12 6.000% 03/25/36	..	07/01/2024	Paydown	..	2,613	2,613	2,015	1,559	..	1,054	..	1,054	..	2,613	..	..	97	03/25/2036	1.C FM
..46628B-AO-2	JP Morgan Mortgage Trust 2006- JPMIT 2006-46	1A2 4.634% 10/25/36	..	09/01/2024	Paydown	..	1,907	1,907	1,763	1,676	..	231	..	231	..	1,907	..	..	61	10/25/2036	4.A FM
..46628B-AO-2	JP Morgan Mortgage Trust 2006- JPMIT 2006-46	1A2 4.634% 10/25/36	..	08/01/2024	Paydown	..	10,098	10,098	9,337	8,877	..	1,221	..	1,221	..	10,098	..	..	272	10/25/2036	4.B FM
..46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMIT 2006-43	1A1 5.034% 05/25/36	..	08/01/2024	Paydown	..	14,961	14,961	15,901	13,406	..	1,575	..	1,575	..	14,961	..	..	489	05/25/2036	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 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 Con- tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46628K-AA-8	..46628K-AA-8	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A3	..	08/01/2024	Paydown	..	13,360	13,360	13,143	12,531	..	829	..	829	..	13,360	..	..	..	446	05/25/2036	2.B FM
..46628K-AA-8	..46628K-AA-8	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A3	..	07/01/2024	Paydown	..	3,030	3,030	2,981	2,842	..	188	..	188	..	3,030	..	..	..	89	05/25/2036	2.C FM
..46628K-AA-8	..46628K-AA-8	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A3	..	08/08/2024	ALBE - DFL Trust AML	..	759,331	882,644	936,812	789,868	..	(8,767)	..	(8,767)	..	781,091	..	(21,760)	(21,760)	30,354	05/25/2036	1.A FM
..46628K-AA-8	..46628K-AA-8	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A3	..	08/08/2024	ALBE - DFL Trust AML	..	830,768	965,681	949,989	905,751	..	(9,599)	..	(9,599)	..	896,152	..	(65,385)	(65,385)	33,210	05/25/2036	2.B FM
..46628K-AJ-9	..46628K-AJ-9	JP Morgan Mortgage Trust 2006 -JPMIT 2006-S3	..	09/01/2024	Paydown	..	65,302	65,306	52,468	52,427	..	12,875	..	12,875	..	65,302	..	..	..	1,939	05/25/2036	1.A FM
..46629A-AJ-0	..46629A-AJ-0	JP Morgan Mortgage Trust 2006 -JPMIT 2006-S3	..	08/08/2024	USAA - AALIA Modco AML	..	268,370	825,637	755,458	367,331	..	(23,832)	..	(23,832)	..	343,498	..	(75,128)	(75,128)	23,558	08/25/2036	4.A FM
..46629A-AL-5	..46629A-AL-5	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	07/01/2024	Paydown	..	4,868	4,868	3,963	1,881	..	(1,881)	..	(1,881)	..	..	..	..	..	133	08/25/2036	1.A FM
..46629C-AB-3	..46629C-AB-3	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	09/01/2024	Paydown	..	82,267	82,193	76,380	75,257	..	7,010	..	7,010	..	82,267	..	..	..	880	08/25/2036	4.A FM
..46629C-AC-1	..46629C-AC-1	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	09/01/2024	Paydown	..	8,774	8,766	6,430	5,546	..	3,228	..	3,228	..	8,774	..	..	..	325	08/25/2036	1.A FM
..46629C-AL-1	..46629C-AL-1	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	09/01/2024	Paydown	..	6,554	6,552	6,061	6,061	..	493	..	493	..	6,554	..	..	..	218	08/25/2036	3.B FM
..46629C-AL-1	..46629C-AL-1	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	07/01/2024	Paydown	..	76	242	224	224	..	(148)	..	(148)	..	76	..	..	..	7	08/25/2036	3.C RM
..46629C-AM-9	..46629C-AM-9	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	08/01/2024	Paydown	..	22,170	22,959	21,237	21,267	..	903	..	903	..	22,170	..	..	..	728	08/25/2036	3.C RM
..46629C-AM-9	..46629C-AM-9	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	08/08/2024	USAA - AALIA Modco AML	..	718,267	858,431	794,049	795,168	..	(8,527)	..	(8,527)	..	786,642	..	(68,375)	(68,375)	28,242	08/25/2036	3.C RM
..46629C-AR-8	..46629C-AR-8	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	09/01/2024	Paydown	..	21,588	21,588	19,776	19,528	..	2,060	..	2,060	..	21,588	..	..	..	824	08/25/2036	2.B FM
..46629C-AR-8	..46629C-AR-8	JP Morgan Mortgage Trust 2006 -JPMIT 2006-A5	..	09/01/2024	Paydown	..	129,716	129,586	118,713	116,632	..	13,083	..	13,083	..	129,716	..	..	..	2,502	08/25/2036	2.C RM
..46629S-AE-2	..46629S-AE-2	JP Morgan Alternative Loan Tru JPALT 2008-R2	..	09/01/2024	Paydown	..	787	(469)	(352)	(199)	..	986	..	986	..	787	..	..	..	84	01/25/2037	1.A FM
..466306-AA-5	..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2	..	09/01/2024	Paydown	..	566	664	517	432	..	135	..	135	..	566	..	..	..	30	11/25/2036	3.C RM
..466306-AA-5	..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2	..	08/01/2024	Paydown	..	3,837	4,045	3,150	2,628	..	1,210	..	1,210	..	3,837	..	..	..	162	11/25/2036	4.A FM
..466306-AA-5	..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2	..	09/01/2024	Paydown	..	124,402	133,028	113,067	89,007	..	35,395	..	35,395	..	124,402	..	..	..	5,415	11/25/2036	4.B FM
..46630G-AH-8	..46630G-AH-8	JP Morgan Mortgage Acquisition JMAC 2007-CH1	..	09/01/2024	Paydown	..	4,066	4,066	3,358	3,668	..	398	..	398	..	4,066	..	..	..	138	07/25/2035	1.A FM
..46630L-AG-9	..46630L-AG-9	JP Morgan Mortgage Trust 2007 -JPMIT 2007-S1	..	09/01/2024	Paydown	..	738	738	727	..	..	12	..	12	..	738	..	..	..	3	11/25/2036	1.A FM
..46630R-AY-7	..46630R-AY-7	JP Morgan Mortgage Trust 2007 -JPMIT 2007-A3	..	08/08/2024	ALBE - DFL Trust AML	..	720,058	2,027,447	1,070,523	929,708	..	(43,844)	..	(43,844)	..	885,864	..	(165,806)	(165,806)	62,730	03/25/2037	4.B FM
..46630U-AM-6	..46630U-AM-6	JP Morgan Mortgage Trust 2007 -JPMIT 2007-A4	..	09/01/2024	Paydown	..	910	910	865	822	..	87	..	87	..	910	..	..	..	29	05/25/2037	1.A FM
..46631J-AA-6	..46631J-AA-6	JP Morgan Mortgage Trust 2007 -JPMIT 2007-S3	..	09/01/2024	Paydown	..	42,308	4,018	3,985	4,017	..	38,314	..	38,291	..	42,308	..	..	..	1,925	06/25/2037	4.B FM
..46631N-AA-7	..46631N-AA-7	JP Morgan Mortgage Trust 2007 -JPMIT 2007-S3	..	08/01/2024	Paydown	..	1,460	1,460	1,318	798	..	662	..	662	..	1,460	..	..	..	51	08/25/2037	3.C RM
..46631N-AA-7	..46631N-AA-7	JP Morgan Mortgage Trust 2007 -JPMIT 2007-S3	..	08/08/2024	USAA - AALIA Modco AML	..	864,503	780,816	704,687	428,856	..	(19,303)	..	(19,303)	..	407,553	..	(43,049)	(43,049)	30,267	08/25/2037	3.C RM

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
..46831N-D0-9	JP Morgan Mortgage Trust 2007- JPMIT 2007-S3 1A87 5.619% 09/25/37		09/25/2024	Paydown		22,960	23,303	8,718	4,658		18,301		18,301		22,960			794	09/25/2037	1.A FM	
..46634F-AJ-2	JP Morgan Securitization Tru JPMR 2010-2 1A9 4.000% 06/26/37		08/01/2024	Paydown		21,660	21,660	10,630	6,837		14,823		14,823		21,660			491	06/26/2037	1.A FM	
..46635F-AD-4	JP Morgan Securitization Tru JPMR 2010-8 1A4 4.904% 06/26/45		09/01/2024	Paydown		80,236	80,236	79,270			966		966		80,236			700	06/26/2045	1.A FM	
..46635F-AD-4	JP Morgan Securitization Tru JPMR 2010-8 1A4 4.904% 06/26/45		08/30/2024	Paydown		124,671	124,671	123,170			1,501		1,501		124,671			540	06/26/2045	1.A FM	
..466365-AC-7	Jack in the Box Funding LLC JACX 2019-1A A23 4.970% 08/25/49		09/03/2024	Barclays		4,661,591	4,825,000	4,825,000	4,825,000						4,825,000		(163,409)	185,947	08/25/2049	2.B FE	
..466365-AC-7	Jack in the Box Funding LLC JACX 2022-1A A21 4.970% 08/25/49		08/25/2024	Paydown		12,500	12,500	12,500	12,500						12,500			466	08/25/2049	2.B FE	
..466365-AE-3	Jack in the Box Funding LLC JACX 2022-1A A21 4.136% 02/26/52		08/25/2024	Paydown		200,000	200,000	200,000	200,000						200,000			6,204	02/26/2052	2.B FE	
..466370-AD-7	JP Morgan Securitization Tru JPMR 2012-1 2A2 4.300% 05/26/47		09/01/2024	Paydown		70,144	69,986	60,666	60,728		9,415		9,415		70,144			1,909	05/26/2047	1.A FM	
..46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2015-C10 C 4.210% 12/15/47		09/01/2024	Paydown		9,769	9,769	9,814	9,769						9,769			269	12/15/2047	1.A	
..46647P-AR-7	JPMorgan Chase & Co Senior Unsecured 4.005% 04/23/29		08/09/2024	AAIA NonMorteco AAM		1,946,640	2,000,000	2,000,000	2,000,000						2,000,000		(53,360)	63,635	04/23/2029	1.F FE	
..46651T-AA-9	J.G. Wentworth XL1 LLC HENDR 2018-1A A 3.740% 10/17/72		09/15/2024	Paydown		67,832	67,832	67,778	67,788		44		44		67,832			1,686	10/17/2072	1.A FE	
..46651T-AB-7	J.G. Wentworth XL1 LLC HENDR 2018-1A B 4.700% 10/15/74		09/15/2024	Paydown		16,258	16,258	16,258	16,258						16,258			508	10/15/2074	2.A FE	
..46657N-AA-6	J.G. WENTWORTH XL1X LLC HENDR 2020-F1 A 3.165% 12/15/73		09/15/2024	Paydown		59,782	59,782	59,782							59,782			842	12/15/2073	1.F FE	
..46671*-AA-9	JLL SEC CB L5B PT TR (BLANDO P/T CERTS SER 20-11 3.287% 04/15/43		09/15/2024	Redemption	100.0000	381,963	381,963	391,692	390,649		(8,686)		(8,686)		381,963			8,372	04/15/2043	1.F	
..46672@-AA-6	RJL Barnabas Health Inc P/T CERTS 3.641% 02/15/53		09/15/2024	Redemption	100.0000	18,899	18,899	19,466	19,422		(523)		(523)		18,899			459	02/15/2053	1.D	
..46673*-AA-7	JFO Holdings LLC P/T CERTS 3.214% 12/15/41		09/15/2024	Redemption	100.0000	18,777	18,777	18,777	18,777						18,777			402	12/15/2041	2.B	
..46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50		09/15/2024	Redemption	100.0000	62,337	62,337	64,074	64,007		(1,670)		(1,670)		62,337			1,490	01/15/2050	1.G	
..47015P-AD-0	NBSJ DPR 20-1 NBSJ DPR 2020-1 5.250% 09/15/30		09/15/2024	Paydown		478,847	478,847	478,847	478,847						478,847			9,637	09/15/2030	2.C FE	
..47659@-AA-1	JERSEY CITY NJ 11 C1L PT P/T CERTS 4.850% 10/15/45		09/15/2024	Redemption	100.0000	16,927	16,927	17,089	17,060		(133)		(133)		16,927			548	10/15/2045	1.E	
..477600-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A211 4.846% 07/30/47		07/30/2024	Paydown		2,500	2,500	2,446	2,504		(4)		(4)		2,500			30	07/30/2047	2.B FE	
..482480-AL-4	KLA Corp Senior Unsecured 4.650% 07/15/32		08/09/2024	AAIA NonMorteco AAM		4,382,926	4,400,000	4,397,404	4,397,863		126		126		4,397,988		(15,062)	218,240	07/15/2032	1.F FE	
..482490-AA-9	KKR Group Finance Co 111 LLC Senior Unsecured 5.500% 02/01/43		08/09/2024	AAIA NonMorteco AAM		6,115,887	6,300,000	6,096,762			1,099		1,099		6,097,861			180,960	02/01/2043	1.F FE	
..48250A-AA-1	KKR Group Finance Co 111 LLC Senior Unsecured 5.125% 06/01/44		08/09/2024	AAIA NonMorteco AAM		6,203,168	6,700,000	6,148,724			1,828		1,828		6,150,552			64,860	06/01/2044	1.F FE	
..48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29		08/09/2024	AAIA NonMorteco AAM		9,519,788	10,000,000	10,104,930	10,060,652		(6,544)				10,064,108		(534,320)	414,593	07/01/2029	1.F FE	
..48259*-AA-5	KCP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		09/15/2024	Redemption	100.0000	4,216	4,216	4,216	4,216						4,216			88	12/31/2035	2.A Z	
..4917J-AB-8	Kenvue Inc Senior Unsecured 5.500% 03/22/25		08/09/2024	AAIA NonMorteco AAM		6,719,276	6,679,000	6,718,524	6,717,561		(18,550)				6,699,011		20,264	323,468	03/22/2025	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 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 Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
..4927V-A0-4	Keurig Dr. Pepper Inc Senior Unsecured 4.985% 05/25/38		07/16/2024	AAIA Merrilldoe AAM		962,483	1,000,000	969,689	974,553		654		654		975,207		(12,724)	(12,724)	31,987	05/25/2038	2 B FE
..494550-BN-5	Kinder Morgan Energy Partners Senior Unsecured 5.000% 08/15/42		08/06/2024	Goldman Sachs		6,235,599	6,900,000	6,119,472			3,087		3,087		6,122,559		113,040	113,040	164,833	08/15/2042	2 B FE
..497266-A0-0	Kirby Corp Senior Unsecured 4.200% 03/01/28		09/13/2024	Various		10,949,068	11,060,000	11,053,302	11,064,256		(1,224)		(1,224)		11,063,032		(113,964)	(113,964)	483,875	03/01/2028	2 C FE
..501044-DJ-7	Kroger Co/The Senior Unsecured 3.700% 08/01/27		08/06/2024	Goldman Sachs		9,782,700	10,000,000	9,587,747	9,819,954		28,269		28,269		9,848,223		(65,523)	(65,523)	376,167	08/01/2027	2 A FE
..501044-DL-2	LA CHARRERS HQ TR (2022) P/T CERTS SER B 5.000% 06/15/54		09/13/2024	Various		3,036,780	3,000,000	2,982,090	2,989,973		1,277		1,277		2,991,250		45,530	45,530	157,875	01/15/2029	2 A FE
..50167*-AB-0	LA CHARRERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54		07/15/2024	Redemption 100,0000		153	153	153							153				3	06/15/2054	2 B Z
..50167*-AB-0	Bath & Body Works Inc Senior Unsecured 5.050% 06/15/54		09/15/2024	Redemption 100,0000		199	199	199							199				5	06/15/2054	2 C
..501797-AM-6	LCSX Financing 2018-A LLC LOSS 2018-A A 4.700% 12/15/62		09/09/2024	Bank of America		1,905,469	1,875,000	1,893,884	1,891,353		(430)		(430)		1,890,922		14,547	14,547	87,539	07/01/2036	3 B FE
..50200X-AA-8	LSU Energy Concessionaire LLC SR SEC0 NTS 3.730% 05/30/49		09/15/2024	Paydown		39,067	39,067	39,067	39,067						39,067				1,223	12/15/2062	1 A FE
..50228*-AA-9	LYB International Finance III Senior Unsecured 2.250% 10/01/30		09/30/2024	Redemption 100,0000		60,343	60,343	60,343	60,343						60,343				1,688	05/30/2049	1 G
..50249A-AG-8	Labrador Aviation Finance Ltd LAFI 2016-1A A1 4.300% 07/15/42		08/08/2024	ALRe Corporate AAM		520,485	600,000	596,758	597,870		45		45		597,915		(77,430)	(77,430)	4,763	10/01/2030	2 B FE
..50549L-AA-0	Lamb Weston Holdings Inc SENIOR 4.875% 05/15/28		09/15/2024	Paydown		384,630	384,630	381,170	384,552		79		79		384,630				10,799	01/15/2042	3 A FE
..513272-AC-8	Lavender Trust Series 2010-HR1 LTS 2010-H15A A4 6.000% 08/26/37		09/03/2024	Bank of America		2,947,500	3,000,000	3,188,250	3,105,573		(17,300)		(17,300)		3,088,274		(140,774)	(140,774)	117,406	05/15/2028	3 C FE
..519440-CL-9	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 5.238% 02/25/36		09/01/2024	Paydown			(1,424)	(1,113)	(698)		698		698						42	08/26/2037	1 A FM
..526221-GL-3	Lehman XS Trust 2006-6 LXS 2006-6 2A1 5.149% 06/25/36		09/25/2024	Paydown		228,471	228,471	220,622	220,948		7,523		7,523		228,471				6,193	02/25/2036	1 A FM
..526224-AC-6	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 6.668% 09/25/47		09/25/2024	Paydown		35,088	35,085	35,376	38,069		(2,981)		(2,981)		35,088				1,052	06/25/2036	5 C FM
..526238-AD-4	Lennar Corp Senior Unsecured 4.750% 11/29/27		09/25/2024	Paydown		137,538	137,538	118,543	118,462		19,077		19,077		137,538				4,025	09/25/2047	1 A FM
..526657-CD-4	Lennar Corp Senior Unsecured 5.250% 06/01/26		09/03/2024	Morgan Stanley		5,043,550	5,000,000	5,666,014	5,424,463		(81,592)		(81,592)		5,342,871		(299,321)	(299,321)	181,424	11/29/2027	2 B FE
..526657-CT-9	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48		09/03/2024	Wells Fargo		10,280,621	10,219,000	10,287,629	10,264,986		(15,728)		(15,728)		10,249,269		31,352	31,352	406,844	06/01/2026	2 B FE
..53000L-AA-0	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29		07/25/2024	Paydown		340,728	340,728	340,728	335,216		5,511		5,511		340,728				20,294	07/25/2048	2 C FE
..53079E-9G-8	Eli Lilly & Co Senior Unsecured 3.100% 05/15/27		09/23/2024	Barclays		3,520,405	3,500,000	3,644,345	3,580,274		(9,306)		(9,306)		3,570,969		(50,564)	(50,564)	103,501	02/01/2029	2 B FE
..532457-BP-2	Lockheed Martin Corp Senior Unsecured 4.990% 10/15/25		08/06/2024	Goldman Sachs		9,735,700	10,000,000	9,682,963	9,868,954		22,220		22,220		9,881,173		(155,473)	(155,473)	225,611	05/15/2027	1 E FE
..539800-BU-2	Long Beach Mortgage Loan Trust LBLMT 2000-1 A V1 5.554% 01/27/31		08/09/2024	AAIA Merrilldoe AAM		30,096,573	30,000,000	29,914,500	29,946,851		17,476		17,476		29,964,327		132,246	132,246	1,212,750	10/15/2025	1 F FE
..542514-AH-7	Long Beach Mortgage Loan Trust LBLMT 2003-3 M1 6.094% 07/25/33		09/23/2024	Paydown		20,800	20,800	20,352	20,727		73		73		20,800				889	01/21/2031	1 A FM
..542514-EA-8	Long Beach Mortgage Loan Trust LBLMT 2003-4 M1 5.999% 08/25/33		09/25/2024	Paydown		26,657	26,657	26,298	26,352		305		305		26,657				1,069	07/25/2033	1 A FM
..542514-EH-3	Long Beach Mortgage Loan Trust LBLMT 2003-4 M1 5.999% 08/25/33		09/25/2024	Paydown		13,526	13,526	12,579	13,507		18		18		13,526				572	08/25/2033	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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
..546388-AA-8	LONGWOOD ENERGY PARTNERS HOLDI SR SEC'D NTS SER A 5.150% 06/30/34		07/15/2024	Various		452,436	452,436	452,436	452,436					452,436					11,650	06/30/2034	3.0 PL
..546661-DK-2	Love's Cos Inc Senior Unsecured 1.300% 04/15/28		09/23/2024	Various		12,720,260	14,000,000	14,003,218	14,001,878		(344)	(344)		14,001,534		(1,281,274)	(1,281,274)	171,383	04/15/2028	2.A FE	
..546661-EN-3	Love's Cos Inc Senior Unsecured 5.800% 09/15/62		09/13/2024	JPM SECURITIES LLC		10,510,300	10,000,000	9,919,010	9,920,336		398	398		9,920,734		589,566	589,566	581,611	09/15/2062	2.A FE	
..546661-EU-6	Love's Cos Inc Senior Unsecured 5.150% 07/01/33		08/06/2024	Goldman Sachs		1,021,280	1,000,000	999,058			179	179		999,236		28,044	28,044	30,900	07/01/2033	2.A FE	
..550279-AA-1	Luninent Mortgage Trust 2005-1 LHM 2005-1 A1 5.489% 11/25/35		09/25/2024	Paydown		16,165	16,165	15,746	15,862		303	303		16,165				575	11/25/2035	1.A FM	
..55027B-AA-6	Luninent Mortgage Trust 2006-4 LHM 2006-4 A1A 5.349% 05/25/46		09/25/2024	Paydown		1,105,318	1,105,318	909,276	908,361		196,957	196,957		1,105,318				30,906	05/25/2046	1.A FM	
..55027B-AA-6	Luninent Mortgage Trust 2006-4 LHM 2006-4 A1A 5.349% 05/25/46		08/08/2024	ALBE - DFL Trust AAM		1,264,241	1,501,746	1,388,687	1,367,861		(303)	(303)		1,367,558		(103,316)	(103,316)	36,513	05/25/2046	1.A FM	
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45		09/15/2024	Paydown		52,405	52,405	52,405	52,529		(124)	(124)		52,405				1,127	02/15/2045	2.A FE	
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45		08/06/2024	ALBE - DFL Trust AAM		1,194,932	1,246,732	1,246,719	1,249,671		(559)	(559)		1,249,111		(54,180)	(54,180)	27,241	02/15/2045	2.A FE	
..55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A B 4.335% 02/15/45		09/15/2024	Paydown		88,661	88,661	88,658	88,597		65	65		88,661				2,447	02/15/2045	3.B FE	
..55268K-JT-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.250% 12/25/33		09/01/2024	Paydown		4,739	4,739	4,623	4,584		154	154		4,739				167	12/25/2033	1.A FM	
..55336V-AK-6	MPLX LP Senior Unsecured 4.125% 03/01/27 Marathon Petroleum Corp Senior Unsecured		08/06/2024	Goldman Sachs		1,969,500	2,000,000	1,996,680	1,998,824		211	211		1,999,035		(29,535)	(29,535)	77,000	03/01/2027	2.B FE	
..56889A-AH-5	Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44		08/29/2024	STAR Non-Medco FIH		887,708	1,000,000	1,095,210	1,086,691		(1,850)	(1,850)		1,084,840		(197,132)	(197,132)	45,389	09/15/2044	2.B FE	
..56889A-BD-3	Marathon Petroleum Corp Senior Unsecured 3.800% 04/01/28		09/23/2024	Barclays		5,511,912	5,600,000	6,161,702	5,919,445		(56,249)	(56,249)		5,863,195		(351,283)	(351,283)	208,662	04/01/2028	2.B FE	
..57430U-30-1	Maryland Trust 2006-1 MIBS 2006-1A A 5.550% 12/10/65		07/01/2024	Paydown		632,859	632,859	590,955	617,480		8,185	8,185		632,859				14,930	12/10/2065	5.0 FE	
..576433-A7-1	MASTR ADJUSTABLE RATE MORTGAGE MARW 2005-6 5A1 3.498% 07/25/35		09/01/2024	Paydown		5,608	5,403	4,969	5,126		482	482		5,608				130	07/25/2035	1.A FM	
..576433-C5-3	MASTR ADJUSTABLE RATE MORTGAGE MARW 2005-6 5A2 3.270% 07/25/35		08/01/2024	Paydown		3,404	3,222	2,926	3,032		372	372		3,404				70	07/25/2035	1.A FM	
..576433-C5-3	MASTR ADJUSTABLE RATE MORTGAGE MARW 2005-6 5A2 3.270% 07/25/35		08/08/2024	USAA - AA1A Medco AAM		442,792	538,405	488,916	506,647		3,147	3,147		509,794		(67,002)	(67,002)	11,627	07/25/2035	1.A FM	
..576433-D4-5	MASTR Adjustable Rate Mortgage MARW 2005-7 2A1 4.819% 09/25/35		09/01/2024	Paydown		172,087	171,004	166,066	168,949		3,138	3,138		172,087				5,719	09/25/2035	3.A FM	
..576433-UQ-7	MASTR Adjustable Rate Mortgage MARW 2004-13 B1 6.650% 12/21/34		09/01/2024	Paydown		26,126	26,126	25,577	26,084		43	43		26,126				1,084	12/21/2034	1.A FM	
..576434-B8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.000% 02/25/35		09/01/2024	Paydown		5,115	5,115	5,354	5,232		(117)	(117)		5,115				190	02/25/2035	1.A FM	
..576438-JD-7	MASTR Adjustable Rate Mortgage MARW 2006-2 3A1 5.897% 01/25/36		08/01/2024	Paydown		87,507	87,507	85,653	89,565		(2,058)	(2,058)		87,507				2,694	01/25/2036	1.A FM	
..576438-JD-7	MASTR Adjustable Rate Mortgage MARW 2006-2 3A1 5.897% 01/25/36		08/06/2024	Various		573,928	581,294	568,977	594,964		3,297	3,297		598,262		(24,334)	(24,334)	20,916	01/25/2036	1.A FM	
..57643L-LE-4	MAstr Asset Backed Securities MABS 2005-4B1 AB 6.250% 11/25/35		08/01/2024	Paydown		7,990	7,990	3,746	3,594		4,396	4,396		7,990				122	11/25/2035	1.A FM	
..57643L-LE-4	MAstr Asset Backed Securities MABS 2005-4B1 AB 6.250% 11/25/35		08/08/2024	USAA - AA1A Medco AAM		845,422	2,034,668	953,993	915,209		(26,614)	(26,614)		888,595		(43,172)	(43,172)	35,604	11/25/2035	1.A FM	
..57643L-NG-7	MAstr Asset Backed Securities MABS 2006-NC1 M1 5.539% 01/25/36		07/25/2024	Paydown		134,829	134,829	131,212	131,223		3,606	3,606		134,829				3,720	01/25/2036	1.A FM	
..57643L-NG-7	MAstr Asset Backed Securities MABS 2006-NC1 M1 5.539% 01/25/36		08/06/2024	USAA - AA1A Medco AAM		4,158,825	4,194,168	4,081,651	4,082,000		18,943	18,943		4,100,943		57,883	57,883	125,551	01/25/2036	1.A FM	

SCHEDULE D - PART 4

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

1	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	
..5764M-LE-2	1A5	MSTR Asset Securitization Tru MSTR 2005-2 1A5 5.250% 11/25/35		09/01/2024	Paydown		9,822	9,822	9,344	9,440		381	381		9,822				343	11/25/2035	1.A FM	
..58403Y-AU-0		Med Trust 2021-MQIN MED 2021-MQIN E 8.361% 11/15/38		07/15/2024	Paydown		10,648,893	10,648,893	10,648,893	10,648,893					10,648,893				541,453	11/15/2038	1.A	
..58833Y-AR-6		Merck & Co Inc Senior Unsecured 2.750% 02/10/25		08/09/2024	Various		19,794,164	20,000,000	19,295,685	14,688,889		227,795	227,795		19,804,119		(9,955)	(9,955)	548,472	02/10/2025	1.E FE	
..58833Y-III-5		Merck & Co Inc Senior Unsecured 4.000% 03/07/49		08/29/2024	STAR Non-Medco FPH		1,712,179	2,000,000	1,973,820	1,976,205		364	364		1,976,570		(264,391)	(264,391)	78,222	03/07/2049	1.E FE	
..588929-9H-7		MERRILL LYNCH MORTGAGE INVESTO MLMT 2003-0PT1 A3 5.689% 07/25/34		09/25/2024	Paydown		3,738	3,738	3,683	3,764		(26)	(26)		3,738				78	07/25/2034	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2003-G A1 5.609% 01/25/29		09/25/2024	Paydown		19,194	19,194	18,935	18,916		278	278		19,194				255	01/25/2029	3.B FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2003-H A2 6.384% 01/25/29		09/25/2024	Paydown		6,773	6,773	6,545	6,577		197	197		6,773				270	01/25/2029	2.A FM	
..588929-F9-4		Merrill Lynch Mortgage Investo MLCC 2003-A 1A 5.708% 03/25/28		09/25/2024	Paydown		12,127	12,127	12,064	12,079		48	48		12,127				513	03/25/2028	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 5.749% 03/25/28		09/25/2024	Paydown		26,512	26,512	26,412	26,428		83	83		26,512				930	03/25/2028	3.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2003-C A1 5.629% 06/25/28		09/25/2024	Paydown		18,170	18,170	17,242	17,241		928	928		18,170				775	06/25/2028	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLMT 2005-A9 2A1E 6.112% 12/25/35		09/01/2024	Paydown		19,606	19,621	18,715	19,169		437	437		19,606				683	12/25/2035	1.O FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 6.133% 02/25/36		09/01/2024	Paydown		55,716	55,716	55,767	56,752		(1,036)	(1,036)		55,716				2,071	02/25/2036	2.B FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2004-A A2 5.262% 04/25/29		09/25/2024	Paydown		45,193	45,193	43,241	43,428		1,765	1,765		45,193				1,845	04/25/2029	4.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2004-A A2 5.262% 04/25/29		09/25/2024	Paydown		12,766	12,766	12,392	12,490		277	277		12,766				521	04/25/2029	4.B FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2004-D A1 5.629% 09/25/29		09/25/2024	Paydown		30,959	30,959	29,714	29,976		983	983		30,959				1,460	09/25/2029	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.736% 12/25/34		08/01/2024	Paydown		25,598	25,598	25,758	26,169		(571)	(571)		25,598				806	12/25/2034	2.C FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.736% 12/25/34		08/08/2024	USAA - AALIA Modco AAM		489,380	513,379	516,587	524,829		(914)	(914)		523,915		(34,535)	(34,535)	18,588	12/25/2034	2.C FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLMT 2005-A9 3A1 6.003% 12/25/35		09/01/2024	Paydown		26,786	26,800	17,619	15,004		11,782	11,782		26,786				1,118	12/25/2035	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2005-B A1 5.389% 07/25/30		09/25/2024	Paydown		31,375	31,375	29,839	30,222		1,154	1,154		31,375				1,198	07/25/2030	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.899% 07/25/30		09/25/2024	Paydown		22,679	22,679	15,170			7,509	7,509		22,679				198	07/25/2030	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.899% 07/25/30		08/25/2024	Paydown		1,080	1,080	722			358	358		1,080				5	07/25/2030	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLMT 2005-A5 A9 5.211% 06/25/35		09/01/2024	Paydown		2,263	2,263	2,279	2,290		(26)	(26)		2,263				80	06/25/2035	1.A FM	
..588929-9H-7		Merrill Lynch Mortgage Investo MLMT 2005-A9 2A1C 6.112% 12/25/35		09/01/2024	Paydown		63,634	63,634	60,622	61,201		2,433	2,433		63,634				2,216	12/25/2035	1.A FM	
..588929-9H-7		MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-A1 A2C 5.428% 01/25/37		07/25/2024	Paydown		6,294	6,294	2,240	2,184		4,110	4,110		6,294				37	01/25/2037	1.A FM	
..588929-9H-7		MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-A1 A2C 5.429% 01/25/37		08/08/2024	ALPE - DFL Trust AAM		2,141,626	6,653,487	2,367,806	2,309,037		(58,166)	(58,166)		2,250,872		(109,246)	(109,246)	53,940	01/25/2037	1.A FM	
..588929-9H-7		Merrill Lynch Alternative Note MANA 2007-A2 A3A 5.188% 03/25/37		09/25/2024	Paydown		24,187	24,187	6,461	6,460		17,728	17,728		24,187				120	03/25/2037	1.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 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	
..59024K-AF-0	MERRILL LYNCH ALTERNATIVE NOTE MMN 2007-AF1 1AF6 6.00% 05/25/37		09/01/2024	Paydown		8,001	8,001	7,666	7,317		684	684		8,001				377	05/25/2037	4.0 FM	
..590253-AA-9	Merrill Lynch Mortgage Backed MLMS 2007-2 1A1 7.50% 08/25/36		08/01/2024	Paydown		14,431	14,431	13,487	13,478		953	953		14,431				442	08/25/2036	1.A FM	
..590253-AA-9	Merrill Lynch Mortgage Backed MLMS 2007-2 1A1 7.50% 08/25/36		08/08/2024	USAA - AALIA Modco AAM		595,444	674,544	630,416	629,983		(1,380)	(1,380)		628,603		(33,159)	(33,159)	22,212	08/25/2036	1.A FM	
..59156R-BL-1	MetLife Inc Senior Unsecured 4.72% 12/15/44		08/08/2024	ALBE - DFL Trust AAM		905,702	1,000,000	1,035,670	1,031,400		(553)	(553)		1,030,847		(125,145)	(125,145)	30,555	12/15/2044	1.0 FE	
..591894-CC-2	FirstEnergy Pennsylvania Elect Senior Unsecured 4.300% 01/15/29		08/09/2024	AALIA NonModco AAM		982,335	1,000,000	986,780	999,375		24	24		999,399		(17,064)	(17,064)	24,367	01/15/2029	2.A FE	
..59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		09/15/2024	Redemption 100,0000		138,284	138,284	139,666	139,462		(1,177)	(1,177)		138,284				3,778	08/15/2051	1.B	
..598191-AA-1	Millage Plus Holdings LLC / MI LMT 6.500% 06/20/27		09/20/2024	Redemption 100,0000		4,439,071	4,439,071	4,454,788	4,445,145		(6,074)	(6,074)		4,439,071				216,405	06/20/2027	2.0 FE	
..610202-8P-7	Monongahela Power Co Secured 5.400% 12/15/43		08/29/2024	STAR Non-Modco FPH		982,815	1,000,000	1,189,680	1,165,895		(3,737)	(3,737)		1,162,158		(179,343)	(179,343)	38,100	12/15/2043	1.0 FE	
..610202-8R-3	Monongahela Power Co Secured 3.550% 05/15/27		09/23/2024	Barclays		982,690	1,000,000	999,580	999,841		33	33		999,874		(17,184)	(17,184)	30,471	05/15/2027	1.0 FE	
..61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R6 4A 8.000% 04/26/47		09/01/2024	Paydown		61,407	61,407	63,014			(1,607)	(1,607)		61,407				409	04/26/2047	1.A FM	
..61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 5.120% 07/26/45		09/30/2024	Paydown		104,180	104,180	93,502	102,410		1,770	1,770		104,180				2,353	07/26/2045	1.A FM	
..61691R-AJ-5	Morgan Stanley Capital I Trust MSC 2018-H4 B 4.92% 12/15/51		08/08/2024	USAA - AALIA Modco AAM		943,011	1,000,000	1,029,976	1,014,557		(765)	(765)		1,013,792		(70,781)	(70,781)	13,265	12/15/2051	1.F	
..61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.28% 06/15/54		09/01/2024	Paydown				72,439	52,947		(52,947)	(52,947)						6,945	06/15/2054	1.A FE	
..617446-BL-6	Morgan Stanley Senior Unsecured 2.69% 01/22/31		08/09/2024	AALIA NonModco AAM		1,787,067	2,000,000	2,171,940	2,112,902		(10,767)	(10,767)		2,102,135		(315,068)	(315,068)	56,529	01/22/2031	1.E FE	
..61744C-CV-6	MORGAN STANLEY ABS CAPITAL I IM MSAC 2004-HE2 M1 5.824% 03/25/34		09/25/2024	Paydown		46,452	46,452	35,768	42,605		3,847	3,847		46,452				1,912	03/25/2034	1.A FM	
..61744C-JJ-1	M2 5.89% 11/25/34		09/25/2024	Paydown		28,983	28,983	23,252	23,957		5,027	5,027		28,983				757	11/25/2034	1.A FM	
..61744Y-AP-3	Morgan Stanley Senior Unsecured 3.77% 01/24/29		08/09/2024	Various		972,735	1,005,000	1,045,141	1,025,508		(2,915)	(2,915)		1,022,593		(49,857)	(49,857)	30,058	01/24/2029	1.0 FE	
..617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.548% 02/25/36		09/25/2024	Paydown		52,343	52,343	51,791			552	552		52,343				398	02/25/2036	1.A FM	
..617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.548% 02/25/36		08/28/2024	Paydown		27,702	27,702	27,409			292	292		27,702				105	02/25/2036	1.A FM	
..61748H-JV-4	Morgan Stanley Mortgage Loan T MSN 2005-4 1A 5.00% 08/25/35		09/01/2024	Paydown		547	547	544	550		(3)	(3)		547				17	08/25/2035	1.A FM	
..61748H-KA-8	Morgan Stanley Mortgage Loan T MSN 2005-4 3A1 4.544% 08/25/35		09/01/2024	Paydown		3,205	3,205	2,866	2,843		362	362		3,205				98	08/25/2035	1.A FM	
..61748H-LD-1	Morgan Stanley Mortgage Loan T MSN 2005-54R 3A2 5.678% 09/25/35		09/01/2024	Paydown		92,423	92,425	77,707	80,544		11,879	11,879		92,423				3,513	09/25/2035	1.A FM	
..61748H-OL-4	Morgan Stanley Mortgage Loan T MSN 2005-94R 1A 5.25% 12/25/35		09/25/2024	Paydown		147,609	318,206	247,973	249,276		(95,217)	(101,667)		147,609				10,136	12/25/2035	1.A FM	
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSN 2006-14R 1A1 5.24% 02/25/36		09/25/2024	Paydown		178,193	130,185	77,953	77,750		100,443	100,443		178,193				6,531	02/25/2036	1.A FM	
..61748H-VS-7	Morgan Stanley Mortgage Loan T MSN 2006-2 5A1 5.500% 02/25/36		08/01/2024	Paydown		3,020	3,020	2,465	2,014		1,006	1,006		3,020				114	02/25/2036	3.A FM	
..61748H-VS-7	Morgan Stanley Mortgage Loan T MSN 2006-2 5A1 5.500% 02/25/36		08/08/2024	USAA - AALIA Modco AAM		700,479	1,200,847	980,191	800,987		(25,413)	(25,413)		775,574		(75,096)	(75,096)	47,145	02/25/2036	3.A FM	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..61748H-VU-2	Morgan Stanley Mortgage Loan T MSN 2006-2 5/3 5.500% 02/25/36		09/01/2024	Paydown		16,006	16,606	11,087	8,384		8,222		8,222		16,606			662	02/25/2036	1.A FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSN 2006-3AR 1A3 5.22% 03/25/36		08/25/2024	Paydown		37,255	37,012	26,824	25,142		12,113		12,113		37,255			1,406	03/25/2036	1.A FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSN 2006-3AR 3A1 4.43% 03/25/36		07/01/2024	Paydown		1,810	1,810	1,251	1,514		296		296		1,810			27	03/25/2036	1.A FM
..61748H-VQ-8	Morgan Stanley Mortgage Loan T MSN 2006-5AR A 5.21% 04/25/36		09/25/2024	Paydown		103,579	103,188	75,653	75,283		28,315		28,315		103,579			4,756	04/25/2036	1.A FM
..61755G-BF-9	Morgan Stanley Mortgage Loan T MSN 2007-12 3A22 6.00% 09/25/37		09/01/2024	Paydown			(255)	(135)	(126)		126		126					6	09/25/2037	4.B FM
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSN 2007-14AR 2A3 3.55% 10/25/37		07/01/2024	Paydown		2,407	2,407	1,760	1,760		646		646		2,407			50	10/25/2037	1.F FM
..61756X-AG-0	Morgan Stanley Mortgage Loan T MSN 2007-15AR 2A1 3.49% 11/25/37		09/01/2024	Paydown		43,235	43,235	34,677	34,394		8,841		8,841		43,235			982	11/25/2037	1.A FM
..61756X-BT-1	Morgan Stanley Mortgage Loan T MSN 2007-15AR 5A1 4.45% 12/25/37		07/01/2024	Paydown		2,831	2,631	2,059	2,089		542		542		2,631			86	12/25/2037	3.B FM
..61756X-BT-1	Morgan Stanley Mortgage Loan T MSN 2007-15AR 5A1 4.45% 12/25/37		09/01/2024	Paydown		1,223	1,223	957	971		252		252		1,223			37	12/25/2037	3.C FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 5.87% 05/26/36		09/26/2024	Paydown		18,268	59,663	48,920	43,104		(24,836)		(24,836)		18,268			2,214	05/26/2036	3.C FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 5.87% 06/26/36		07/26/2024	Paydown		6,348	26,853	22,018	19,400		(13,053)		(13,053)		6,348			800	05/26/2036	4.A FM
..61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-RA 3B 6.25% 08/26/47		09/01/2024	Paydown		69,742	69,417	46,360	41,370		28,371		28,371		69,742			2,801	09/26/2047	1.A FM
..61761J-VL-0	Morgan Stanley Senior Unsecured 3.700% 10/23/24		08/09/2024	AA/A NonNoteco AAM		2,420,705	2,430,000	2,707,773	2,479,050		(34,854)		(34,854)		2,444,196		(23,491)	71,429	10/23/2024	1.G FE
..61761P-AU-9	Morgan Stanley Perennic Trust MSRR 2013-R1 5B2 3.98% 11/26/36		09/01/2024	Paydown		70,717	91,642	91,802	95,383		(24,645)		(24,645)		70,717			2,491	11/26/2036	4.A FM
..61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.69% 04/26/53		09/01/2024	Paydown		13,103	13,894	12,721			383		383		13,103			54	04/26/2053	1.A FM
..61762J-AG-8	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 2B1 5.38% 09/26/36		09/30/2024	Paydown		397,554	397,554	388,106	377,507		20,048		20,048		397,554			14,431	09/26/2036	1.A FM
..61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.53% 09/26/36		09/01/2024	Paydown		66,175	66,175	61,939			4,236		4,236		66,175			713	09/26/2036	1.A FM
..61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.53% 09/26/36		08/21/2024	Paydown		1,368	1,368	1,281			88		88		1,368			7	09/26/2036	1.D FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.56% 01/26/51		09/01/2024	Paydown		55,215	39,029	32,534	32,482		22,734		22,734		55,215			1,860	01/26/2051	1.A FM
..61767V-BE-9	Morgan Stanley Capital I Trust MSC 2018-H3 C 5.01% 07/15/51		08/06/2024	USAA - AA/A Modco AAM		931,847	1,000,000	1,003,047	1,002,880		(246)		(246)		1,002,444		(70,597)	9,160	07/15/2051	2.A
..61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.16% 03/15/52		09/01/2024	Paydown				182,092	136,641		(136,641)		(136,641)					22,179	03/15/2052	1.A FE
..61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.16% 03/15/52		08/09/2024	USAA - AA/A Modco AAM		929,818		1,580,298	1,124,114		(54,942)		(54,942)		1,089,172		(139,355)	187,720	03/15/2052	1.A FE
..61913P-AQ-5	MORTGAGEIT TRUST MHL 05-1 MHL 2005-1 1A2 5.74% 02/25/35		09/25/2024	Paydown		6,903	6,903	6,829			74		74		6,903			71	02/25/2035	1.A FM
..61913P-AQ-5	MORTGAGEIT TRUST MHL 05-1 MHL 2005-1 1A2 5.74% 02/25/35		08/25/2024	Paydown		2,447	2,447	2,421			26		26		2,447			13	02/25/2035	1.A FM
..62883*-AE-2	NATF America LLC SER 6 SED NTS 4.250% 06/15/28		08/09/2024	Call 100,000		(83,732)	(83,732)	(83,732)	(83,732)						(83,732)				06/15/2028	1.C FE
..62883*-AE-2	NATF America LLC SER 6 SED NTS 4.250% 06/15/28		08/09/2024	Redemption 100,000		(5,981)	(5,981)	(5,981)	(5,981)						(5,981)			5,983	06/15/2028	1.C FE

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ 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 Admini- strative Symbol
..65500A-4B-3		Nmura Resecurritization Trust NMFR 2012-3A12 4.95% 01/26/37		09/26/2024	Paydown USA - AIAA Non-Illodo AAM		204,031	204,031	185,385	186,225		18,675	868	17,807		204,031				3,380	01/26/2037	1.A FM
..655844-BY-3		Norfolk Southern Corp Senior Unsecured 4.15% 02/28/48		08/06/2024			416,240	500,000	497,705	497,859		31		31		497,890		(81,650)	(81,650)	19,397	02/28/2048	2.A FE
..666807-BN-1		Northrop Gruman Corp Senior Unsecured 3.25% 01/15/28		09/13/2024	JPM SECURITIES LLC USA - AIAA Non-Illodo AAM		778,976	800,000	847,624	823,338		(4,201)		(4,201)		819,137		(40,161)	(40,161)	30,406	01/15/2028	2.A FE
..667274-4C-8		Northwell Healthcare Inc SEC BDS SER 2017A 4.26% 11/01/47		08/06/2024	Sumitomo Mitsui Banking Corpor		420,583	500,000	500,000	500,000						500,000		(79,417)	(79,417)	16,389	11/01/2047	1.G FE
..67059T-AE-5		NuStar Logistics LP Senior Unsecured 5.625% 04/28/27		09/03/2024			2,162,700	2,160,000	2,154,215	2,156,956		573		573		2,157,529		5,171	5,171	103,275	04/28/2027	3.A FE
..6740TP-4B-4		Oaktree Specialty Lending Corp Senior Unsecured 3.50% 02/25/25		09/13/2024	JPM SECURITIES LLC		998,990	1,000,000	991,530	997,914		1,274		1,274		999,189		(10,199)	(10,199)	37,042	02/25/2025	2.C FE
..6740TP-4C-2		Oaktree Specialty Lending Corp Senior Unsecured 2.70% 01/15/27		09/13/2024	Various		8,907,007	9,520,000	9,493,344	9,505,756		2,922		2,922		9,508,679		(601,671)	(601,671)	278,994	01/15/2027	2.C FE
..681919-BB-1		Omicron Group Inc / Omnicom Co Senior Unsecured 2.45% 04/30/30		08/06/2024	ALRe Corporate AAM		443,358	500,000	476,135	484,140		1,385		1,385		485,525		(42,167)	(42,167)	9,460	04/30/2030	2.A FE
..68269C-AA-4		Onellain Financial Issuance Tru OMFIT 2018-2A A 3.57% 03/14/23		09/14/2024	Paydown		1,126,228	1,126,228	1,125,986	1,126,161		67		67		1,126,228				26,239	03/14/2033	1.A FE
..68269C-4C-0		Onellain Financial Issuance Tru OMFIT 2018-2A C 4.04% 03/14/33		09/04/2024	Goldman Sachs		3,132,540	3,160,000	3,160,000	3,160,000						3,160,000		(27,460)	(27,460)	92,556	03/14/2033	1.B FE
..68269C-4D-8		Onellain Financial Issuance Tru OMFIT 2018-2A D 4.29% 03/14/33		09/04/2024	Goldman Sachs Redemption 100,0000		3,557,281	3,591,000	3,591,000	3,591,000						3,591,000		(33,719)	(33,719)	111,869	03/14/2033	1.C FE
..68278A-AA-7		OneSky Class A Loan Trust 2021 Secured 3.87% 07/15/29		07/15/2024			241,428	241,428	242,350	242,162		(733)		(733)		241,428				9,383	07/15/2029	1.F PL
..68372D-AA-4		Open Text Corp SENIOR 4.12% 02/15/30		08/06/2024	ALRE - DFL Trust AAM		913,867	1,000,000	1,016,250	1,010,609		(1,448)		(1,448)		1,009,161		(95,495)	(95,495)	40,448	02/15/2030	3.B FE
..68402V-AA-0		Option One Mortgage Loan Trust OMLT 2007-FXD1 1A1 5.86% 01/25/37		09/01/2024	Paydown		27,460	27,460	25,662	25,403		2,057		2,057		27,460				596	01/25/2037	1.A FM
..68402V-AA-0		Option One Mortgage Loan Trust OMLT 2007-FXD1 1A1 5.86% 01/25/37		08/06/2024	ALRE - DFL Trust AAM		1,033,272	1,214,624	1,135,104	1,123,980		1,160		1,160		1,125,140		(91,868)	(91,868)	20,820	01/25/2037	1.A FM
..686514-WN-0		Orlando Health Obligated Group REV BDS SER 2020B 3.47% 10/01/42		08/29/2024	STAR Non-Illodo FIH		666,746	800,000	800,000	800,000						800,000		(133,254)	(133,254)	25,343	10/01/2042	1.E FE
..680742-AH-4		Owens Corning Senior Unsecured 4.40% 01/30/48		08/29/2024	STAR Non-Illodo FIH		850,355	1,000,000	985,400	986,983		203		203		987,186		(136,831)	(136,831)	47,544	01/30/2048	2.B FE
..69121P-CH-4		Owint Mortgage Loan Trust Seri OMINT 2006-1 AF2 3.15% 10/25/35		09/01/2024	Paydown		81,329	81,329	44,668	44,755		36,574		36,574		81,329				1,279	10/25/2035	1.A FM
..69351U-AT-0		PPL Electric Utilities Corp Secured 4.15% 10/01/45		08/29/2024	STAR Non-Illodo FIH		520,399	600,000	607,135	606,235		(124)		(124)		606,111		(85,712)	(85,712)	22,687	10/01/2045	1.E FE
..694476-AF-9		Pacific LifeCorp Senior Unsecured 5.40% 09/15/32		09/13/2024	JPM SECURITIES LLC		46,389,150	45,000,000	44,783,694			2,620		2,620		44,786,314		1,602,836	1,602,836	1,221,750	09/15/2032	1.G FE
..695114-C3-2		PacificCorp Secured 6.10% 08/01/36		08/06/2024	ALRe Corporate AAM Redemption 100,0000		533,078	500,000	604,004	582,016		(2,989)		(2,989)		579,027		(45,949)	(45,949)	31,093	08/01/2036	1.F FE
..702138-AA-2		TV-MBS LLC P/T CERTS 3.23% 03/15/51		09/15/2024			9,178	9,178	9,178	9,178						9,178				198	03/15/2051	1.D
..70472Z-4B-5		PEAR 2022-1 LLC PEAR 2022-1 A2 7.25% 10/15/34		09/15/2024	Paydown		2,027,389	2,027,389	1,957,647	1,984,705		42,684		42,684		2,027,389				94,414	10/15/2034	1.F FE
..71085P-4G-8		PEOPLES CHOICE HOME LOAN SECUR POHLT 2004-1 M3 6.844% 06/25/34		08/26/2024	Paydown		31,276	31,276	28,406	31,276						31,276				801	06/25/2034	1.A FM
..71427Q-AA-6		Perrod Ricard International FI Senior Unsecured 1.25% 04/01/28		09/23/2024	Various		7,677,370	8,500,000	8,465,490	8,480,057		3,329		3,329		8,483,386		(806,016)	(806,016)	104,184	04/01/2028	2.A FE
..718172-CE-7		Philip Morris International In Senior Unsecured 3.12% 03/02/28		08/09/2024	AAA Non-Illodo AAM		951,955	1,000,000	1,030,228	1,015,766		(2,323)		(2,323)		1,013,442		(61,877)	(61,877)	29,253	03/02/2028	1.F FE
..72703P-4C-7		Planet Fitness Master Issuer L PLNT 2019-1A A2 3.85% 12/05/49		09/05/2024	Paydown		47,500	47,500	47,399	47,436		64		64		47,500				1,374	12/05/2049	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 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	
..731572-AB-9	Ralph Lauren Corp Senior Unsecured 2.90% 06/15/30		08/09/2024	AAIA NonRedcoo AAM		913,338	1,000,000	999,950	993,193		584			993,777		(80,438)	(80,438)	19,175	06/15/2030	1.0 FE	
..741610-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1 5.469% 02/25/35		09/25/2024	Paydown		44,621	44,621	43,066	44,088		524			44,621				1,566	02/25/2035	1.A FM	
..74555*-AA-4	Project Service LLC SR SEC0 NTS 3.160% 05/27/43		08/27/2024	Redemption 100,0000		121,415	121,415	121,415	121,415					121,415				2,877	05/27/2043	2.A PL	
..744448-03-4	Public Service Co of Colorado Secured 3.600% 09/15/42		09/23/2024	Barclays		6,468,080	8,000,000	6,100,320			15,057	15,057		6,115,377		352,703	352,703	151,200	09/15/2042	1.F FE	
..744560-BB-6	Public Service Electric and Ga Secured 2.250% 09/15/26		08/09/2024	AAIA NonRedcoo AAM		1,527,696	1,600,000	1,500,467			15,871	15,871		1,516,338		11,358	11,358	32,400	09/15/2026	1.F FE	
..74736K-AH-4	Corvo Inc Senior Unsecured 4.37% 10/15/29		08/08/2024	ALRe Corporate AAM		776,744	815,000	821,899	818,586		(232)	(232)		818,354		(41,611)	(41,611)	11,192	10/15/2029	2.C FE	
..74922J-AA-6	RALI Series 2007-0H2 Trust RALI 2007-0H2 A1 5.249% 03/25/37		09/25/2024	Paydown		10,195	10,195	8,999	9,368			827		10,195				305	03/25/2037	1.A FM	
..74922P-AC-8	RALI Series 2007-0A2 Trust RALI 2007-0A2 A3 5.26% 02/25/37		09/25/2024	Paydown		18,038	14,309	13,799	14,170			14,169		18,038				785	02/25/2037	4.B FM	
..74927H-AE-4	RBSC Mortgage Loan Trust 2007 RBSC 2007-A 244 6.25% 01/25/37		09/01/2024	Paydown		1,403	1,405	1,366	1,326			77		1,403				58	01/25/2037	3.B FM	
..74927H-AE-4	RBSC Mortgage Loan Trust 2007 RBSC 2007-A 244 6.25% 01/25/37		09/01/2024	Paydown		16,164	16,182	15,818	15,322			842		16,164				665	01/25/2037	3.C FM	
..74928J-BT-3	RBSP Re securitization Trust 2 RBSP 2009-12 15A2 6.67% 10/26/35		09/30/2024	Paydown		184,178	184,178	176,837			7,341			184,178				1,985	10/26/2035	1.A FM	
..74928J-BT-3	RBSP Re securitization Trust 2 RBSP 2009-12 15A2 6.67% 10/26/35		08/29/2024	Paydown		139,357	139,357	133,802			5,554			139,357				726	10/26/2035	1.A FM	
..74931H-AE-8	RBSP Re securitization Trust RBSP 2012-10 1A2B 5.145% 06/26/35		09/01/2024	Paydown		77,251	77,251	70,749			6,501			77,251				331	06/26/2035	1.A FM	
..74968T-AB-9	RHIS1 Series 2007-S43 Trust RHIS1 2007-S43 2A1 5.37% 07/27/37		09/01/2024	Paydown		9,810	13,972	11,018	10,492		(882)	(882)		9,810				338	07/27/2037	1.A FM	
..750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49		09/10/2024	Redemption 100,0000		12,294	12,294	12,294	12,294					12,294				307	02/10/2049	2.A	
..75114H-AD-9	RALI Series 2006-005 Trust RALI 2006-005 2A1 5.349% 05/25/46		09/25/2024	Paydown		18,804	18,804	17,561	17,665		1,139	1,139		18,804				694	05/25/2046	3.B FM	
..751155-AH-5	RALI Series 2006-0S10 Trust RALI 2006-0S10 A8 6.000% 08/25/36		09/01/2024	Paydown		6,842	9,695	6,831	7,226		(384)	(384)		6,842				371	08/25/2036	1.A FM	
..75524M-CS-7	RBSP Re securitization Trust 2 RBSP 2009-7 18A3 6.000% 02/26/37		08/01/2024	Paydown		1,690	6,813	5,740	4,207		(2,517)	(2,517)		1,690				272	02/26/2037	3.A FM	
..75524M-CS-7	RBSP Re securitization Trust 2 RBSP 2009-7 18A3 6.000% 02/26/37		07/01/2024	Paydown			33	28	20		(20)	(20)						1	02/26/2037	3.B FM	
..75574E-AA-5	Ready Capital Mortgage Financi RMT 2022-FL9 A 7.32% 06/25/37		09/25/2024	Paydown		2,202,011	2,202,011	2,184,395	2,197,614		4,397	4,397		2,202,011				119,726	06/25/2037	1.A FE	
..760759-AI-7	Republic Services Inc Senior Unsecured 3.950% 05/15/28		08/06/2024	Goldman Sachs		787,600	800,000	773,889			2,419	2,419		776,308		11,292	11,292	22,998	05/15/2028	2.A FE	
..760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 M111 5.619% 11/25/33		07/25/2024	Paydown		31,238	31,238	30,784	30,787		451	451		31,238				929	11/25/2033	1.A FM	
..760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 M111 5.619% 11/25/33		08/02/2024	AAIA NonRedcoo AAM		1,153,972	1,160,419	1,143,559	1,143,682		3,778	3,778		1,147,460		6,513	6,513	36,079	11/25/2033	1.A FM	
..760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 A11 5.59% 10/25/31		09/25/2024	Paydown		54,284	54,284	50,985	53,151		1,132	1,132		54,284				2,078	10/25/2031	1.A FM	
..760985-NB-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 M111 5.649% 01/25/34		09/25/2024	Paydown		111,882	111,882	81,114	107,879		4,003	4,003		111,882				4,515	01/25/2034	1.A FM	
..76110H-I7-4	RALI Series 2005-0A2 Trust RALI 2005-0A2 C82 4.807% 02/25/35		09/01/2024	Paydown		88,463	88,829	74,542	84,849		3,613	3,613		88,463				2,886	02/25/2035	1.A FM	

SCHEDULE D - PART 4

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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 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
..76110H-TG-4	RESIDENTIAL ACREDIT LOANS INC RALI 2004-086 A1 5.00% 05/25/19		09/01/2024	Paydown			10	10	10		(10)								05/25/2019	5.A FM
..761118-DV-7	RALI Series 2005-0512 Trust RALI 2005-0512 A8 5.31% 08/25/35		08/25/2024	Paydown		45,948	45,393	31,378	33,133		12,815		12,815		45,948			1,854	08/25/2035	1.A FM
..761118-EN-4	RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.26% 08/25/35		08/26/2024	Paydown		993	993	829	776		217				993			46	08/25/2035	1.A FM
..761118-EN-4	RESIDENTIAL ACREDIT LOANS INC RALI 2005-001 A1 5.26% 08/25/35		08/26/2024	Paydown		1,466	1,466	1,279	1,168		288		298		1,466			67	08/25/2035	1.B FM
..761118-QM-3	RALI Series 2005-005 Trust RALI 2005-005 A1 6.12% 01/25/46		08/01/2024	Paydown		161,084	137,830	94,841	105,529		55,555		55,555		161,084			6,369	01/25/2046	1.A FM
..761118-QM-3	RALI Series 2005-005 Trust RALI 2005-005 A1 6.12% 01/25/46		08/09/2024	AAIA NonMorteco AAM		3,707,107	4,738,638	3,260,661	3,628,127		549		549		3,628,676		78,431	219,095	01/25/2046	1.A FM
..761118-TN-8	RALI Series 2006-042 Trust RALI 2006-042 A1 5.21% 02/25/36		08/25/2024	Paydown		6,185	9,736	6,356	5,597		588		588					369	02/25/2036	1.A FM
..76111X-VG-5	FRNISI Series 2005-S42 Trust FRNISI 2005-S42 2A2 6.23% 06/25/35		09/01/2024	Paydown		18,559	19,109	17,063	17,576		993		993		18,559			752	06/25/2035	1.A FM
..76111X-WA-7	FRNISI Series 2005-S43 Trust FRNISI 2005-S43 2A1 5.95% 08/25/35		09/01/2024	Paydown		5,727	5,615	4,979	5,221		506		506		5,727			206	08/25/2035	1.A FM
..76111X-WA-7	FRNISI Series 2005-S43 Trust FRNISI 2005-S43 2A1 5.95% 08/25/35		09/01/2024	Paydown		2,545	2,496	2,407	2,495		50		50		2,545			92	08/25/2035	3.B FM
..76111X-WH-0	FRNISI Series 2005-S44 Trust FRNISI 2005-S44 2A1 5.63% 09/25/35		09/01/2024	Paydown		33,224	31,498	27,341	18,553		14,371		14,371		33,224			503	09/25/2035	1.A FM
..76112B-VB-0	GMAC Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.84% 09/19/35		08/01/2024	Paydown		2,738	2,738	2,311	2,242		496		496		2,738			75	09/19/2035	1.A FM
..76112B-VB-0	GMAC Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.84% 09/19/35		08/06/2024	USAA - AAIA Modco AAM		460,291	629,457	531,348	515,428		(1,460)		(1,460)		513,968		(53,677)	19,088	09/19/2035	1.A FM
..76112H-AA-5	Residential Asset Securitized RAST 2006-49CB A1 5.33% 09/25/36		08/25/2024	Paydown			(3,452)	(551)	(292)		292		292					61	09/25/2036	1.A FM
..76114B-JB-4	Residential Asset Securitized RAST 2006-414C 1A2 6.25% 12/29/36		07/01/2024	Paydown		922	894	767	749		173		173		922			34	12/25/2036	4.C FM
..762009-BB-3	FRNISI Series 2007-S6 Trust FRNISI 2007-S6 2A4 6.00% 06/25/37		09/01/2024	Paydown		1,356	3,418	2,934	2,868		(1,512)		(1,512)		1,356			136	06/25/2037	4.C FM
..76200Q-AA-8	FRNISI Series 2007-S8 Trust FRNISI 2007-S8 1A1 6.00% 09/25/37		09/01/2024	Paydown			5,146	3,876	3,564		(3,564)		(3,564)					174	09/25/2037	2.C FM
..773903-AH-2	Rockwell Automation Inc Senior Unsecured 3.50% 03/01/29		09/29/2024	Barclays		488,055	500,000	498,330	499,064		122		122		499,187		(11,132)	18,618	03/01/2029	1.G FE
..773903-AH-2	Rockwell Automation Inc Senior Unsecured 3.50% 03/01/29		08/09/2024	AAIA NonMorteco AAM		963,642	1,000,000	996,660	998,129		202		202		998,331		(34,689)	32,861	03/01/2029	1.G FE
..78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49		08/03/2024	Various		14,115,850	14,250,000	14,250,000	14,250,000						14,250,000		(134,150)	637,992	07/25/2049	2.C FE
..78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49		07/25/2024	Paydown		37,500	37,500	37,500	37,500						37,500			1,467	07/25/2049	2.C FE
..78433X-JB-6	Stonpeak 2021-1 ABS SALT 2021-1A A 2.675% 02/28/33		09/15/2024	Paydown		232,353	232,353	232,353	232,370		(17)		(17)		232,353			3,934	02/28/2033	1.F FE
..78433X-AC-4	Stonpeak 2021-1 ABS SALT 2021-1A B 3.821% 02/28/33		09/15/2024	Paydown		354,865	354,865	354,860	354,910		(46)		(46)		354,865			8,992	02/28/2033	2.B FE
..78444X-AA-4	SLW BETHLEHEM 2018 CCL PR P/T CERTS 4.340% 03/15/38		09/15/2024	Redemption 100,0000		73,494	73,494	73,494	73,494						73,494			2,127	03/15/2038	1.G
..78473W-AC-7	STARL Mortgage Loan Trust 2007 STARL 2007-4 2A1 5.55% 10/29/37		09/01/2024	Paydown		9,084	9,084	8,083	7,766		1,318		1,318		9,084			298	10/25/2037	1.A FM
..79466L-AG-9	Salesforce Inc Senior Unsecured 0.625% 07/15/24		07/15/2024	Maturity		21,429,000	21,429,000	21,418,071	21,427,027		1,973		1,973		21,429,000			133,931	07/15/2024	1.E 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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
..79466L-44-7	Salesforce Inc Senior Unsecured 1.500% 07/15/28		09/13/2024	JPM SECURITIES LLC		7,339,440	8,000,000	7,958,720	7,972,753		4,127		4,127		7,976,880		(637,440)	(637,440)	140,333	07/15/2028	1.E FE
..79588T-AC-4	Sammons Financial Group Inc Senior Unsecured 4.450% 05/12/27		09/23/2024	Various		2,972,100	3,000,000	3,059,491	3,021,618		(4,966)		(4,966)		3,016,653		(44,553)	(44,553)	115,700	05/12/2027	2.A FE
..805564-04-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 6.000% 08/25/35		09/01/2024	Paydown		79,639	79,639	61,282	73,532		6,107		6,107		79,639				1,650	08/25/2035	1.A FM
..806951-AK-7	Schlumberger Holdings Corp Senior Unsecured 3.900% 05/17/28		08/09/2024	Various		6,078,229	6,243,000	6,456,938	6,342,435		(4,089)		(4,089)		6,338,345		(260,117)	(260,117)	69,733	05/17/2028	2.A FE
..81211K-AV-6	Sealed Air Corp SENIOR 4.000% 12/01/27		09/03/2024	Sumitomo Mitsui Banking Corp		961,250	1,000,000	1,016,250	1,008,446		(1,380)		(1,380)		1,007,066		(45,816)	(45,816)	30,333	12/01/2027	3.B FE
..81375U-BV-7	Securitized Asset Backed Reel SABR 2004-002 MF1 5.959% 09/25/34		09/25/2024	Paydown		17,668	17,668	17,656	18,874		(1,206)		(1,206)		17,668				609	09/25/2034	1.A FM
..816851-BG-3	Sempra Senior Unsecured 3.400% 02/01/28		09/23/2024	Various		3,394,720	3,500,000	3,475,465	3,489,026		1,852		1,852		3,490,879		(96,159)	(96,159)	136,519	02/01/2028	2.B FE
..816851-BH-1	Sempra Senior Unsecured 3.800% 02/01/38		08/08/2024	ALRE - DFL Trust AML		1,267,428	1,500,000	1,367,340	1,392,197		3,291		3,291		1,395,488		(128,061)	(128,061)	58,108	02/01/2038	2.B FE
..81743P-AA-4	Sequoia Mortgage Trust 2003-1 SENT 2003-1 1A 5.835% 04/20/33		09/20/2024	Paydown		13,454	13,454	12,917	12,993		461		461		13,454				550	04/20/2033	1.A FM
..81743P-AP-1	Sequoia Mortgage Trust 2003-2 SENT 2003-2 1A1 5.735% 06/20/33		09/20/2024	Paydown		6,746	6,746	6,350	6,563		183		183		6,746				275	06/20/2033	1.A FM
..81743P-BJ-4	SEQUOIA MORTGAGE TRUST SENT 03 SENT 2003-4 1A2 5.928% 07/20/33		09/20/2024	Paydown		3,002	3,002	2,882	2,935		68		68		3,002				90	07/20/2033	4.B FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SENT 2006-1 2A1 5.304% 09/20/46		09/01/2024	Paydown		46,973	46,973	34,572	29,130		17,842		17,842		46,973				811	09/20/2046	2.A FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SENT 2006-1 2A1 5.304% 09/20/46		08/01/2024	Paydown		1,507	1,507	1,109	934		572		572		1,507				19	09/20/2046	2.C FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SENT 2006-1 2A1 5.304% 09/20/46		07/01/2024	Paydown		27,162	27,162	19,991	16,845		10,317		10,317		27,162				229	09/20/2046	3.A FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SENT 2006-1 3A1 4.929% 09/20/46		09/01/2024	Paydown		111,258	111,258	85,298	76,145		35,113		35,113		111,258				3,846	09/20/2046	2.B FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SENT 2006-1 3A1 4.929% 09/20/46		08/01/2024	Paydown		3,569	3,569	2,736	2,443		1,126		1,126		3,569				109	09/20/2046	2.C FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SENT 2006-1 3A1 4.929% 09/20/46		09/01/2024	Paydown		106,394	106,394	83,062	72,716		33,678		33,678		106,394				2,521	09/20/2046	3.A FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SENT 2006-1 3A1 4.929% 09/20/46		08/01/2024	Paydown		25,670	25,670	20,592	17,507		8,163		8,163		25,670				298	09/20/2046	3.B FM
..81743S-AA-8	Sequoia Mortgage Trust 9 SENT 9 1A 5.775% 09/20/32		09/20/2024	Paydown		8,368	8,368	7,941	7,977		390		390		8,368				312	09/20/2032	1.A FM
..81744A-AA-6	SEQUOIA MORTGAGE TRUST SENT 11 SENT 11 A 5.975% 12/20/32		09/20/2024	Paydown		25,579	25,579	25,446	25,459		120		120		25,579				1,000	12/20/2032	2.C FM
..81744F-AA-5	Sequoia Mortgage Trust 2004-1 SENT 2004-1 A 6.164% 02/20/34		09/20/2024	Paydown		109,703	109,703	106,083	105,875		3,827		3,827		109,703				4,618	02/20/2034	1.A FM
..81744F-CX-3	SEQUOIA MORTGAGE TRUST SENT 04 SENT 2004-7 A3A 5.918% 08/20/34		09/20/2024	Paydown		2,389	2,389	2,281	2,289		100		100		2,389				96	08/20/2034	1.A FM
..81744F-FY-8	Sequoia Mortgage Trust 2004-12 SENT 2004-12 A1 5.615% 01/20/35		09/20/2024	Paydown		19,845	19,845	19,623	19,653		192		192		19,845				752	01/20/2035	2.A FM
..817826-AD-2	7-Eleven Inc Senior Unsecured 1.300% 02/10/28		09/13/2024	JPM SECURITIES LLC		3,612,800	4,000,000	3,986,150	3,991,714		1,396		1,396		3,983,110		(380,310)	(380,310)	57,200	02/10/2028	2.B FE
..83012A-AA-7	Sixth Street Specialty Lending Senior Unsecured 2.500% 06/01/26		08/06/2024	Goldman Sachs		4,072,075	4,320,000	4,295,949	4,309,712		1,207		1,207		4,310,919		(238,844)	(238,844)	55,800	08/01/2026	2.C FE
..830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25		09/04/2024	Goldman Sachs		13,583,328	13,681,250	13,691,827	13,683,982		(869)		(869)		13,683,113		(99,785)	(99,785)	538,465	10/20/2025	2.A FE
..830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25		07/20/2024	Redemption 100,0000		2,843,000	2,843,000	2,845,115	2,843,546		(546)		(546)		2,843,000				95,951	10/20/2025	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 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
..830867-4B-3		Delta Air Lines Inc / SkyMiles Senior Secured 4.750% 10/20/28		09/10/2024	Various		122,023,466	122,940,000	125,616,027	106,115,289		(254,825)		(254,825)		123,994,713		(1,971,247)	(1,971,247)	5,200,542	10/20/2028	2.A FE
..83611M-CQ-9		Sundriver Home Loan Trust 2005 SVHE 2005-1 1M4 6.064% 04/25/35		09/25/2024	Paydown		129,132	129,132	128,325			806		806		129,132				888	04/25/2035	1.A FM
..83611M-CQ-9		Sundriver Home Loan Trust 2005 SVHE 2005-1 1M4 6.064% 04/25/35		08/26/2024	Paydown		14,726	14,726	14,634			92		92		14,726				52	04/25/2035	1.A FM
..84055*-AE-8		South Texas Electric Cooperative 1ST MTG SER 18A 4.160% 08/15/48		08/15/2024	Redemption	100,0000														3,467	08/15/2048	1.F
..842400-QH-7		Southern California Edison Co Secured 3.700% 08/01/25		08/09/2024	AAIA NonMorteco AAM		6,210,940	6,300,000	6,179,103			15,438		15,438		6,194,541		16,399	16,399	121,730	08/01/2025	1.G FE
..842434-DA-7		Southern California Gas Co Secured 5.600% 04/01/64		09/23/2024	Barclays		6,583,780	6,200,000	6,280,786							6,280,786		302,994	302,994	179,387	04/01/2054	1.D FE
..85208N-AE-0		Sprint Spectrum Co LLC / Sprint SPNITS 2018-1 A2 5.152% 09/20/29		09/20/2024	Paydown		470,000	470,000	470,000	470,000						470,000				18,161	09/20/2029	1.F FE
..855541-AA-6		STARH Mortgage Loan Trust 2007 STARH 2007-S1 1A 6.764% 01/25/37		09/01/2024	Paydown		27,252	27,252	25,186	22,376		4,877		4,877		27,252				1,130	01/25/2037	1.A FM
..855541-AA-6		STARH Mortgage Loan Trust 2007 STARH 2007-S1 1A 6.764% 01/25/37		07/01/2024	Paydown		828	828	766	680		148		148		828				30	01/25/2037	1.B FM
..857477-BZ-5		State Street Corp Senior Unsecured 4.857% 01/26/26		08/09/2024	AAIA NonMorteco AAM		2,496,321	2,500,000	2,500,000	2,500,000						2,500,000		(3,679)	(3,679)	125,810	01/26/2026	1.E FE
..858119-BF-6		Steel Dynamics Inc Senior Unsecured 5.000% 12/15/26		07/17/2024	Goldman Sachs		2,490,700	2,500,000	2,644,965	2,519,909		(11,318)		(11,318)		2,508,591		(17,891)	(17,891)	73,958	12/15/2026	2.B FE
..858119-BN-9		Steel Dynamics Inc Senior Unsecured 1.650% 10/15/27		09/23/2024	Various		3,239,864	3,499,000	3,474,612	3,485,495		2,509		2,509		3,488,004		(248,140)	(248,140)	54,366	10/15/2027	2.B FE
..85917A-AC-4		Webster Financial Corp Subordinated 3.875% 11/01/30		07/23/2024	Various		1,890,476	2,041,000	2,042,250	2,041,406		(55)		(55)		2,041,351		(150,875)	(150,875)	26,159	11/01/2030	2.A FE
..86157*-AA-4		STOLTHAVEN NEW ORLEANS LLC STD SR SEC0 NTS 5.150% 07/17/29		07/17/2024	Redemption	100,0000		75,000	75,000	75,000						75,000				3,863	07/17/2029	2.B PL
..86190B-AQ-6		STORE Master Funding LLC STR 2021-1A A4 3.700% 06/20/51		09/20/2024	Paydown		8,750	8,750	8,747	8,747		3		3		8,750				216	06/20/2051	1.C FE
..86212V-AA-2		Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46		09/20/2024	Paydown		7,952	7,952	7,783	7,871		81		81		7,952				210	10/20/2046	1.C FE
..86212V-AE-4		Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48		09/20/2024	Paydown		33,750	33,750	33,839	33,888		(148)		(148)		33,750				876	10/20/2048	1.A FE
..86212V-AG-9		Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48		09/20/2024	Paydown		48,750	48,750	48,750	48,827		(77)		(77)		48,750				810	10/20/2048	1.C FE
..86212X-AB-6		Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49		09/20/2024	Paydown		25,000	25,000	25,061	25,043		(43)		(43)		25,000				608	11/20/2049	1.A FE
..863579-B4-9		Structured Adjustable Rate Mtr SARH 2005-21 3A1 4.274% 11/25/35		09/01/2024	Paydown		6,596	7,915	7,444	7,448		(852)		(852)		6,596				210	11/25/2035	1.A FM
..863579-BP-2		Structured Adjustable Rate Mtr SARH 2004-12 1A3 5.910% 09/25/34		09/01/2024	Paydown		1,821	1,821	1,823	1,824		(3)		(3)		1,821				71	09/25/2034	1.A FM
..863579-JH-2		Structured Adjustable Rate Mtr SARH 2004-19 2A2 5.498% 01/25/35		09/01/2024	Paydown		24,129	25,738	22,937	22,502		1,627		1,627		24,129				942	01/25/2035	1.A FM
..863579-LB-2		Structured Adjustable Rate Mtr SARH 2005-1 3A 4.927% 02/25/35		09/01/2024	Paydown		10,706	10,706	10,155	10,475		231		231		10,706				188	02/25/2035	1.A FM
..863579-LB-2		Structured Adjustable Rate Mtr SARH 2005-1 3A 4.927% 02/25/35		08/02/2024	AAIA NonMorteco AAM		912,835	927,633	878,306	907,373		(230)		(230)		907,144		5,691	5,691	7,739	02/25/2035	1.A FM
..863579-RT-7		Structured Adjustable Rate Mtr SARH 2005-11 3A 6.170% 05/25/35		09/01/2024	Paydown		2,015	2,062	1,888	1,886		129		129		2,015				80	05/25/2035	2.B FM
..863579-XC-7		Structured Adjustable Rate Mtr SARH 2005-18 3A1 5.481% 09/25/35		09/01/2024	Paydown		217,905	188,519	127,669	127,695		90,210		90,210		217,905				7,254	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/ 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
..863579-KX-9	Structured Adjustable Rate M/R SARM 2005-18 6A1 5.365% 09/25/35		09/01/2024	Paydown		15,334	15,347	13,039	13,828		1,506		1,506		15,334				484	09/25/2035	1.A FM
..86358E-AL-0	Structured Asset Investment Lo SAIL 2003-B62 A3 5.669% 04/25/33		09/25/2024	Paydown		7,574	7,574	7,523	7,572		2		2		7,574				254	04/25/2033	1.A FM
..86359A-S9-5	Structured Asset Securities Co SASZ 2003-26A 3A5 6.465% 09/25/33		09/01/2024	Paydown		39,590	39,590	36,902	37,440		2,150		2,150		39,590				1,706	09/25/2033	1.A FM
..86359B-4I-0	Structured Asset Securities Co SASZ 2005-4XS 1A4B 5.750% 03/25/35		09/01/2024	Paydown		21,724	21,724	20,260	21,929		(205)		(205)		21,724				775	03/25/2035	1.A FM
..86359D-BII-6	Structured Asset Securities Co SASZ 2005-RF1 A 5.319% 03/25/35		09/25/2024	Paydown		63,184	63,184	55,004	55,107		8,076		8,076		63,184				1,912	03/25/2035	1.A FM
..86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35		09/01/2024	Paydown		28,251	28,280	21,794	22,282		5,969		5,969		28,251				725	07/25/2035	1.A FM
..86359D-NC-8	Structured Asset Securities Co SASZ 2005-RF3 1A 5.319% 06/25/35		09/25/2024	Paydown		68,466	68,466	59,808	59,956		8,511		8,511		68,466				2,095	06/25/2035	1.A FM
..86359D-NE-4	Structured Asset Securities Co SASZ 2005-RF5 2A 4.154% 06/25/35		09/01/2024	Paydown		6,860	6,860	6,178	5,989		990		990		6,860				187	06/25/2035	1.A FM
..86359D-RS-8	Structured Asset Securities Co SASZ 2005-RF5 1A 5.219% 07/25/35		09/25/2024	Paydown		136,512	136,512	119,060	119,746		16,766		16,766		136,512				3,747	07/25/2035	1.A FM
..86359L-AA-7	STRUCTURED ASSET MORTGAGE INVE SAILI 2004-AR2 A1 5.779% 01/19/34		08/19/2024	Paydown		6,753	6,754	6,670	6,666		.87		.87		6,753				137	01/19/2034	1.A FM
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAILI 2004-AR3 1A 5.699% 05/19/34		09/19/2024	Paydown		31,672	31,672	30,574	30,669		1,003		1,003		31,672				1,212	05/19/2034	1.A FM
..86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAILI 2004-AR5 1A1 5.679% 07/19/34		09/19/2024	Paydown		14,270	14,270	13,976	14,029		241		241		14,270				584	07/19/2034	1.A FM
..86359L-DX-4	STRUCTURED ASSET MORTGAGE INVE SAILI 2005-AR2 1A1 5.739% 10/19/34		09/19/2024	Paydown		10,539	10,539	10,279	10,276		282		282		10,539				404	10/19/2034	1.A FM
..86359L-JX-8	Structured Asset Mortgage Inve SAILI 2005-AR2 2A1 5.429% 05/25/45		07/25/2024	Paydown		3,670	3,670	3,567	3,575		95		95		3,670				44	05/25/2045	1.A FM
..86359L-JX-8	Structured Asset Mortgage Inve SAILI 2005-AR3 2A1 5.429% 05/25/45		08/08/2024	ALRE - DFL Trust AMI		1,272,258	1,431,128	1,390,973	1,393,921		(391)		(391)		1,393,530		(121,271)		20,465	05/25/2045	1.A FM
..86359L-JZ-3	Structured Asset Mortgage Inve SAILI 2005-AR7 1A1 5.509% 08/25/35		09/25/2024	Paydown		48,711	48,711	40,735	41,382		7,330		7,330		48,711				1,337	08/25/2035	1.A FM
..86359L-QS-1	Structured Asset Mortgage Inve SAILI 2005-AR7 5A1 6.593% 03/25/46		09/01/2024	Paydown		50,865	50,865	50,465	50,427		438		438		50,865				1,524	03/25/2046	1.A FM
..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAILI 2006-AR4 2A1 5.349% 06/25/36		09/25/2024	Paydown		8,691	8,691	7,887	8,386		305		305		8,691				221	06/25/2036	1.A FM
..86360Q-AC-0	Structured Asset Securities Co SASZ 2006-B62 A3 5.119% 09/25/36		09/25/2024	Paydown		100,021	100,021	93,718			6,302		6,302		100,021				1,908	09/25/2036	1.A FM
..86361Q-AJ-3	Structured Adjustable Rate M/R SARM 2006-10 3AF 5.369% 11/25/36		09/25/2024	Paydown		11,827	11,827	10,154	10,096		1,731		1,731		11,827				375	11/25/2036	1.A FM
..86361Y-AA-7	Structured Asset Mortgage Inve SAILI 2006-AR8 4B6 5.099% 10/25/36		09/25/2024	Paydown		8,171	8,171	7,107			1,064		1,064		8,171				313	10/25/2036	1.A FM
..86362Q-AB-6	STRUCTURED ADJUSTABLE RATE M/R SARM 2007-8 1A2 6.815% 09/25/37		09/01/2024	Paydown		29,955	29,955	20,112	21,871		8,084		8,084		29,955				1,905	09/25/2037	1.A FM
..86362Q-AB-6	STRUCTURED ADJUSTABLE RATE M/R SARM 2007-8 1A2 6.815% 09/25/37		09/01/2024	Paydown		767	767	740	742		25		25		767				39	09/25/2037	3.B FM
..86362R-AC-5	Structured Adjustable Rate M/R SARM 2006-12 2A1 4.535% 01/25/37		09/01/2024	Paydown		32,287	32,287	20,967	21,681		10,607		10,607		32,287				986	01/25/2037	1.A FM
..86362Y-AD-4	Structured Asset Securities Co SASZ 2006-B66 A4 5.199% 01/25/37		09/25/2024	Paydown		12,923	12,923	12,680			243		243		12,923				74	01/25/2037	1.A FM
..86362Y-AD-4	Structured Asset Securities Co SASZ 2006-B66 A4 5.199% 01/25/37		08/26/2024	Paydown		69,556	69,556	66,249			1,307		1,307		69,556				200	01/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ 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 Admini- strative Symbol
..863630-AA-9	Structured Asset Mortgage Inve SMI 2007-4B2 1A1 5.26% 02/25/37		09/25/2024	Paydown		22,687	22,687	20,150			2,537		2,537		22,687				491	02/25/2037	1.A FM
..863911-AC-7	Structured Asset Securities Co SAS: 2006-1F4 2A1 6.00% 10/25/36		09/01/2024	Paydown		62,456	62,456	41,900	35,720		26,736		26,736		62,456				1,006	10/25/2036	1.A FM
..872227-AE-3	TBI Mortgage-Backed Trust 2007 TBI 2007-2 A3A 5.26% 07/25/37		09/25/2024	Paydown		52,358	52,358	18,795	19,318		33,526	486	33,040		52,358				449	07/25/2037	1.A FM
..87222P-AB-9	TBI Mortgage-Backed Trust 2006 TBI 2006-6 A2A 5.32% 01/25/37		09/25/2024	Paydown		127,425	127,425	30,763	21,937		96,462	824	95,638		127,425				865	01/25/2037	1.A FM
..87264A-AK-3	Taco Bell Funding LLC BELL 2016-1A A211 4.94% 11/25/48		08/29/2024	STAR Non-Mexico FHL		908,948	1,000,000	1,108,280	1,096,921		(3,065)		(3,065)		1,093,856		(184,908)	(184,908)	38,160	04/15/2040	2.B FE
..87342R-AE-4	Taco Bell Funding LLC BELL 2016-1A A211 4.94% 11/25/48		09/03/2024	Barclays		1,992,647	1,905,000	1,905,000	1,905,000						1,905,000		(12,353)	(12,353)	49,406	11/25/2048	2.B FE
..87342R-AE-4	Tennessee Gas Pipeline Co LLC SENIOR 2.90% 03/01/30		08/08/2024	AARE 11 Surplus ISS		4,747,751	4,762,500	4,762,500	4,762,500						4,762,500		(14,749)	(14,749)	165,341	11/25/2048	2.B FE
..880451-AZ-2	TERRAFORM PHENIX I LLC GTD SR SEC NTS 3.38% 12/31/43		09/23/2024	Barclays		1,834,080	2,000,000	1,996,020	1,997,421		282		282		1,997,703		(163,623)	(163,623)	61,706	03/01/2030	2.B FE
..88105F-AA-3	Texas Electric Market Stabiliz A-1 4.26% 08/01/34		09/30/2024	Redemption	100.0000	324,758	324,758	324,758	324,758						324,758				8,233	12/31/2043	2.C PL
..88240T-AA-9	Texas Instruments Inc Senior Unsecured 1.12% 09/15/26		08/01/2024	Paydown		359,723	359,723	359,717	359,747		(24)		(24)		359,723				15,342	08/01/2034	1.A FE
..88250B-BK-9	Thermo Fisher Scientific Inc Senior Unsecured 5.00% 12/05/26		08/06/2024	Goldman Sachs		1,875,480	2,000,000	2,000,000	2,000,000						2,000,000		(124,520)	(124,520)	20,125	09/15/2026	1.E FE
..883556-CZ-3	321 Henderson Receivables I LL HENDR 2005-1A B 5.24% 10/15/55		08/09/2024	AAIA NonIldoco AAM		2,632,779	2,600,000	2,628,434			(5,462)		(5,462)		2,622,972		9,807	9,807	88,111	12/05/2026	1.G FE
..88576P-AG-8	321 Henderson Receivables VI L HENDR 2010-1A B 9.31% 07/15/61		09/15/2024	Paydown		27,885	27,885	24,330	26,410		1,475		1,475		27,885				987	10/15/2055	1.C FE
..88576X-AB-2	Toid Point Mortgage Trust 2015 TPMT 2015-5 M2 3.50% 05/25/55		09/15/2024	Paydown		241,641	241,641	276,169	250,281		(8,640)		(8,640)		241,641				14,991	07/15/2061	1.A FE
..89171V-AD-9	Toid Point Mortgage Trust 2015 TPMT 2015-5 M2 3.50% 05/25/55		09/04/2024	Various		10,706,460	10,876,404	10,673,402	7,176,769		19,017		19,017		10,764,183		(57,724)	(57,724)	205,141	05/25/2055	1.A
..89171V-AD-9	Toid Point Mortgage Trust 2016 TPMT 2016-1 M2 3.50% 05/25/55		09/01/2024	Paydown		1,457,138	1,457,138	1,428,441	1,300,185		15,696		15,696		1,457,138				30,229	05/25/2055	1.A
..89172E-AG-9	Toid Point Mortgage Trust 2016 TPMT 2016-4 B2 4.01% 07/25/56		09/04/2024	WELLS FARGO SECURITIES		4,960,388	5,077,000	5,046,507	5,056,972		3,225		3,225		5,060,197		(99,809)	(99,809)	135,246	02/25/2055	1.A
..89172L-AF-5	Toid Point Mortgage Trust 2018 TPMT 2018-4 M2 3.00% 06/25/58		08/09/2024	Various		1,890,659	2,000,000	2,044,808	2,014,750		(3,338)		(3,338)		2,011,411		(120,752)	(120,752)	45,174	07/25/2056	1.A
..89175T-AD-0	Toid Point Mortgage Trust 2018 TPMT 2018-2 B1 3.802% 03/25/58		08/06/2024	USAA - AAIA Modco AAM		763,053	1,000,000	907,932	924,710		2,080		2,080		926,800		(163,747)	(163,747)	20,393	06/25/2058	1.A
..89175V-AE-3	Toid Point Mortgage Trust 2018 TPMT 2018-6 M2 3.750% 03/25/58		08/06/2024	ALBRE - DFL Trust AAM		874,004	1,000,000	963,926	964,153		(927)		(927)		963,225		(89,222)	(89,222)	25,730	03/25/2058	1.E
..89176L-AE-4	Toid Point Mortgage Trust 2018 TPMT 2018-5 M2 3.250% 07/25/58		08/09/2024	ALBRE - DFL Trust AAM		849,351	1,000,000	991,078	998,349		320		320		998,668		(139,317)	(139,317)	25,729	03/25/2058	1.A
..89176V-AD-4	Toyota Motor Credit Corp Senior Unsecured 1.80% 02/13/25		08/09/2024	USAA - AAIA Modco AAM		800,119	1,000,000	943,987	955,065		1,184		1,184		956,249		(156,131)	(156,131)	22,299	07/25/2058	1.C
..89236T-6T-6	Toyota Motor Credit Corp Senior Unsecured 4.40% 09/20/24		08/09/2024	AAIA NonIldoco AAM		7,865,272	8,000,000	7,557,901	7,789,482		112,878		112,878		7,902,360		(37,088)	(37,088)	142,400	02/13/2025	1.E FE
..89236T-KG-9	VANDEBILT UNIVERSITY TRADEHAR VUMC 2018-1 NOTE 4.92% 07/01/48		09/20/2024	Maturity		40,000,000	40,000,000	39,998,400	39,999,409		591		591		40,000,000				1,760,000	09/20/2024	1.E FE
..89255F-AA-9	TRANSOURCE ENERGY LLC SR NTS 2.75% 03/31/50		09/01/2024	Paydown		24,198	24,198	24,198	24,198						24,198				813	07/01/2048	1.F PL
..89356F-AA-0	Trinity Health Corp BDS SER 2015 4.12% 12/01/45		09/15/2024	Redemption	100.0000	25,431	25,431	25,431	25,431						25,431				699	03/31/2050	1.F
..896516-AA-9	Trinity Health Corp BDS SER 2015 4.12% 12/01/45		08/09/2024	ALBRE Corporate AAM		440,045	500,000	493,035	493,813		106		106		493,919		(53,874)	(53,874)	14,151	12/01/2046	1.D FE

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

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
..9878K-AA-4		Truist Bank Subordinated 2.25% 03/11/30 ..		08/13/2024	Various		29,800,085	34,377,000	32,305,984	32,230,715		172,549		172,549		32,403,264	.. (2,603,179)	.. (2,603,179)	.. (2,603,179)	719,673	03/11/2030	1.G FE
..907818-EF-1		Union Pacific Corp Senior Unsecured 4.050% 11/15/45		08/29/2024	STAR Non-Moldco FIH		2,103,912	2,450,000	2,404,698	2,410,316		750		750		2,411,066	.. (307,154)	.. (307,154)	.. (307,154)	78,278	11/15/2045	1.G FE
..907818-FG-7		Union Pacific Corp Senior Unsecured 4.300% 03/01/49		08/08/2024	ALRe Corporate AML		430,969	500,000	496,485	496,803		43		43		496,846	.. (65,877)	.. (65,877)	.. (65,877)	20,126	03/01/2049	1.G FE
..907818-FS-2		Union Pacific Corp Senior Unsecured 3.799% 04/06/71		08/06/2024	Goldman Sachs Redemption 100.0000		1,037,204	1,400,000	1,021,787	1,023,310		1,081		1,081		1,024,391	12,813	12,813	12,813	44,469	04/06/2071	1.G FE
..908318-AA-5		United Airlines 2018-1 Class A Secured 3.500% 09/01/31		09/01/2024			99,130	99,130	99,130	99,130						99,130				1,735	09/01/2031	1.E FE
..90831C-AA-6		United Airlines 2019-1 Class A Secured 4.150% 02/25/33		08/25/2024	Various		86,718	86,718	86,718	86,718						86,718				3,599	02/25/2033	1.E FE
..90831C-AA-6		United Airlines 2019-1 Class A Secured 4.150% 02/25/33		08/08/2024	USA - AAIA NonMoldco AML		1,327,711	1,407,667	1,407,667	1,407,667						1,407,667	.. (79,955)	.. (79,955)	.. (79,955)	26,450	02/25/2033	1.E FE
..90831G-AA-7		United Airlines 2020-1 Class A Secured 5.875% 10/15/27		07/15/2024	Various		1,584,413	1,584,413	1,578,341	1,579,548		4,865		4,865		1,584,413				69,813	10/15/2027	1.E FE
..90831G-AA-7		United Airlines 2020-1 Class A Secured 5.875% 10/15/27		08/09/2024	Various		16,799,947	16,597,212	16,533,613	16,546,255		669		669		16,546,924	253,024	253,024	253,024	796,320	10/15/2027	1.E FE
..914312-BL-9		United Parcel Service Inc Senior Unsecured 2.800% 11/15/24		08/09/2024	AAIA NonMoldco AML		1,192,177	1,200,000	1,222,522	1,203,197		(2,751)		(2,751)		1,200,446	(8,270)	(8,270)	(8,270)	24,640	11/15/2024	1.F FE
..91159H-HH-5		US Bancorp Subordinated 3.100% 04/27/26		09/13/2024	JPM SECURITIES LLC		4,909,950	5,000,000	5,220,361	5,064,965		(10,307)		(10,307)		5,054,277	(144,327)	(144,327)	(144,327)	59,847	04/27/2026	1.G FE
..919017-BJ-7		RTX Corp Senior Unsecured 5.400% 05/01/35		08/08/2024	ALRe - DFL Trust AML		515,338	500,000	684,220	648,468		(6,931)		(6,931)		641,537	(126,199)	(126,199)	(126,199)	20,775	05/01/2035	2.A FE
..91624P-DK-5		UnitedHealth Group Inc Senior Unsecured 3.850% 06/15/28		08/09/2024	AAIA NonMoldco AML		1,568,068	1,600,000	1,551,128			4,507		4,507		1,555,634	12,434	12,434	12,434	40,040	06/15/2028	1.F FE
..91624P-DR-0		UnitedHealth Group Inc Senior Unsecured 2.375% 08/15/24		08/15/2024	Maturity		2,000,000	2,000,000	1,999,500	1,999,937		63		63		2,000,000				47,500	08/15/2024	1.F FE
..91403-AA-6		UNIV OF IA ENERGY COLLABORATIV SR SEC'D NTS 3.620% 06/30/50		09/30/2024	Redemption 100.0000		85,478	85,478	85,478	85,478						85,478				2,321	06/30/2050	1.G PL
..91927-AA-3		VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		09/15/2024	Redemption 100.0000		19,220	19,220	19,220	19,220						19,220				513	01/15/2043	1.E
..9212K-AC-0		Vantage Data Centers LLC VOC 2020-2A A2 1.982% 09/15/45		09/03/2024	Deutsche Bank Securities Inc		5,471,913	6,000,000	6,000,000	6,000,000						6,000,000	(528,087)	(528,087)	(528,087)	73,372	09/15/2045	1.G FE
..92249-AA-2		VGP RRL ABS 1 VGPRL 2021-1A A 2.152% 10/20/31		07/20/2024	Paydown		694,420	694,420	643,273	650,983		43,837		43,837		694,420				11,208	10/20/2031	1.F FE
..92349-FL-3		Verizon Communications Inc Senior Unsecured 1.500% 09/18/30		09/23/2024	Barclays		7,215,012	8,400,000	8,393,676	8,393,597		666		666		8,394,253	(1,179,241)	(1,179,241)	(1,179,241)	128,100	09/18/2030	2.A FE
..92556V-AD-8		Viatis Inc Senior Unsecured 2.700% 06/22/30		09/23/2024	Various		3,862,133	4,333,000	4,527,242	4,477,112		(13,153)		(13,153)		4,463,959	(601,826)	(601,826)	(601,826)	88,393	06/22/2030	2.C FE
..92564R-AB-1		VICI Properties LP / VICI Note SENIOR 4.625% 12/01/29		09/13/2024	JPM SECURITIES LLC		985,120	1,000,000	1,000,000	1,000,000						1,000,000	(14,880)	(14,880)	(14,880)	36,615	12/01/2029	2.C FE
..92564R-AE-5		VICI Properties LP / VICI Note SENIOR 4.125% 08/15/30		09/23/2024	Various		6,190,860	6,500,000	6,500,000	6,500,000						6,500,000	(309,140)	(309,140)	(309,140)	255,922	08/15/2030	2.C FE
..92564R-AE-5		VICI Properties LP / VICI Note SENIOR 4.125% 08/15/30		08/08/2024	ALRe Corporate AML		467,314	500,000	500,000	500,000						500,000	(32,686)	(32,686)	(32,686)	20,224	08/15/2030	2.C FE
..92626C-AD-4		Visa Inc Senior Unsecured 3.150% 12/14/25		08/09/2024	AAIA NonMoldco AML		4,910,125	5,000,000	4,867,300			27,108		27,108		4,894,408	15,717	15,717	15,717	102,813	12/14/2025	1.G FE
..92638E-AA-1		VISTA RIDGE LLC SR SEC'D NTS 2.570% 10/14/49		09/30/2024	Redemption 100.0000		32,867	32,867	32,867	32,867						32,867				634	10/14/2049	1.F PL
..926563-AH-8		Wluare LLC Senior Unsecured 1.000% 08/15/24		08/15/2024	Various		12,825,000	12,825,000	11,983,004	12,519,287		305,703		305,703		12,825,000				128,250	08/15/2024	2.C FE
..929227-Y9-1		Walu Mortgage Pass-Through Cert WAMU 2003-S3 5.500% 05/25/33		09/01/2024	Paydown		561	561	550	561						561				21	05/25/2033	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	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
93363D-AA-5	Wells Mortgage Pass-Through Cer //AMJ 2006-AR9 1A 6.123% 08/25/46		09/01/2024	Paydown		26,754	26,754	24,819	27,592		(889)		(888)		26,754			737	09/25/2046	3.B FM
93363N-AA-3	Wells Mortgage Pass-Through Cer //AMJ 2006-AR12 1A1 4.557% 10/25/36		09/01/2024	Paydown		8,068	8,336	8,190	8,852		(784)		(784)		8,068			248	10/25/2036	4.C FM
93363N-AC-9	Wells Mortgage Pass-Through Cer //AMJ 2006-AR12 1A3 4.557% 10/25/36		09/01/2024	Paydown		1,294	1,337	1,277	1,432		(138)		(138)		1,294			40	10/25/2036	4.C FM
93363N-AF-2	Wells Mortgage Pass-Through Cer //AMJ 2006-AR12 2A1 4.143% 10/25/36		09/01/2024	Paydown		12,422	12,422	11,962	12,637		(214)		(214)		12,422			320	10/25/2036	3.A FM
93363P-AA-8	Wells Mortgage Pass-Through Cer //AMJ 2006-AR14 1A1 3.982% 11/25/36		09/01/2024	Paydown		21,948	28,442	27,340	30,767		(8,819)		(8,819)		21,948			773	11/25/2036	4.B FM
93363P-AH-3	Wells Mortgage Pass-Through Cer //AMJ 2006-AR14 2A1 4.032% 11/25/36		09/01/2024	Paydown		32,099	32,126	28,946	28,996		3,104		3,104		32,099			864	11/25/2036	1.A FM
93363P-AK-6	Wells Mortgage Pass-Through Cer //AMJ 2006-AR14 2A3 4.022% 11/25/36		08/01/2024	Paydown		5,815	5,822	5,589	6,147		(332)		(332)		5,815			146	11/25/2036	3.C FM
93363P-AK-6	Wells Mortgage Pass-Through Cer //AMJ 2006-AR14 2A3 4.032% 11/25/36		08/08/2024	ALRE - DFL Trust AM		756,208	808,396	776,080	853,530		7,353		7,353		860,884		(104,675)	22,334	11/25/2036	3.C FM
93363T-AB-8	Wells Mortgage Pass-Through Cer //AMJ 2006-AR11 2A 6.623% 09/25/46		09/01/2024	Paydown		304,794	304,794	278,645	278,837		25,958		25,958		304,794			9,408	09/25/2046	1.A FM
93364A-AB-8	Wells Mortgage Pass-Through Cer //AMJ 2007-0A3 2A 5.893% 04/25/47		08/01/2024	Paydown		14,026	12,852	11,824	12,606		1,220		1,220		14,026			341	04/25/2047	3.C FM
93364A-AB-8	Wells Mortgage Pass-Through Cer //AMJ 2007-0A3 2A 5.893% 04/25/47		09/01/2024	Paydown		118,510	108,722	98,172	110,552		7,958		7,958		118,510			2,983	04/25/2047	4.A FM
93364A-AB-8	Washington Mutual Mortgage Pas //MALT 2005-AR1 A1A 5.893% 04/25/47		09/01/2024	Paydown		13,528	13,528	12,211	13,759		(232)		(232)		13,528			418	04/25/2047	4.B FM
93364F-HC-9	Washington Mutual Mortgage Pas //MALT 2005-AR1 A1A 5.489% 12/25/35		07/25/2024	Paydown		1,104	1,104	1,030	1,045		59		59		1,104			23	12/25/2035	1.A FM
93364F-HC-9	Washington Mutual Mortgage Pas //MALT 2006-AR1 A1A 5.489% 12/25/35		08/08/2024	USAA - AALM Medco AAM		474,774	547,605	510,641	518,940		672		672		519,012		(44,238)	12,734	12/25/2035	1.A FM
93364F-JQ-6	Washington Mutual Mortgage Pas //MALT 2006-AR1 A1A 5.463% 02/25/36		07/25/2024	Paydown			2,869	2,465	2,792		(2,792)		(2,792)					100	02/25/2036	5.A FM
93364F-JQ-6	Washington Mutual Mortgage Pas //MALT 2006-AR1 A1A 5.466% 02/25/36		08/08/2024	ALRE - DFL Trust AM		1,240,207	1,380,716	1,186,553	1,343,744		17,456		17,456		1,361,200		(120,983)	51,260	02/25/2036	5.A FM
93364F-KP-6	Washington Mutual Mortgage Pas //MALT 2006-AR2 3A2 5.750% 02/25/36		09/01/2024	Paydown		1,969	2,743	2,692	3,302		(1,332)		(1,332)		1,969			111	02/25/2036	5.B FM
93364F-MN-9	Washington Mutual Mortgage Pas //MALT 2006-AR2 A1A 6.102% 04/25/46		09/01/2024	Paydown		37,996	39,107	33,048	36,903		1,193		1,193		37,996			957	04/25/2046	3.A FM
93365H-AJ-6	Washington Mutual Mortgage Pas //MALT 2006-7 A6 4.027% 09/25/36		09/01/2024	Paydown		56,794	56,794	20,070	18,666		38,128		38,128		56,794			461	09/25/2036	1.A FM
93366M-AA-3	Washington Mutual Mortgage Pas //MALT 2007-0A4 A1A 5.922% 04/25/47		09/01/2024	Paydown		195,177	189,227	170,372	187,133		8,044		8,044		195,177			4,746	04/25/2047	1.G FM
93366M-AA-3	Washington Mutual Mortgage Pas //MALT 2007-0A4 A1A 5.922% 04/25/47		09/01/2024	Paydown		96,503	93,562	90,016	94,551		1,953		1,953		96,503			2,335	04/25/2047	3.A FM
94108F-AA-8	WAT 2021-A WAT 2021-A A 7.411% 02/18/31		09/17/2024	Redemption 100.0000		1,125,237	1,125,237	1,125,237	666,950						1,125,237			45,448	02/18/2031	1.C PL
94108F-AB-6	WAT 2021-A WAT 2021-A B 8.261% 02/18/31		09/17/2024	Redemption 100.0000		309,440	309,440	309,440	183,411						309,440			13,818	02/18/2031	1.F PL
94108F-AC-4	WAT 2021-A WAT 2021-A C 9.961% 02/18/31		09/17/2024	Redemption 100.0000		597,791	597,791	597,791	354,323						597,791			31,793	02/18/2031	2.C PL
94353W-AA-3	WAVE 2017-1 Trust W/AV 2017-1A A 3.844% 11/15/42		08/15/2024	Paydown		300,287	300,287	299,969	300,123		165		165		300,287			6,860	11/15/2042	3.B FE
94353W-AA-3	WAVE 2017-1 Trust W/AV 2017-1A A 3.844% 11/15/42		08/08/2024	Various		1,598,171	1,717,217	1,719,914	1,717,263		(35)		(35)		1,717,228		(119,058)	42,723	11/15/2042	3.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	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
949746-6A-2	Wellis Fargo & Co Senior Unsecured 3.300% 09/09/24		09/09/2024	Maturity		3,339,000	3,339,000	3,233,988	3,328,919		10,181		10,181		3,339,000			110,187	09/09/2024	2.A FE
949789-AA-9	Wellis Fargo Mortgage Backed Se WFIRES 2006-AR19 A1 6.473% 12/25/36		09/01/2024	Paydown		36,374	40,707	35,375	36,236		138		138		36,374			1,846	12/25/2036	1.A FM
9497EV-AB-1	Wellis Fargo Home Equity Asset- WFIHET 2007-1 A2 5.389% 03/25/37		09/25/2024	Paydown		40,879	40,879	40,282							40,879			383	09/25/2037	1.A FM
9497EV-AB-1	Wellis Fargo Home Equity Asset- WFIHET 2007-1 A2 5.389% 03/25/37		08/26/2024	Paydown		33,117	33,117	32,633										133	03/25/2037	1.A FM
94983J-AG-7	Wellis Fargo Mortgage Backed Se WFIRES 2006-AR1 2A5 6.294% 03/25/36		09/01/2024	Paydown		61,962	71,422	67,218	67,294		(5,332)		(5,332)		61,962			2,391	03/25/2036	1.A FM
94983J-AG-6	Wellis Fargo Mortgage Backed Se WFIRES 2006-AR6 2A1 6.574% 04/25/36		09/01/2024	Paydown		57,806	57,855	55,900	58,126		(320)		(320)		57,806			2,430	04/25/2036	2.A FM
949840-AB-0	Wellis Fargo Mortgage Backed Se WFIRES 2006-AR13 A2 7.455% 09/25/36		09/01/2024	Paydown		15,182	2,314	2,157	2,256		12,926		12,926		15,182			400	09/25/2036	1.C FM
949840-AB-0	Wellis Fargo Mortgage Backed Se WFIRES 2006-AR13 A2 7.455% 09/25/36		09/01/2024	Paydown		288,792	44,010	42,279	44,477		244,315		244,315		288,792			7,602	09/25/2036	3.B FM
94984G-AA-5	Wellis Fargo Mortgage Backed Se WFIRES 2006-AR12 A1 7.611% 09/25/36		09/01/2024	Paydown		10,145	10,806	9,066	9,305		640		640		10,145			482	09/25/2036	1.A FM
94984N-AA-0	Wellis Fargo Mortgage Backed Se WFIRES 2006-AR16 A1 7.750% 10/25/36		09/01/2024	Paydown		2,095	2,096	2,090	2,093						2,095			46	10/25/2036	2.B FM
94984N-AA-0	Wellis Fargo Mortgage Backed Se WFIRES 2006-AR16 A1 7.750% 10/25/36		08/01/2024	Paydown		305,709	4,874	4,861	4,867		300,842		300,842		305,709			11,086	10/25/2036	2.C FM
94987X-AJ-6	Wellis Fargo Mortgage Loan 2011 WFIHLT 2011-RR4 2A2 4.196% 06/27/36		08/01/2024	Paydown		4,277	4,277	3,739	3,514		763		763		4,277			113	06/27/2036	3.B FM
94987X-AJ-6	Wellis Fargo Mortgage Loan 2011 WFIHLT 2011-RR4 2A2 4.196% 06/27/36		08/06/2024	ALRE - DFL Trust AML		719,385	1,088,384	951,469	894,256		(21,936)		(21,936)		872,320		(152,935)	31,403	06/27/2036	3.B FM
94989V-BG-6	XA 1.354% 01/15/59		09/01/2024	Paydown				137,634	68,629		(68,629)		(68,629)					27,003	01/15/2059	1.A FE
95000T-BV-7	Wellis Fargo Commercial Mortgage WFCM 2017-RE1 XA 1.350% 03/15/50		09/01/2024	Paydown				1,994	1,262		(1,262)		(1,262)					297	03/15/2050	1.A FE
95000U-2A-0	Wellis Fargo & Co Senior Unsecured 3.954% 05/22/28		08/06/2024	Goldman Sachs		4,837,600	5,000,000	4,789,006	4,896,992		13,078		13,078		4,909,641		(72,041)	126,933	05/22/2028	2.A FE
95000U-2D-4	Wellis Fargo & Co Senior Unsecured 4.150% 01/24/29		08/06/2024	Goldman Sachs		809,705	825,000	924,195	880,070		(6,484)		(6,484)		873,586		(63,881)	35,474	01/24/2029	2.A FE
95001N-BG-1	Wellis Fargo Commercial Mortgage WFCM 2018-C45 B 4.586% 06/16/51		08/09/2024	USA - AAI/A Medco AML		928,300	1,000,000	1,029,955	1,012,926		(754)		(754)		1,012,172		(83,871)	12,276	06/16/2051	1.A
95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A21 3.894% 03/15/48		09/15/2024	Paydown		16,610	16,610	16,416	16,541		69		69		16,610			484	03/15/2048	2.B FE
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A21 4.080% 06/15/49		09/15/2024	Paydown		12,558	12,558	12,538	12,558						12,558			384	06/15/2049	2.B FE
956667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30		07/30/2024	AAIA Nonltdco AML		851,720	900,000	895,287	886,275		197		197		886,472		(34,752)	18,124	02/01/2030	2.C FE
960413-AX-0	Westlake Corp Senior Unsecured 0.875% 08/15/24		08/15/2024	Maturity		8,000,000	8,000,000	7,991,952	7,998,532		1,468		1,468		8,000,000			70,000	08/15/2024	2.B FE
976656-OK-2	Wisconsin Electric Power Co Senior Unsecured 4.300% 10/15/48		08/08/2024	ALRE - DFL Trust AML		842,903	1,000,000	994,640	995,168		67		67		995,235		(152,332)	34,997	10/15/2048	1.F FE
976656-OK-8	Wisconsin Electric Power Co Senior Unsecured 1.700% 06/15/28		09/23/2024	Barclays		2,111,584	2,300,000	2,299,540	2,299,701		48		48		2,299,748		(188,164)	30,303	06/15/2028	1.F FE
9770*-AA-2	Wolf Entertainment Funding LLC A 2.990% 05/20/45		08/20/2024	Paydown		1,633,217	1,633,217	1,633,217	1,633,217						1,633,217			36,625	05/20/2045	2.B PL
94601U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 4.000% 11/15/37		09/15/2024	Paydown		179,902	179,902	178,753	179,863		239		239		179,902			4,815	11/15/2037	3.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	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 Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
..65814#-AA-2	MARI JUNE LTD SR SED NTS SER A 5.580%	A.....	09/30/2024	Redemption 100.0000		55,922	55,922	55,922	55,922					55,922				2,340	06/30/2031	2 C PL	
..65814#-AB-0	MARI BOYLE LTD SR SED NTS SER B 5.580%	A.....	09/30/2024	Redemption 100.0000		55,922	55,922	55,922	55,922					55,922				2,340	06/30/2031	2 C PL	
..N8061#-AF-7	VTTI BV SR NTS SER A 3.900% 12/15/24	A.....	09/19/2024	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000					13,000,000				374,617	12/15/2024	3 A	
..R2000#-AA-1	BUSSETEJENESE AS SR SED NTS 2.750%	A.....	09/30/2024	Redemption 100.0000		295,973	295,973	282,571	292,660				(10,089)	295,973		13,402	13,402	7,926	08/05/2027	2 B PL	
..01628P-AH-9	Alimentation Couche-Tard Inc Senior Unsecured	A.....	09/23/2024	Barclays		1,957,000	2,000,000	1,897,794	1,956,435		7,628	7,628		1,964,062		(7,062)	(7,062)	46,939	07/26/2027	2 A FE	
..06068B-AS-1	Bank of Montreal Subordinated 3.803%	A.....	09/23/2024	Barclays		2,429,775	2,500,000	2,313,850	2,371,080		8,708	8,708		2,379,798		49,977	49,977	73,083	12/15/2032	2 A FE	
..11271L-AC-6	Brookfield Finance Inc Senior Unsecured	A.....	08/09/2024	Various		4,861,794	5,000,000	4,915,765	2,995,413		7,997	7,997		4,929,555		(67,762)	(67,762)	105,083	01/25/2028	1 G FE	
..136375-DC-3	Canadian National Railway Co Senior Unsecured	A.....	08/06/2024	Goldman Sachs		13,762,530	14,500,000	13,901,489	13,955,003		31,777	31,777		13,986,780		(224,250)	(224,250)	561,351	08/05/2032	1 G FE	
..29250N-AL-9	Enbridge Inc Senior Unsecured 4.250%	A.....	08/06/2024	Various		3,965,720	4,000,000	4,086,170	4,029,589		(6,056)	(6,056)		4,023,533		(57,813)	(57,813)	116,167	12/01/2026	2 B FE	
..29250N-AR-6	Enbridge Inc Senior Unsecured 3.700%	A.....	09/23/2024	Barclays		986,400	1,000,000	999,740	999,900		20	20		999,920		(13,520)	(13,520)	44,092	07/15/2027	2 B FE	
..29250N-BH-7	Enbridge Inc Senior Unsecured 1.600%	A.....	08/06/2024	Goldman Sachs		9,379,500	10,000,000	9,999,500	9,999,719		60	60		9,999,779		(620,279)	(620,279)	134,667	10/04/2026	2 A FE	
..66980C-AC-2	NOUVELLE AUTOROUTE 30 FINANSEN SR SED BDS SER C 3.750% 03/31/33	A.....	09/30/2024	Redemption 100.0000		142,376	142,376	148,004	145,245				2,759	142,376		(5,628)	(5,628)	5,328	03/31/2033	2 A FE	
..78016E-ZH-3	Royal Bank of Canada Senior Unsecured	A.....	07/26/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000					5,000,000				198,500	07/26/2024	1 E FE	
..78016F-ZB-8	Royal Bank of Canada Senior Unsecured	A.....	08/09/2024	AAIA Nonfloodco AAM		20,011,712	20,000,000	20,000,000	20,000,000					20,000,000		11,712	11,712	893,022	10/25/2024	1 E FE	
..78016F-ZX-5	Royal Bank of Canada Senior Unsecured	A.....	08/09/2024	AAIA Nonfloodco AAM		9,094,244	9,000,000	8,997,760	8,998,988		590	590		8,999,577		104,667	104,667	460,000	02/01/2033	1 E FE	
..878742-BB-9	Tek Resources Ltd Senior Unsecured 3.900%	A.....	09/13/2024	Various		3,965,880	4,000,000	3,981,097	3,986,643		1,289	1,289		3,987,931		(22,051)	(22,051)	182,433	07/15/2030	2 C FE	
..89115#-ZJ-0	Toronto-Dominion Bank/The Senior Unsecured	A.....	09/13/2024	Maturity		14,000,000	14,000,000	14,000,000	14,000,000					14,000,000				599,900	09/13/2024	1 E FE	
..89115#-ZV-7	Toronto-Dominion Bank/The Senior Unsecured	A.....	08/09/2024	AAIA Nonfloodco AAM		20,996,908	20,750,000	20,750,000						20,750,000		246,908	246,908	356,932	04/05/2029	1 E FE	
..891160-MJ-9	Toronto-Dominion Bank/The Subordinated	A.....	08/06/2024	Various		11,280,871	11,693,000	10,997,213	11,225,567		30,547	30,547		11,256,115		24,756	24,756	378,905	09/15/2031	1 F FE	
..891160-TC-7	Toronto-Dominion Bank/The Secured 3.815%	A.....	08/09/2024	AAIA Nonfloodco AAM		12,592,934	12,700,000	12,521,311			22,912	22,912		12,544,223		48,711	48,711	261,094	07/25/2025	1 A FE	
..89346D-AE-7	TransAlta Corp Senior Unsecured 6.500%	A.....	07/10/2024	AAIA Nonfloodco AAM		1,983,975	2,000,000	2,024,960	2,022,012		(417)	(417)		2,021,595		(37,620)	(37,620)	106,528	03/15/2040	3 A FE	
..893526-BZ-9	TransCanada Pipelines Ltd Senior Unsecured	A.....	08/08/2024	ALRe Corporate AAM		1,202,162	1,000,000	1,336,793	1,277,616		(2,960)	(2,960)		1,274,656		(72,494)	(72,494)	42,997	01/15/2039	2 B FE	
..000000-00-0	Goldentree Loan Management EUR GLME 1A B1A	B.....	07/29/2024	Call 100.0000		1,082,204	1,082,204	1,151,594	1,103,801				79,749	1,082,204		(101,346)	(101,346)	42,466	10/20/2030	1 B FE	
..000000-00-0	Goldentree Loan Management EUR GLME 1A D	B.....	07/29/2024	Call 100.0000		1,623,306	1,623,306	1,638,152	1,601,671		7,091	7,091		1,576,913		46,394	(76,076)	80,263	10/20/2030	2 A FE	
..000000-00-0	Goldentree Loan Management EUR GLME 2A D	B.....	07/29/2024	Call 100.0000		1,082,204	1,082,204	1,067,271	1,042,793		7,069	7,069		1,028,900		53,305	(35,063)	57,762	01/20/2032	2 A FE	
..000000-00-0	Lib Lease CLO 2019-XI11 DAC LIBL 2019-23A DN	B.....	07/15/2024	Paydown		4,907,253	4,907,253	4,993,300	4,937,107				16,193	4,907,253		(76,047)	(76,047)	298,943	06/15/2032	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	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/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
..000370-AE-9	10/20/2024	AB BSL QLO 3 Ltd ABBSL 2021-3A C 7.644%	D....	09/30/2024	AAIA NonMorteco AAM		2,340,981	2,340,595	2,340,595	2,340,595						2,340,595		(14)	(14)	125,888	10/20/2034	1.F FE ...
..000370-AG-4	10/20/2024	AB BSL QLO 3 Ltd ABBSL 2021-3A D 8.744%	D....	08/08/2024	ALRE - DFL Trust AAM		3,273,838	3,300,000	3,300,000	3,300,000						3,300,000		(26,162)	(26,162)	160,152	10/20/2034	2.C FE ...
..00140W-BA-7	07/24/2024	Clover QLO 2020-1 LLC QLVR 2020-1A DR	D....	07/24/2024	Ca II 100.0000		2,000,000	2,000,000	1,880,000	1,895,612		6,687		6,687		1,902,308		97,682	97,682	134,827	04/15/2034	2.C FE ...
..00182E-BF-5	09/23/2024	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 07/17/27	D....	09/23/2024	Various		14,711,100	15,000,000	14,516,611	14,792,031		40,582		40,582		14,832,613		(121,513)	(121,513)	613,813	07/17/2027	1.E FE ...
..00182E-BJ-7	08/09/2024	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 01/21/28	D....	08/09/2024	AAIA NonMorteco AAM		1,923,394	2,000,000	1,993,140	1,997,255		104		104		1,997,359		(73,964)	(73,964)	37,950	01/21/2028	1.E FE ...
..00182E-BN-8	08/08/2024	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 1.250% 06/22/26	D....	08/08/2024	ALRE - DFL Trust AAM		2,816,678	3,000,000	2,995,350	2,997,661		563		563		2,998,224		(181,547)	(181,547)	23,542	06/22/2026	1.E FE ...
..00192P-AJ-7	07/30/2024	Ares XXXVR QLO Ltd ARES 2015-SRA C 7.463%	D....	07/30/2024	Various		1,500,485	1,500,000	1,456,850	1,479,142		2,472		2,472		1,481,613		18,871	18,871	90,061	07/15/2030	1.F FE ...
..000927P-AA-8	08/08/2024	Airbus SE Senior Unsecured 3.150% 04/10/27	D....	08/08/2024	Goldman Sachs		8,752,500	9,000,000	9,597,503	9,297,322		(57,620)		(57,620)		9,239,701		(487,201)	(487,201)	233,888	04/10/2027	1.F FE ...
..01450A-AA-8	09/23/2024	ALES00 Preferred Funding XI Lt ALESC 11A A1A	D....	09/23/2024	Paydown		26,714	26,714	23,976	24,647		2,067		2,067		26,714				784	12/23/2036	1.A FE ...
..01450A-AF-7	09/23/2024	5.345% 12/23/36	D....	09/23/2024	Paydown		770,000	770,000	745,938	57,881		23,529		23,529		770,000				13,424	12/23/2036	1.A FE ...
..01450D-AB-0	07/15/2024	ALES00 Preferred Funding XII L ALESC 12A A1	D....	07/15/2024	Paydown		183,995	183,995	167,205	169,716		14,279		14,279		183,995				5,510	07/15/2037	1.A FE ...
..01450D-AB-0	08/08/2024	ALES00 Preferred Funding XII L ALESC 12A A1	D....	08/08/2024	USA - AAIA NonMorteco AAM		1,833,701	1,995,865	1,815,742	1,841,418		2,472		2,472		1,843,889		(10,188)	(10,188)	37,645	07/15/2037	1.A FE ...
..01450G-AA-5	09/23/2024	Alesco Preferred Funding XVII L ALESC 16A A	D....	09/23/2024	Paydown		42,774	42,774	36,491	36,929		5,945		5,945		42,774				1,907	03/23/2038	1.E FE ...
..01450N-AA-0	09/23/2024	Alesco Preferred Funding XVII ALESC 17A A1	D....	09/23/2024	Paydown		5,223	5,223	4,847	4,880		344		344		5,223				206	09/23/2038	1.B FE ...
..01750L-AE-3	09/03/2024	Allegro QLO VIII Ltd ALLEG 2018-2A B2	D....	09/03/2024	Deutsche Bank Securities Inc		2,775,000	3,000,000	3,000,000	3,000,000						3,000,000		(225,000)	(225,000)	68,480	07/15/2031	1.A FE ...
..01750L-AE-3	09/26/2024	Allegro QLO VIII Ltd ALLEG 2018-2A B2	D....	09/26/2024	Paydown		500,000	500,000	500,000	500,000						500,000				12,196	07/15/2031	1.A FE ...
..01751A-AG-1	10/15/24	Allegro QLO XIV Ltd ALLEG 2021-2A C 7.713%	D....	09/30/2024	AAIA NonMorteco AAM		1,312,139	1,312,152	1,312,152	1,312,152						1,312,152		(13)	(13)	47,320	10/15/2034	1.F FE ...
..00328L-AS-0	09/09/2024	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A	D....	09/09/2024	Deutsche Bank Securities Inc		12,156,250	12,500,000	12,496,448	12,497,559		387		387		12,497,946		(341,696)	(341,696)	421,442	04/25/2038	1.A FE ...
..00330H-AA-5	09/03/2024	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A	D....	09/03/2024	Deutsche Bank Securities Inc		6,126,750	6,300,000	6,300,000	6,300,000						6,300,000		(173,250)	(173,250)	205,106	10/25/2037	1.A FE ...
..00331F-AA-8	09/03/2024	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A	D....	09/03/2024	Various		14,775,000	15,000,000	15,039,949	15,018,951		(4,074)		(4,074)		15,014,877		(239,877)	(239,877)	594,925	04/25/2037	1.A FE ...
..00866L-AG-8	08/29/2024	Antares QLO 2018-3 LTD ANTR 2018-3A C	D....	08/29/2024	Ca II 100.0000		5,000,000	5,000,000	5,000,500	5,005,450		(1,607)		(1,607)		5,003,843		(3,843)	(3,843)	246,343	01/20/2031	1.F FE ...
..00375H-AJ-2	07/30/2024	Apex Credit Cfo 2018-I Ltd APEXC 2018-1A C	D....	07/30/2024	AAIA NonMorteco AAM		1,000,294	1,000,000	1,000,000	1,000,000						1,000,000		294	294	58,536	04/25/2031	1.E FE ...
..04017F-AG-4	07/20/20	Ares XLVIII QLO Ltd ARES 2018-48A C 7.341%	D....	07/30/2024	AAIA NonMorteco AAM		1,000,340	1,000,000	966,530	982,221		1,986		1,986		984,207		16,133	16,133	58,481	07/20/2030	1.F FE ...
..04017F-AJ-8	07/20/20	Ares XLVIII QLO Ltd ARES 2018-48A D 8.244%	D....	08/08/2024	ALRE - DFL Trust AAM		1,476,548	1,500,000	1,392,450	1,441,449		5,936		5,936		1,447,384		29,163	29,163	101,464	07/20/2030	2.C FE ...
..046353-AI-5	01/17/29	Astralencia PLC Senior Unsecured 4.000%	D....	09/23/2024	Barclays		3,505,075	3,500,000	3,485,690	3,492,275		1,026		1,026		3,493,300		11,775	11,775	166,056	01/17/2029	1.F FE ...
..04965F-AL-5	07/11/2024	Atrium XV ATM 15A D 8.545% 01/23/31	D....	07/11/2024	Various		4,300,000	4,300,000	Various	4,301,575		(401)		(401)		4,301,170		(1,170)	(1,170)	258,624	01/23/2031	2.C FE ...
..04965L-AL-2	09/23/2024	Atrium XIV LLC ATM 14A C 7.498% 08/23/30	D....	09/23/2024	Paydown		370,000	370,000	356,384	361,878		8,122		8,122		370,000				26,599	09/23/2030	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 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
..0526L-4B-9	AUSTRALIA PACIFIC LNG PROCESS 99 SEC0 NTS 4.820% 09/30/30	D....	09/30/2024	Redemption 100.0000		360,000	360,000	360,000	360,000						360,000				17,352	09/30/2030	2 B FE
..05537G-4D-7	Banco BBVA Peru SA Subordinated 6.240% 09/22/29	D....	09/23/2024	Call 100.0000		3,280,000	3,280,000	3,347,517	3,300,599		(20,599)		(20,599)		3,280,000				172,769	09/22/2029	3 A FE
..05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	D....	08/09/2024	Various Redemption 100.0000		13,910,433	14,632,000	14,059,621	7,966,077		5,302		5,302		14,071,239		(160,806)	(160,806)	445,948	10/15/2041	1 E FE
..05551C-AA-3	Bib Central American Card Recs Senior Unsecured 3.500% 01/07/30	D....	07/05/2024			282,648	282,648	282,648	282,648						282,648				7,729	01/07/2030	1 G FE
..05553M-AE-1	BSPRT 2022-FLB Issuer Ltd BSPRT 2022-FLB A 7.694% 07/20/24	D....	08/29/2024	ALRe Corporate AAM		3,195,710	3,191,720	3,191,720	3,191,720						3,191,720		3,990	3,990	215,932	07/20/2034	1 F FE
..055963-AA-8	Barings CLO Ltd 2015-1 B4BSN 2015-1A CR 6.842% 02/15/37	D....	09/16/2024	Paydown		300,420	300,420	288,967	296,229		4,191		4,191		300,420				15,441	02/15/2037	1 A FE
..056162-AS-9	Balboa Bay Loan Funding 2021-1 B6BA 2021-1A D 7.294% 01/20/31	D....	07/30/2024	AAIA NonMoloco AAM		1,000,080	1,000,000	991,829	995,134		631		631		995,765		4,325	4,325	58,087	01/20/2031	1 C FE
..05765V-AJ-0	Benefit Street Partners QLO XI BSP 2018-14A D 8.594% 07/20/34	D....	08/08/2024	ALRe Corporate AAM		4,855,455	5,000,000	5,000,000	5,000,000						5,000,000		(144,545)	(144,545)	129,442	07/20/2034	2 C FE
..08179L-AJ-0	Benefit Street Partners QLO XX BSP 2020-21A DR 8.144% 04/20/31	D....	09/24/2024	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				271,112	04/20/2031	2 C FE
..08188P-AJL-9	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 7.444% 11/22/34	D....	08/02/2024	AAIA NonMoloco AAM		4,500,018	4,500,000	4,507,695	4,498,771		911		911		4,498,682		336	336	121,749	10/15/2034	2 C FE
..09204W-AC-8	Bluelountain CLO 2018-2 Ltd BLUEM 2018-2A C 7.580% 08/15/31	D....	07/30/2024	AAIA NonMoloco AAM		3,027,471	3,000,000	3,000,000	3,000,000						3,000,000		27,471	27,471	175,887	11/22/2034	1 C FE
..09629V-AG-8	Sky Ltd Senior Unsecured 3.750% 09/16/24	D....	07/10/2024	AAIA NonMoloco AAM		2,000,238	2,000,000	1,973,780	1,980,576		1,787		1,787		1,982,362		17,876	17,876	103,140	08/15/2031	1 F FE
..111013-AL-2	CBAM 2017-2 Ltd CBAM 2017-2A CR 7.847% 07/17/34	D....	09/16/2024	Various		7,000,000	7,000,000	7,259,478	7,046,912		(46,912)		(46,912)		7,000,000				262,500	09/16/2024	1 G FE
..12481K-AJL-8	CIFC Funding 2015-111 Ltd CIFC 2015-3A CR 7.191% 04/19/29	D....	08/02/2024	AAIA NonMoloco AAM		5,004,010	5,000,000	5,000,000	5,000,000						5,000,000		4,010	4,010	117,016	07/17/2034	1 F FE
..12550M-AN-0	CIFC Funding 2018-1 Ltd CIFC 2018-1A C 7.291% 04/18/31	D....	07/30/2024	AAIA NonMoloco AAM		1,245,413	1,245,000	1,165,943	1,211,965		5,113		5,113		1,217,078		28,335	28,335	71,495	04/19/2029	1 C FE
..12551R-AE-8	CSMC Series 2010-3R Ltd CSMK 2010-3R 24A 3.995% 12/26/36	D....	07/10/2024	AAIA NonMoloco AAM		999,975	1,000,000	988,548	991,664		839		839		992,502		7,473	7,473	54,325	04/18/2031	1 E FE
..12643H-AJL-2	Canyon CLO 2020-1 Ltd CANVC 2020-1A DR 8.713% 07/15/34	D....	09/01/2024	Paydown		842,935	842,935	827,497	827,189		15,746		15,746		842,935				22,914	12/26/2036	1 A FM
..13876L-AQ-0	Canyon CLO 2020-2 Ltd CANVC 2020-2A CR 7.613% 10/15/34	D....	08/08/2024	ALRe Corporate AAM		4,628,794	4,750,000	4,750,000	4,750,000						4,750,000		(121,206)	(121,206)	132,534	07/15/2034	2 C FE
..13876N-AS-2	Canyon Capital CLO 2019-1 Ltd CANVC 2019-1A CR 7.663% 04/15/32	D....	08/02/2024	AAIA NonMoloco AAM		4,788,773	4,787,581	4,787,581	4,787,581						4,787,581		1,192	1,192	110,685	10/15/2034	1 F FE
..13887T-AQ-0	Cathedral Lake V Ltd CATLK 2018-5A D 8.795% 10/21/30	D....	07/15/2024	Call 100.0000		4,150,000	4,150,000	4,150,000	4,150,000						4,150,000				160,306	04/15/2032	1 F FE
..14919B-AL-0	Centerbridge Credit Funding 1 CBCF 2021-1A A Unsecured 3.164% 07/25/39	D....	08/08/2024	ALRE - DFL Trust AAM		990,644	1,000,000	945,000	964,193		3,883		3,883		968,075		22,569	22,569	72,123	10/21/2030	2 C FE
..15186P-AA-6	Cerberus Loan Funding XXVIII L CEBB 2020-1A D 10.863% 10/15/31	D....	09/03/2024	Various		10,312,500	11,000,000	11,000,000	11,000,000						11,000,000		(687,500)	(687,500)	259,184	07/25/2039	1 A FE
..15239V-AA-6	Cerberus Loan Funding XXXI LP CEBB 2021-1A A 7.063% 04/15/32	D....	07/20/2024	Call 100.0000		(60,000)	(60,000)	(59,560)	(59,657)		(26)		(26)		(59,683)		(317)	(317)	(446)	04/27/2029	3 B FE
..15672E-AJ-5	Cerberus Loan Funding XXXI LP CEBB 2021-1A A 9.163% 04/15/32	D....	08/02/2024	AAIA NonMoloco AAM		2,509,350	2,500,000	2,500,000	2,500,000						2,500,000		9,350	9,350	82,399	10/15/2031	1 E FE
..15674E-AA-0	Cerberus Loan Funding XXXI LP CEBB 2021-1A D 9.163% 04/15/32	D....	07/15/2024	Paydown		803,288	803,288	803,288	803,288						803,288				43,296	04/15/2032	1 A FE
..15674E-AG-7	Credit Agricole SA Subordinated 4.000% 01/10/29	D....	08/02/2024	AAIA NonMoloco AAM		2,981,265	3,000,000	2,984,925	2,980,017		3,254		3,254		2,993,271		(12,006)	(12,006)	223,212	04/15/2032	1 E FE
..225313-AK-1		D....	08/08/2024	USA - AAIA NonMoloco AAM		1,721,824	1,811,000	1,799,790	1,803,760		131		131		1,803,891		(82,067)	(82,067)	41,854	01/10/2033	2 A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..225401-AC-2	UBS Group AG Senior Unsecured 4.282%	D....	09/13/2024	Various		13,893,460	14,000,000	14,448,733	14,250,066		(64,652)		(64,652)		14,185,415		(291,955)	(291,955)	711,060	01/09/2028	1.0 FE ...
..225401-AC-2	UBS Group AG Senior Unsecured 4.282%	D....	08/09/2024	AAIA Nonltdco AAM		5,859,135	6,000,000	6,046,100	6,015,338		(2,680)		(2,680)		6,012,657		(153,522)	(153,522)	149,870	01/09/2028	1.0 FE ...
..225401-AF-5	UBS Group AG Senior Unsecured 3.868%	D....	09/23/2024	Barclays		3,909,520	4,000,000	3,759,624	3,870,963		16,985		16,985		3,887,949		21,571	21,571	185,712	01/12/2029	1.0 FE ...
..225401-AF-5	UBS Group AG SENIOR 6.900% 09/11/25	D....	08/09/2024	AAIA Nonltdco AAM		5,779,177	6,000,000	5,778,450	5,882,834		10,892		10,892		5,893,728		(114,550)	(114,550)	133,481	01/12/2029	1.0 FE ...
..225401-AH-0	Diameter Credit Funding II Ltd DOF 2019-2A A	D....	09/11/2024	Various		6,000,000	6,000,000	5,996,940	5,000,000		259		259		5,997,199		2,801	2,801	142,615	09/11/2025	1.0 FE ...
..25253V-AA-4	3.940% 01/25/38	D....	09/03/2024	Various		24,218,750	25,000,000	25,011,369	25,004,866		(1,095)		(1,095)		25,003,771		(785,021)	(785,021)	1,072,008	01/25/2038	1.A FE ...
..25253V-AG-1	5.450% 01/25/38	D....	07/30/2024	AAIA Nonltdco AAM		949,114	1,000,000	1,000,000	1,000,000						1,000,000		(50,886)	(50,886)	55,257	01/25/2038	1.0 FE ...
..25255C-AE-2	4.500% 10/25/38	D....	08/29/2024	Various		9,367,711	9,900,000	9,933,581	9,924,182		(2,667)		(2,667)		9,921,515		(553,804)	(553,804)	364,222	10/25/2038	1.0 FE ...
..25255L-AE-2	Diameter Capital Clo 2 Ltd DLO 2021-2A B	D....	09/30/2024	AAIA Nonltdco AAM		17,999,838	18,000,000	18,000,000	18,000,000						18,000,000		(162)	(162)	990,329	10/15/2036	1.0 PL ...
..26133P-AB-9	DP World Crescent Ltd Senior Unsecured	D....	09/06/2024	Various		17,108,906	17,000,000	16,937,748	16,946,247		7,021		7,021		16,953,269		155,638	155,638	784,097	09/26/2028	2.0 FE ...
..26251L-AG-9	04/18/31	D....	07/30/2024	AAIA Nonltdco AAM		1,000,206	1,000,000	945,000	973,680		2,674		2,674		976,354		23,852	23,852	58,386	04/18/2031	1.0 FE ...
..27913B-AL-3	Ecopetro SA Senior Unsecured 5.375%	D....	09/06/2024	Various		5,806,752	5,833,000	5,964,149	5,885,427		(14,715)		(14,715)		5,870,711		(63,960)	(63,960)	220,338	06/26/2026	3.A FE ...
..27913B-AL-3	Elevation QLO 2018-10 Ltd AIMP 2018-10A C	D....	09/05/2024	Ca II 101.4411		1,183,817	1,167,000	1,200,551	1,176,529		(2,457)		(2,457)		1,174,071		(7,071)	(7,071)	60,203	06/26/2026	3.A FE ...
..28623C-AG-6	Elmwood QLO VI Ltd ELMW6 2020-3A CR 7.594%	D....	07/30/2024	AAIA Nonltdco AAM		1,002,048	1,000,000	1,000,000	1,000,000						1,000,000		2,048	2,048	62,819	10/20/2031	1.E FE ...
..29001V-AQ-2	10/20/34	D....	07/02/2024	Ca II 100.0000		2,975,000	2,975,000	2,975,000	2,975,000						2,975,000				162,209	10/20/2034	1.F FE ...
..29001V-AS-8	Elmwood QLO VI Ltd ELMW6 2020-3A DR 8.644%	D....	07/02/2024	Various		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				524,837	10/20/2034	2.0 FE ...
..29003H-AG-0	Elmwood QLO 14 Ltd ELM14 2022-1A D 8.432%	D....	08/06/2024	ALRE - DFL Trust AAM		5,991,600	6,000,000	6,000,000	6,000,000						6,000,000		(8,400)	(8,400)	280,850	04/20/2035	2.0 FE ...
..29448H-AG-7	Equinor ASA Senior Unsecured 3.625%	D....	08/09/2024	AAIA Nonltdco AAM		12,391,476	15,000,000	13,003,085	13,083,098		48,178		48,178		13,131,277		(739,801)	(739,801)	457,656	04/06/2040	1.0 FE ...
..30191E-AA-3	FDX V Ltd FDX 2019-5A A 3.970% 01/25/38	D....	09/03/2024	Deutsche Bank Securities Inc		6,321,250	6,500,000	6,500,000	6,500,000						6,500,000		(178,750)	(178,750)	266,155	01/25/2038	1.A FE ...
..34918D-AS-1	8.844% 10/20/32	D....	08/08/2024	ALRe Corporate AAM		3,457,179	3,525,000	3,525,000	3,525,000						3,525,000		(67,821)	(67,821)	93,900	10/20/2032	2.0 FE ...
..34953V-AG-4	Fortress Credit BSL VI Ltd FCBSL 2018-1A CR	D....	07/30/2024	AAIA Nonltdco AAM		3,014,562	3,000,000	2,985,000	2,990,719		714		714		2,991,433		23,129	23,129	188,773	07/23/2031	1.F FE ...
..34960J-AV-1	7.955% 07/10/30	D....	08/14/2024	Paydwn		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				113,991	07/10/2030	1.0 FE ...
..34961J-BG-8	Fortress Credit Opportunities FCO 2017-9A CR	D....	08/29/2024	ALRe Corporate AAM		3,364,401	3,338,547	3,338,547	3,338,547						3,338,547		25,854	25,854	247,756	10/15/2033	1.0 FE ...
..34962H-AG-2	9.144% 04/20/33	D....	08/06/2024	ALRE - DFL Trust AAM		5,833,887	6,025,000	6,025,000	6,025,000						6,025,000		(191,113)	(191,113)	165,919	04/20/2033	2.0 FE ...
..34963D-AS-4	Fortress Credit BSL XII Ltd FCBSL 2021-4A D	D....	08/06/2024	ALRE - DFL Trust AAM		4,407,858	4,500,000	4,500,000	4,500,000						4,500,000		(92,142)	(92,142)	132,746	10/15/2034	2.0 FE ...
..34963H-AG-8	9.213% 10/15/34	D....	09/30/2024	ALRE - DFL Trust AAM		2,999,928	3,000,000	3,000,000	3,000,000						3,000,000		(72)	(72)	268,669	10/23/2034	2.0 FE ...
..37148E-AJ-3	Fortress Credit BSL XIV Ltd FCBSL 2021-5A D	D....	08/02/2024	AAIA Nonltdco AAM		5,002,040	5,000,000	5,000,000	5,000,000						5,000,000		2,040	2,040	243,410	10/20/2034	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
..38172F-AA-6	Golub Capital Partners QLO 3M GOCAP 2017-34A AR 7.204% 03/14/31	D....	09/04/2024	Call	100,000	1,365,113	1,365,113	1,338,664	1,365,113	.....	.....	.....	.....	.....	1,365,113	.....	.....	.....	83,719	03/14/2031	1.A FE
..38172F-AA-6	Golub Capital Partners QLO 3M GOCAP 2017-34A AR 7.204% 03/14/31	D....	08/05/2024	Paydown	.....	738,618	738,618	724,307	738,618	.....	.....	.....	.....	.....	738,618	.....	.....	.....	40,863	03/14/2031	1.A FE
..38172F-AL-2	Golub Capital Partners QLO 3M GOCAP 2017-34A CR 9.154% 03/14/31	D....	09/04/2024	Call	100,000	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....	2,000,000	.....	.....	.....	155,477	03/14/2031	1.F FE
..38175D-AC-4	Golub Capital Partners Cio 3M GOCAP 2018-38A B 7.444% 07/20/30	D....	07/12/2024	Paydown	.....	4,000,000	4,000,000	3,868,076	3,934,469	.....	65,531	.....	65,531	.....	4,000,000	.....	.....	.....	222,147	07/20/2030	1.O FE
..38175D-AE-0	Golub Capital Partners Cio 3M GOCAP 2018-38A C 8.344% 07/20/30	D....	07/12/2024	Paydown	.....	2,100,000	2,100,000	2,101,050	.....	.....	(1,050)	.....	(1,050)	.....	2,100,000	.....	.....	.....	84,105	07/20/2030	1.F FE
..38175G-AG-8	Golub Capital Partners Cio 23M GOCAP 2015-23A DR 8.194% 01/20/31	D....	08/20/2024	Paydown	.....	2,000,000	2,000,000	1,903,106	1,932,117	.....	67,883	.....	67,883	.....	2,000,000	.....	.....	.....	139,933	01/20/2031	2.O RE
..38175H-AA-6	Golub Capital Partners Cio 25M GOCAP 2015-25A AR 6.884% 05/05/30	D....	08/05/2024	Paydown	.....	482,141	482,141	482,347	485,329	.....	6,811	.....	6,811	.....	482,141	.....	.....	.....	26,033	05/05/2030	1.A FE
..38176V-AA-7	Golub Capital Partners Cio 47M GOCAP 2020-47A A1 7.184% 05/05/32	D....	07/16/2024	Call	100,000	3,000,000	3,000,000	2,891,100	2,927,597	.....	25,940	.....	25,940	.....	2,953,537	.....	46,463	46,463	153,385	05/05/2032	1.A FE
..38176V-AG-4	Golub Capital Partners Cio 47M GOCAP 2020-47A C1 8.754% 05/05/32	D....	07/16/2024	Call	100,000	4,500,000	4,500,000	4,489,619	.....	.....	1,347	.....	1,347	.....	4,490,965	.....	9,035	9,035	279,728	05/05/2032	1.F FE
..38177V-AE-2	Golub Capital Partners QLO 53B GOCAP 2021-53A C 7.594% 07/20/34	D....	08/02/2024	AAIA NonIldoco AAM	.....	9,223,237	9,220,526	9,220,526	9,220,526	.....	.....	.....	.....	.....	9,220,526	.....	2,711	2,711	199,374	07/20/2034	1.F FE
..38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29	D....	07/20/2024	Paydown	.....	1,164,890	1,164,890	1,123,031	1,124,675	.....	40,215	.....	40,215	.....	1,164,890	.....	.....	.....	24,227	04/20/2029	1.F FE
..38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30	D....	07/20/2024	Paydown	.....	1,233,605	1,233,605	1,233,605	1,233,605	.....	.....	.....	.....	.....	1,233,605	.....	.....	.....	15,775	07/20/2030	1.F FE
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D....	07/07/2024	Redemption	100,000	288,570	288,570	288,570	288,570	.....	.....	.....	.....	.....	288,570	.....	.....	.....	14,609	10/07/2026	3.O RE
..404280-JF-4	HSC Holdings PLC Subordinated 7.625% 03/31/30	D....	08/09/2024	AAIA NonIldoco AAM	.....	3,019,247	3,000,000	2,996,250	2,997,448	.....	215	.....	215	.....	2,997,662	.....	21,585	21,585	127,463	03/31/2030	1.O FE
..404280-DK-2	H61 CRE CLO 2021-FL1 Ltd H61 2021-FL1 A 6.261% 06/16/36	D....	09/23/2024	Barclays	.....	4,886,735	4,300,000	4,842,757	4,787,055	.....	(33,688)	.....	(33,688)	.....	4,753,356	.....	133,379	133,379	279,605	05/17/2032	2.A FE
..40441L-AA-4	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	D....	09/16/2024	Paydown	.....	371,106	371,106	355,334	369,122	.....	1,984	.....	1,984	.....	371,106	.....	.....	.....	16,333	06/16/2036	1.A FE
..45262B-AC-7	Industrias Penoles SAB de CV Senior Unsecured 5.650% 09/12/49	D....	08/08/2024	ALBE - DFL Trust AAM	.....	1,903,116	2,000,000	1,990,320	1,994,352	.....	381	.....	381	.....	1,994,733	.....	(91,616)	(91,616)	41,333	07/26/2029	2.B FE
..456472-AC-3	JBS USA Holding Lux Sarl / JBS	D....	08/29/2024	STAR Non-Ildoco FIH	.....	1,817,458	2,000,000	2,226,250	2,211,195	.....	(2,868)	.....	(2,868)	.....	2,208,328	.....	(390,869)	(390,869)	108,919	09/12/2049	2.B FE
..46500V-AU-0	USA/FOOD/FINANCE 3.625% 15	D....	09/03/2024	Goldman Sachs International	.....	13,477,500	15,000,000	12,547,779	12,629,032	.....	158,088	.....	158,088	.....	12,787,120	.....	690,380	690,380	617,969	01/15/2032	2.O FE
..4825X-AC-3	KKR QLO 21 Ltd KKR 21 B 6.963% 04/15/31	D....	08/02/2024	AAIA NonIldoco AAM	.....	628,892	628,000	602,880	628,000	.....	.....	.....	.....	.....	628,000	.....	892	892	35,558	04/15/2031	1.B FE
..4825Z-AJ-8	KKR QLO 23 Ltd KKR 23 D 8.644% 10/20/31	D....	09/04/2024	Paydown	.....	2,300,000	2,300,000	2,120,883	2,185,495	.....	114,505	.....	114,505	.....	2,300,000	.....	.....	.....	177,975	10/20/2031	2.O RE
..4825F-AH-8	KKR Cio 37 Ltd KKR 37A D 8.884% 01/20/35	D....	08/08/2024	ALBE - DFL Trust AAM	.....	4,990,965	5,000,000	4,990,965	5,030,880	.....	(424)	.....	(424)	.....	5,030,456	.....	(9,551)	(9,551)	133,942	01/20/2035	2.B FE
..4825AL-AG-0	KKR QLO 35 Ltd KKR 35A D 8.744% 10/20/34	D....	08/02/2024	AAIA NonIldoco AAM	.....	985,013	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....	1,000,000	.....	(14,987)	(14,987)	24,881	10/20/2034	2.O FE
..50200U-AJ-0	LOI Loan Income Fund I Income LOM 27A C 7.498% 07/16/31	D....	07/10/2024	AAIA NonIldoco AAM	.....	3,599,946	3,600,000	3,505,035	3,542,352	.....	5,511	.....	5,511	.....	3,547,862	.....	52,084	52,084	202,541	07/16/2031	1.F FE
..53252Z-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	D....	07/05/2024	Various	.....	171,658	171,658	201,196	194,880	.....	(23,222)	.....	(23,222)	.....	171,658	.....	.....	.....	6,616	07/05/2034	2.O RE
..53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	D....	07/10/2024	Redemption	100,000	25,787	25,787	25,787	25,787	.....	.....	.....	.....	.....	25,787	.....	.....	.....	916	01/10/2033	2.O FE
..53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	D....	07/10/2024	Redemption	100,000	19,267	19,267	19,267	19,267	.....	.....	.....	.....	.....	19,267	.....	.....	.....	228	04/10/2033	2.O RE

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	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
..5394Y-AF-0		Lloyds Banking Group PLC Senior Unsecured 4.450% 05/09/25	D....	08/09/2024	Various		3,982,384	4,000,000	3,890,580	2,971,446		18,147		18,147		3,976,605		5,749	5,749	133,994	05/08/2025	1.0 FE ...
..55276V-AG-7		MOH GEN RSZ Ltd Senior Unsecured 4.500% 11/07/28	D....	08/03/2024	UBS AG - LB5AG		1,989,000	2,000,000	1,983,224	1,984,777		1,921		1,921		1,986,688		12,302	12,302	74,250	11/07/2028	1.0 FE ...
..55284A-AA-6		MF1 2021-FL7 Ltd MF1 2021-FL7 A 6.291% 10/16/36	D....	09/16/2024	Paydown		398,674	398,674	383,723	394,332		4,342		4,342		388,674				19,239	10/16/2036	1.A FE ...
..55807P-AF-2		Macquarie Group Ltd Senior Unsecured 1.629% 09/23/27	D....	08/06/2024	Goldman Sachs		4,201,425	4,500,000	4,500,000	4,500,000									(296,575)	63,986	09/23/2027	1.F FE ...
..55808J-AP-3		Macquarie Group Ltd Senior Unsecured 5.033% 01/15/30	D....	08/09/2024	AAIA Nonfloodco AAM		13,492,718	13,500,000	13,356,350	13,363,547		4,610		4,610		13,368,156		124,562	124,562	385,025	01/15/2030	1.F FE ...
..55820V-AO-9		Madison Park Funding XVII Ltd MDPK 2018-27A B 7.344% 04/20/30	D....	07/30/2024	AAIA Nonfloodco AAM		1,000,135	1,000,000	951,000	976,603		2,653		2,653		979,255		20,880	20,880	58,481	04/20/2030	1.F FE ...
..55853U-AE-4		MagneLife Xxx Ltd MAGNE 2021-30A C 7.466% 10/25/34	D....	08/02/2024	AAIA Nonfloodco AAM		7,008,031	7,004,053	7,004,053	7,004,053								3,978	3,978	145,075	10/25/2034	1.F FE ...
..56577Q-AE-7		MARATHON QLO XI LTD MLO 2018-11A B 7.344% 04/20/31	D....	08/20/2024	Paydown		3,500,000	3,500,000	3,500,000	3,500,000										219,678	04/20/2031	1.F FE ...
..602736-AA-8		Minejesa Capital BV Senior Secured 4.625% 08/10/30	D....	09/03/2024	Various		2,516,909	2,578,800	2,717,677	2,648,194		(3,228)		(3,228)		2,644,966		(128,057)	(128,057)	127,221	08/10/2030	2.0 FE ...
..602736-AA-8		Minejesa Capital BV Senior Secured 4.625% 08/10/30	D....	08/10/2024	Various		421,200	421,200	439,421	430,193		(8,993)		(8,993)		421,200				16,234	08/10/2030	2.0 FE ...
..60688H-AA-3		MilecapS Funding XVII Ltd A1 5.155% 12/26/39 10/25/34	D....	09/26/2024	Paydown		18,941	18,941	17,283	17,498		1,442		1,442		18,941				848	12/26/2039	1.A FE ...
..63859J-AE-9		Nationwide Building Society Subordinated 4.000% 09/14/26	D....	08/06/2024	Various		1,380,018	1,412,000	1,377,985	1,400,639		1,588		1,588		1,402,427		(22,409)	(22,409)	36,555	09/14/2026	2.A FE ...
..63861V-AB-3		Nationwide Building Society Senior Unsecured 4.302% 03/08/29	D....	08/09/2024	AAIA Nonfloodco AAM		5,858,413	6,000,000	6,000,000	6,000,000						6,000,000		(141,587)	(141,587)	237,327	03/08/2029	1.6 FE ...
..66859J-AC-6		Northwoods Capital XVI Ltd NWOODS 2017-16A C 7.530% 11/15/30	D....	07/30/2024	AAIA Nonfloodco AAM		1,002,828	1,000,000	1,000,000	1,000,000						1,000,000		2,828	2,828	55,556	11/15/2030	1.E FE ...
..66860C-AJ-2		Northwoods Capital XIV-B Ltd NWOODS 2018-146A D 8.774% 11/13/31	D....	08/09/2024	ALRe Corporate AAM		4,411,427	4,500,000	4,500,000	4,500,000						4,500,000		(88,574)	(88,574)	97,713	11/13/2031	2.B FE ...
..66860P-AG-9		Northwoods Capital XVII Ltd NWOODS 2018-17A D 8.394% 04/22/31	D....	08/02/2024	AAIA Nonfloodco AAM		1,175,560	1,200,000	1,151,761	1,165,461		1,807		1,807		1,167,268		8,292	8,292	28,667	04/22/2031	2.0 FE ...
..67109K-AV-0		OZLM IX Ltd OZLM 2014-9A CRR 8.794% 10/20/31	D....	08/02/2024	AAIA Nonfloodco AAM		1,002,137	1,000,000	1,000,000	1,000,000						1,000,000		2,137	2,137	70,653	10/20/2031	2.A FE ...
..671123-AG-3		OZLM XVIII Ltd OZLM 2018-18A D 8.413% 04/15/31	D....	07/16/2024	AAIA Nonfloodco AAM		1,005,453	1,000,000	946,500	973,423		2,687		2,687		976,109		28,344	28,344	64,370	04/15/2031	2.B FE ...
..67407R-AG-9		OakTree QLO 2022-3 Ltd OAKCL 2022-3A C 9.451% 07/15/35	D....	09/10/2024	Ca II 100.0000		1,375,000	1,375,000	1,382,563			(3,382)		(3,382)		1,379,180		(4,180)	(4,180)	86,053	07/15/2035	1.F FE ...
..69356A-AS-1		PMI QLO 4 Ltd PPMC 2020-4A PR 8.691% 10/18/34	D....	08/06/2024	ALRe Corporate AAM		4,557,562	4,700,000	4,700,000	4,700,000						4,700,000		(142,438)	(142,438)	127,646	10/18/2034	2.0 FE ...
..700162-AN-0		Park Avenue Institutional Advi PAIA 2016-1A 7.583% 09/23/31	D....	07/30/2024	AAIA Nonfloodco AAM		1,001,893	1,000,000	983,700	990,618		969		969		991,587		10,306	10,306	54,202	09/23/2031	1.F FE ...
..700171-AJ-2		Park Avenue Institutional Advi PAIA 2019-1A C 9.043% 05/15/32	D....	08/02/2024	AAIA Nonfloodco AAM		991,885	1,000,000	992,500	996,779		343		343		996,522		(4,627)	(4,627)	68,543	05/15/2032	2.0 FE ...
..71568P-AC-3		Perusahaan Perseroan Persero P Senior Unsecured 4.125% 05/15/27	D....	09/03/2024	Various		16,213,215	16,502,000	16,668,702	16,615,852		(21,633)		(21,633)		16,594,219		(381,004)	(381,004)	546,457	05/15/2027	2.B FE ...
..716973-AH-5		Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63	D....	08/02/2024	AAIA Nonfloodco AAM		8,774,091	9,000,000	8,883,763			1,578		1,578		8,685,341		88,750	88,750	337,755	05/19/2063	1.F FE ...
..72133P-AE-3		Pikes Peak QLO 5 PIPK 2020-5A C 7.794% 04/20/33	D....	09/30/2024	AAIA Nonfloodco AAM		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				54,750	04/20/2033	1.F FE ...
..72133P-AG-8		Pikes Peak QLO 5 PIPK 2020-5A D 8.794% 04/20/33	D....	09/30/2024	Various		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				124,500	04/20/2033	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	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	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
..74042E-AA-2		Preferred Term Securities XVII A1 5.300%	D....	..08/02/2024	AAIA NonMoco AAM		936,932	..1,018,404	..933,418	..947,465	.....	..707	.....	..707	.....	..948,172	.....	..(11,240)	.....	..22,045	..06/23/2035	1.B FE
..74042F-AA-9		Preferred Term Securities XXV A1 5.210%	D....	..08/08/2024	USAA - AAIA Modco AAM		1,040,416	..1,187,915	..1,052,790	..1,068,324	.....	..523	.....	..523	.....	..1,068,847	.....	..(28,431)	.....	..26,990	..06/22/2037	1.E FE
..74042F-AB-7		Preferred Term Securities XXV PRETSL 25-A2 A2	D....	..09/23/2024	Paydown		..3,758	..3,758	..3,091	..3,158	.....	..600	.....	..600	.....	..3,758	.....	.....	.....	..658	..06/22/2037	1.D FE
..74042H-AB-3		5.588% 06/22/37 Preferred Term Securities XIX PRETSL 19-A2 A2	D....	..09/23/2024	Paydown		..8,378	..8,378	..7,237	..7,342	.....	..1,037	.....	..1,037	.....	..8,378	.....	.....	.....	..386	..12/22/2035	1.A FE
..74042M-AE-6		5.638% 12/22/35 Preferred Term Securities XXII PRETSL 22-B1	D....	..09/23/2024	Paydown		..2,873	..2,873	..2,126	..2,259	.....	..613	.....	..613	.....	..2,873	.....	.....	.....	..137	..09/22/2036	1.E FE
..74042M-AE-6		B1 5.645% 09/22/36 Preferred Term Securities XXII PRETSL 22-B1	D....	..07/30/2024	AAIA NonMoco AAM		753,625	..930,401	..688,497	..731,725	.....	..5,110	.....	..5,110	.....	..736,835	.....	..16,790	.....	..35,677	..09/22/2036	1.E FE
..74042M-AE-6		B1 5.645% 09/22/36 Preferred Term Securities XXII PRETSL 22-B2	D....	..09/23/2024	Paydown		..1,778	..1,778	..1,316	..1,401	.....	..377	.....	..377	.....	..1,778	.....	.....	.....	..85	..09/22/2036	1.E FE
..74042M-AE-6		B2 5.645% 09/22/36 Preferred Term Securities XXII PRETSL 22-B2	D....	..07/30/2024	AAIA NonMoco AAM		602,900	..744,321	..550,797	..586,352	.....	..4,068	.....	..4,068	.....	..590,420	.....	..12,479	.....	..28,541	..09/22/2036	1.E FE
..74042M-AQ-9		B3 5.645% 09/22/36 Preferred Term Securities XXII PRETSL 22-B3	D....	..09/23/2024	Paydown		..274	..274	..202	..215	.....	..58	.....	..58	.....	..274	.....	.....	.....	..13	..09/22/2036	1.E FE
..74042M-AQ-9		B3 5.645% 09/22/36 Preferred Term Securities XXII PRETSL 22-B3	D....	..08/08/2024	Various		..2,816,324	..3,442,484	..2,547,438	..2,707,986	.....	..19,600	.....	..19,600	.....	..2,726,987	.....	..89,337	.....	..136,363	..09/22/2036	1.E FE
..74042J-AB-3		A2 5.385% 09/22/37 Preferred Term Securities XXVI PRETSL 26-A2	D....	..09/23/2024	Paydown		..4,039	..4,039	..2,939	..3,109	.....	..931	.....	..931	.....	..4,039	.....	.....	.....	..162	..09/22/2037	1.F FE
..74043C-AB-3		03/22/37 Preferred Term Securities XXIV A2 5.300%	D....	..08/08/2024	ALRE - DFL Trust AAM		..2,225,752	..2,817,407	..2,338,448	..2,384,361	.....	..11,139	.....	..11,139	.....	..2,395,500	.....	..(169,748)	.....	..107,910	..03/22/2037	1.D FE
..750103-AG-8		Rad QLO 15 Ltd RAD 2021-15A D 8.594%	D....	..08/02/2024	AAIA NonMoco AAM		..5,020,940	..5,000,000	..5,000,000	..5,000,000	.....	.....	.....	.....	.....	..5,000,000	.....	..20,940	.....	..122,281	..01/20/2034	2.C RE
..759470-AK-5		Reliance Industries Ltd Senior Unsecured 3.667% 11/30/27	D....	..09/03/2024	WELLS FARGO SECURITIES		..2,400,750	..2,475,000	..2,298,369	..2,392,866	.....	..13,152	.....	..13,152	.....	..2,406,048	.....	..(5,238)	.....	..69,077	..11/30/2027	2.B FE
..77341K-AJ-0		Rockford Tower QLO 2021-1 Ltd ROCKT 2021-1A D 8.344% 07/20/34	D....	..08/02/2024	AAIA NonMoco AAM		..1,360,857	..1,375,000	..1,375,000	..1,375,000	.....	.....	.....	.....	.....	..1,375,000	.....	..(14,143)	.....	..33,432	..07/20/2034	2.C FE
..78009T-BG-5		NatWest Group PLC Senior Unsecured 4.892%	D....	..07/16/2024	AAIA NonMoco AAM		..989,315	..1,000,000	..1,000,000	..1,000,000	.....	.....	.....	.....	.....	..1,000,000	.....	..(10,685)	.....	..32,070	..05/18/2029	1.G FE
..78448T-AG-7		SMEC Aviation Capital Finance Senior Unsecured 1.900% 10/15/28	D....	..09/13/2024	JPM SECURITIES LLC		..7,101,150	..7,500,000	..7,481,475	..7,489,448	.....	..2,626	.....	..2,626	.....	..7,492,074	.....	..(390,924)	.....	..131,021	..10/15/2026	2.A FE
..80414L-ZD-6		Saudi Arabian Oil Co Senior Unsecured 3.500% 04/16/29	D....	..09/03/2024	HSBC HOLDINGS PLC		..4,772,500	..5,000,000	..5,142,188	..5,082,453	.....	..(9,771)	.....	..(9,771)	.....	..5,072,682	.....	..(300,182)	.....	..154,593	..04/16/2029	1.E FE
..80414L-ZD-6		Saudi Arabian Oil Co Senior Unsecured 3.500% 04/16/29	D....	..07/30/2024	AAIA NonMoco AAM		..488,942	..500,000	..487,580	..498,614	.....	..140	.....	..140	.....	..498,754	.....	..(29,912)	.....	..13,806	..04/16/2029	1.E FE
..81124L-AG-9		01/20/35 Sculptor QLO XXVIII Ltd SOLL 28A C 7.944%	D....	..08/02/2024	AAIA NonMoco AAM		..1,000,640	..1,000,000	..999,000	..996,547	.....	..244	.....	..244	.....	..996,791	.....	..3,849	.....	..63,877	..01/20/2035	1.F FE
..82280J-AA-2		Shelter Growth CDE 2022-FL4 1s SCGP 2022-FL4 A 7.261% 06/17/37	D....	..07/19/2024	Paydown		..3,073,524	..3,073,524	..3,050,473	..3,071,351	.....	..2,174	.....	..2,174	.....	..3,073,524	.....	.....	.....	..138,693	..06/17/2037	1.A FE
..82730A-AA-4		Project Silver SPRR 2019-1 A 3.967%	D....	..09/15/2024	Paydown		..94,967	..94,967	..94,966	..94,967	.....	..(1)	.....	..(1)	.....	..94,967	.....	.....	.....	..2,962	..07/15/2044	2.A FE
..83272S-AA-9		Smurfit Kappa Treasury LLC Senior Unsecured 5.200% 01/15/30	D....	..08/08/2024	Goldman Sachs		..10,232,000	..10,000,000	..9,998,000	.....	..87	.....	.....	..87	.....	..9,998,087	.....	..243,913	.....	..179,111	..01/15/2030	2.B FE
..83368R-BY-7		Societe Generale SA Subordinated 7.132%	D....	..09/13/2024	JPM SECURITIES LLC		..1,847,196	..1,800,000	..1,815,993	.....	..186	.....	.....	..186	.....	..1,816,179	.....	..31,017	.....	..84,514	..01/19/2055	2.C RE
..8443L-AA-4		Soloso CDO 2007-1 Ltd SOLSO 2007-1A A1/A 5.836% 10/07/37	D....	..07/09/2024	Paydown		..29,128	..29,128	..26,015	..26,425	.....	..2,703	.....	..2,703	.....	..29,128	.....	.....	.....	..429	..10/07/2037	1.E FE
..83438L-AA-9		SOLRA Airtrant 2021-1 Limited SOLRR 2021-1 A 2.636% 10/15/46	D....	..09/10/2024	Various		..14,379,990	..15,715,836	..15,715,498	..15,719,317	.....	..(509)	.....	..(509)	.....	..15,718,808	.....	..(1,338,818)	.....	..306,098	..10/15/2046	1.E FE

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

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 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	
..83438L-AA-9		SOLR Aircraft 2021-1 Limited SOLR 2021-1 A 2.636% 10/15/46	D....	08/15/2024	Paydown	.....	225,127	..225,127	225,122	225,177	.....	.....	.....	.....	..225,127	.....	.....	.....	3,709	10/15/2046	1.E FE ...	
..83438L-AB-7		SOLR Aircraft 2021-1 Limited SOLR 2021-1 B 3.432% 10/15/46	D....	09/15/2024	Paydown	.....	51,489	..51,489	51,488	51,497	.....	.....	.....	.....	..51,489	.....	.....	.....	1,178	10/15/2046	2.B FE ...	
..85572R-AA-7		Start Ltd/Bermuda STAR 2018-1 A 4.08% 05/15/43	D....	09/15/2024	Paydown	.....	104,777	..104,777	103,459	93,646	.....	833	.....	833	..104,777	.....	.....	.....	2,957	05/15/2043	1.F FE ...	
..85572R-AA-7		Start Ltd/Bermuda STAR 2018-1 A 4.08% 05/15/43	D....	08/15/2024	Paydown	.....	212,939	..212,939	210,648	202,153	.....	1,245	.....	1,245	..212,939	.....	.....	.....	5,173	05/15/2043	1.O FE ...	
..85573L-AA-9		Start II LTD STAR 2019-1 A 4.08% 03/15/44	D....	09/15/2024	Paydown	.....	61,308	..61,308	59,630	59,986	.....	1,322	.....	1,322	..61,308	.....	.....	.....	1,880	03/15/2044	1.F FE ...	
..85573L-AA-9		Start II LTD STAR 2019-1 A 4.08% 03/15/44	D....	08/15/2024	Paydown	.....	142,395	..142,395	139,039	139,749	.....	2,645	.....	2,645	..142,395	.....	.....	.....	3,336	03/15/2044	2.A FE ...	
..85573L-AA-9		Start II LTD STAR 2019-1 A 4.08% 03/15/44	D....	08/08/2024	ALRE - DFL Trust AML	.....	1,963,726	..2,056,807	2,056,715	2,056,599	.....	.....	.....	.....	..2,056,593	.....	(92,867)	.....	26,399	03/15/2044	2.A FE ...	
..85817E-AG-8		Stewart Park CLO Ltd SHIRT 2015-1A CR 9.913% 07/15/32	D....	08/02/2024	AAIA NonMortco AML	.....	2,001,876	..2,000,000	1,988,868	1,990,714	.....	853	.....	853	..1,991,567	.....	10,309	.....	60,166	07/15/2032	2.C FE ...	
..86044L-AS-7		TIAA Church II Middle Market C CHMIL 2016-1A 7.363% 01/15/30	D....	07/30/2024	AAIA NonMortco AML	.....	1,002,485	..1,000,000	939,500	970,710	.....	3,449	.....	3,449	..974,158	.....	28,327	.....	59,241	01/15/2030	1.O FE ...	
..87240C-AL-0		TIAA Church II Middle Market C CHMIL 2016-1A BR 7.694% 10/20/30	D....	07/19/2024	Various	.....	2,200,000	..2,200,000	2,197,049	996,533	.....	469	.....	469	..2,200,645	.....	(645)	.....	105,027	10/20/2030	1.O FE ...	
..87240C-AN-6		TIAA Church II Middle Market C CHMIL 2016-1A CR 8.444% 10/20/30	D....	07/19/2024	Various	.....	3,669,273	..3,669,273	3,662,325	3,665,218	.....	741	.....	741	..3,665,959	.....	3,314	.....	192,151	10/20/2030	1.F FE ...	
..87240C-AQ-9		TLOP CLO V 2016-1 Ltd TLOP 2016-5A DR 9.444% 10/20/30	D....	07/19/2024	Call	.....	1,000,000	..1,000,000	977,761	984,924	.....	2,096	.....	2,096	..987,021	.....	12,979	.....	72,159	10/20/2030	2.C FE ...	
..87240K-AQ-7		TLOP CLO IX Ltd TLOP 2017-9A C 7.424% 07/17/31	D....	07/17/2024	Call	.....	750,000	..750,000	730,570	732,954	.....	1,608	.....	1,608	..734,562	.....	15,438	.....	49,990	07/17/2031	2.C FE ...	
..87249A-AE-5		TLOP CLO IX Ltd TLOP 2017-9A D 8.444% 01/20/31	D....	07/22/2024	Paydown	.....	4,400,000	..4,400,000	4,398,200	4,401,811	.....	(1,811)	.....	(1,811)	..4,400,000	.....	.....	.....	120,752	01/20/2031	1.O FE ...	
..87249A-AG-0		TruPS Financials Note Security TFINS 2018-2A 7.115% 09/30/39	D....	07/22/2024	Call	.....	1,800,000	..1,800,000	1,799,977	1,800,006	.....	65	.....	65	..1,800,072	.....	(72)	.....	117,509	01/20/2031	2.C FE ...	
..87267J-AB-9		A2 7.633% 02/28/39	D....	08/09/2024	ALRE - DFL Trust AML	.....	1,955,000	..2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	..2,000,000	.....	(105,000)	.....	135,660	09/30/2039	1.O FE ...	
..87268R-AA-2		TruPS Financials Note Security TFINS 2019-2A 7.623% 02/28/39	D....	08/28/2024	Paydown	.....	665,025	..665,025	653,941	654,748	.....	10,277	.....	10,277	..665,025	.....	.....	.....	38,287	02/28/2039	1.B FE ...	
..87268R-AA-2		A1 7.623% 02/28/39	D....	08/02/2024	AAIA NonMortco AML	.....	776,717	..789,882	796,867	795,942	.....	53	.....	53	..795,995	.....	(19,278)	.....	11,437	02/28/2039	1.B FE ...	
..87268R-AB-0		TruPS Financials Note Security TFINS 2019-2A 8.173% 02/28/39	D....	07/30/2024	AAIA NonMortco AML	.....	955,417	..1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	..1,000,000	.....	(44,583)	.....	57,625	02/28/2039	1.F FE ...	
..874777-AE-5		Talman Park CLO Ltd TALPK 2021-1A C 7.494% 04/20/34	D....	08/02/2024	AAIA NonMortco AML	.....	1,000,273	..1,000,000	1,002,500	1,004,206	.....	(53)	.....	(53)	..1,004,153	.....	(3,880)	.....	21,339	04/20/2034	1.F FE ...	
..88606I-AA-0		Thunderbolt Aircraft Lease Ltd TBLT 2017-A A 6.630% 05/17/32	D....	07/15/2024	Various	.....	1,341,679	..1,341,679	1,341,896	1,342,688	.....	(1,009)	.....	(1,009)	..1,341,679	.....	.....	.....	32,965	05/17/2032	2.A FE ...	
..886313-AG-0		TIAA Church II Middle Market C CHMIL 2016-1A ER 13.514% 10/20/30	D....	07/20/2024	Various	.....	3,875,000	..3,875,000	3,613,541	3,692,140	.....	19,171	.....	19,171	..3,711,310	.....	163,690	.....	399,215	10/20/2030	3.C FE ...	
..89066L-AE-4		Translec SA Senior Unsecured 3.875% 01/12/29	D....	09/03/2024	Various	.....	1,906,000	..2,000,000	1,949,708	1,958,318	.....	4,838	.....	4,838	..1,963,157	.....	(57,157)	.....	88,694	01/12/2029	2.B FE ...	
..89387I-AC-5		Transportadora de Gas Internac Senior Unsecured 5.590% 11/01/28	D....	07/30/2024	AAIA NonMortco AML	.....	983,024	..1,000,000	1,007,500	1,004,066	.....	(454)	.....	(454)	..1,003,612	.....	(20,588)	.....	41,471	11/01/2028	2.C FE ...	
..89388A-AA-0		Transportadora de Gas del Peru Senior Unsecured 4.250% 04/30/28	D....	09/05/2024	H89C HOLDINGS PLC	.....	3,912,000	..4,000,000	3,826,400	3,955,947	.....	3,061	.....	3,061	..3,958,707	.....	(46,707)	.....	144,500	04/30/2028	2.A FE ...	
..89413G-AA-6		Trapeza Cdo XII Ltd TRAP 2007-12A A1 5.866% 04/06/42	D....	07/08/2024	Paydown	.....	384,000	..384,000	359,040	365,158	.....	18,942	.....	18,942	..384,000	.....	.....	.....	17,381	04/06/2042	1.A FE ...	

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	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
..89640Y-BL-7		Trinitas QLO VI Ltd TRNFS 2017-6A DM	D....	08/02/2024	AAIA Nonfloodo AAM		1,650,050	1,650,000	1,651,188	1,648,982		434		434		1,649,386		653	653	44,613	01/25/2034	2 C FE ...
..89642J-AE-5		Trinitas QLO XVII Ltd TRNFS 2021-17A C	D....	08/02/2024	AAIA Nonfloodo AAM		3,903,922	3,900,992	3,900,992	3,900,992						3,900,992		2,930	2,930	87,114	10/20/2034	1 F FE ...
..89642J-AG-0		Trinitas QLO XVII Ltd TRNFS 2021-17A D	D....	08/02/2024	AAIA Nonfloodo AAM		1,995,990	2,000,000	2,000,000	2,000,000						2,000,000		(4,010)	(4,010)	51,462	10/20/2034	2 C FE ...
..89642B-AG-2		Trinitas CLO VIII Ltd TRNFS 2018-8A D	D....	07/30/2024	AAIA Nonfloodo AAM		3,972,188	4,000,000	4,000,000	4,000,000						4,000,000		(27,812)	(27,812)	274,946	07/20/2031	2 C FE ...
..89708B-AB-9		Tropic CDO V Ltd TRPC 2006-5A A1L2 5.883%	D....	07/15/2024	Paydown		743	743	671	654		89		89		743				33	07/15/2036	1 E FE ...
..89822P-AA-1		TruPS Financials Note Securiti TRNFS 2020-1A A1 3.321% 04/15/40	D....	07/15/2024	Paydown		114,540	114,540	114,540	114,540						114,540				1,933	04/15/2040	1 C FE ...
..902613-BB-3		UBS Group AG Senior Unsecured 4.500%	D....	08/09/2024	Various		3,975,107	4,000,000	3,983,645	2,999,965		4,022		4,022		3,987,833		(12,726)	(12,726)	147,117	04/17/2026	1 G FE ...
..902674-A2-6		UBS AG/London Senior Unsecured 4.500%	D....	08/08/2024	ALRE - DFL Trust AAM		906,167	1,000,000	996,162	996,243		48		48		996,291		(90,124)	(90,124)	27,750	06/26/2048	1 E FE ...
..90351D-AF-4		UBS Group AG Senior Unsecured 4.125%	D....	08/09/2024	AAIA Nonfloodo AAM		6,172,419	6,250,000	6,879,925	6,452,406		(15,686)		(15,686)		6,436,710		(264,291)	(264,291)	81,641	04/15/2026	1 G FE ...
..91911T-AK-9		Vale Overseas Ltd Senior Unsecured 6.875%	D....	09/03/2024	Barclays		2,525,900	2,320,000	2,415,990	2,413,492		(2,355)		(2,355)		2,411,137		114,763	114,763	130,258	11/10/2039	2 C FE ...
..92331X-AN-4		Venture 35 CLO Ltd VENTR 2018-35A D 9.04%	D....	08/08/2024	ALRE - DFL Trust AAM		4,861,165	5,000,000	4,913,858	4,937,091		3,099		3,099		4,940,190		(79,025)	(79,025)	136,192	10/22/2031	2 A FE ...
..94950J-AE-1		Wellfleet CLO 2018-1 Ltd WELF 2018-1A C 7.487% 07/17/31	D....	07/30/2024	AAIA Nonfloodo AAM		3,005,989	3,000,000	2,913,750	2,953,437		4,942		4,942		2,958,379		47,510	47,510	180,683	07/17/2031	1 F FE ...
..961214-ET-6		Wellspace Banking Corp Senior Unsecured	D....	08/09/2024	Various		34,103,936	40,000,000	33,926,518	34,630,391		377,885		377,885		35,008,276		(904,340)	(904,340)	587,667	06/03/2031	1 D FE ...
..98865G-AE-8		Zais QLO 8 Ltd ZAIS8 2018-1A C 7.313%	D....	07/15/2024	Paydown		125,976	125,976	125,976	125,976						125,976				7,029	04/15/2029	1 C FE ...
..BC2M1-50-4		Jubilee CLO 2019-XXIII DAC JUBIL 2019-23A C 6.085% 06/15/32	B....	07/15/2024	Paydown		4,907,253	4,907,253	5,532,779	4,984,974		(19,787)		(19,787)		4,907,253	(593,566)		(593,566)	234,258	06/15/2032	1 F FE ...
..BC3B5-F5-7		Banco de Chile Senior Unsecured 2.980%	B....	09/27/2024	Paydown		8,372,218	8,372,218	8,130,346	8,278,511					(148,165)	8,372,218	241,872		241,872	609,181	04/15/2036	1 F FE ...
..558781-51-7		Antioqasta PLC Senior Unsecured 5.625%	D....	09/04/2024	Santander US Capital Markets L		8,356,163	9,450,000	8,161,188	8,321,557		80,680		80,680		8,402,237		(46,075)	(46,075)	208,777	12/09/2031	1 F FE ...
..8W4679-87-2		Country Garden Holdings Co Ltd Secured	D....	09/03/2024	MERRILL LYNCH INTERNATIONAL		5,412,000	5,280,000	5,367,120	5,357,391		(5,217)		(5,217)		5,352,174		59,826	59,826	240,075	05/13/2032	2 B FE ...
..G24524-BD-4		Country Garden Holdings Co Ltd Senior Secured	D....	08/08/2024	ALRE - DFL Trust AAM		306,505	3,680,000	229,649	267,543		132,391		132,391		389,934		(93,429)	(93,429)		01/14/2027	6. *
..G24524-BF-9		Country Garden Holdings Co Ltd Senior Secured	D....	08/08/2024	ALRE - DFL Trust AAM		397,085	4,700,000	292,231	302,009		23,055		23,055		325,064		72,021	72,021		08/06/2030	6. *
..66994Y-AA-1		Pension Insurance Corp PLC Subordinated	B....	07/03/2024	Maturity		1,268,504	1,268,504	1,397,911	1,293,011		(18,073)		(18,073)		1,268,504		30,604	30,604	82,453	07/03/2024	2 A FE ...
..672219-AB-7		Preferred Term Securities XXVI A2 5.290%	D....	09/24/2024	Paydown		8,134	8,134	6,859	7,003		1,131		1,131		8,134				373	09/22/2037	1 F FE ...
..672221-AB-3		Preferred Term Securities XXII PRETSL 22-A2 A2 5.608% 09/22/26	D....	09/23/2024	Paydown		2,268	2,268	1,949	1,990		278		278		2,268				105	09/22/2036	1 B FE ...
..68667K-AB-9		Tiger Global Private Investmen A 6.580%	C....	08/07/2024	Paydown		4,764,407	4,764,407	4,764,407	4,764,407						4,764,407				181,219	05/13/2027	1 G PL ...
..68667L-AB-7		Tiger Global Private Investmen A 6.580%	D....	09/17/2024	Paydown		3,901,746	3,901,746	3,901,746	3,901,746						3,901,746				135,596	05/13/2027	1 G PL ...
..L8749P-AA-0		Stadium Finance Company Sarl SR SEC0 NIS SER A 2.220% 07/30/49	B....	07/30/2024	Redemption	100.0000	91,055	91,055	94,992	92,972					2,120	91,055	(3,937)		(3,937)	2,021	07/30/2049	1 G PL ...

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..L8749#-AB-8	Stadium Finance Company Sarl SR SEC'D NTS SER B 2.370% 07/30/49	B....	07/30/2024	Redemption 100.0000		654,775	654,775	683,088	667,842					15,246	654,775		(28,313)		15,518	07/30/2049	1.G PL
..L8749#-AC-6	Stadium Finance Company Sarl SR SEC'D NTS SER C 2.500% 07/30/49	B....	07/30/2024	Redemption 100.0000		351,106	351,106	366,288	358,112					8,175	351,106		(15,182)		8,778	07/30/2049	1.G PL
..N7031A-BE-0	Mizrahi Tefenot Bank Ltd Subordinated 3.077% 04/07/31	D....	09/05/2024	Various Redemption 100.0000		4,673,570	5,000,000	5,075,000	5,039,986		(11,710)		(11,710)		5,028,286		(354,716)		140,236	04/07/2031	2.C FE
..P0606#-AA-9	AES Mexico Generation Holdings SEC'D 5.620% 11/26/27	D....	09/30/2024			211,246	211,246	211,246	211,246						211,246				8,904	11/26/2027	2.C PL
..P16236-AG-9	Banco BBVA Peru SA Subordinated 5.250% 09/22/29	D....	09/23/2024	Call 100.0000		3,000,000	3,000,000	2,914,275	2,925,951		8,116		8,116		2,934,067		65,933		157,938	09/22/2029	3.A FE
..P3083S-AJ-7	Consorcio Transmataro SA Senior Unsecured 4.700% 04/16/34	D....	09/04/2024	LIQUIDITY FINANCE LLP		1,470,000	1,500,000	1,428,000	1,436,264		4,269		4,269		1,440,533		29,467		62,471	04/16/2034	2.C FE
..P3894G-AA-7	Corp Financiera de Desarrollo Subordinated 11.168% 07/15/29	D....	07/15/2024	Call 100.0000		500,000	500,000	536,500	505,478		(5,478)		(5,478)		500,000				26,250	07/15/2029	3.A FE
..P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp 8.003% 12/20/27	D....	09/20/2024	Redemption 100.0000		200,000	200,000	199,300	201,971		(1,971)		(1,971)		200,000				13,185	12/20/2027	2.A Z
..P4831#-AA-4	GENBIT DEL PERU SAC SENIOR 5.850% 07/31/37	D....	07/31/2024	Redemption 100.0000		100,179	100,179	100,179	100,179						100,179				5,881	01/31/2037	2.C FE
..P7003#-AA-3	La Buita Wind Sapi De Cv SEC'D 6.770% 12/31/37	D....	09/30/2024	Redemption 100.0000		220,884	220,884	220,884	218,970		1,914		1,914		220,884				16,439	12/31/2037	3.B PL
..Q0458#-AF-6	AQUASIRE FINANCE PTY LTD GTD SR SEC'D NTS SER 18A 4.320% 01/12/34	D....	07/12/2024	Redemption 100.0000		223,521	223,521	223,521	223,521						223,521				9,656	01/12/2034	1.G FE
..R9836#-AA-6	WELO ECO SHIP AS SR SEC'D NTS SER A 5.300% 04/30/31	D....	08/31/2024	Redemption 100.0000		29,777	29,777	29,479	29,604		173		173		29,777				987	04/30/2031	1.G PL
..R9836#-AA-6	WELO ECO SHIP AS SR SEC'D NTS SER A 5.300% 04/30/31	D....	09/30/2024	Redemption 100.0000		14,491	14,491	14,346	14,406		84		84		14,491				576	04/30/2031	1.G Z
..R9836#-AB-4	WELO ECO SHIP AS SR SEC'D NTS SER B 5.360% 04/30/31	D....	08/31/2024	Redemption 100.0000		29,777	29,777	29,479	29,601		176		176		29,777				979	04/30/2031	1.G PL
..R9836#-AB-4	WELO ECO SHIP AS SR SEC'D NTS SER B 5.360% 04/30/31	D....	09/30/2024	Redemption 100.0000		14,491	14,491	14,346	14,405		86		86		14,491				573	04/30/2031	1.G Z
..Y20246-JS-7	DBS Group Holdings Ltd Subordinated 1.822% 03/10/31	D....	09/03/2024	Goldman Sachs International		7,646,960	8,000,000	7,935,200	7,952,111		1,408		1,408		7,953,519		(306,559)		70,856	03/10/2031	1.F FE
..Y458J4-JD-6	Kasikornbank PLC/Hong Kong Subordinated 3.343% 10/02/31	D....	09/03/2024	Various Goldman Sachs International		15,310,776	16,120,000	16,125,566	16,123,304		(786)		(786)		16,122,519		(811,743)		498,475	10/02/2031	3.A FE
..Y6421X-BY-3	NTPC Ltd Senior Unsecured 4.250% 02/26/26	D....	09/03/2024	Various Goldman Sachs International		2,706,002	2,727,000	2,595,150	2,691,474		5,129		5,129		2,696,603		9,399		60,846	02/26/2026	2.C FE
..65163#-AB-0	Neimont Corp / Neocrest Finance NEW FIN 5.35% 15 Mar 34		09/13/2024	JPM SECURITIES LLC		5,231,050	5,000,000	4,984,890			73		73		4,984,963		246,087		140,437	03/15/2034	2.A FE
11093999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,614,400,611	2,759,899,823	2,677,413,890	2,294,644,333	256,036	4,000,910	44,717	4,212,229	1,390,287	2,672,446,626	(1,889,178)	(58,062,841)	(59,752,019)	89,372,107	XXX	XXX
..949746-NL-1	Wells Fargo & Co Junior Subordinated 5.950% 12/01/86		09/29/2024	STAR Non-Mobco FIH		6,762,097	6,500,000	7,978,490	7,967,334		(2,446)		(2,446)		7,964,888		(1,202,792)		272,874	12/01/2086	2.B FE
..062628-AA-7	Bank Leumi Le-Israel BN Subordinated 3.275% 01/29/31	D....	09/06/2024	Various		14,391,989	15,250,000	15,332,469	15,291,203		(13,337)		(13,337)		15,277,866		(886,277)		513,001	01/29/2031	2.C FE
..225313-AL-9	Credit Agricole SA Junior Subordinated 8.538% Perpet	D....	09/23/2024	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				343,750	01/01/9999	2.C FE
..62678W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet	D....	07/16/2024	AAIA Non-Illiquid AAM		973,135	1,000,000	1,000,000	1,000,000						1,000,000		(26,865)		28,625	01/01/9999	2.C FE
..62678N-AA-5	NBK Tier 1 Ltd Junior Subordinated 3.625% Perpet	D....	09/05/2024	Various		15,134,990	16,000,000	16,001,864	16,000,943		921		921		16,001,864		(866,874)		507,829	01/01/9999	2.C FE
..86564C-AB-6	Sunitomo Life Insurance Co Subordinated 4.000% 09/14/77	D....	09/23/2024	Barclays		1,945,000	2,000,000	1,881,766			336		336		1,882,103		62,897		82,222	09/14/2077	1.G FE

SCHEDULE D - PART 4

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

1	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							
..17301Z-AA-7	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet	D.....	09/04/2024	MORGAN STANLEY & CO. INTERNATI			4,410,000	4,500,000	4,730,400	4,595,038		135,362		4,730,400		(320,400)	(320,400)	156,388	01/01/9999	2 C FE	XXX	
13099999999 Subtotal - Bonds - Hybrid Securities																						
..000338-AA-7	A-A FCI II Holdings LLC AFCCI 0.500%		09/26/2024	Redemption 100.0000			(171,056)	(171,056)	(171,577)	(171,554)		499		51,857,121		(3,240,311)	(3,240,311)	1,905,239	XXX	XXX		
..000338-AA-7	A-A FCI II Holdings LLC AFCCI 0.500%		09/27/2024	AARE Surplus AAM			95,408,645	105,199,329	105,520,132	105,506,089		(6,369)		105,499,720		(10,091,074)	(10,091,074)	476,339	12/31/2057	1 F PL		
..00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TONDRA HOLDIN		08/15/2024	Paydown			4,353,395	4,353,395	4,353,395	4,353,395				4,353,395				206,786	02/15/2042	1 G PL		
..28655*-AA-7	Eliant Invest Holding LP B 7.674% 12/15/41		09/19/2024	Redemption 100.0000			7,908,686	7,908,686	7,906,686	4,595,463		(4)		7,908,686				327,623	12/15/2041	1 G PL		
..28655*-AB-5	Eliant Invest Holding LP C 8.424% 12/15/41		09/19/2024	Redemption 100.0000			2,965,757	2,965,757	2,965,757	1,723,298		(2)		2,965,757				137,177	12/15/2041	2 C Z		
..28924A-AB-7	Elm 2020-4 Trust MDCP 2020-4A A2 2.286%		07/20/2024	Paydown			20,274	20,274	20,274	20,274				20,274				270	10/20/2029	1 F FE		
..28924A-AB-7	Elm 2020-4 Trust MDCP 2020-4A A2 2.286%		08/07/2024	MMTL Modco AAM			3,314,344	3,469,752	3,469,743	3,469,670		25		3,469,696		(155,352)	(155,352)	50,015	10/20/2029	1 F FE		
..31745*-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750%		09/09/2024	Paydown			2,048,592	2,048,592	2,048,592	2,048,592				2,048,592				84,455	10/22/2029	1 E PL		
..35532Z-JD-7	Donlen LLC Donlen OpCo Debt - Tranche B		09/30/2024	Redemption 100.0000			325,658	325,658	325,658	325,658				325,658				21,660	03/30/2028	2 C FE		
..40820Z-AA-5	Hamlet Securitization Trust Hn HMET 2020-CRET A 2.295% 10/18/52		09/18/2024	Paydown			2,237,394	2,237,394	2,237,394	2,237,394				2,237,394				215,006	10/18/2052	1 A FE		
..55329Z-AA-9	MPS 2021-1 Trust MPSL 2021-1A A 2.521%		09/15/2024	Paydown			416,976	416,976	416,962	416,967		9		416,976				7,235	06/15/2046	1 E FE		
..55329Z-AB-7	MPS 2021-1 Trust MPSL 2021-1A B 3.425%		09/15/2024	Paydown			725,911	725,911	725,896	725,894		17		725,911				16,560	06/15/2046	2 A FE		
..5966Z-BC-8	Midear Funding Franchise Finan C 10.811%		09/10/2024	Paydown			72,320	72,320	72,320					72,320				2,316	04/14/2033	3 B PL		
..69346Y-A*-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-R		09/20/2024	Redemption 100.0000			1,917,565	1,917,565	1,893,282	1,895,367		22,197		1,917,565				89,816	01/20/2035	1 E FE		
..69346Y-A8-2	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-F		09/20/2024	Paydown			6,284,886	6,284,886	6,243,147	6,258,221		26,665		6,284,886				294,376	01/20/2035	1 E FE		
..71680P-BC-9	Petros PACE Finance LLC A 3.642% 01/31/57		09/30/2024	Paydown			29,741	29,741	31,005	30,893		(1,151)		29,741				621	01/31/2057	1 C PL		
..71680P-BD-7	Petros PACE Finance LLC B 4.446% 01/31/57		09/30/2024	Paydown			607	607	632	630		(23)		607				23	01/31/2057	2 B PL		
..97880Z-AQ-7	Woodmont 2017-2 Trust WDMT 2017-2A BR		07/30/2024	Various			12,053,670	12,000,000	12,000,000	12,000,000				12,000,000		53,670	53,670	727,419	04/20/2033	1 C FE		
..97880W-AA-9	Woodmont 2020-7 Trust WDMT 2020-7A A1A		07/09/2024	Paydown			6,970,065	6,970,065	6,970,065	6,970,065				6,970,065				388,112	01/15/2032	1 A FE		
..90189K-AB-7	Aldar Properties PSC Subordinated 5.625% Perpet		09/27/2024	Various			38,081,400	42,000,000	42,000,000	42,000,000				42,000,000		(3,918,600)	(3,918,600)	2,388,750	01/01/9999	2 C FE		
..92950*-AA-7	AP A1A1A HOLDINGS I LLC A 5.500% 07/28/47		09/20/2024	Paydown			19,065,234	19,065,234	18,665,309	18,885,220		180,014		19,065,234				953,308	11/01/2034	1 G PL		
..00233Z-AA-7	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458%		08/12/2024	Paydown			176,833	176,833	166,994	180,172		(1,455)		176,833		11,803	11,803	9,726	07/28/2047	2 B PL		
..55283Z-AA-3	MPS 2018-1 Ltd MAPSL 2018-1A A 4.212%	D....	09/15/2024	Paydown			234,721	234,721	233,942	218,998		783		234,721				6,653	03/15/2044	2 C		
..56549P-AA-8	05/15/43	D....	09/15/2024	Paydown			443,131	443,131	443,233	443,184		(53)		443,131				12,443	05/15/2043	1 G FE		
..74980P-AE-3	RR 14 Ltd RRMI 2021-14A B 7.463% 04/15/36	D....	07/30/2024	A1A1A Nantidoco AAM			9,003,993	9,000,000	9,000,000	9,000,000				9,000,000		3,393	3,393	540,365	04/15/2036	1 F FE		
..74980Z-AE-6	RR15 Ltd RRMI 2021-15A B 7.463% 04/15/36	D....	07/31/2024	A1A1A Nantidoco AAM			25,509,614	25,500,000	25,500,000	25,500,000				25,500,000		9,614	9,614	1,336,319	04/15/2036	1 F FE		
..78110K-AA-8	RR 6 Ltd RRMI 2019-6A BR 7.463% 04/15/36	D....	07/25/2024	A1A1A Nantidoco AAM			16,031,542	16,000,000	16,000,000	16,000,000				16,000,000		31,561	31,561	944,064	04/15/2036	1 F FE		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
4509999997	Total - Preferred Stocks - Part 4					4,688,313	XXX	4,750,000	4,735,750	14,250	XXX	XXX	14,250	XXX	4,750,000		(61,688)	(61,688)	128,854	XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					4,688,313	XXX	4,750,000	4,735,750	14,250	XXX	XXX	14,250	XXX	4,750,000		(61,688)	(61,688)	128,854	XXX	XXX
5989999997	Total - Common Stocks - Part 4						XXX													XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks						XXX													XXX	XXX
5999999999	Total - Preferred and Common Stocks					4,688,313	XXX	4,750,000	4,735,750	14,250			14,250		4,750,000		(61,688)	(61,688)	128,854	XXX	XXX
6009999999	Totals					2,979,119,267	XXX	3,062,146,598	2,637,033,088	270,286	2,425,387	98,886	2,596,787	1,239,325	3,056,166,539	(1,529,316)	(77,064,080)	(78,593,396)	102,839,765	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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)	
007999999999 - Subtotal - Purchased Options - Hedging Effective	Subtotal - Purchased Options - Hedging Effective			Excluding Variable Annuity Guarantees Under SSAP No.108										XXX							XXX	XXX	
014999999999 - Subtotal - Purchased Options - Hedging Effective	Subtotal - Purchased Options - Hedging Effective			Variable Annuity Guarantees Under SSAP No.108										XXX							XXX	XXX	
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	SINIFIRST BANKS INC	02/16/2024	02/14/2025	1	1,745,316	5030		67,821		103,250		103,250	35,428				5,346		0001	
INDEX/SPX8193ST																							
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	11/16/2023	11/15/2024	1	3,161,022	4503	101,846			163,509		163,509	43,749				5,611		0001	
INDEX/SPX921B5T																							
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	03/18/2024	03/14/2025	1	1,483,956	5117		61,790		87,972		87,972	26,182				4,989		0001	
INDEX/SPX921N6I				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/23/2023	10/22/2024	1	3,400,449	4224	53,774			84,122		84,122	14,578				4,174		0001	
INDEX/SPX00958V				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	11/01/2023	10/31/2024	1	1,757,202	4194	53,531			86,100		86,100	15,551				2,561		0001	
INDEX/SPX00389L				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	11/01/2023	10/31/2024	1	2,046,574	4194	81,306			134,171		134,171	25,321				2,982		0001	
INDEX/SPX00958N				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	12/01/2023	11/29/2024	1	2,407,231	4568	83,862			132,061		132,061	38,884				4,880		0001	
INDEX/SPX00530				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	12/01/2023	11/29/2024	1	3,188,324	4568	134,414			217,446		217,446	66,732				6,463		0001	
INDEX/SPX00531				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	12/18/2023	12/13/2024	1	2,015,094	4719	75,925			117,697		117,697	42,068				4,537		0001	
INDEX/SPX00590				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	01/02/2024	12/31/2024	1	2,504,161	4770		34,634		52,445		52,445	17,811				6,286		0001	
INDEX/SPX005F				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	01/02/2024	12/31/2024	1	1,841,154	4770	48,034			75,650		75,650	27,616				4,622		0001	
INDEX/SPX005F6				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	01/02/2024	12/31/2024	1	2,847,589	4770		112,678		187,415		187,415	74,737				7,148		0001	
INDEX/SPX005F8H				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	01/16/2024	01/15/2025	1	1,860,910	4784		69,316		113,170		113,170	43,855				5,038		0001	
INDEX/SPX0059L				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	03/13/2024	03/12/2025	1	1,071,281	5175	75,925			26,356		26,356	7,182				3,579		0001	
INDEX/SPX005L1				Societe Generale SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	12/07/2023	12/06/2024	1	2,038,104	4549	46,180			69,661		69,661	18,782				4,366		0001	
INDEX/SPXC1M5Z				Barclays PLC																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	12/13/2023	12/12/2024	1	1,053,322	4640	13,913			19,755		19,755	5,676				2,355		0001	
INDEX/SPXC1705T				Barclays PLC																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	02/01/2024	01/31/2025	1	2,476,127	4846		101,653		153,211		153,211	51,558				7,187		0001	
INDEX/SPXC1705U				Barclays PLC																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/03/2023	10/02/2024	1	3,104,624	4288	38,589			63,652		63,652	11,331				1,149		0001	
INDEX/SPXC136Z				BNP Paribas SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/09/2023	10/07/2024	1	2,826,376	4309	36,257			56,325		56,325	10,373				1,957		0001	
INDEX/SPXC135H				BNP Paribas SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/09/2023	10/08/2024	1	2,119,782	4308	26,258			40,751		40,751	7,509				1,569		0001	
INDEX/SPXC135I				BNP Paribas SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/12/2023	10/10/2024	1	1,644,554	4351	16,587			25,833		25,833	4,843				1,361		0001	
INDEX/SPXC1369				BNP Paribas SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/13/2023	10/11/2024	1	1,677,074	4367	23,942			38,667		38,667	7,827				1,456		0001	
INDEX/SPXC136L				BNP Paribas SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/16/2023	10/14/2024	1	1,545,017	4328	21,088			31,671		31,671	6,050				1,513		0001	
INDEX/SPXC1362				BNP Paribas SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/16/2023	10/15/2024	1	1,783,045	4328	21,634			32,437		32,437	6,164				1,807		0001	
INDEX/SPXC1363				BNP Paribas SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/16/2023	10/15/2024	1	2,579,357	4328	56,727			86,716		86,716	17,241				2,614		0001	
INDEX/SPXC1364				BNP Paribas SA																			
Purchased Call /SP 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NEB1B/P4R0TD8PU41	10/16/2023	10/15/2024	1	1,423,840	4328	50,350			79,340		79,340	16,865				1,443		0001	
INDEX/SPXC1365				BNP Paribas SA																			

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(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	10/17/2023	10/16/2024	1	2,033,738	4374	27,881	.....	.....	43,549	.....	43,549	8,892	.....	.....	.....	2,129	.....	0001	.....
INDEX/SPX1336X	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	10/23/2023	10/18/2024	1	1,736,851	4299	21,509	.....	.....	34,995	.....	34,995	6,458	.....	.....	.....	1,929	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	10/23/2023	10/21/2024	1	1,491,128	4224	17,703	.....	.....	27,410	.....	27,410	4,588	.....	.....	.....	1,788	.....	0001	.....
INDEX/SPX1360	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	10/30/2023	10/28/2024	1	1,884,004	4117	29,534	.....	.....	46,340	.....	46,340	7,007	.....	.....	.....	2,332	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	10/30/2023	10/29/2024	1	2,120,446	4117	30,076	.....	.....	47,094	.....	47,094	7,088	.....	.....	.....	2,988	.....	0001	.....
INDEX/SPX1315N	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	11/01/2023	10/31/2024	1	2,667,257	4194	45,455	.....	.....	70,735	.....	70,735	11,901	.....	.....	.....	3,887	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	11/28/2023	11/18/2024	1	1,372,262	4514	17,288	.....	.....	25,414	.....	25,414	6,304	.....	.....	.....	2,514	.....	0001	.....
INDEX/SPX1305Z	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	11/28/2023	11/19/2024	1	2,989,861	4514	37,653	.....	.....	55,720	.....	55,720	14,018	.....	.....	.....	4,386	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	11/28/2023	11/21/2024	1	1,975,616	4542	20,697	.....	.....	30,731	.....	30,731	7,806	.....	.....	.....	3,728	.....	0001	.....
INDEX/SPX1315I	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	11/28/2023	11/22/2024	1	1,253,071	4557	21,904	.....	.....	33,403	.....	33,403	8,929	.....	.....	.....	2,387	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	11/28/2023	11/25/2024	1	2,088,178	4559	26,472	.....	.....	39,920	.....	39,920	10,460	.....	.....	.....	4,090	.....	0001	.....
INDEX/SPX1315O	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	11/28/2023	11/27/2024	1	2,309,662	4556	32,519	.....	.....	49,072	.....	49,072	12,845	.....	.....	.....	4,603	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/01/2023	11/29/2024	1	1,923,044	4568	41,612	.....	.....	62,866	.....	62,866	17,310	.....	.....	.....	3,898	.....	0001	.....
INDEX/SPX1318K	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/04/2023	12/02/2024	1	1,882,988	4695	24,988	.....	.....	38,575	.....	38,575	10,586	.....	.....	.....	3,932	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/04/2023	12/03/2024	1	2,765,967	4695	31,719	.....	.....	48,713	.....	48,713	13,250	.....	.....	.....	5,791	.....	0001	.....
INDEX/SPX1329	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/06/2023	12/05/2024	1	1,397,905	4568	16,884	.....	.....	25,331	.....	25,331	6,657	.....	.....	.....	2,972	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/07/2023	12/06/2024	1	3,034,410	4549	22,378	.....	.....	32,517	.....	32,517	8,191	.....	.....	.....	6,500	.....	0001	.....
INDEX/SPX1323I	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/11/2023	12/09/2024	1	1,849,306	4600	29,491	.....	.....	43,730	.....	43,730	12,116	.....	.....	.....	4,049	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/11/2023	12/10/2024	1	3,273,707	4604	51,832	.....	.....	77,316	.....	77,316	21,545	.....	.....	.....	7,219	.....	0001	.....
INDEX/SPX1333Y	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/15/2023	12/13/2024	1	1,446,645	4712	18,696	.....	.....	27,527	.....	27,527	8,607	.....	.....	.....	3,257	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/18/2023	12/13/2024	1	1,467,668	4719	26,522	.....	.....	38,919	.....	38,919	12,563	.....	.....	.....	3,304	.....	0001	.....
INDEX/SPX1355R	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/18/2023	12/16/2024	1	1,576,209	4719	17,588	.....	.....	25,416	.....	25,416	7,937	.....	.....	.....	3,620	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/18/2023	12/17/2024	1	3,062,754	4719	42,153	.....	.....	61,184	.....	61,184	19,306	.....	.....	.....	7,079	.....	0001	.....
INDEX/SPX1355T	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/20/2023	12/19/2024	1	1,728,882	4763	24,764	.....	.....	36,836	.....	36,836	12,280	.....	.....	.....	4,047	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/26/2023	12/23/2024	1	2,177,621	4755	28,401	.....	.....	41,625	.....	41,625	13,603	.....	.....	.....	5,223	.....	0001	.....
INDEX/SPX1368B	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/26/2023	12/24/2024	1	1,526,236	4755	27,702	.....	.....	41,064	.....	41,064	13,728	.....	.....	.....	3,683	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/27/2023	12/26/2024	1	1,408,551	4775	18,036	.....	.....	26,728	.....	26,728	8,901	.....	.....	.....	3,438	.....	0001	.....
INDEX/SPX1368T	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	12/29/2023	12/27/2024	1	1,075,915	4782	12,787	.....	.....	19,081	.....	19,081	6,345	.....	.....	.....	2,641	.....	0001	.....
Purchased Call / S/P 500	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63	01/02/2024	12/30/2024	1	1,421,409	4770	.....	17,651	.....	26,684	.....	26,684	9,033	.....	.....	.....	3,549	.....	0001	.....
INDEX/SPX1349D	FixedAnnuity hedge ...	N/A	Equity / Index	BNP Paribas SA ROMISFPUBPROKSP63																			

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(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SPX1345X	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/05/2024	01/03/2025	1	1,123,138	4699	.....	15,920	.....	23,964	.....	23,964	8,044	.....	.....	.....	2,865	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1338R	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/08/2024	01/06/2025	1	1,395,080	4697	.....	20,731	.....	30,042	.....	30,042	9,311	.....	.....	.....	3,614	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1383S	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/08/2024	01/07/2025	1	1,480,025	4697	.....	24,136	.....	35,055	.....	35,055	10,919	.....	.....	.....	3,877	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1333B	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/10/2024	01/08/2025	1	1,190,984	4762	.....	16,201	.....	23,672	.....	23,672	7,471	.....	.....	.....	3,140	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1333H	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/11/2024	01/10/2025	1	1,166,296	4783	.....	17,898	.....	26,492	.....	26,492	8,594	.....	.....	.....	3,136	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1303V	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/16/2024	01/13/2025	1	1,416,014	4784	.....	19,953	.....	30,200	.....	30,200	10,247	.....	.....	.....	3,797	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1303W	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/16/2024	01/14/2025	1	1,516,474	4784	.....	31,732	.....	48,957	.....	48,957	17,225	.....	.....	.....	4,086	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1303X	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/16/2024	01/15/2025	1	1,482,987	4784	.....	24,943	.....	37,986	.....	37,986	13,043	.....	.....	.....	4,015	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13E8R	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/19/2024	01/16/2025	1	1,220,598	4768	.....	18,010	.....	25,373	.....	25,373	7,364	.....	.....	.....	3,320	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13F5J	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/22/2024	01/21/2025	1	2,130,196	4840	.....	32,067	.....	46,359	.....	46,359	14,292	.....	.....	.....	5,951	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13F5X	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/23/2024	01/22/2025	1	1,450,279	4850	.....	22,607	.....	32,690	.....	32,690	10,083	.....	.....	.....	4,063	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1303M	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/25/2024	01/24/2025	1	1,319,097	4868	.....	23,604	.....	34,285	.....	34,285	10,681	.....	.....	.....	3,718	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1349N	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/29/2024	01/27/2025	1	1,335,235	4891	.....	21,698	.....	30,650	.....	30,650	8,952	.....	.....	.....	3,812	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1349O	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	01/29/2024	01/28/2025	1	1,741,185	4891	.....	31,858	.....	45,177	.....	45,177	13,318	.....	.....	.....	4,992	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1319P	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/01/2024	01/31/2025	1	2,040,019	4846	.....	42,449	.....	60,152	.....	60,152	17,702	.....	.....	.....	5,921	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13J5S	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/05/2024	02/03/2025	1	1,956,651	4859	.....	32,904	.....	48,115	.....	48,115	15,211	.....	.....	.....	5,754	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13J5T	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/05/2024	02/04/2025	1	2,176,830	4859	.....	38,140	.....	55,825	.....	55,825	17,685	.....	.....	.....	6,420	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13J5Y	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/06/2024	02/05/2025	1	1,225,817	4943	.....	20,750	.....	30,006	.....	30,006	9,255	.....	.....	.....	3,630	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13K36	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/08/2024	02/07/2025	1	2,267,757	4895	.....	44,474	.....	64,249	.....	64,249	19,775	.....	.....	.....	6,767	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13J36	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/12/2024	02/10/2025	1	1,447,664	5027	.....	22,824	.....	32,533	.....	32,533	9,709	.....	.....	.....	4,369	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13K3H	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/12/2024	02/11/2025	1	1,673,861	5027	.....	30,360	.....	43,554	.....	43,554	13,194	.....	.....	.....	5,071	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13K64	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/15/2024	02/14/2025	1	1,901,700	4978	.....	29,762	.....	40,956	.....	40,956	11,185	.....	.....	.....	5,825	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13N66	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/16/2024	02/14/2025	1	1,590,395	5030	.....	29,559	.....	42,338	.....	42,338	12,779	.....	.....	.....	4,869	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13N66	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/20/2024	02/14/2025	1	2,357,846	5006	.....	40,144	.....	58,220	.....	58,220	18,076	.....	.....	.....	7,835	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13N67	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/20/2024	02/18/2025	1	1,291,437	5006	.....	21,342	.....	30,979	.....	30,979	9,637	.....	.....	.....	4,013	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13N68	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/20/2024	02/19/2025	1	1,586,766	5006	.....	25,100	.....	36,339	.....	36,339	11,239	.....	.....	.....	4,949	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13O3W	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/26/2024	02/24/2025	1	1,465,828	5088	.....	27,133	.....	38,317	.....	38,317	11,184	.....	.....	.....	4,715	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13O3X	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/26/2024	02/25/2025	1	2,045,698	5089	.....	35,903	.....	50,484	.....	50,484	14,582	.....	.....	.....	6,513	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13P3M	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA ROMISFPUBIPROK5P83	02/28/2024	02/27/2025	1	1,851,970	5074		20,425		28,337		28,337	7,912				5,936		0001	

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year 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	BNP Paribas SA	03/01/2024	02/28/2025	1	1,693,300	5070		40,988		56,339		56,339	15,351				5,446		0001
INDE/S&P 1359II																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/01/2024	02/28/2025	1	3,224,367	5070		133,204		190,942		190,942	57,738				10,369		0001
INDE/S&P 1359X																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/04/2024	03/03/2025	1	1,643,866	5137		32,861		45,574		45,574	12,713				5,339		0001
INDE/S&P 1303X																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/05/2024	03/04/2025	1	2,106,820	5131		25,803		37,573		37,573	11,770				6,871		0001
INDE/S&P 1362																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2024	03/05/2025	1	1,863,865	5079		32,553		45,095		45,095	12,542				6,093		0001
INDE/S&P 1369																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/07/2024	03/06/2025	1	1,138,361	5105		13,605		18,308		18,308	4,703				3,733		0001
INDE/S&P 136N																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/11/2024	03/07/2025	1	2,024,137	5137		31,886		45,079		45,079	13,180				6,659		0001
INDE/S&P 135SP																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/11/2024	03/10/2025	1	1,536,860	5124		23,989		33,638		33,638	9,646				5,070		0001
INDE/S&P 1359Q																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/14/2024	03/13/2025	1	2,117,777	5165		39,077		55,529		55,529	16,452				7,096		0001
INDE/S&P 13157																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/18/2024	03/14/2025	1	2,060,647	5126		32,401		43,838		43,838	11,436				6,927		0001
INDE/S&P 1315H																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/18/2024	03/14/2025	1	1,484,047	5117		43,703		60,534		60,534	16,831				4,989		0001
INDE/S&P 130J1																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2024	03/18/2025	1	1,511,069	5140		23,273		31,416		31,416	8,143				5,141		0001
INDE/S&P 131J5T																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/20/2024	03/19/2025	1	1,330,877	5179		24,729		33,295		33,295	8,566				4,541		0001
INDE/S&P 13154																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2024	03/24/2025	1	2,151,248	5234		37,923		52,063		52,063	14,140				7,448		0001
INDE/S&P 1315T																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2024	03/25/2025	1	1,857,676	5218		24,614		33,057		33,057	8,443				6,450		0001
INDE/S&P 1315Z																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/28/2024	03/27/2025	1	1,253,892	5225		18,178		23,997		23,997	5,619				4,378		0001
INDE/S&P 1315D																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/18/2024	06/17/2025	1	1,275,263	5473		14,539		16,793		16,793	2,254				5,382		0001
INDE/S&P 13151																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2024	06/13/2025	1	1,803,291	5432		36,798		44,869		44,869	6,072				7,351		0001
INDE/S&P 1315M																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/06/2024	05/05/2025	1	1,697,298	5128		27,274		36,186		36,186	8,911				6,544		0001
INDE/S&P 13654																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2024	04/07/2025	1	3,169,443	5204		47,411		62,880		62,880	15,469				11,403		0001
INDE/S&P 1309C																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/26/2024	06/25/2025	1	1,890,610	5465		21,692		25,218		25,218	3,525				7,282		0001
INDE/S&P 13158																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2024	05/14/2025	1	1,631,023	5244		36,987		49,726		49,726	10,739				6,417		0001
INDE/S&P 1363X																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2024	04/21/2025	1	1,842,842	4967		31,131		41,762		41,762	10,632				6,872		0001
INDE/S&P 13353																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2024	05/29/2025	1	1,095,526	5267		12,095		15,287		15,287	3,191				4,451		0001
INDE/S&P 133N																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/10/2024	05/09/2025	1	1,399,510	5203		16,358		21,395		21,395	5,037				5,445		0001
INDE/S&P 1279B																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2024	05/14/2025	1	1,708,666	5241		17,774		22,164		22,164	4,391				6,723		0001
INDE/S&P 1365II																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/04/2024	04/03/2025	1	1,594,190	5210		22,577		30,571		30,571	7,995				5,675		0001
INDE/S&P 1323C																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2024	05/06/2025	1	1,025,787	5181		10,563		14,041		14,041	3,478				3,964		0001
INDE/S&P 1363H																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2024	06/11/2025	1	2,164,876	5372		28,009		32,544		32,544	4,535				9,030		0001
INDE/S&P 13633																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDE/SP/L 133H	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/29/2024	05/28/2025	1	1,878,338	5306		33,453		42,568		42,568	9,115				7,616		0001	
Purchased Call/SP 500 INDE/SP/L 133F	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/17/2024	05/16/2025	1	1,112,391	5297		11,340		14,384		14,384	3,044				4,336		0001	
Purchased Call/SP 500 INDE/SP/L 133B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2024	05/15/2025	1	1,815,387	5308		50,243		65,397		65,397	15,154				7,158		0001	
Purchased Call/SP 500 INDE/SP/L 133Q	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2024	05/30/2025	1	1,836,573	5278		51,149		66,750		66,750	15,601				7,477		0001	
Purchased Call/SP 500 INDE/SP/L 131S7	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/12/2024	04/11/2025	1	2,162,809	5199		41,933		59,825		59,825	17,893				7,864		0001	
Purchased Call/SP 500 INDE/SP/L 131S6	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2024	03/28/2025	1	2,616,666	5254		45,278		61,754		61,754	16,476				9,162		0001	
Purchased Call/SP 500 INDE/SP/L 133X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/24/2024	04/23/2025	1	1,359,907	5071		24,384		33,999		33,999	9,635				5,082		0001	
Purchased Call/SP 500 INDE/SP/L 131S7	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2024	03/31/2025	1	2,969,377	5254		33,237		44,868		44,868	11,630				9,072		0001	
Purchased Call/SP 500 INDE/SP/L 13E9	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2024	06/04/2025	1	2,254,111	5291		30,825		37,472		37,472	6,847				9,271		0001	
Purchased Call/SP 500 INDE/SP/L 131B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/24/2024	06/20/2025	1	2,278,747	5465		27,318		31,989		31,989	4,671				9,672		0001	
Purchased Call/SP 500 INDE/SP/L 1E3D	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2024	06/05/2025	1	1,659,749	5354		19,397		23,854		23,854	4,457				6,841		0001	
Purchased Call/SP 500 INDE/SP/L 130X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/10/2024	04/09/2025	1	1,125,341	5210		19,449		27,110		27,110	7,662				4,070		0001	
Purchased Call/SP 500 INDE/SP/L 12C9	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2024	04/16/2025	1	1,252,750	5051		22,905		32,507		32,507	9,602				4,613		0001	
Purchased Call/SP 500 INDE/SP/L 131S8	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2024	03/31/2025	1	1,613,085	5254		53,968		76,414		76,414	22,456				5,685		0001	
Purchased Call/SP 500 INDE/SP/L 134D	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/20/2024	05/19/2025	1	1,453,096	5303		21,624		27,171		27,171	5,547				5,780		0001	
Purchased Call/SP 500 INDE/SP/L 134L	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2024	06/13/2025	1	1,493,690	5432		16,693		19,099		19,099	2,406				6,255		0001	
Purchased Call/SP 500 INDE/SP/L 134S0	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/29/2024	04/25/2025	1	1,025,092	5100		13,927		18,850		18,850	4,923				3,860		0001	
Purchased Call/SP 500 INDE/SP/L 1E31	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2024	06/03/2025	1	1,515,620	5281		21,536		26,932		26,932	5,396				6,221		0001	
Purchased Call/SP 500 INDE/SP/H00H1	FixedAnnuity Hedge	N/A	Equity/Index	216119L770XG3Z278	05/01/2024	04/30/2025	1	2,346,632	5036		97,809		138,698		138,698	40,889				8,942		0001	
Purchased Call/SP 500 INDE/SP/L 134S0	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/21/2024	05/20/2025	1	1,863,154	5308		22,060		27,584		27,584	5,524				7,427		0001	
Purchased Call/SP 500 INDE/SP/L 138B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2024	05/09/2025	1	1,659,274	5223		26,800		35,484		35,484	8,684				7,234		0001	
Purchased Call/SP 500 INDE/SP/L 131S7	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2024	06/18/2025	1	2,403,319	5487		29,359		34,303		34,303	4,944				10,161		0001	
Purchased Call/SP 500 INDE/SP/C17N51	FixedAnnuity Hedge	N/A	Equity/Index	GG3SEF7LPS170UK5573	05/01/2024	04/30/2025	1	2,190,525	5036		69,918		98,121		98,121	28,203				8,347		0001	
Purchased Call/SP 500 INDE/SP/L 133B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2024	05/27/2025	1	2,424,257	5305		35,655		44,067		44,067	8,412				9,808		0001	
Purchased Call/SP 500 INDE/SP/L 134S2	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/30/2024	04/29/2025	1	2,066,993	5116		27,254		38,057		38,057	10,804				7,858		0001	
Purchased Call/SP 500 INDE/SP/L 134S5	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/26/2024	04/24/2025	1	1,240,635	5064		15,256		20,408		20,408	5,151				4,660		0001	
Purchased Call/SP 500 INDE/SP/L 131S6	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/12/2024	04/11/2025	1	2,594,331	5199		27,964		38,992		38,992	11,028				9,433		0001	
Purchased Call/SP 500 INDE/SP/W21S0	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	06/07/2024	06/06/2025	1	2,655,068	5353		40,920		49,367		49,367	8,447				10,965		0001	
Purchased Call/SP 500 INDE/SP/L 134S7	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2024	06/26/2025	1	1,325,652	5478		15,558		17,909		17,909	2,351				5,690		0001	

SCHEDULE DB - PART A - SECTION 1

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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/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/21/2025	1	1,628,351	5321		25,404		31,928		31,928	6,523				6,595	0001	
INDE/SP/L 1353																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	05/06/2024	05/07/2025	1	1,182,796	5188		21,676		29,329		29,329	7,653				4,581	0001	
INDE/SP/L 1360																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	04/11/2024	04/10/2025	1	2,564,838	5161		42,161		55,549		55,549	13,388				9,301	0001	
INDE/SP/L 13151																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2024	06/03/2025	1	1,468,048	5281		14,475		17,815		17,815	3,340				6,026	0001	
INDE/SP/L 13630																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	06/14/2024	06/13/2025	1	1,379,951	5433		17,084		20,327		20,327	3,243				5,778	0001	
INDE/SP/L 1335N																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	05/30/2025	1	1,456,593	5278		58,520		79,176		79,176	20,656				5,930	0001	
INDE/SP/L 1317SX																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	04/16/2024	04/15/2025	1	1,488,175	5062		15,914		21,804		21,804	5,880				5,467	0001	
INDE/SP/L 12931																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	05/01/2024	04/30/2025	1	2,235,846	5036		33,375		44,722		44,722	11,347				8,520	0001	
INDE/SP/L 13586																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2024	04/01/2025	1	1,604,584	5244		18,158		24,817		24,817	6,659				5,681	0001	
INDE/SP/L 13190																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	04/09/2024	04/08/2025	1	1,607,539	5202		22,758		30,918		30,918	8,160				5,799	0001	
INDE/SP/L 1308N																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2024	03/31/2025	1	3,058,032	5254		119,950		172,666		172,666	52,716				10,797	0001	
INDE/SP/L 13169																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	05/24/2024	05/23/2025	1	1,200,661	5289		14,893		18,206		18,206	3,313				4,817	0001	
INDE/SP/L 1335N																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2024	05/12/2025	1	1,911,501	5223		20,430		26,840		26,840	6,410				7,487	0001	
INDE/SP/L 1375A																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	04/16/2024	04/15/2025	1	1,947,564	5062		53,035		76,026		76,026	22,991				6,787	0001	
INDE/SP/L 1319A																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	06/10/2024	06/09/2025	1	2,031,856	5347		25,737		30,960		30,960	5,222				8,441	0001	
INDE/SP/L 13FSJ																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/12/2024	08/08/2025	1	2,389,212	5343		35,960		43,761		43,761	7,801				11,091	0001	
INDE/SP/L 13130																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/28/2024	08/27/2025	1	1,457,082	5626		20,855		22,557		22,557	1,702				6,938	0001	
INDE/SP/L 13236																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/09/2024	09/08/2025	1	1,573,850	5408		18,321		20,820		20,820	2,498				7,628	0001	
INDE/SP/L 1349H																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2024	08/22/2025	1	1,346,671	5635		15,552		16,534		16,534	983				6,363	0001	
INDE/SP/L 1315N																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2024	07/02/2025	1	1,355,216	5509		17,008		19,226		19,226	2,218				5,882	0001	
INDE/SP/L 13M1																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/16/2024	08/15/2025	1	2,433,474	5543		63,756		70,825		70,825	7,069				11,375	0001	
INDE/SP/L 1319S																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/23/2024	09/19/2025	1	1,345,802	5703		19,031		19,298		19,298	267				6,627	0001	
INDE/SP/L 13136																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/02/2024	08/01/2025	1	1,072,996	5447		11,794		15,159		15,159	3,365				4,904	0001	
INDE/SP/L 13152																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/01/2024	06/30/2025	1	1,599,000	5460		27,046		31,350		31,350	4,304				6,871	0001	
INDE/SP/L 13SJ																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/08/2024	07/07/2025	1	1,651,190	5560		18,084		19,911		19,911	1,827				7,231	0001	
INDE/SP/L 1319P																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/01/2024	06/30/2025	1	2,861,292	5460		111,843		133,447		133,447	21,604				12,373	0001	
INDE/SP/L 13SX																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2024	07/09/2025	1	1,533,250	5575		16,770		18,116		18,116	1,346				6,738	0001	
INDE/SP/L 1303S																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/12/2024	08/11/2025	1	1,489,768	5340		14,656		17,566		17,566	2,911				6,920	0001	
INDE/SP/L 1313P																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2024	09/16/2025	1	1,487,136	5633		18,776		20,148		20,148	1,372				7,292	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/SPX1000581	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MIZHO CAPITAL MARKETS LLC	08/27/2024	08/27/2025	1	382	5625.8	5	5		5		5						2	0001	
Purchased Call11/S&P 500 INDEX/SPX140J51	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	07/16/2024	07/15/2025	1	1,424,699	5631	54,387	59,713		59,713		59,713	5,325				6,328	0001		
Purchased Call11/S&P 500 INDEX/SPX12P9U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/15/2024	07/14/2025	1	1,976,603	5615	23,665	25,442		25,442		25,442	1,777				8,764	0001		
Purchased Call11/S&P 500 INDEX/SPX13J59I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/01/2024	07/31/2025	1	1,772,658	5522	36,658	46,059		46,059		46,059	9,401				8,089	0001		
Purchased Call11/S&P 500 INDEX/SPX6059H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEBIBXP40TD8PU41 Societe Generale SA	08/01/2024	07/31/2025	1	3,572,928	5522	123,782	163,757		163,757		163,757	39,975				16,304	0001		
Purchased Call11/S&P 500 INDEX/SPX12P90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/13/2024	08/12/2025	1	1,704,860	5344	19,909	23,020		23,020		23,020	3,111				7,832	0001		
Purchased Call11/S&P 500 INDEX/SPX21490	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/03/2024	08/29/2025	1	2,530,483	5648	86,903	102,296		102,296		102,296	15,393				12,085	0001		
Purchased Call11/S&P 500 INDEX/SPXM1303N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/23/2024	08/22/2025	1	1,120,148	5601	16,292	17,435		17,435		17,435	1,143				5,293	0001		
Purchased Call11/S&P 500 INDEX/SPMW131S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/27/2024	08/26/2025	1	1,752,454	5617	20,642	21,737		21,737		21,737	1,095				8,332	0001		
Purchased Call11/S&P 500 INDEX/SPX13036	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/17/2024	07/16/2025	1	1,490,474	5667	17,434	19,642		19,642		19,642	2,208				6,631	0001		
Purchased Call11/S&P 500 INDEX/SPXM1365K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	09/18/2024	09/17/2025	1	1,397,376	5635	20,844	22,080		22,080		22,080	1,235				6,861	0001		
Purchased Call11/S&P 500 INDEX/SPMW13052	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/21/2024	08/20/2025	1	2,613,855	5597	30,682	32,841		32,841		32,841	2,160				12,313	0001		
Purchased Call11/S&P 500 INDEX/SPX12P93	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/12/2024	07/10/2025	1	1,281,625	5621	16,571	17,889		17,889		17,889	1,328				5,643	0001		
Purchased Call11/S&P 500 INDEX/SPX13P61	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/22/2024	07/21/2025	1	1,726,570	5505	20,900	23,026		23,026		23,026	2,126				7,757	0001		
Purchased Call11/S&P 500 INDEX/SPX13H57	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/07/2024	08/06/2025	1	2,038,372	5240	23,433	29,502		29,502		29,502	6,069				9,383	0001		
Purchased Call11/S&P 500 INDEX/SPX215S5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/13/2024	09/11/2025	1	1,195,957	5563	13,197	14,103		14,103		14,103	906				5,822	0001		
Purchased Call11/S&P 500 INDEX/SPX215T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/01/2024	07/31/2025	1	1,540,722	5522	14,435	17,557		17,557		17,557	3,122				7,030	0001		
Purchased Call11/S&P 500 INDEX/SPX13S50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/23/2024	07/22/2025	1	1,655,937	5564	17,940	20,079		20,079		20,079	2,138				7,354	0001		
Purchased Call11/S&P 500 INDEX/SPX2148U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/04/2024	09/02/2025	1	1,248,296	5648	13,390	15,409		15,409		15,409	2,018				5,997	0001		
Purchased Call11/S&P 500 INDEX/SPX13P9U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/05/2024	08/04/2025	1	1,095,045	5347	10,957	14,672		14,672		14,672	3,715				5,084	0001		
Purchased Call11/S&P 500 INDEX/SPX2149P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/03/2024	08/29/2025	1	2,377,976	5648	37,326	42,374		42,374		42,374	5,048				11,357	0001		
Purchased Call11/S&P 500 INDEX/SPX13P58	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/14/2024	08/13/2025	1	1,315,132	5434	15,849	18,446		18,446		18,446	2,397				6,128	0001		
Purchased Call11/S&P 500 INDEX/SPX13037	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/16/2024	07/15/2025	1	3,322,420	5631	54,433	58,486		58,486		58,486	4,053				14,756	0001		
Purchased Call11/S&P 500 INDEX/SPXM15S51	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	09/11/2024	09/10/2025	1	1,552,369	5485	21,853	24,229		24,229		24,229	2,376				7,546	0001		
Purchased Call11/S&P 500 INDEX/SPXM13P5X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	09/25/2024	09/24/2025	1	1,752,287	5726	23,810	24,241		24,241		24,241	431				8,689	0001		
Purchased Call11/S&P 500 INDEX/SPX13ZS5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/20/2024	08/19/2025	1	3,409,816	5608	41,812	45,101		45,101		45,101	3,289				16,038	0001		
Purchased Call11/S&P 500 INDEX/SPX140JSL	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	09/30/2024	09/26/2025	1	1,548,306	5738	18,279	18,781		18,781		18,781	502				7,704	0001		
Purchased Call11/S&P 500 INDEX/SPX13J5V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/01/2024	06/27/2025	1	1,518,013	5460	23,524	27,098		27,098		27,098	3,574				6,528	0001		

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 of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	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 or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP Paribas SA ... ROMUISPUBIPROKSP63	07/29/2024	07/25/2025	1	1,261,052	.....	5459	14,886	.....	17,062	.....	17,062	2,176	.....	.....	.....	.....	5,897	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP Paribas SA ... ROMUISPUBIPROKSP63	08/05/2024	08/01/2025	1	1,513,076	.....	5347	18,913	.....	25,467	.....	25,467	6,554	.....	.....	.....	.....	6,916	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP Paribas SA ... ROMUISPUBIPROKSP63	07/31/2024	07/30/2025	1	1,653,429	.....	5441	17,708	.....	19,668	.....	19,668	1,960	.....	.....	.....	.....	7,560	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP Paribas SA ... ROMUISPUBIPROKSP63	07/02/2024	07/01/2025	1	1,379,723	.....	5475	14,805	.....	16,780	.....	16,780	1,975	.....	.....	.....	.....	5,977	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP Paribas SA ... ROMUISPUBIPROKSP63	09/16/2024	09/15/2025	1	2,576,717	.....	5626	49,491	.....	53,028	.....	53,028	3,536	.....	.....	.....	.....	12,616	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP Paribas SA ... ROMUISPUBIPROKSP63	09/04/2024	09/03/2025	1	3,383,705	.....	5529	41,757	.....	46,629	.....	46,629	4,872	.....	.....	.....	.....	16,281	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	10/16/2023	10/15/2024	1	2,272,085	.....	4328	68,990	.....	115,236	.....	115,236	15,953	.....	.....	.....	.....	2,303	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	11/01/2023	10/31/2024	1	1,711,070	.....	4194	53,681	.....	94,211	.....	94,211	10,012	.....	.....	.....	.....	2,493	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	01/02/2024	12/31/2024	1	1,678,980	.....	4770	48,326	.....	99,302	.....	99,302	50,976	.....	.....	.....	.....	4,215	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	02/01/2024	01/31/2025	1	2,049,710	.....	4846	64,947	.....	112,209	.....	112,209	47,262	.....	.....	.....	.....	5,949	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	02/16/2024	02/14/2025	1	1,036,124	.....	5030	27,264	.....	50,439	.....	50,439	23,174	.....	.....	.....	.....	3,174	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ... ES7P3U8HI6C71XBUI1	11/16/2023	11/15/2024	1	1,630,043	.....	4503	47,473	.....	89,905	.....	89,905	21,688	.....	.....	.....	.....	2,893	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ... ES7P3U8HI6C71XBUI1	12/01/2023	11/29/2024	1	1,251,577	.....	4668	34,921	.....	60,051	.....	60,051	16,610	.....	.....	.....	.....	2,537	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ... ES7P3U8HI6C71XBUI1	03/01/2024	02/28/2025	1	1,867,951	.....	5070	50,761	.....	84,842	.....	84,842	34,081	.....	.....	.....	.....	5,364	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Bank of Comm ... 21G119DL770XK43ZE78	12/18/2023	12/13/2024	1	2,576,678	.....	4719	76,003	.....	132,961	.....	132,961	54,902	.....	.....	.....	.....	5,801	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Bank of Comm ... 21G119DL770XK43ZE78	01/16/2024	01/15/2025	1	1,191,174	.....	4784	27,913	.....	53,228	.....	53,228	25,315	.....	.....	.....	.....	3,225	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Bank of Comm ... 21G119DL770XK43ZE78	03/18/2024	03/14/2025	1	1,652,820	.....	5117	41,870	.....	67,170	.....	67,170	25,299	.....	.....	.....	.....	5,556	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SINTRUST BANKS INC	04/01/2024	03/31/2025	1	1,881,392	.....	5254	48,637	.....	84,740	.....	84,740	36,103	.....	.....	.....	.....	5,396	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Bank of Comm ... 21G119DL770XK43ZE78	05/16/2024	05/15/2025	1	1,045,706	.....	5308	25,868	.....	41,180	.....	41,180	15,312	.....	.....	.....	.....	4,123	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7LUP5170UK573	05/01/2024	04/30/2025	1	1,460,350	.....	5036	44,106	.....	74,432	.....	74,432	30,326	.....	.....	.....	.....	5,565	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Bank of Comm ... 21G119DL770XK43ZE78	06/03/2024	05/30/2025	1	2,343,214	.....	5278	72,891	.....	128,922	.....	128,922	56,030	.....	.....	.....	.....	9,540	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ... ES7P3U8HI6C71XBUI1	09/16/2024	09/15/2025	1	1,136,456	.....	5626	27,821	.....	32,256	.....	32,256	4,435	.....	.....	.....	.....	5,364	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Bank of Comm ... 21G119DL770XK43ZE78	07/16/2024	07/15/2025	1	1,255,782	.....	5631	31,091	.....	34,320	.....	34,320	3,229	.....	.....	.....	.....	5,577	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ... ES7P3U8HI6C71XBUI1	07/01/2024	06/30/2025	1	2,222,415	.....	5460	69,853	.....	96,112	.....	96,112	26,258	.....	.....	.....	.....	9,610	.....	0001
INDE/SPX13ISX	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ... ES7P3U8HI6C71XBUI1	08/01/201																		

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) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	10/13/2023	10/11/2024	1	2,078,000	100	12,488			12,246		12,246	(17,506)					1,804	0001	
INDE/SPX140957				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	10/16/2023	10/14/2024	1	1,941,000	100	35,909			166,590		166,590	105,216					1,901	0001	
INDE/SPX140958				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	10/18/2023	10/16/2024	1	1,193,000	100	18,492			99,493		99,493	61,126					1,249	0001	
INDE/SPX140959				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	10/23/2023	10/18/2024	1	1,540,000	100	13,706			67,467		67,467	35,504					1,710	0001	
INDE/SPX140960				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	10/23/2023	10/18/2024	1	1,575,000	100	23,625			104,954		104,954	53,446					1,749	0001	
INDE/SPX140961				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	10/30/2023	10/28/2024	1	1,429,000	100	23,436			116,019		116,019	74,067					1,979	0001	
INDE/SPX140962				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	12/14/2023	12/13/2024	1	1,116,000	100	9,598			21,000		21,000	10,375					2,512	0001	
INDE/SPX140963				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	01/02/2024	12/30/2024	1	1,037,000	100	12,548			26,314		26,314	13,766					2,989	0001	
INDE/SPX140964				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	01/02/2024	12/31/2024	1	2,310,000	100	26,103			74,313		74,313	48,210					5,799	0001	
INDE/SPX140965				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	01/02/2024	12/31/2024	1	1,807,000	100	55,294			174,323		174,323	119,023					4,536	0001	
INDE/SPX140966				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	01/12/2024	01/10/2025	1	1,096,000	100	9,087			13,948		13,948	4,851					2,897	0001	
INDE/SPX140967				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	01/22/2024	01/21/2025	1	1,549,000	100	19,827			29,741		29,741	9,914					4,309	0001	
INDE/SPX140968				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	01/29/2024	01/27/2025	1	1,787,000	100	38,957			85,795		85,795	46,838					5,102	0001	
INDE/SPX140969				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	01/29/2024	01/28/2025	1	1,681,000	100	21,349			45,432		45,432	24,084					4,819	0001	
INDE/SPX140970				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	02/05/2024	02/03/2025	1	1,434,000	100	25,095			41,451		41,451	16,356					4,213	0001	
INDE/SPX140971				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	02/05/2024	02/04/2025	1	1,173,000	100	11,144			15,924		15,924	4,780					3,460	0001	
INDE/SPX140972				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	02/09/2024	02/07/2025	1	1,376,000	100	24,906			19,421		19,421	(5,465)					4,106	0001	
INDE/SPX140973				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	02/20/2024	02/14/2025	1	1,489,000	100	15,635			40,104		40,104	24,469					4,561	0001	
INDE/SPX140974				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	02/20/2024	02/18/2025	1	2,678,000	100	38,831			95,606		95,606	56,775					8,322	0001	
INDE/SPX140975				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	02/28/2024	02/27/2025	1	1,456,000	100	18,782			34,181		34,181	15,399					4,667	0001	
INDE/SPX140976				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	03/11/2024	03/07/2025	1	1,128,000	100	8,122			8,904		8,904	782					3,711	0001	
INDE/SPX140977				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	03/11/2024	03/10/2025	1	1,201,000	100	19,576			28,630		28,630	9,054					3,988	0001	
INDE/SPX140978				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	03/14/2024	03/13/2025	1	1,453,000	100	18,889			27,636		27,636	8,747					4,870	0001	
INDE/SPX140979				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	03/18/2024	03/14/2025	1	1,547,000	100	28,001			44,552		44,552	16,551					5,201	0001	
INDE/SPX140980				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	03/26/2024	03/25/2025	1	1,593,000	100	19,913			19,891		19,891	(21)					5,531	0001	
INDE/SPX140981				E570Z0ZIFR321NEFA76																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA	03/28/2024	03/26/2025	1	1,084,000	100	11,707			18,918		18,918	7,210					3,774	0001	
INDE/SPX140982				E571P3U9HI6071XB011																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	11/28/2023	11/20/2024	1	1,656,000	100	17,554			46,254		46,254	23,440					3,095	0001	
INDE/SPX140983				E571P3U9HI6071XB011																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	11/28/2023	11/22/2024	1	1,344,000	100	16,262			49,335		49,335	29,342					2,561	0001	
INDE/SPX140984				E571P3U9HI6071XB011																			
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	11/28/2023	11/25/2024	1	1,484,000	100	16,621			43,013		43,013	22,885					2,906	0001	
INDE/SPX140985				E571P3U9HI6071XB011																			

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's (Amortization)/ Accretion	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.		Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP92US8	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	11/28/2023	11/26/2024	1	1,839,000	100	13,976			56,327		56,327	40,871				3,684		0001	
Purchased Call/SP 500 INDEX/SP92US9	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	11/28/2023	11/27/2024	1	1,116,000	100	7,700			22,884		22,884	14,802				2,224		0001	
Purchased Call/SP 500 INDEX/SP92USV	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/04/2023	12/02/2024	1	1,279,000	100	14,453			27,468		27,468	9,271				2,657		0001	
Purchased Call/SP 500 INDEX/SP92USJ	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/04/2023	12/03/2024	1	1,380,000	100	7,500			8,123		8,123	(807)				2,889		0001	
Purchased Call/SP 500 INDEX/SP92ES8	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/06/2023	12/05/2024	1	1,064,000	100	9,885			556		556	(10,851)				2,282		0001	
Purchased Call/SP 500 INDEX/SP92ESY	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/11/2023	12/06/2024	1	1,474,000	100	23,879			58,096		58,096	31,495				3,158		0001	
Purchased Call/SP 500 INDEX/SP92ESZ	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/11/2023	12/10/2024	1	2,141,000	100	19,055			38,601		38,601	18,107				4,721		0001	
Purchased Call/SP 500 INDEX/SP92FS4	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/13/2023	12/12/2024	1	1,196,000	100	11,123			10,515		10,515	(638)				2,674		0001	
Purchased Call/SP 500 INDEX/SP92FS0	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/18/2023	12/13/2024	1	1,080,000	100	12,636			32,590		32,590	21,240				2,431		0001	
Purchased Call/SP 500 INDEX/SP92FSP	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/18/2023	12/17/2024	1	3,154,000	100	30,278			84,912		84,912	58,368				7,290		0001	
Purchased Call/SP 500 INDEX/SP92GSK	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/26/2023	12/23/2024	1	2,050,000	100	19,475			64,737		64,737	46,857				4,917		0001	
Purchased Call/SP 500 INDEX/SP92GSP	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	12/28/2023	12/27/2024	1	1,663,000	100	14,468			34,763		34,763	18,245				4,083		0001	
Purchased Call/SP 500 INDEX/SP92HG6	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	01/08/2024	01/07/2025	1	1,775,000	100		20,058		10,360		10,360	(9,698)				4,622		0001	
Purchased Call/SP 500 INDEX/SP92H6R	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	01/10/2024	01/09/2025	1	1,610,000	100		31,395		73,133		73,133	41,738				4,235		0001	
Purchased Call/SP 500 INDEX/SP92H6Z	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	01/16/2024	01/10/2025	1	1,519,000	100		24,000		38,296		38,296	14,296				4,015		0001	
Purchased Call/SP 500 INDEX/SP92I1\$0	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	01/16/2024	01/14/2025	1	1,545,000	100		23,021		59,585		59,585	36,585				4,163		0001	
Purchased Call/SP 500 INDEX/SP92I1\$1	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	01/16/2024	01/15/2025	1	1,109,000	100		22,180		67,017		67,017	44,837				3,002		0001	
Purchased Call/SP 500 INDEX/SP92J6D	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	02/07/2024	02/05/2025	1	1,034,000	100		22,231		13,631		13,631	(8,600)				3,062		0001	
Purchased Call/SP 500 INDEX/SP92KSA	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	02/16/2024	02/14/2025	1	1,171,000	100		16,160		29,138		29,138	12,978				3,587		0001	
Purchased Call/SP 500 INDEX/SP92L3F	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	02/26/2024	02/24/2025	1	1,025,000	100		18,040		33,637		33,637	15,597				3,252		0001	
Purchased Call/SP 500 INDEX/SP92L\$G	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	02/26/2024	02/25/2025	1	2,006,000	100		26,075		32,825		32,825	6,750				6,842		0001	
Purchased Call/SP 500 INDEX/SP92M8E	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	03/04/2024	02/28/2025	1	1,679,000	100		20,316		15,339		15,339	(4,977)				5,400		0001	
Purchased Call/SP 500 INDEX/SP92M\$1	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	03/05/2024	03/04/2025	1	1,155,000	100		14,091		20,532		20,532	6,441				3,763		0001	
Purchased Call/SP 500 INDEX/SP92N6M	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	03/19/2024	03/18/2025	1	1,101,000	100		19,488		35,082		35,082	15,594				3,746		0001	
Purchased Call/SP 500 INDEX/SP92O\$1	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	03/21/2024	03/19/2025	1	1,065,000	100		9,585		9,039		9,039	(546)				3,634		0001	
Purchased Call/SP 500 INDEX/SP90CJ\$6	FixedAnnuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	02/12/2024	02/11/2025	1	1,838,000	100		34,371		62,106		62,106	27,735				5,568		0001	
Purchased Call/SP 500 INDEX/SP90G03Z	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/03/2023	10/01/2024	1	1,916,000	100		18,585		56,880		56,880	26,425				501		0001	
Purchased Call/SP 500 INDEX/SP90G05Q	FixedAnnuity Hedge	N/A	Equity/Index	Morgan Stanley	10/09/2023	10/07/2024	1	2,391,000	100		39,452		113,954		113,954	26,309				1,656		0001	

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Morgan Stanley	10/09/2023	10/08/2024	1	1,841,000	100	15,086			48,789		48,789	16,812				1,363		0001
INDE/SPX600BSR																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Morgan Stanley	10/16/2023	10/15/2024	1	1,870,000	100	16,289			83,316		83,316	54,307				1,885		0001
INDE/SPX600FSX																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Morgan Stanley	10/23/2023	10/22/2024	1	2,313,000	100	17,579			62,537		62,537	30,073				2,839		0001
INDE/SPX600P89																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Morgan Stanley	10/30/2023	10/29/2024	1	1,725,000	100	17,402			90,943		90,943	59,878				2,428		0001
INDE/SPX600SF																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2023	12/06/2024	1	2,530,000	100	31,119			49,993		49,993	5,487				5,420		0001
INDE/SPX600P88																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2024	03/05/2025	1	1,387,000	100		16,783		2,832		2,832	(13,951)				4,534		0001
INDE/SPX4007SX																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	06/05/2024	06/04/2025	1	1,926,000	100		22,149		13,933		13,933	(8,216)				7,922		0001
INDE/SPX921IS0																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/15/2024	04/14/2025	1	1,028,000	100		11,000		22,046		22,046	11,047				3,787		0001
INDE/SPX921R80																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2024	04/10/2025	1	2,625,000	100	60,638			76,022		76,022	15,385				9,519		0001
INDE/SPX140ESM																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2024	04/09/2025	1	1,228,000	100	8,228			8,320		8,320					4,442		0001
INDE/SPX140ES																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	05/30/2024	05/30/2025	1	1,822,000	100	28,605			52,283		52,283	23,878				7,418		0001
INDE/SPX140N57																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	04/08/2024	04/04/2025	1	3,259,000	100	29,005			943		943	(28,062)				11,632		0001
INDE/SPX140ESK																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	06/20/2024	06/18/2025	1	1,179,000	100	15,445			28,969		28,969	13,524				4,985		0001
INDE/SPX140I90																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	05/16/2024	05/15/2025	1	1,776,000	100	25,219			42,481		42,481	17,282				7,003		0001
INDE/SPX921IS0																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Morgan Stanley	05/20/2024	05/19/2025	1	1,040,000	100	9,464			22,213		22,213	12,749				4,137		0001
INDE/SPX400KSL																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	05/28/2024	05/27/2025	1	1,074,000	100	11,384			20,473		20,473	9,089				4,345		0001
INDE/SPX140G5S																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	05/08/2024	05/07/2025	1	1,650,000	100	21,780			10,383		10,383	(11,397)				6,380		0001
INDE/SPX140FSN																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	04/15/2024	04/15/2025	1	2,700,000	100	33,210			79,004		79,004	45,794				9,918		0001
INDE/SPX140ESJl																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	05/13/2024	05/09/2025	1	1,543,000	100	15,739			10,285		10,285	(5,454)				6,003		0001
INDE/SPX140FSJ																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	05/29/2024	05/28/2025	1	1,036,000	100	7,459			16,461		16,461	9,002				4,200		0001
INDE/SPX140G5V																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2024	06/13/2025	1	1,386,000	100	12,843			9,438		9,438	(3,405)				5,946		0001
INDE/SPX140P80																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	06/04/2024	06/03/2025	1	2,028,000	100	25,756			20,655		20,655	(5,101)				8,325		0001
INDE/SPX140P80																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	05/13/2024	05/12/2025	1	1,189,000	100	13,198			9,823		9,823	(3,375)				4,657		0001
INDE/SPX140FSV																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	05/01/2024	04/30/2025	1	1,468,000	100	13,652			34,003		34,003	20,350				5,594		0001
INDE/SPX921TSK																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	06/28/2024	06/25/2025	1	1,963,000	100	23,556			28,949		28,949	5,393				8,410		0001
INDE/SPX140I90																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	04/29/2024	04/28/2025	1	1,002,000	100	9,519			25,626		25,626	16,107				3,600		0001
INDE/SPX140FS0																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	05/15/2024	05/14/2025	1	2,519,000	100	27,709			28,605		28,605	886				9,911		0001
INDE/SPX921S8																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	04/22/2024	04/17/2025	1	1,062,000	100	10,726			30,241		30,241	19,514				3,921		0001
INDE/SPX140FS4																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Citibank NA	04/02/2024	04/01/2025	1	1,286,000	100	12,201			10,112		10,112	(2,089)				4,995		0001
INDE/SPX140ES6																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	04/12/2024	04/11/2025	1	1,563,000	100		14,692		17,600		17,600	2,908				5,883		0001
INDEX/SPX92USZ ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	05/22/2024	05/21/2025	1	1,669,000	100		14,020		36,315		36,315	22,296				6,667		0001
INDEX/SPX140G9F ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	04/01/2024	03/31/2025	1	2,274,000	100		33,655		52,378		52,378	18,723				8,029		0001
INDEX/SPX140ESA ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Morgan Stanley	06/10/2024	06/09/2025	1	1,806,000	100		22,214		15,513		15,513	(6,701)				7,503		0001
INDEX/SPX00P9S ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	05/03/2024	05/01/2025	1	1,087,000	100		16,196		33,428		33,428	17,231				4,152		0001
INDEX/SPX140FSK ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	04/22/2024	04/21/2025	1	2,235,000	100		31,290		90,583		90,583	59,233				8,334		0001
INDEX/SPX140F55 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	04/04/2024	04/03/2025	1	1,731,000	100		23,022		19,856		19,856	(3,166)				6,162		0001
INDEX/SPX140ESE ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	04/25/2024	04/24/2025	1	1,386,000	100		15,800		42,102		42,102	26,301				5,206		0001
INDEX/SPX140FS9 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	06/07/2024	06/06/2025	1	2,424,000	100		46,329		20,035		20,035	(25,294)				10,010		0001
INDEX/SPX92USZ ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	04/18/2024	04/16/2025	1	1,095,000	100		8,979		20,222		20,222	11,243				4,032		0001
INDEX/SPX140ESY ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	06/20/2024	06/18/2025	1	2,043,000	100		19,261		39,049		39,049	19,789				8,663		0001
INDEX/SPX140N9Z ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	04/30/2024	04/29/2025	1	1,506,000	100		17,921		52,317		52,317	34,396				5,725		0001
INDEX/SPX140FEE ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Morgan Stanley	06/18/2024	06/17/2025	1	1,588,000	100		22,550		35,845		35,845	13,295				6,701		0001
INDEX/SPX00R9H ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Morgan Stanley	06/12/2024	06/11/2025	1	2,359,000	100		32,366		19,796		19,796	(12,570)				10,465		0001
INDEX/SPX00Q9S ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/12/2024	04/11/2025	1	2,401,000	100		66,748		117,027		117,027	50,279				8,730		0001
INDEX/SPX00ESJ ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Morgan Stanley	06/24/2024	06/23/2025	1	1,764,000	100		20,815		42,355		42,355	21,540				7,529		0001
INDEX/SPX00T51 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	04/09/2024	04/08/2025	1	1,150,000	100		15,295		14,411		14,411	(884)				4,149		0001
INDEX/SPX92US6 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/15/2024	07/11/2025	1	1,127,000	100		8,678		3,315		3,315	(5,363)				4,971		0001
INDEX/SPX01790 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Morgan Stanley	07/09/2024	07/08/2025	1	1,463,000	100		21,067		10,807		10,807	(10,260)				6,418		0001
INDEX/SPX00USC ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Morgan Stanley	07/15/2024	07/14/2025	1	2,252,000	100		32,429		24,383		24,383	(8,046)				9,965		0001
INDEX/SPX00P90 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	08/28/2024	08/27/2025	1	1,162,000	100		9,877		13,279		13,279	3,402				5,533		0001
INDEX/SPX01790 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	08/20/2024	08/19/2025	1	1,183,000	100		18,810		23,428		23,428	4,618				5,564		0001
INDEX/SPX017090 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	08/07/2024	08/06/2025	1	1,419,000	100		8,514		14,292		14,292	5,778				6,539		0001
INDEX/SPX140JUS ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	07/22/2024	07/18/2025	1	1,918,000	100		12,467		19,129		19,129	6,062				8,563		0001
INDEX/SPX140J9F ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	08/22/2024	08/20/2025	1	1,093,000	100		10,890		16,138		16,138	5,248				5,130		0001
INDEX/SPX01709 ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	09/30/2024	09/26/2025	1	1,350,000	100		12,420		12,647		12,647	227				6,713		0001
INDEX/SPX01793K ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	08/12/2024	08/08/2025	1	1,297,000	100		12,840		22,452		22,452	9,612				5,996		0001
INDEX/SPX01729P ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	09/18/2024	09/17/2025	1	2,203,000	100		18,777		21,109		21,109	2,333				10,847		0001
INDEX/SPX01729E ...																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	09/09/2024	09/08/2025	1	1,614,000	100		15,494		19,025		19,025	3,531				7,823		0001
INDEX/SPX140X9S ...																						

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	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	08/26/2024	09/25/2025	1	1,488,000	100		13,212		18,007		18,007	4,795				6,989		0001
INDEX/SPX140KSE																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/23/2024	09/19/2025	1	1,340,000	100		11,256		11,119		11,119	(137)				6,598		0001
INDEX/SPX216S90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	09/25/2024	09/23/2025	1	1,156,000	100		12,138		12,222		12,222					5,724		0001
INDEX/SPX0172S2																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Morgan Stanley	07/01/2024	06/30/2025	1	2,181,000	100		34,242		46,733		46,733	12,491				9,431		0001
INDEX/SPX0003S7																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Morgan Stanley	07/16/2024	07/15/2025	1	1,223,000	100		15,043		14,858		14,858	(185)				5,432		0001
INDEX/SPX002S3																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	08/05/2024	08/04/2025	1	1,758,000	100		12,658		31,347		31,347	18,683				8,075		0001
INDEX/SPX140JSP																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	08/11/2024	08/11/2025	1	1,493,000	100		12,093		19,777		19,777	7,684				6,935		0001
INDEX/SPX140K32																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	07/31/2024	07/30/2025	1	1,575,000	100		14,148		21,463		21,463	7,315				7,161		0001
INDEX/SPX172S6																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	08/27/2024	08/26/2025	1	1,310,000	100		15,589		19,379		19,379	3,790				6,228		0001
INDEX/SPX0170SX																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	07/17/2024	07/16/2025	1	1,665,000	100		11,349		11,074		11,074	(275)				7,426		0001
INDEX/SPX140J53																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/14/2024	08/13/2025	1	1,575,000	100		11,955		15,542		15,542	3,387				7,330		0001
INDEX/SPX213S2																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/25/2024	09/24/2025	1	1,149,000	100		7,698		7,084		7,084	(614)				5,698		0001
INDEX/SPX216S2																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	09/16/2024	09/12/2025	1	1,168,000	100		8,760		10,582		10,582	1,822				5,694		0001
INDEX/SPX140K5X																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	07/03/2024	07/02/2025	1	2,191,000	100		23,882		14,913		14,913	(8,969)				9,509		0001
INDEX/SPX140J5N																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	07/22/2024	07/21/2025	1	1,154,000	100		18,579		28,144		28,144	9,955				5,178		0001
INDEX/SPX140J56																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	09/11/2024	09/10/2025	1	1,390,000	100		18,507		22,177		22,177	3,670				9,674		0001
INDEX/SPX0171S9I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	07/24/2024	07/23/2025	1	2,151,000	100		15,487		34,810		34,810	19,323				9,685		0001
INDEX/SPX140J5J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	07/10/2024	07/09/2025	1	1,044,000	100		8,770		2,622		2,622	(6,149)				4,588		0001
INDEX/SPX140J5I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	09/04/2024	09/03/2025	1	2,649,000	100		20,927		28,618		28,618	7,691				12,746		0001
INDEX/SPX140K50																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	02/14/2023	02/13/2025	1	1,171,000	100	43,210			105,876		105,876	66,427				3,574		0001
INDEX/SPX1407S0C				SUNTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/09/2023	10/08/2024	1	1,269,488	33408	35,965			63,375		63,375	6,395				940		0001
INDEX/SPX615S9I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/16/2023	10/15/2024	1	1,649,844	33670	49,078			82,327		82,327	8,935				1,672		0001
INDEX/SPX615S9Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/23/2023	10/22/2024	1	2,583,927	33127	69,716			128,829		128,829	12,006				3,172		0001
INDEX/SPX615S36																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/30/2023	10/29/2024	1	2,301,649	32418	69,801			114,541		114,541	9,047				3,244		0001
INDEX/SPX615A5I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/28/2023	11/27/2024	1	1,626,827	35366	44,024			80,600		80,600	17,405				3,242		0001
INDEX/SPX615B9I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/22/2024	01/21/2025	1	1,022,323	37864	27,967			49,110		49,110	21,143				2,844		0001
INDEX/SPX615J5T																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	12/04/2023	12/03/2024	1	1,014,874	36246	26,569			50,281		50,281	14,979				2,125		0001
INDEX/SPX212J5U																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	02/26/2024	02/25/2025	1	1,095,693	39132	29,289			43,856		43,856	14,367				3,489		0001
INDEX/SPX212L5E																						

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 Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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/SP9005FE	FixedAnnuity Hedge	N/A	Equity/Index	02NEBIBXP40T08P041 Societe Generale SA	01/02/2024	12/31/2024	1	1,820,650	37690		40,858		78,482		78,482	37,624				4,068	0001	
Purchased Call / S&P 500 INDEX/SP900296	FixedAnnuity Hedge	N/A	Equity/Index	21G19BL770XHC3ZE78 Canadian Imperial Bank of Comm	02/05/2024	02/04/2025	1	1,005,015	38654		24,382		43,061		43,061	18,679				2,964	0001	
Purchased Call / S&P 500 INDEX/SP901389A	FixedAnnuity Hedge	N/A	Equity/Index	ROMUISPUBIPR08K5P93 BNP Paribas SA	12/26/2023	12/23/2024	1	1,084,193	37386	30,920			53,106		53,106	22,732				2,601	0001	
Purchased Call / S&P 500 INDEX/SP901390S	FixedAnnuity Hedge	N/A	Equity/Index	ROMUISPUBIPR08K5P93 BNP Paribas SA	02/20/2024	02/14/2025	1	1,081,584	38628		28,107		48,217		48,217	20,110				3,313	0001	
Purchased Call / S&P 500 INDEX/SP901308B	FixedAnnuity Hedge	N/A	Equity/Index	ROMUISPUBIPR08K5P93 BNP Paribas SA	04/08/2024	04/07/2025	1	2,450,955	38904		66,481		101,880		101,880	35,409				8,818	0001	
Purchased Call / S&P 500 INDEX/SP902157	FixedAnnuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71XB011 ROYAL BK CANADA	05/15/2024	05/14/2025	1	1,107,627	39558		31,006		43,316		43,316	12,309				4,358	0001	
Purchased Call / S&P 500 INDEX/SP902157	FixedAnnuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71XB011 ROYAL BK CANADA	06/20/2024	06/18/2025	1	1,475,725	38835		41,855		63,571		63,571	21,716				6,239	0001	
Purchased Call / S&P 500 INDEX/SP901658SY	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	08/28/2024	08/27/2025	1	1,155,014	41251		29,385		35,107		35,107	5,722				5,500	0001	
Purchased Call / S&P 500 INDEX/SP901658SY	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	07/24/2024	07/23/2025	1	1,251,101	40358		28,982		44,182		44,182	15,189				5,633	0001	
Purchased Call / S&P 500 INDEX/SP9010098B	FixedAnnuity Hedge	N/A	Equity/Index	21G19BL770XHC3ZE78 Canadian Imperial Bank of Comm	09/23/2024	09/19/2025	1	1,177,774	42063		31,595		31,862		31,862	266				5,799	0001	
Purchased Call / S&P 500 INDEX/SP902118Q	FixedAnnuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71XB011 ROYAL BK CANADA	07/31/2024	07/30/2025	1	1,222,300	40743		33,567		41,946		41,946	8,379				5,568	0001	
Purchased Call / S&P 500 INDEX/SP901658SY	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	08/21/2024	08/20/2025	1	1,225,049	40835		32,776		40,081		40,081	7,305				5,771	0001	
Purchased Call / S&P 500 INDEX/SP901658SY	FixedAnnuity Hedge	N/A	Equity/Index	ROMUISPUBIPR08K5P93 BNP Paribas SA	09/25/2024	09/24/2025	1	1,382,531	42198		34,863		37,225		37,225	2,382				6,905	0001	
Purchased Call / S&P 500 INDEX/SP901575S	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	09/04/2024	09/03/2025	1	1,105,297	40937		29,797		35,349		35,349	5,552				5,318	0001	
Purchased Call / S&P 500 INDEX/SP901575S	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	07/03/2024	07/02/2025	1	1,101,292	39332		28,750		44,029		44,029	15,278				4,780	0001	
Purchased Call / S&P 500 INDEX/SP901575S	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	09/18/2024	09/17/2025	1	1,288,792	41606		35,347		36,523		36,523	1,176				6,333	0001	
Purchased Call / S&P 500 INDEX/SP901575S	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	09/03/2024	08/29/2025	1	1,330,019	41563		30,054		37,942		37,942	7,888				6,352	0001	
Purchased Call / S&P 500 INDEX/SP901575S	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	07/17/2024	07/16/2025	1	1,310,543	40954		35,602		40,619		40,619	5,017				5,831	0001	
Purchased Call / S&P 500 INDEX/SP9017K5Q	FixedAnnuity Hedge	N/A	Equity/Index	G6S5EF7UP5170UK5573 Barclays PLC	10/16/2023	10/15/2024	1	1,003,000	100	16,650		32,799		32,799		32,799	19,016			1,017	0001	
Purchased Call / S&P 500 INDEX/SP9017K5Q	FixedAnnuity Hedge	N/A	Equity/Index	G6S5EF7UP5170UK5573 Barclays PLC	10/23/2023	10/22/2024	1	1,646,000	100	26,501		56,226		56,226		56,226	33,695			2,021	0001	
Purchased Call / S&P 500 INDEX/SP900005Y	FixedAnnuity Hedge	N/A	Equity/Index	IGSJL3DQ93016NUZ34 Morgan Stanley	11/28/2023	11/27/2024	1	1,112,000	100	19,794			28,674		28,674	12,540				2,216	0001	
Purchased Call / S&P 500 INDEX/SP900005H	FixedAnnuity Hedge	N/A	Equity/Index	IGSJL3DQ93016NUZ34 Morgan Stanley	01/02/2024	12/31/2024	1	1,012,000	100		10,626		7,976		7,976	(2,650)				2,540	0001	
Purchased Call / S&P 500 INDEX/SP901581T	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	12/04/2023	12/03/2024	1	2,507,000	4569.78	72,703			114,525		114,525	32,406				5,249	0001	
Purchased Call / S&P 500 INDEX/SP901581T	FixedAnnuity Hedge	N/A	Equity/Index	1Y0UBGJW9T8KCSV06 SUNTRUST BANKS INC	01/02/2024	12/31/2024	1	2,447,000	4742.83		74,389		116,020		116,020	41,632				6,143	0001	
Purchased Call / S&P 500 INDEX/SP902188M	FixedAnnuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71XB011 ROYAL BK CANADA	10/02/2023	10/01/2024	1	2,187,000	4288.39	45,927			74,328		74,328	13,966				572	0001	
Purchased Call / S&P 500 INDEX/SP902188M	FixedAnnuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71XB011 ROYAL BK CANADA	10/02/2023	10/02/2024	1	1,026,000	4288.39	27,805			45,630		45,630	8,851				380	0001	
Purchased Call / S&P 500 INDEX/SP902148B	FixedAnnuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71XB011 ROYAL BK CANADA	10/18/2023	10/18/2024	1	1,364,000	4314.6	41,193			66,539		66,539	13,747				1,515	0001	
Purchased Call / S&P 500 INDEX/SP9021036	FixedAnnuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71XB011 ROYAL BK CANADA	11/20/2023	11/20/2024	1	1,365,000	4547.38	43,977			69,033		69,033	19,948				2,925	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	11/24/2023	11/25/2024	1	1,745,000	4559.34	54,095			85,271		86,271	24,123				3,418		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	11/29/2023	11/29/2024	1	2,852,000	4550.58	79,856			125,236		125,236	34,543				5,782		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	12/06/2023	12/06/2024	1	2,017,000	4549.34	60,913			96,080		96,080	26,657				4,321		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	12/16/2023	12/17/2024	1	2,222,000	4740.56	68,408			106,213		106,213	36,676				5,136		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	12/19/2023	12/19/2024	1	3,370,000	4768.37	94,360			144,535		144,535	51,050				7,889		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	01/03/2024	01/03/2025	1	1,078,000	4704.81		29,106		44,616		44,616	15,510				2,750		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	01/08/2024	01/07/2025	1	1,984,000	4763.54		53,766		82,534		82,534	28,768				5,166		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	01/29/2024	01/28/2025	1	2,506,000	4927.93		69,687		103,479		103,479	33,612				7,184		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	01/29/2024	01/29/2025	1	3,059,000	4927.93		86,040		126,220		126,220	41,179				8,806		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	02/01/2024	02/03/2025	1	2,087,000	4906.19		58,019		87,115		87,115	29,096				6,131		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	02/05/2024	02/04/2025	1	1,707,000	4942.81		43,187		63,931		63,931	20,744				5,035		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	02/13/2024	02/13/2025	1	1,395,000	4953.17		35,852		52,493		52,493	16,642				4,258		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	03/12/2024	03/12/2025	1	2,045,000	5175.27		50,307		70,750		70,750	20,443				6,833		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7 P3U3RHI 6C71XBUI1	03/13/2024	03/13/2025	1	1,413,000	5165.31		34,477		48,373		48,373	13,866				4,736		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	10/23/2023	10/22/2024	1	1,982,000	4217.04	46,973			75,942		75,942	13,524				2,433		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	1,533,000	4217.04	45,990			75,493		75,493	13,578				1,924		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	1,981,000	4193.8	58,638			98,327		98,327	17,785				2,887		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	11/06/2023	11/05/2024	1	2,604,000	4365.98	69,787			112,237		112,237	24,788				4,089		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	11/07/2023	11/07/2024	1	2,071,000	4378.38	55,710			89,089		89,089	19,946				3,341		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	2,039,000	4382.78	54,849			87,663		87,663	19,774				3,333		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	11/13/2023	11/12/2024	1	1,900,000	4411.55	51,870			82,519		82,519	19,374				3,261		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	11/13/2023	11/13/2024	1	2,139,000	4411.55	57,753			91,800		91,800	21,539				3,713		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	11/28/2023	11/29/2024	1	2,412,000	4554.89	74,551			117,724		117,724	33,478				4,890		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	12/04/2023	12/04/2024	1	2,362,000	4568.78	65,900			103,534		103,534	29,491				4,984		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	2,309,000	4742.83		58,187		88,720		88,720	30,533				5,859		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	01/11/2024	01/13/2025	1	1,417,000	4780.24		37,976		57,933		57,933	19,858				3,800		0001
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	2,182,000	4895.06		56,950		83,578		83,578	26,828				6,511		0001
INDEX/S&P500	FixedAnnuity Hedge	N/A	Equity/Index	02NEB IBXP4R0TD8PU41																		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2024	02/10/2025	1	2,276,000	4997.91		58,721		86,044		86,044	27,323					6,869	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2023	11/15/2024	1	1,665,000	4502.88	25,663			39,046		39,046	9,667					2,938	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	11/30/2023	12/02/2024	1	1,409,000	4657.8	42,834			67,836		67,836	19,605					2,927	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	01/04/2024	01/06/2025	1	1,259,000	4688.68		33,993		52,094		52,094	18,101					3,282	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2024	03/14/2025	1	1,421,000	5150.48		34,957		49,522		49,522	14,565					4,777	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2024	03/19/2025	1	1,164,000	5178.51		28,402		39,702		39,702	11,300					3,972	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2024	03/27/2025	1	1,473,000	5248.49		35,647		49,010		49,010	13,383					5,143	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	12/07/2023	12/09/2024	1	3,155,000	4656.59	96,543			153,140		153,140	44,379					6,908	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	12/13/2023	12/13/2024	1	2,578,000	4707.09	72,700			111,553		111,553	36,917					5,804	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	12/21/2023	12/23/2024	1	1,524,000	4746.75	45,568			71,114		71,114	24,967					3,656	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	01/08/2024	01/08/2025	1	1,309,000	4763.54		31,678		48,230		48,230	16,553					3,426	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	01/09/2024	01/09/2025	1	1,315,000	4756.5		35,374		53,970		53,970	18,596					3,459	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	01/22/2024	01/22/2025	1	1,920,000	4850.43		51,840		77,577		77,577	25,737					5,365	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	01/30/2024	01/30/2025	1	2,981,000	4924.97		82,276		122,737		122,737	40,461					8,617	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	02/22/2024	02/24/2025	1	2,061,000	5087.03		47,403		67,285		67,285	19,882					6,540	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	03/06/2024	03/06/2025	1	1,054,000	5104.76		25,718		36,755		36,755	11,037					3,456	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	03/07/2024	03/07/2025	1	1,258,000	5157.36		30,695		43,334		43,334	12,638					4,138	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	03/26/2024	03/26/2025	1	2,014,000	5203.58		49,343		68,692		68,692	19,349					7,012	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/05/2023	10/07/2024	1	2,053,000	4258.19	55,636			92,221		92,221	17,122					1,422	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/09/2023	10/08/2024	1	1,370,000	4335.66	24,660			39,645		39,645	7,802					1,014	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/09/2023	10/09/2024	1	1,308,000	4335.66	35,708			58,719		58,719	12,144					1,027	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/12/2023	10/11/2024	1	1,891,651	4369	49,557			82,886		82,886	17,876					1,642	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/16/2023	10/15/2024	1	1,680,000	4373.63	38,136			60,269		60,269	12,830					1,703	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2023	10/17/2024	1	1,238,000	4373.2	37,511			60,397		60,397	13,372					1,336	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2023	10/29/2024	1	1,424,000	4166.82	41,011			68,630		68,630	11,772					2,007	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2023	10/30/2024	1	1,338,000	4166.82	38,534			64,471		64,471	11,094					1,918	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/01/2023	11/01/2024	1	1,668,000	4237.86	23,352			37,251		37,251	6,556					2,469	0001	
Purchased Call / S/P 500 INDEX/SP500IS	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/01/2023	11/01/2024	1	1,773,000	4237.86	46,985			77,417		77,417	14,438					2,625	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX135C	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/02/2023	11/04/2024	1	1,708,000	4317.78	50,557			82,990		82,990	17,415				2,945	0001	
Purchased Call/S&P 500 INDEX/SPX135I	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/06/2023	11/04/2024	1	1,473,000	4365.98	32,995			52,577		52,577	11,309				2,281	0001	
Purchased Call/S&P 500 INDEX/SPX135J	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/06/2023	11/06/2024	1	2,152,000	4365.98	58,750			94,764		94,764	20,857				3,426	0001	
Purchased Call/S&P 500 INDEX/SPX135K	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/14/2023	11/14/2024	1	2,170,000	4405.7	61,194			97,128		97,128	25,368				3,910	0001	
Purchased Call/S&P 500 INDEX/SPX135E	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/15/2023	11/15/2024	1	1,568,000	4502.88	39,984			63,211		63,211	16,483				2,783	0001	
Purchased Call/S&P 500 INDEX/SPX135R	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2023	11/18/2024	1	1,671,000	4547.38	45,451			71,332		71,332	19,824				3,061	0001	
Purchased Call/S&P 500 INDEX/SPX135S	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2023	11/19/2024	1	2,646,000	4547.38	72,765			114,178		114,178	31,756				4,897	0001	
Purchased Call/S&P 500 INDEX/SPX132S5	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/21/2023	11/21/2024	1	2,089,000	4538.19	64,341			102,266		102,266	28,547				3,942	0001	
Purchased Call/S&P 500 INDEX/SPX132L	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	2,324,000	4556.62	46,015			70,555		70,555	19,058				4,428	0001	
Purchased Call/S&P 500 INDEX/SPX1308J	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/27/2023	11/25/2024	1	2,050,000	4550.43	48,175			74,212		74,212	20,229				4,015	0001	
Purchased Call/S&P 500 INDEX/SPX1308I	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/27/2023	11/26/2024	1	2,011,000	4550.43	57,112			89,400		89,400	24,944				3,973	0001	
Purchased Call/S&P 500 INDEX/SPX1309I	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/27/2023	11/27/2024	1	3,013,000	4550.43	84,665			132,365		132,365	36,796				6,005	0001	
Purchased Call/S&P 500 INDEX/SPX1311L	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2023	12/02/2024	1	1,274,000	4594.63	18,855			28,574		28,574	7,885				2,646	0001	
Purchased Call/S&P 500 INDEX/SPX133S3	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/09/2024	1	1,202,000	4604.37	18,391			27,435		27,435	7,637				2,632	0001	
Purchased Call/S&P 500 INDEX/SPX133S2	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/11/2023	12/10/2024	1	2,539,000	4622.44	78,201			122,789		122,789	37,715				5,599	0001	
Purchased Call/S&P 500 INDEX/SPX134S0	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/11/2023	12/11/2024	1	2,246,000	4622.44	61,765			95,591		95,591	28,809				4,988	0001	
Purchased Call/S&P 500 INDEX/SPX134SE	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2023	12/12/2024	1	1,531,000	4643.7	45,165			70,160		70,160	21,882				3,423	0001	
Purchased Call/S&P 500 INDEX/SPX134S7	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/14/2023	12/16/2024	1	2,086,000	4719.55	62,580			97,939		97,939	33,724				4,791	0001	
Purchased Call/S&P 500 INDEX/SPX135S4	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/15/2023	12/16/2024	1	1,508,000	4719.19	22,922			34,102		34,102	10,865				3,463	0001	
Purchased Call/S&P 500 INDEX/SPX135S0	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/16/2023	12/16/2024	1	1,181,000	4740.56	24,447			36,832		36,832	12,382				2,712	0001	
Purchased Call/S&P 500 INDEX/SPX135S7	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/16/2023	12/17/2024	1	1,554,000	4740.56	33,566			50,647		50,647	17,077				3,592	0001	
Purchased Call/S&P 500 INDEX/SPX135S7I	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/16/2023	12/18/2024	1	2,682,000	4740.56	70,537			107,735		107,735	37,171				6,239	0001	
Purchased Call/S&P 500 INDEX/SPX136S8	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/20/2023	12/20/2024	1	1,946,000	4698.35	41,061			62,525		62,525	19,888				4,394	0001	
Purchased Call/S&P 500 INDEX/SPX136S8L	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/20/2023	12/20/2024	1	1,985,000	4698.35	59,352			93,039		93,039	30,995				4,675	0001	
Purchased Call/S&P 500 INDEX/SPX137S9	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/23/2024	1	1,809,000	4754.63	27,135			40,646		40,646	13,416				4,339	0001	
Purchased Call/S&P 500 INDEX/SPX138S0	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/23/2024	1	1,828,000	4774.75	34,025			51,196		51,196	17,829				3,905	0001	
Purchased Call/S&P 500 INDEX/SPX138SE	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/24/2024	1	3,367,000	4774.75	102,694			159,727		159,727	58,517				8,124	0001	
Purchased Call/S&P 500 INDEX/SPX138SF	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/26/2024	1	2,687,000	4774.75	81,954			127,329		127,329	46,456				6,559	0001	
Purchased Call/S&P 500 INDEX/SPX138S0I	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/27/2023	12/27/2024	1	2,486,000	4781.58	70,637			108,783		108,783	39,520				6,128	0001	

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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Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	12/28/2023	12/30/2024	1	1,459,000	4783.35	43,478	66,922		66,922		66,922	24,145				3,942		0001
INDE/S&PX1395B	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/10/2024	01/10/2025	1	1,631,000	4783.45	43,385	66,012		66,012		66,012	22,627				4,311		0001
INDE/S&PX1333C	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/16/2024	01/14/2025	1	1,746,000	4765.98		46,269		70,678		70,678	24,409				4,705		0001
INDE/S&PX1303Y	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/16/2024	01/15/2025	1	2,037,000	4765.98		46,444		70,049		70,049	23,606				5,514		0001
INDE/S&PX1303Z	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/16/2024	01/16/2025	1	2,035,000	4765.98		53,928		82,241		82,241	28,313				5,535		0001
INDE/S&PX13E30	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/17/2024	01/17/2025	1	2,021,000	4739.21		54,971		83,719		83,719	28,748				5,522		0001
INDE/S&PX13E3A	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/18/2024	01/21/2025	1	2,082,000	4780.94		59,158		88,186		88,186	30,028				5,620		0001
INDE/S&PX13E3P	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/23/2024	01/23/2025	1	1,317,000	4884.6		35,954		53,712		53,712	17,758				3,886		0001
INDE/S&PX13F5Y	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/24/2024	01/24/2025	1	1,778,000	4868.55		48,539		72,433		72,433	23,894				5,012		0001
INDE/S&PX13G36	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/25/2024	01/27/2025	1	2,059,000	4884.16		57,212		85,365		85,365	28,152				5,875		0001
INDE/S&PX13G3N	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	01/31/2024	01/31/2025	1	2,016,000	4945.65		55,091		83,022		83,022	27,391				5,857		0001
INDE/S&PX13I31	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/05/2024	02/05/2025	1	1,889,000	4942.81		48,736		72,333		72,333	23,397				5,593		0001
INDE/S&PX13J3U	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/06/2024	02/06/2025	1	1,540,000	4954.23		39,424		58,129		58,129	18,705				4,578		0001
INDE/S&PX13J3Z	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/12/2024	02/11/2025	1	1,304,000	5021.84		48,552		70,940		70,940	22,388				5,788		0001
INDE/S&PX13L31	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/12/2024	02/12/2025	1	1,440,000	5021.84		36,720		53,615		53,615	16,895				4,379		0001
INDE/S&PX13L3J	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/14/2024	02/14/2025	1	2,050,000	5000.62		53,710		78,286		78,286	24,576				6,280		0001
INDE/S&PX13L3V	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/15/2024	02/18/2025	1	1,919,000	5023.73		36,269		51,704		51,704	15,435				5,964		0001
INDE/S&PX13N35	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/15/2024	02/18/2025	1	2,115,000	5023.73		55,413		80,273		80,273	24,860				6,573		0001
INDE/S&PX13N36	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/20/2024	02/19/2025	1	2,169,000	4975.51		56,828		83,028		83,028	26,200				6,764		0001
INDE/S&PX13N39	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/20/2024	02/20/2025	1	2,145,000	4975.51		56,414		82,034		82,034	25,821				6,713		0001
INDE/S&PX13N3A	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/21/2024	02/21/2025	1	2,157,000	4981.8		56,513		82,370		82,370	25,857				6,774		0001
INDE/S&PX13N3B	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/26/2024	02/25/2025	1	2,048,000	5069.53		52,224		74,923		74,923	22,699				6,321		0001
INDE/S&PX13O3Y	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/26/2024	02/26/2025	1	1,887,000	5069.53		47,552		68,321		68,321	20,769				6,028		0001
INDE/S&PX13O3Z	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/27/2024	02/27/2025	1	1,981,000	5078.18		51,110		73,238		73,238	22,128				6,350		0001
INDE/S&PX13P3C	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/28/2024	02/28/2025	1	1,981,000	5069.76		50,912		73,319		73,319	22,407				6,371		0001
INDE/S&PX13P3N	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	03/01/2024	03/03/2025	1	2,228,000	5137.08		67,954		98,018		98,018	30,064				7,236		0001
INDE/S&PX13P3Y	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	03/04/2024	03/04/2025	1	2,239,000	5130.95		56,199		79,754		79,754	23,555				7,295		0001
INDE/S&PX13Q3Y	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	03/05/2024	03/05/2025	1	1,865,000	5078.65		41,867		60,284		60,284	18,417				5,541		0001
INDE/S&PX13R33	Purchased Call/S&P 500																					
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	03/08/2024	03/10/2025	1	2,136,000	5123.69		51,050		72,332		72,332	21,282				7,093		0001
INDE/S&PX13S39	Purchased Call/S&P 500																					

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/11/2024	03/11/2025	1	2,541,000	5117.94		63,271		90,402		90,402	27,131				8,464		0001
INDEX/SPX 135SR																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/15/2024	03/17/2025	1	2,023,000	5117.09		46,327		65,767		65,767	19,440				6,862		0001
INDEX/SPX 131SF																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/18/2024	03/18/2025	1	2,018,000	5140.42		50,450		70,986		70,986	20,546				6,666		0001
INDEX/SPX 131SJ																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/21/2024	03/21/2025	1	1,486,000	5241.53		36,203		50,031		50,031	13,828				5,185		0001
INDEX/SPX 131SD																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/22/2024	03/24/2025	1	2,103,000	5234.18		48,579		67,010		67,010	18,431				7,281		0001
INDEX/SPX 131S2																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2024	03/25/2025	1	1,864,000	5218.19		45,482		63,419		63,419	17,938				6,472		0001
INDEX/SPX 131SJ																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/28/2024	03/28/2025	1	1,278,000	5254.35		30,928		42,428		42,428	11,500				4,475		0001
INDEX/SPX 131SE																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/01/2024	04/01/2025	1	2,346,000	5243.77		66,503		94,533		94,533	26,030				8,306		0001
INDEX/SPX21P85																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/17/2024	04/17/2025	1	2,032,000	5022.21		50,190		71,286		71,286	21,065				7,502		0001
INDEX/SPX21P8R																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2024	05/13/2025	1	2,331,000	5221.42		58,042		78,366		78,366	20,324				9,151		0001
INDEX/SPX171SD																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2024	04/08/2025	1	1,755,000	5202.39		42,508		58,148		58,148	15,641				6,259		0001
INDEX/SPX 130SD																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2024	04/02/2025	1	1,029,000	5205.81		25,622		35,389		35,389	9,777				3,653		0001
INDEX/SPX 131SF																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/09/2024	04/09/2025	1	2,052,000	5209.91		47,812		65,249		65,249	17,438				7,422		0001
INDEX/SPX 130SN																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/29/2024	04/29/2025	1	2,109,000	5116.17		52,725		73,233		73,233	20,508				8,018		0001
INDEX/SPX 134SR																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2024	06/17/2025	1	2,686,000	5473.23		74,381		88,179		88,179	13,798				11,250		0001
INDEX/SPX 134SN																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2024	05/15/2025	1	1,308,000	5308.15		31,915		41,715		41,715	9,800				5,188		0001
INDEX/SPX 138SY																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/16/2024	04/16/2025	1	2,252,000	5051.41		54,949		77,668		77,668	22,720				8,293		0001
INDEX/SPX21P8P																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	06/13/2024	06/13/2025	1	1,512,000	5433.74		34,625		41,808		41,808	7,183				6,331		0001
INDEX/SPX21X3I																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/17/2024	05/19/2025	1	2,105,000	5303.27		51,783		67,156		67,156	15,373				8,373		0001
INDEX/SPX 139S6																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/20/2024	05/20/2025	1	2,561,000	5308.13		64,537		83,479		83,479	18,941				10,209		0001
INDEX/SPX 134SE																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/22/2025	1	2,776,000	5307.01		70,510		90,377		90,377	19,867				11,113		0001
INDEX/SPX 138S4																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/23/2024	04/23/2025	1	1,959,000	5070.55		47,408		67,242		67,242	19,634				7,341		0001
INDEX/SPX 13336																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2024	05/28/2025	1	4,794,000	5306.04		120,809		152,217		152,217	31,408				19,437		0001
INDEX/SPX 1333C																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/11/2024	06/11/2025	1	1,886,000	5375.32		46,961		58,122		58,122	11,161				7,867		0001
INDEX/SPX 13F8J																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2024	06/12/2025	1	2,081,000	5421.03		47,447		57,712		57,712	10,265				8,697		0001
INDEX/SPX 136S4																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/05/2024	04/07/2025	1	1,571,000	5204.34		37,547		51,244		51,244	13,687				5,652		0001
INDEX/SPX21U80																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	06/03/2024	06/03/2025	1	1,610,000	5283.4		33,649		42,597		42,597	8,948				6,609		0001
INDEX/SPX21U8H																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/21/2024	05/21/2025	1	1,949,000	5321.41		46,386		59,492		59,492	13,106				7,786		0001
INDEX/SPX 134SV																						
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	04/22/2024	04/22/2025	1	2,188,000	5010.6		52,731		75,911		75,911	23,180				8,179		0001
INDEX/SPX21U8H																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDE/SP/L 1358H	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	05/23/2024	05/23/2025	1	2,006,000	5287.84		51,354		66,099		66,099	14,746				8,048	0001	
Purchased Call/SP 500 INDE/SP/X21RRE	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3UJ3HH1GCT1XBUI1	04/15/2024	04/15/2025	1	1,615,000	5061.82		38,599		54,258		54,258	15,659				5,932	0001	
Purchased Call/SP 500 INDE/SP/X21OSU	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3UJ3HH1GCT1XBUI1	04/11/2024	04/11/2025	1	2,003,000	5199.06		47,872		65,213		65,213	17,342				7,283	0001	
Purchased Call/SP 500 INDE/SP/X17N6S	FixedAnnuity hedge ...	N/A	Equity/Index	Barclays PLC G6SSEF7UP517OUK5573	05/14/2024	05/14/2025	1	2,356,000	5246.68		58,900		78,568		78,568	19,668				9,289	0001	
Purchased Call/SP 500 INDE/SP/L 13E5S	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/07/2024	06/09/2025	1	1,754,000	5246.99		39,640		49,371		49,371	9,731				7,287	0001	
Purchased Call/SP 500 INDE/SP/X21ZSA	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3UJ3HH1GCT1XBUI1	06/24/2024	06/24/2025	1	2,006,000	5447.87		42,527		50,676		50,676	8,149				8,578	0001	
Purchased Call/SP 500 INDE/SP/L 1368P	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	05/08/2024	05/08/2025	1	1,342,000	5187.67		31,537		42,871		42,871	11,334				5,209	0001	
Purchased Call/SP 500 INDE/SP/L 13X3U	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/28/2024	06/30/2025	1	2,106,000	5460.48		45,911		53,488		53,488	7,577				9,107	0001	
Purchased Call/SP 500 INDE/SP/X 13Z3D	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	04/04/2024	04/04/2025	1	1,545,000	5147.21		35,535		49,383		49,383	13,848				5,515	0001	
Purchased Call/SP 500 INDE/SP/X17N9	FixedAnnuity hedge ...	N/A	Equity/Index	Barclays PLC G6SSEF7UP517OUK5573	04/30/2024	04/30/2025	1	2,002,000	5035.69		47,247		66,599		66,599	19,351				7,629	0001	
Purchased Call/SP 500 INDE/SP/L 13196	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	04/12/2024	04/14/2025	1	1,802,000	5123.41		43,068		59,902		59,902	16,834				6,602	0001	
Purchased Call/SP 500 INDE/SP/L 1333L	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	04/24/2024	04/24/2025	1	2,025,000	5071.63		49,208		69,433		69,433	20,225				7,606	0001	
Purchased Call/SP 500 INDE/SP/X21T86	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3UJ3HH1GCT1XBUI1	04/25/2024	04/25/2025	1	1,250,000	5048.42		29,000		40,847		40,847	11,847				4,707	0001	
Purchased Call/SP 500 INDE/SP/X21UG	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... ES7P3UJ3HH1GCT1XBUI1	05/06/2024	05/06/2025	1	2,024,000	5180.74		50,195		68,822		68,822	18,627				7,821	0001	
Purchased Call/SP 500 INDE/SP/X009S7	FixedAnnuity hedge ...	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21G119DL770XHK3ZE78	06/21/2024	06/23/2025	1	1,706,000	5464.62		35,987		43,112		43,112	7,115				7,282	0001	
Purchased Call/SP 500 INDE/SP/X001ST	FixedAnnuity hedge ...	N/A	Equity/Index	Bank of Comm ... 21G119DL770XHK3ZE78	05/10/2024	05/12/2025	1	2,174,000	5222.68		54,350		72,985		72,985	18,635				8,515	0001	
Purchased Call/SP 500 INDE/SP/X 13Z32	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	04/03/2024	04/03/2025	1	2,079,000	5211.49		49,480		67,965		67,965	18,485				7,401	0001	
Purchased Call/SP 500 INDE/SP/L 13X31	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/27/2024	06/27/2025	1	2,037,000	5482.87		45,629		52,739		52,739	7,110				8,760	0001	
Purchased Call/SP 500 INDE/SP/X 131SA	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	04/01/2024	03/31/2025	1	2,387,000	5243.77		59,436		81,352		81,352	21,916				8,428	0001	
Purchased Call/SP 500 INDE/SP/L 13F8K	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/10/2024	06/10/2025	1	3,421,000	5360.79		80,394		99,634		99,634	19,240				14,241	0001	
Purchased Call/SP 500 INDE/SP/L 13S5D	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	05/03/2024	05/05/2025	1	1,593,000	5127.79		37,595		52,401		52,401	14,807				6,141	0001	
Purchased Call/SP 500 INDE/SP/L 13631	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	05/07/2024	05/07/2025	1	2,487,000	5187.7		61,926		84,873		84,873	22,947				9,671	0001	
Purchased Call/SP 500 INDE/SP/L 13E32	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/04/2024	06/04/2025	1	2,090,000	5291.34		49,115		62,412		62,412	13,297				8,596	0001	
Purchased Call/SP 500 INDE/SP/L 13O3R	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/03/2024	06/03/2025	1	2,283,000	5283.4		53,651		68,384		68,384	14,733				9,371	0001	
Purchased Call/SP 500 INDE/SP/L 1363D	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/14/2024	06/16/2025	1	2,437,000	5431.6		57,270		68,997		68,997	11,728				10,284	0001	
Purchased Call/SP 500 INDE/SP/L 137S6	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	05/09/2024	05/09/2025	1	2,068,000	5214.08		49,012		66,401		66,401	17,389				8,046	0001	
Purchased Call/SP 500 INDE/SP/L 13X39	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/26/2024	06/26/2025	1	2,035,000	5477.9		45,381		52,795		52,795	7,415				8,735	0001	
Purchased Call/SP 500 INDE/SP/L 131S2	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	06/18/2024	06/18/2025	1	2,232,000	5487.03		49,550		57,765		57,765	8,214				9,437	0001	
Purchased Call/SP 500 INDE/SP/L 13331	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA ROMISFPUBIPROK5P83	05/29/2024	05/29/2025	1	3,331,000	5266.95		85,940		109,539		109,539	23,599				13,533	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/25/2024	06/25/2025	1	2,154,000	5469.3		47,173		35,331		55,331	8,158				9,229		0001
INDE/SPX 135I7	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES7P3LJ3PHI6C71XBU11	04/18/2024	04/21/2025	1	2,067,000	5011.12		50,642		72,635		72,635	21,994				7,707		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm. 21G119DL770XK63ZE78	05/01/2024	05/01/2025	1	1,791,000	5018.39		53,551		76,769		76,769	23,218				6,841		0001
INDE/SPX40P4SJ	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES7P3LJ3PHI6C71XBU11	06/05/2024	06/05/2025	1	1,523,000	5354.03		34,420		42,864		42,864	8,444				6,277		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	05/30/2024	05/30/2025	1	2,494,000	5235.48		64,096		82,721		82,721	18,625				10,154		0001
INDE/SPX 13350	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/20/2024	06/20/2025	1	2,133,000	5473.17		47,353		55,518		55,518	8,166				9,053		0001
INDE/SPX 131S6	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	05/31/2024	06/02/2025	1	2,811,000	5277.51		71,962		92,032		92,032	20,070				11,515		0001
INDE/SPX 1333U	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	05/16/2024	05/16/2025	1	2,847,000	5287.1		71,744		93,267		93,267	21,522				11,261		0001
INDE/SPX 1348F	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	04/26/2024	04/28/2025	1	1,456,000	5089.96		33,051		45,926		45,926	12,875				5,522		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	05/24/2024	05/27/2025	1	2,511,000	5304.72		64,533		81,733		81,733	17,200				10,159		0001
INDE/SPX 13830	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/06/2024	06/06/2025	1	2,339,000	5352.96		53,329		66,632		66,632	13,303				9,659		0001
INDE/SPX 13E3P	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES7P3LJ3PHI6C71XBU11	08/21/2024	08/21/2025	1	1,091,000	5620.85		21,820		23,475		23,475	1,655				5,147		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES7P3LJ3PHI6C71XBU11	07/19/2024	07/21/2025	1	1,537,000	5505		30,586		35,570		35,570	4,984				6,897		0001
INDE/SPX 13N55	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	07/02/2024	07/02/2025	1	2,114,000	5509.01		42,280		48,123		48,123	5,843				9,175		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	07/09/2024	07/09/2025	1	1,519,000	5576.98		30,836		34,548		34,548	3,712				6,676		0001
INDE/SPX 13N50	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	08/08/2024	08/08/2025	1	1,261,000	5319.31		23,833		29,314		29,314	5,481				5,829		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	07/29/2024	07/29/2025	1	1,572,000	5463.54		30,811		36,177		36,177	5,366				7,150		0001
INDE/SPX 131S1	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	08/16/2024	08/18/2025	1	2,443,000	5554.25		50,939		56,619		56,619	5,680				11,501		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	07/17/2024	07/17/2025	1	1,346,000	5586.27		27,189		30,396		30,396	3,206				5,999		0001
INDE/SPX 1333H	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	07/08/2024	07/08/2025	1	1,562,000	5572.85		31,084		34,540		34,540	3,456				6,853		0001
INDE/SPX 13N52	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES7P3LJ3PHI6C71XBU11	08/28/2024	08/28/2025	1	2,108,000	5582.18		42,160		45,912		45,912	3,752				10,052		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	07/01/2024	07/01/2025	1	2,314,000	5475.09		59,007		69,060		69,060	10,053				10,024		0001
INDE/SPX 14KX56	FixedAnnuity hedge	N/A	Equity/Index	Citibank NA E57OZJZTF321IEFA76	08/27/2024	08/27/2025	1	2,482,000	5625.8		52,083		56,233		56,233	4,150				11,865		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA ES7P3LJ3PHI6C71XBU11	08/23/2024	08/25/2025	1	2,112,000	5634.61		44,141		47,239		47,239	3,098				10,026		0001
INDE/SPX 131S3	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	08/15/2024	08/15/2025	1	1,109,000	5543.22		21,293		23,852		23,852	2,559				5,184		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	08/09/2024	08/11/2025	1	1,598,000	5544.16		29,403		35,665		35,665	6,262				7,423		0001
INDE/SPX 133S1	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	07/25/2024	07/25/2025	1	1,952,000	5389.22		38,259		45,966		45,966	7,707				8,819		0001
INDE/SPX 13N51	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	07/05/2024	07/07/2025	1	1,515,000	5567.19		29,088		32,559		32,559	3,471				6,635		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	08/05/2024	08/05/2025	1	1,477,000	5186.33		28,506		36,163		36,163	7,657				6,795		0001
INDE/SPX 131S1	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	08/05/2024	08/05/2025	1	1,477,000	5186.33		28,506		36,163		36,163	7,657				6,795		0001

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(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	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	08/12/2024	08/12/2025	1	1,350,000	594.39		25,380		31,122		31,122	5,742				6,281	0001	
INDE/S&P 13SR	Purchased Call/S&P 500				08/13/2024	08/13/2025	1	2,132,000	543.43		41,787		49,319		49,319	7,532				9,934	0001	
INDE/S&P 13S1	Purchased Call/S&P 500																					
INDE/S&P 13S2	Purchased Call/S&P 500				08/20/2024	08/20/2025	1	1,898,000	597.12		37,770		41,118		41,118	3,348				8,941	0001	
INDE/S&P2 14SR	Purchased Call/S&P 500				09/03/2024	09/02/2025	1	1,089,000	5528.93		16,771		18,592		18,592	1,821				5,232	0001	
INDE/S&P 13SR	Purchased Call/S&P 500				07/15/2024	07/15/2025	1	1,445,000	5631.22		27,455		30,046		30,046	2,591				6,418	0001	
INDE/S&P 13S3	Purchased Call/S&P 500				07/10/2024	07/10/2025	1	1,293,000	5633.91		27,024		29,397		29,397	2,373				5,693	0001	
INDE/S&P2 13S3	Purchased Call/S&P 500				08/14/2024	08/14/2025	1	1,297,000	5455.21		26,199		30,820		30,820	4,620				6,053	0001	
INDE/S&P2 11S9	Purchased Call/S&P 500				08/01/2024	08/01/2025	1	2,424,000	5446.68		64,236		77,917		77,917	13,681				11,079	0001	
INDE/S&P 13S8	Purchased Call/S&P 500				07/30/2024	07/30/2025	1	1,881,000	5436.44		37,808		45,052		45,052	7,243				8,569	0001	
INDE/S&P2 13S9	Purchased Call/S&P 500				08/22/2024	08/22/2025	1	2,087,000	5570.64		41,114		45,202		45,202	4,088				9,862	0001	
INDE/S&P 13S1	Purchased Call/S&P 500				07/31/2024	07/31/2025	1	1,373,000	5522.3		26,087		29,903		29,903	3,816				6,265	0001	
INDE/S&P2 12S1	Purchased Call/S&P 500				08/30/2024	09/02/2025	1	2,060,000	5648.4		41,406		43,496		43,496	2,090				9,897	0001	
INDE/S&P 13S1	Purchased Call/S&P 500				08/29/2024	08/29/2025	1	2,002,000	5591.96		42,042		45,403		45,403	3,361				9,561	0001	
INDE/S&P 13S9	Purchased Call/S&P 500				08/06/2024	08/06/2025	1	1,364,000	5240.03		26,598		33,474		33,474	6,876				6,265	0001	
INDE/S&P 13S3	Purchased Call/S&P 500				07/22/2024	07/22/2025	1	1,925,000	5564.41		35,613		39,967		39,967	4,354				8,653	0001	
INDE/S&P2 13S8	Purchased Call/S&P 500				08/19/2024	08/19/2025	1	1,701,000	5608.25		33,170		36,283		36,283	3,113				8,001	0001	
INDE/S&P 13S4	Purchased Call/S&P 500				07/12/2024	07/14/2025	1	1,674,000	5615.35		32,810		36,223		36,223	3,412				7,422	0001	
INDE/S&P 13S3	Purchased Call/S&P 500				08/02/2024	08/04/2025	1	1,734,000	5346.56		34,160		42,680		42,680	8,520				7,964	0001	
INDE/S&P 13S5	Purchased Call/S&P 500				07/26/2024	07/28/2025	1	1,455,000	5459.1		29,246		34,598		34,598	5,353				6,606	0001	
INDE/S&P 13S8	Purchased Call/S&P 500				08/07/2024	08/07/2025	1	1,095,000	5199.5		21,024		26,694		26,694	5,670				5,054	0001	
INDE/S&P 13S9	Purchased Call/S&P 500				08/26/2024	08/26/2025	1	2,367,000	5616.84		47,103		50,778		50,778	3,675				11,253	0001	
INDE/S&P 17SR	Purchased Call/S&P 500				11/08/2023	11/10/2025	1	1,574,000	4382.78	78,857		119,349		119,349	26,889					8,300	0001	
INDE/S&P 140SR	Purchased Call/S&P 500				01/23/2024	01/23/2025	1	426,000	100	11,843		16,205		16,205	4,362					1,196	0001	
INDE/S&P 140CS	Purchased Call/S&P 500				03/07/2024	03/07/2025	1	460,000	100	11,546		15,208		15,208	3,662					1,513	0001	
INDE/S&P 92DS1	Purchased Call/S&P 500				11/27/2023	11/25/2024	1	339,000	100	7,119		9,976		9,976	2,448					664	0001	
INDE/S&P 92DS2	Purchased Call/S&P 500				11/27/2023	11/26/2024	1	1,067,000	100	26,596		40,270		40,270	9,878					2,108	0001	
INDE/S&P 92DS3	Purchased Call/S&P 500				11/27/2023	11/27/2024	1	900,000	100	24,660		34,822		34,822	8,544					1,794	0001	
INDE/S&P 92DS4	Purchased Call/S&P 500				11/28/2023	11/29/2024	1	678,000	100	19,526		27,542		27,542	6,790					1,374	0001	
INDE/S&P 92DSF	Purchased Call/S&P 500				11/29/2023	11/29/2024	1	888,000	100	23,088		32,600		32,600	7,999					1,800	0001	

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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Purchased Call/S&P 500 INDE/SP92USK ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	11/30/2023	12/02/2024	1	881,000	100	25,813			36,618		36,618	9,143					1,830	0001	
Purchased Call/S&P 500 INDE/SP92ISI ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	01/31/2024	01/31/2025	1	825,000	100	17,738			24,326		24,326	6,389					2,385	0001	
Purchased Call/S&P 500 INDE/SP92US8 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	02/05/2024	02/04/2025	1	750,000	100		19,575		26,732		26,732	7,157					2,212	0001	
Purchased Call/S&P 500 INDE/SP92US9 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	02/05/2024	02/05/2025	1	1,046,000	100		26,588		36,289		36,289	9,720					3,097	0001	
Purchased Call/S&P 500 INDE/SP92US4 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	02/06/2024	02/06/2025	1	627,000	100		15,989		21,704		21,704	5,716					1,864	0001	
Purchased Call/S&P 500 INDE/SP92US6 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	02/07/2024	02/07/2025	1	375,000	100		9,788		13,251		13,251	3,464					1,119	0001	
Purchased Call/S&P 500 INDE/SP92IK3 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	02/14/2024	02/14/2025	1	644,000	100		16,358		22,062		22,062	5,705					1,973	0001	
Purchased Call/S&P 500 INDE/SP92IKS2 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	02/21/2024	02/21/2025	1	528,000	100		13,358		18,078		18,078	4,719					1,658	0001	
Purchased Call/S&P 500 INDE/SP92ILS0 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	02/27/2024	02/27/2025	1	1,043,000	100		26,805		35,582		35,582	8,777					3,343	0001	
Purchased Call/S&P 500 INDE/SP92ISL ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	02/28/2024	02/28/2025	1	722,000	100		18,628		24,644		24,644	6,016					2,322	0001	
Purchased Call/S&P 500 INDE/SP92IN1 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/04/2024	03/04/2025	1	713,000	100		17,825		23,418		23,418	5,593					2,323	0001	
Purchased Call/S&P 500 INDE/SP92INJ ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/05/2024	03/05/2025	1	393,000	100		9,864		13,191		13,191	3,327					1,285	0001	
Purchased Call/S&P 500 INDE/SP92INR ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/06/2024	03/06/2025	1	517,000	100		12,667		16,801		16,801	4,134					1,685	0001	
Purchased Call/S&P 500 INDE/SP92IN6 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/12/2024	03/12/2025	1	908,000	100		22,246		29,029		29,029	6,783					3,034	0001	
Purchased Call/S&P 500 INDE/SP92IN3 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/13/2024	03/13/2025	1	395,000	100		7,381		9,627		9,627	2,246					1,022	0001	
Purchased Call/S&P 500 INDE/SP92IN8 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/14/2024	03/14/2025	1	520,000	100		13,156		17,132		17,132	3,976					1,748	0001	
Purchased Call/S&P 500 INDE/SP92IN4 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/15/2024	03/17/2025	1	2,025,000	100		46,980		61,723		61,723	14,743					6,869	0001	
Purchased Call/S&P 500 INDE/SP92INJ ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/18/2024	03/18/2025	1	670,000	100		16,683		21,752		21,752	5,069					2,280	0001	
Purchased Call/S&P 500 INDE/SP92IN6N ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/19/2024	03/19/2025	1	562,000	100		13,984		18,126		18,126	4,132					1,918	0001	
Purchased Call/S&P 500 INDE/SP92IO0 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/21/2024	03/21/2025	1	544,000	100		13,110		16,807		16,807	3,696					1,867	0001	
Purchased Call/S&P 500 INDE/SP92IO3 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7 P3U8HHI 6C71XBUI1	03/26/2024	03/26/2025	1	823,000	100		20,483		26,298		26,298	5,806					2,866	0001	
Purchased Call/S&P 500 INDE/SP92IO0S0 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 21G119DL770XHK3ZE78	10/02/2023	10/01/2024	1	2,848,000	100	54,112			81,135		81,135	13,140					745	0001	
Purchased Call/S&P 500 INDE/SP92IO0S0 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 21G119DL770XHK3ZE78	10/03/2023	10/03/2024	1	639,000	100	16,550			24,888		24,888	3,759					290	0001	
Purchased Call/S&P 500 INDE/SP92IO0ES ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 21G119DL770XHK3ZE78	10/09/2023	10/08/2024	1	1,071,000	100	19,921			29,948		29,948	5,209					793	0001	
Purchased Call/S&P 500 INDE/SP92IO0ES ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 21G119DL770XHK3ZE78	10/09/2023	10/09/2024	1	463,000	100	11,325			17,189		17,189	2,999					356	0001	
Purchased Call/S&P 500 INDE/SP92IO0ESU ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 21G119DL770XHK3ZE78	10/10/2023	10/10/2024	1	252,000	100	6,300			9,432		9,432	1,694					209	0001	
Purchased Call/S&P 500 INDE/SP92IO0ES ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 21G119DL770XHK3ZE78	10/11/2023	10/11/2024	1	811,000	100	20,113			30,351		30,351	5,601					704	0001	
Purchased Call/S&P 500 INDE/SP92IO0FS3 ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 21G119DL770XHK3ZE78	10/12/2023	10/14/2024	1	920,000	100	23,368			34,885		34,885	6,228					901	0001	
Purchased Call/S&P 500 INDE/SP92IO0FS ...	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 21G119DL770XHK3ZE78	10/16/2023	10/15/2024	1	1,609,000	100	37,490			56,186		56,186	10,366					1,631	0001	

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year 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	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/16/2023	10/16/2024	1	386,000	100	10,615			15,788		15,788	2,918					404	0001	
INDE/SP600PS2				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/17/2023	10/17/2024	1	379,000	100	10,726			15,873		15,873	2,932					409	0001	
INDE/SP600PS8				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/18/2023	10/18/2024	1	491,000	100	13,306			19,826		19,826	3,406					545	0001	
INDE/SP600PS9				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/19/2023	10/21/2024	1	328,000	100	9,414			14,060		14,060	2,317					393	0001	
INDE/SP600PS11				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/23/2023	10/22/2024	1	1,956,000	100	39,316			58,486		58,486	8,984					2,401	0001	
INDE/SP600PS4				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/23/2023	10/23/2024	1	562,000	100	15,905			23,800		23,800	3,666					705	0001	
INDE/SP600PS8				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/26/2023	10/28/2024	1	500,000	100	13,500			20,656		20,656	2,923					682	0001	
INDE/SP600PS7				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/30/2023	10/29/2024	1	784,000	100	20,776			31,984		31,984	4,686					1,105	0001	
INDE/SP600IS3				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	10/30/2023	10/30/2024	1	436,000	100	11,685			17,987		17,987	2,643					625	0001	
INDE/SP600IS1				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/01/2023	11/01/2024	1	2,518,000	100	45,576			67,516		67,516	10,759					3,728	0001	
INDE/SP600JS2				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/02/2023	11/04/2024	1	1,087,000	100	30,871			46,354		46,354	8,116					1,683	0001	
INDE/SP600JS0				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/06/2023	11/04/2024	1	252,000	100	4,889			7,243		7,243	1,343					380	0001	
INDE/SP600JS9				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/06/2023	11/05/2024	1	1,007,000	100	26,182			38,902		38,902	7,220					1,581	0001	
INDE/SP600MS0				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/06/2023	11/06/2024	1	753,000	100	20,858			30,940		30,940	5,748					1,199	0001	
INDE/SP600MS5				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/07/2023	11/07/2024	1	297,000	100	8,375			12,339		12,339	2,325					479	0001	
INDE/SP600MS9				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/08/2023	11/08/2024	1	2,138,000	100	45,753			67,646		67,646	12,845					3,494	0001	
INDE/SP600KSM				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/09/2023	11/11/2024	1	440,000	100	12,584			18,494		18,494	3,376					746	0001	
INDE/SP600MS0				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/15/2023	11/15/2024	1	2,016,000	100	41,126			59,514		59,514	13,180					3,578	0001	
INDE/SP600MSR				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	11/16/2023	11/18/2024	1	573,000	100	16,560			23,934		23,934	5,331					1,050	0001	
INDE/SP600Q90				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/04/2023	12/03/2024	1	722,000	100	20,288			28,779		28,779	6,862					1,512	0001	
INDE/SP600QST				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/05/2023	12/05/2024	1	376,000	100	7,746			10,950		10,950	2,596					799	0001	
INDE/SP600QSI1				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/06/2023	12/06/2024	1	1,143,000	100	30,290			43,275		43,275	10,038					2,449	0001	
INDE/SP600PSM				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/08/2023	12/09/2024	1	1,093,000	100	20,439			29,098		29,098	7,225					2,383	0001	
INDE/SP600SS2				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/11/2023	12/09/2024	1	487,000	100	9,935			14,134		14,134	3,590					1,066	0001	
INDE/SP600SS3				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/11/2023	12/10/2024	1	1,224,000	100	33,905			48,519		48,519	12,321					2,689	0001	
INDE/SP600SS4				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/11/2023	12/11/2024	1	773,000	100	21,644			30,996		30,996	7,867					1,717	0001	
INDE/SP600SSA				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/12/2023	12/12/2024	1	783,000	100	22,472			31,723		31,723	8,265					1,751	0001	
INDE/SP600SSS				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/14/2023	12/16/2024	1	653,000	100	18,284			26,346		26,346	7,565					1,500	0001	
INDE/SP600SSI1				Bank of Com																			
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	12/15/2023	12/16/2024	1	881,000	100	16,563			23,274		23,274	6,680					2,023	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	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/18/2023	.12/17/2024	1	1,223,000	100	35,222			49,276		49,276	14,542				2,827		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/18/2023	.12/18/2024	1	1,456,000	100	42,806			60,030		60,030	17,712				3,387		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/19/2023	.12/19/2024	1	808,000	100	22,058			30,932		30,932	9,451				1,891		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/20/2023	.12/20/2024	1	1,637,000	100	47,473			67,531		67,531	18,831				3,856		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/21/2023	.12/23/2024	1	1,504,000	100	42,262			61,154		61,154	18,122				3,608		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/22/2023	.12/23/2024	1	1,401,000	100	25,218			35,509		35,509	10,632				3,360		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/26/2023	.12/24/2024	1	1,115,000	100	30,328			42,604		42,604	13,087				2,690		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/26/2023	.12/26/2024	1	1,108,000	100	30,913			43,355		43,355	13,288				2,705		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/27/2023	.12/27/2024	1	1,023,000	100	28,235			40,005		40,005	12,383				2,512		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.12/28/2023	.12/30/2024	1	431,000	100	12,489			17,457		17,457	5,257				1,076		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/02/2024	.12/30/2024	1	261,000	100	4,829			6,726		6,726	1,888				652		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/02/2024	.12/31/2024	1	1,123,000	100	30,433			42,857		42,857	12,424				2,819		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/02/2024	.01/02/2025	1	1,076,000	100	21,197			29,747		29,747	8,550				2,730		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/03/2024	.01/03/2025	1	421,000	100	8,631			12,053		12,053	3,422				1,074		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/08/2024	.01/07/2025	1	676,000	100	15,345			21,864		21,864	6,519				1,780		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/08/2024	.01/08/2025	1	594,000	100	10,930			15,532		15,532	4,603				1,555		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/09/2024	.01/09/2025	1	382,000	100	9,588			13,434		13,434	3,846				1,005		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/10/2024	.01/10/2025	1	328,000	100	6,954			9,652		9,652	2,699				867		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/11/2024	.01/13/2025	1	675,000	100	15,795			22,098		22,098	6,303				1,810		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/16/2024	.01/14/2025	1	848,000	100	22,472			31,385		31,385	8,913				2,285		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/16/2024	.01/16/2025	1	657,000	100	16,754			23,352		23,352	6,598				1,787		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/17/2024	.01/17/2025	1	860,000	100	22,982			32,632		32,632	9,670				2,350		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/18/2024	.01/21/2025	1	965,000	100	20,362			28,310		28,310	7,948				2,685		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/22/2024	.01/22/2025	1	1,117,000	100	26,585			36,785		36,785	10,200				3,121		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/24/2024	.01/24/2025	1	919,000	100	22,791			31,473		31,473	8,882				2,590		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/25/2024	.01/27/2025	1	506,000	100	11,942			16,330		16,330	4,388				1,445		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/29/2024	.01/28/2025	1	1,068,000	100	27,661			37,819		37,819	10,158				3,062		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.01/29/2024	.01/29/2025	1	908,000	100	21,701			29,596		29,596	7,895				2,614		0001	
INDE/SP600/IS6				Bank of Comm																			
Purchased Call II / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	.02/01/2024	.02/03/2025	1	2,011,000	100	60,933			83,338		83,338	22,405				5,908		0001	
INDE/SP600/IS6				Bank of Comm																			

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/S&P 500 INDE/SP#H00288	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/08/2024	02/10/2025	1	1,402,000	100		33,928		45,743		45,743	11,814					4,232	0001	
Purchased Call1/S&P 500 INDE/SP#H00388	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/12/2024	02/11/2025	1	684,000	100		17,374		23,491		23,491	6,117					2,072	0001	
Purchased Call1/S&P 500 INDE/SP#H0038C	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/12/2024	02/12/2025	1	558,000	100		14,341		19,407		19,407	5,066					1,697	0001	
Purchased Call1/S&P 500 INDE/SP#H0038F	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/13/2024	02/13/2025	1	478,000	100		12,332		16,741		16,741	4,409					1,459	0001	
Purchased Call1/S&P 500 INDE/SP#H0038J	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/15/2024	02/18/2025	1	1,021,000	100		23,687		32,593		32,593	8,906					3,173	0001	
Purchased Call1/S&P 500 INDE/SP#H0049C	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/20/2024	02/19/2025	1	1,014,000	100		27,175		36,750		36,750	9,574					3,162	0001	
Purchased Call1/S&P 500 INDE/SP#H0049D	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/20/2024	02/20/2025	1	377,000	100		9,915		13,305		13,305	3,389					1,180	0001	
Purchased Call1/S&P 500 INDE/SP#H0049N	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/22/2024	02/24/2025	1	1,010,000	100		25,048		33,260		33,260	8,212					3,205	0001	
Purchased Call1/S&P 500 INDE/SP#H00580	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/26/2024	02/25/2025	1	870,000	100		22,620		30,275		30,275	7,655					2,770	0001	
Purchased Call1/S&P 500 INDE/SP#H0058P	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	02/26/2024	02/26/2025	1	730,000	100		18,980		25,386		25,386	6,406					2,332	0001	
Purchased Call1/S&P 500 INDE/SP#H0063A	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	03/01/2024	03/03/2025	1	1,228,000	100		31,928		42,709		42,709	10,781					3,988	0001	
Purchased Call1/S&P 500 INDE/SP#H00A8R	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	03/22/2024	03/24/2025	1	1,599,000	100		35,009		45,075		45,075	10,066					5,224	0001	
Purchased Call1/S&P 500 INDE/SP#H00B30	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	03/27/2024	03/27/2025	1	582,000	100		13,677		18,295		18,295	4,618					2,032	0001	
Purchased Call1/S&P 500 INDE/SP#H00B8V	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Com	03/28/2024	03/28/2025	1	359,000	100		9,549		12,193		12,193	2,644					1,257	0001	
Purchased Call1/S&P 500 INDE/SP#J136I	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/05/2023	10/07/2024	1	428,000	100	11,256		17,093			17,093	2,647					296	0001	
Purchased Call1/S&P 500 INDE/SP#J136Y	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/24/2023	10/24/2024	1	462,000	100	12,982		19,301			19,301	3,028					592	0001	
Purchased Call1/S&P 500 INDE/SP#J137M	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/31/2023	10/31/2024	1	1,208,000	100	33,462		50,339			50,339	7,518					1,760	0001	
Purchased Call1/S&P 500 INDE/SP#J139N	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/13/2023	11/12/2024	1	591,000	100	16,253		23,361			23,361	4,583					1,014	0001	
Purchased Call1/S&P 500 INDE/SP#J139O	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/13/2023	11/13/2024	1	803,000	100	21,842		31,331			31,331	6,156					1,394	0001	
Purchased Call1/S&P 500 INDE/SP#J139T	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/14/2023	11/14/2024	1	460,000	100	11,270		16,338			16,338	3,351					808	0001	
Purchased Call1/S&P 500 INDE/SP#J139U	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2023	11/19/2024	1	849,000	100	24,706		35,098			35,098	8,144					1,571	0001	
Purchased Call1/S&P 500 INDE/SP#K1318M	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2023	11/20/2024	1	1,121,000	100	31,052		44,114			44,114	10,241					2,065	0001	
Purchased Call1/S&P 500 INDE/SP#K1326	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/21/2023	11/21/2024	1	1,079,000	100	32,046		45,619			45,619	10,460					2,036	0001	
Purchased Call1/S&P 500 INDE/SP#K1323M	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	1,017,000	100	19,832		27,975			27,975	6,558					1,938	0001	
Purchased Call1/S&P 500 INDE/SP#K1323Z	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/25/2024	1	589,000	100	17,317		24,576			24,576	5,780					1,154	0001	
Purchased Call1/S&P 500 INDE/SP#K1318N	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2023	12/02/2024	1	1,520,000	100	28,424		40,155			40,155	9,941					3,157	0001	
Purchased Call1/S&P 500 INDE/SP#K1329A	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/04/2023	12/04/2024	1	882,000	100	23,549		33,625			33,625	7,998					1,861	0001	
Purchased Call1/S&P 500 INDE/SP#K1323X	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/07/2023	12/09/2024	1	792,000	100	23,443		33,613			33,613	8,133					1,734	0001	
Purchased Call1/S&P 500 INDE/SP#K1345J	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/13/2023	12/13/2024	1	969,000	100	25,679		36,136			36,136	10,037					2,182	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	01/04/2024	01/06/2025	1	337,000	100		9,089		12,783		12,783	3,884				873		0001
INDEX/SPX13AS1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	01/16/2024	01/15/2025	1	1,818,000	100		34,542		48,455		48,455	13,913				4,922		0001
INDEX/SPX13ES1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	01/30/2024	01/30/2025	1	1,042,000	100		29,176		39,855		39,855	10,679				3,012		0001
INDEX/SPX13IS4	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	03/08/2024	03/10/2025	1	1,095,000	100		25,842		34,233		34,233	8,391				3,636		0001
INDEX/SPX13SSA	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	03/11/2024	03/11/2025	1	619,000	100		14,980		19,909		19,909	4,929				2,062		0001
INDEX/SPX13SSS	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	03/25/2024	03/25/2025	1	542,000	100		14,092		18,193		18,193	4,101				1,882		0001
INDEX/SPX13ISV	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA ... E57OZIZ7FF321IEFA76	06/04/2024	06/04/2025	1	1,004,000	100		23,795		28,422		28,422	4,627				4,130		0001
INDEX/SPX14D9E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA ... E57OZIZ7FF321IEFA76	05/29/2024	05/29/2025	1	886,000	100		21,441		26,022		26,022	4,581				3,600		0001
INDEX/SPX14O38J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U3PH16C71YBU11	04/25/2024	04/25/2025	1	543,000	100		13,304		17,350		17,350	4,047				2,045		0001
INDEX/SPX21IS7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U3PH16C71YBU11	04/22/2024	04/22/2025	1	980,000	100		23,760		31,459		31,459	7,699				3,701		0001
INDEX/SPX21SS1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm ... 21G119DL770XMK3ZE78	04/10/2024	04/10/2025	1	501,000	100		12,174		15,698		15,698	3,523				1,817		0001
INDEX/SPX4O0ES3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U3PH16C71YBU11	05/15/2024	05/15/2025	1	901,000	100		21,174		25,905		25,905	4,731				3,553		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U3PH16C71YBU11	06/25/2024	06/25/2025	1	606,000	100		13,574		15,216		15,216	1,642				2,596		0001
INDEX/SPX400IS	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm ... 21G119DL770XMK3ZE78	05/08/2024	05/08/2025	1	669,000	100		15,948		20,587		20,587	4,639				2,559		0001
INDEX/SPX400ISV	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial ... 21G119DL770XMK3ZE78	04/09/2024	04/09/2025	1	527,000	100		12,912		16,373		16,373	3,461				1,906		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm ... 21G119DL770XMK3ZE78	04/24/2024	04/24/2025	1	504,000	100		12,096		16,163		16,163	4,067				1,883		0001
INDEX/SPX4003EE	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm ... 21G119DL770XMK3ZE78	06/13/2024	06/13/2025	1	562,000	100		13,207		15,201		15,201	1,994				2,353		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	06/13/2024	06/13/2025	1	780,000	100		18,772		23,359		23,359	4,587				3,113		0001
INDEX/SPX4136SF	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm ... 21G119DL770XMK3ZE78	05/31/2024	06/02/2025	1	787,000	100		18,967		22,882		22,882	3,925				3,230		0001
INDEX/SPX400N3O	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	06/03/2024	06/03/2025	1	402,000	100		9,688		12,455		12,455	2,767				1,553		0001
INDEX/SPX4133SS	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	05/06/2024	05/06/2025	1	716,000	100		17,900		22,261		22,261	4,361				2,948		0001
INDEX/SPX4136S5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC ... G6S5EFT7UP517OUK573	05/17/2024	05/19/2025	1	1,086,000	100		24,326		27,333		27,333	3,007				4,655		0001
INDEX/SPX13G1SI	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U3PH16C71YBU11	06/21/2024	06/23/2025	1	1,012,000	100		24,592		27,662		27,662	3,070				4,344		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U3PH16C71YBU11	06/26/2024	06/26/2025	1	1,004,000	100		24,488		31,842		31,842	7,345				3,679		0001
INDEX/SPX21P8O	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3U3PH16C71YBU11	04/14/2024	04/14/2025	1	462,000	100		10,765		12,069		12,069	1,305				1,987		0001
INDEX/SPX21Z3I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial ... 21G119DL770XMK3ZE78	06/27/2024	06/27/2025	1	516,000	100		11,934		14,555		14,555	2,621				2,063		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm ... 21G119DL770XMK3ZE78	05/28/2024	05/27/2025	1	428,000	100		9,202		11,358		11,358	2,156				1,702		0001
INDEX/SPX400K38I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm ... 21G119DL770XMK3ZE78	05/20/2024	05/19/2025	1	459,000	100		10,373		13,331		13,331	2,959				1,669		0001
INDEX/SPX4131S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUISPUBMPROKSP63	04/11/2024	04/11/2025	1	778,000	100		19,199		23,321		23,321	4,183				3,167		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA ... E57OZIZ7FF321IEFA76	05/30/2024	05/30/2025	1		100													0001
INDEX/SPX14O38J																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	06/17/2024	06/17/2025	1	533,000	100		13,378		15,045		15,045	1,667				2,249		0001	
INDE/SP921Y8																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	04/01/2024	04/01/2025	1	1,141,000	100		28,981		36,498		36,498	7,517				4,040		0001	
INDE/SP921P67																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	04/01/2024	03/31/2025	1	1,142,000	100		28,207		35,585		35,585	7,377				4,032		0001	
INDE/SP921P66																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	04/03/2024	04/03/2025	1	592,000	100		11,847		15,072		15,072	3,225				1,787		0001	
INDE/SP921P90																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	06/20/2024	06/20/2025	1	1,358,000	100		32,185		36,203		36,203	4,018				5,764		0001	
INDE/SP921VSJ																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	05/24/2024	05/27/2025	1	1,006,000	100		28,558		31,992		31,992	5,434				4,070		0001	
INDE/SP921XSC																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	06/07/2024	06/09/2025	1	735,000	100		17,567		20,715		20,715	3,149				3,054		0001	
INDE/SP921XS1																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	06/24/2024	06/24/2025	1	473,000	100		10,643		11,962		11,962	1,319				2,023		0001	
INDE/SP921Z9C																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	05/22/2024	05/22/2025	1	687,000	100		17,450		21,287		21,287	3,837				2,750		0001	
INDE/SP921XS2																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	05/02/2024	05/02/2025	1	467,000	100		11,348		14,832		14,832	3,484				1,788		0001	
INDE/SP921TSI																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	05/01/2024	05/01/2025	1	803,000	100		23,126		30,294		30,294	7,167				3,067		0001	
INDE/SP921TSL																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	05/21/2024	05/21/2025	1	761,000	100		18,112		22,263		22,263	4,151				3,040		0001	
INDE/SP921MSY																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	04/02/2024	04/02/2025	1	540,000	100		13,824		17,642		17,642	3,818				1,917		0001	
INDE/SP921P61																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 216119DL770XMK3ZE78	05/14/2024	05/14/2025	1	910,000	100		21,931		27,626		27,626	5,695				3,580		0001	
INDE/SP900Q9P																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial ... 216119DL770XMK3ZE78	05/07/2024	05/07/2025	1	864,000	100		22,268		28,900		28,900	6,631				3,734		0001	
INDE/SP900IS6																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 216119DL770XMK3ZE78	04/16/2024	04/16/2025	1	598,000	100		14,771		19,558		19,558	4,787				2,202		0001	
INDE/SP900F57																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 216119DL770XMK3ZE78	05/20/2024	05/20/2025	1	607,000	100		15,054		18,613		18,613	3,560				2,420		0001	
INDE/SP900K9N																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUSPUB8IPR0K6P63	06/05/2024	06/05/2025	1	500,000	100		11,850		14,076		14,076	2,226				2,061		0001	
INDE/SP9L1E53A																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	04/29/2024	04/29/2025	1	717,000	100		17,710		22,611		22,611	4,901				2,726		0001	
INDE/SP921TSE																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	06/06/2024	06/06/2025	1	600,000	100		13,500		15,925		15,925	2,425				2,478		0001	
INDE/SP921MSX																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	04/15/2024	04/15/2025	1	734,000	100		18,203		23,840		23,840	5,637				2,696		0001	
INDE/SP921R8F																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	06/10/2024	06/10/2025	1	838,000	100		19,442		22,846		22,846	3,404				3,488		0001	
INDE/SP921X36																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUSPUB8IPR0K6P63	05/09/2024	05/09/2025	1	914,000	100		22,576		28,471		28,471	5,895				3,556		0001	
INDE/SP9L13757																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	06/28/2024	06/30/2025	1	595,000	100		11,312		12,698		12,698	1,386				2,184		0001	
INDE/SP921Z3L																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 216119DL770XMK3ZE78	05/23/2024	05/23/2025	1	515,000	100		13,596		16,563		16,563	2,967				2,066		0001	
INDE/SP900L3K																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Com ... 216119DL770XMK3ZE78	04/05/2024	04/07/2025	1	516,000	100		12,797		16,516		16,516	3,719				1,857		0001	
INDE/SP900J3Y																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U3RHHI6C71XBUI1	06/18/2024	06/18/2025	1	542,000	100		12,249		13,761		13,761	1,512				2,292		0001	
INDE/SP921VSJ																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUSPUB8IPR0K6P63	06/12/2024	06/12/2025	1	966,000	100		23,377		27,010		27,010	3,633				4,037		0001	
INDE/SP9L13635																							
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ... ROMUSPUB8IPR0K6P63	04/30/2024	04/30/2025	1	1,116,000	100		26,338		34,509		34,509	8,171				4,253		0001	
INDE/SP9L13590																							

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	ROYAL BK CANADA ...	06/24/2024	06/23/2025	1	346,000	100		8,754		9,831		9,831	1,077				1,477		0001
INDE/SP921Z98				Canadian Imperial																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm	05/13/2024	05/13/2025	1	1,070,000	100		26,750		34,039		34,039	7,289				4,200		0001
INDE/SP900J9E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/18/2024	04/21/2025	1	762,000	100		17,831		23,742		23,742	5,911				2,841		0001
INDE/SP91123B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/23/2024	04/23/2025	1	887,000	100		21,643		28,546		28,546	6,903				3,324		0001
INDE/SP91133C																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	06/14/2024	06/16/2025	1	907,000	100		21,587		25,013		25,013	3,427				3,820		0001
INDE/SP91404SR																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	04/17/2024	04/17/2025	1	762,000	100		17,602		23,190		23,190	5,588				2,813		0001
INDE/SP921P8S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm	04/08/2024	04/08/2025	1	665,000	100		16,682		21,567		21,567	4,875				2,399		0001
INDE/SP900D99																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm	05/13/2024	05/12/2025	1	268,000	100		5,584		7,062		7,062	1,498				1,018		0001
INDE/SP900J9D																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm	05/10/2024	05/12/2025	1	547,000	100		13,620		17,175		17,175	3,555				2,143		0001
INDE/SP900I9J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm	04/04/2024	04/04/2025	1	638,000	100		15,376		20,100		20,100	4,724				2,277		0001
INDE/SP900C9I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial	05/28/2024	05/28/2025	1	1,193,000	100		30,899		37,481		37,481	6,582				4,837		0001
INDE/SP900K9K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm	05/16/2024	05/16/2025	1	831,000	100		20,027		24,894		24,894	4,867				3,284		0001
INDE/SP900K9O																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/26/2024	04/28/2025	1	878,000	100		20,194		26,152		26,152	5,959				3,330		0001
INDE/SP91134B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/11/2024	06/11/2025	1	592,000	100		15,274		17,969		17,969	2,696				2,469		0001
INDE/SP9112F9																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/03/2024	05/05/2025	1	565,000	100		12,826		16,699		16,699	3,874				2,178		0001
INDE/SP91135E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	08/08/2024	08/08/2025	1	715,000	100		13,085		15,610		15,610	2,526				3,305		0001
INDE/SP9140JST																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/30/2024	07/30/2025	1	1,008,000	100		22,176		25,274		25,274	3,098				4,592		0001
INDE/SP92118P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/13/2024	09/15/2025	1	259,000	100		5,646		5,934		5,934	288				1,288		0001
INDE/SP9215ST																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/15/2024	07/14/2025	1	516,000	100		12,332		13,091		13,091	759				2,288		0001
INDE/SP9210B9																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/29/2024	07/29/2025	1	670,000	100		12,529		14,111		14,111	1,592				3,047		0001
INDE/SP921180																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/23/2024	08/25/2025	1	353,000	100		7,095		7,456		7,456	361				1,676		0001
INDE/SP91130S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/12/2024	08/12/2025	1	962,000	100		18,374		21,591		21,591	3,217				4,429		0001
INDE/SP91130K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/22/2024	07/21/2025	1	469,000	100		10,741		11,779		11,779	1,039				2,060		0001
INDE/SP91131SH																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	08/15/2024	08/15/2025	1	786,000	100		12,282		13,316		13,316	1,054				3,674		0001
INDE/SP91130U																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/31/2024	07/31/2025	1	316,000	100		6,288		6,982		6,982	694				1,442		0001
INDE/SP91130J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Citibank NA	08/14/2024	08/14/2025	1	438,000	100		8,938		10,024		10,024	1,086				2,035		0001
INDE/SP9140K9S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/19/2024	07/21/2025	1	460,000	100		10,120		11,322		11,322	1,202				2,064		0001
INDE/SP91130J9I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/11/2024	07/11/2025	1	561,000	100		11,669		12,650		12,650	981				2,474		0001
INDE/SP9112P91																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	07/18/2024	07/18/2025	1	321,000	100		6,677		7,320		7,320	643				1,433		0001
INDE/SP91130J9O																						

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	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	09/09/2024	09/08/2025	1	260,000	100		4,862		5,455		5,455	593				1,260		0001	
INDE/S&P1345I	Purchased Call/S&P 500				09/02/2024	08/04/2025	1	518,000	100		10,308		12,403		12,403	2,094				2,379		0001	
INDE/S&P13154	Purchased Call/S&P 500				08/16/2024	08/18/2025	1	525,000	100		10,343		11,221		11,221	879				2,466		0001	
INDE/S&P1319N	Purchased Call/S&P 500				07/12/2024	07/14/2025	1	612,000	100		13,464		14,550		14,550	1,086				2,713		0001	
INDE/S&P131935	Purchased Call/S&P 500				07/09/2024	07/09/2025	1	1,846,000	100		40,797		44,556		44,556	3,759				8,113		0001	
INDE/S&P13163J	Purchased Call/S&P 500				07/03/2024	07/03/2025	1	465,000	100		9,988		11,038		11,038	1,040				2,022		0001	
INDE/S&P1335J	Purchased Call/S&P 500				07/25/2024	07/25/2025	1	430,000	100		8,901		10,367		10,367	1,466				1,943		0001	
INDE/S&P13357	Purchased Call/S&P 500				09/03/2024	09/02/2025	1	685,000	100		10,686		11,590		11,590	904				3,291		0001	
INDE/S&P13128J	Purchased Call/S&P 500				09/24/2024	09/24/2025	1	323,000	100		7,946		7,962		7,962	16				1,602		0001	
INDE/S&P1319N	Purchased Call/S&P 500				07/05/2024	07/07/2025	1	514,000	100		11,102		12,070		12,070	968				2,251		0001	
INDE/S&P140X3L	Purchased Call/S&P 500				08/28/2024	08/28/2025	1	369,000	100		7,159		7,584		7,584	425				1,760		0001	
INDE/S&P1319R	Purchased Call/S&P 500				07/08/2024	07/08/2025	1	655,000	100		12,446		13,436		13,436	990				2,786		0001	
INDE/S&P131296	Purchased Call/S&P 500				09/17/2024	09/17/2025	1	270,000	100		5,562		5,889		5,889	327				1,326		0001	
INDE/S&P1319R	Purchased Call/S&P 500				07/22/2024	07/22/2025	1	690,000	100		13,317		14,575		14,575	1,258				3,102		0001	
INDE/S&P1319P	Purchased Call/S&P 500				08/26/2024	08/26/2025	1	793,000	100		15,622		16,557		16,557	935				3,770		0001	
INDE/S&P13230	Purchased Call/S&P 500				08/27/2024	08/27/2025	1	351,000	100		7,055		7,430		7,430	375				1,671		0001	
INDE/S&P131330	Purchased Call/S&P 500				09/04/2024	09/04/2025	1	457,000	100		10,100		11,013		11,013	913				2,202		0001	
INDE/S&P1316S1	Purchased Call/S&P 500				08/06/2024	08/06/2025	1	602,000	100		11,739		14,250		14,250	2,511				2,774		0001	
INDE/S&P13036	Purchased Call/S&P 500				08/22/2024	08/22/2025	1	507,000	100		10,546		11,325		11,325	779				2,386		0001	
INDE/S&P1319W	Purchased Call/S&P 500				08/05/2024	08/05/2025	1	428,000	100		8,605		10,550		10,550	1,945				1,960		0001	
INDE/S&P1316S2	Purchased Call/S&P 500				09/18/2024	09/18/2025	1	275,000	100		6,600		6,900		6,900	300				1,352		0001	
INDE/S&P1319S1	Purchased Call/S&P 500				07/17/2024	07/17/2025	1	511,000	100		10,731		11,675		11,675	944				2,277		0001	
INDE/S&P1335T	Purchased Call/S&P 500				07/26/2024	07/28/2025	1	514,000	100		10,434		11,989		11,989	1,554				2,334		0001	
INDE/S&P13038	Purchased Call/S&P 500				07/16/2024	07/16/2025	1	456,000	100		9,439		9,953		9,953	513				2,029		0001	
INDE/S&P1316S1	Purchased Call/S&P 500				08/09/2024	08/11/2025	1	556,000	100		10,898		12,840		12,840	1,942				2,583		0001	
INDE/S&P1319S9	Purchased Call/S&P 500				08/07/2024	08/07/2025	1	555,000	100		11,655		14,377		14,377	2,722				2,562		0001	
INDE/S&P1323J	Purchased Call/S&P 500				08/29/2024	08/29/2025	1	514,000	100		10,897		11,566		11,566	669				2,455		0001	
INDE/S&P1303X	Purchased Call/S&P 500				08/01/2024	08/01/2025	1	960,000	100		20,352		23,544		23,544	3,192				4,388		0001	
INDE/S&P13219N	Purchased Call/S&P 500				07/29/2024	07/28/2025	1	776,000	100		18,934		21,404		21,404	2,470				3,523		0001	

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(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's (Amortization)/ Accretion	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.		Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	07/08/2024	07/07/2025	1	330,000	100		8,745		9,320		9,320	575				1,445		0001	
INDEX/SPX42050	Purchased Call/S&P 500	N/A	Equity/Index	ROYAL BK CANADA ...	07/01/2024	07/01/2025	1	353,000	100		7,872		8,695		8,695	823				1,529		0001	
INDEX/SPX2123P	FixedAnnuity hedge ...	N/A	Equity/Index	Barclays PLC	09/23/2024	09/22/2025	1	550,000	100		9,295		9,291		9,291	(4)				2,720		0001	
INDEX/SPX017250	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	07/10/2024	07/10/2025	1	530,000	100		11,501		12,088		12,088	587				2,333		0001	
INDEX/SPX42003	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA	08/19/2024	08/19/2025	1	382,000	100		7,023		7,462		7,462	439				1,703		0001	
INDEX/SPX4123H	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA	08/13/2024	08/13/2025	1	911,000	100		19,587		22,318		22,318	2,731				4,245		0001	
Purchased Call/S&P 500	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA	07/24/2024	07/24/2025	1	505,000	100		11,363		13,082		13,082	1,719				2,278		0001	
INDEX/SPX4135S7	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA	09/16/2024	09/15/2025	1	525,000	100		9,870		10,457		10,457	587				2,570		0001	
INDEX/SPX4135S7	FixedAnnuity hedge ...	N/A	Equity/Index	BNP Paribas SA	07/02/2024	07/02/2025	1	546,000	100		13,541		14,979		14,979	1,438				2,370		0001	
INDEX/SPX4203E	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	07/01/2024	06/30/2025	1	411,000	100		9,987		11,078		11,078	1,091				1,777		0001	
INDEX/SPX21230	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	08/20/2024	08/20/2025	1	504,000	100		10,433		11,004		11,004	571				2,374		0001	
INDEX/SPX4203E	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	07/23/2024	07/23/2025	1	531,000	100		11,841		12,849		12,849	1,008				2,381		0001	
INDEX/SPX4215C	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	08/21/2024	08/21/2025	1	536,000	100		11,095		11,591		11,591	496				2,529		0001	
INDEX/SPX42031	FixedAnnuity hedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	08/30/2024	09/02/2025	1	622,000	100		12,938		13,287		13,287	350				2,988		0001	
Purchased Call/S&P 500	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/13/2023	10/11/2024	1	465,000	4327.78	4,418		6,722		6,722	1,271				404		0001		
INDEX/SPX60567	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/13/2023	10/14/2024	1	482,000	4327.78	4,724		7,207		7,207	1,367				472		0001		
INDEX/SPX60568	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/13/2023	10/15/2024	1	366,000	4327.78	3,587		5,472		5,472	1,940				371		0001		
INDEX/SPX60569	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/18/2023	10/18/2024	1	546,000	4314.6	5,351		8,155		8,155	1,530				606		0001		
Purchased Call/S&P 500	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/20/2023	10/22/2024	1	1,369,000	4224.16	8,889		13,625		13,625	2,273				1,680		0001		
INDEX/SPX6056M	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/23/2023	10/23/2024	1	415,000	4217.04	5,644		8,878		8,878	1,516				521		0001		
INDEX/SPX6056Y	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/24/2023	10/24/2024	1	671,000	4247.68	4,160		6,339		6,339	1,980				860		0001		
Purchased Call/S&P 500	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/24/2023	10/24/2024	1	507,000	4247.68	4,867		7,563		7,563	1,319				650		0001		
INDEX/SPX60573	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/30/2023	10/30/2024	1	445,000	4166.82	3,916		6,190		6,190	990				638		0001		
INDEX/SPX6057V	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	10/30/2023	10/25/2024	1	552,997	4158	10,228		16,530		16,530	2,687				724		0001		
INDEX/SPX60579I	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	11/01/2023	10/31/2024	1	430,323	4178	8,254		12,785		12,785	2,156				627		0001		
Purchased Call/S&P 500	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	11/10/2023	11/08/2024	1	579,000	4415.24	5,501		8,301		8,301	1,900				946		0001		
INDEX/SPX6059J	FixedAnnuity hedge ...	N/A	Equity/Index	Societe Generale SA	11/10/2023	11/12/2024	1	676,000	4415.24	7,301		11,012		11,012	2,405				1,160		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 / S/P60959II	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/10/2023	11/11/2024	1	415,000	4415.24	7,927			12,288		12,288	2,772					704	0001	
Purchased Call / S/P 500 INDEX / S/P60959X	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/29/2023	11/29/2024	1	1,050,000	4550.58	7,035			10,283		10,283	2,603					2,129	0001	
Purchased Call / S/P 500 INDEX / S/P60959	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/06/2023	12/06/2024	1	1,410,000	4549.34	9,447			13,766		13,766	3,474					3,021	0001	
Purchased Call / S/P 500 INDEX / S/P60959E	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/07/2023	12/06/2024	1	386,000	4585.59	4,439			6,584		6,584	1,767					827	0001	
Purchased Call / S/P 500 INDEX / S/P60959D	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/15/2023	12/13/2024	1	441,000	4719.19	5,116			7,446		7,446	2,330					993	0001	
Purchased Call / S/P 500 INDEX / S/P60959E	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/15/2023	12/16/2024	1	378,000	4719.19	4,385			6,377		6,377	1,993					868	0001	
Purchased Call / S/P 500 INDEX / S/P60959A	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/20/2023	12/20/2024	1	754,000	4698.35	8,671			12,697		12,697	3,848					1,776	0001	
Purchased Call / S/P 500 INDEX / S/P60949D	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	02/01/2024	01/31/2025	1	480,000	4906.19		3,283		4,538		4,538	1,255					1,422	0001	
Purchased Call / S/P 500 INDEX / S/P60949P	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	02/01/2024	01/31/2025	1	482,000	4906.19		7,278		10,449		10,449	3,171					1,399	0001	
Purchased Call / S/P 500 INDEX / S/P60951J	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	02/07/2024	02/07/2025	1	1,203,000	4985.06		8,060		10,979		10,979	2,918					3,590	0001	
Purchased Call / S/P 500 INDEX / S/P609581	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	02/09/2024	02/06/2025	1	400,927	4950		7,348		10,002		10,002	2,654					1,192	0001	
Purchased Call / S/P 500 INDEX / S/P60958C	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	02/21/2024	02/21/2025	1	441,000	4881.8		5,027		6,988		6,988	1,961					1,385	0001	
Purchased Call / S/P 500 INDEX / S/P60958A	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	03/06/2024	03/06/2025	1	2,065,000	5104.76		13,423		18,251		18,251	4,829					6,772	0001	
Purchased Call / S/P 500 INDEX / S/P60958T	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	03/27/2024	03/27/2025	1	2,194,000	5248.49		15,199		19,528		19,528	4,389					7,661	0001	
Purchased Call / S/P 500 INDEX / S/P60958J	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	03/27/2024	03/27/2025	1	411,000	5248.49		7,521		10,146		10,146	2,825					1,435	0001	
Purchased Call / S/P 500 INDEX / S/P60958X	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	03/28/2024	03/28/2025	1	643,000	5254.35		3,151		4,089		4,089	938					2,251	0001	
Purchased Call / S/P 500 INDEX / S/P60958Y	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	03/28/2024	03/28/2025	1	2,536,000	5254.35		16,484		21,464		21,464	4,980					8,880	0001	
Purchased Call / S/P 500 INDEX / S/P60958Z	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	03/28/2024	03/31/2025	1	982,000	5254.35		6,253		8,133		8,133	1,880					3,397	0001	
Purchased Call / S/P 500 INDEX / S/P60C17N9R	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	11/13/2023	11/13/2024	1	1,050,000	4411.55	7,035		10,358		10,358		552					1,823	0001	
Purchased Call / S/P 500 INDEX / S/P60C17N57	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	11/29/2023	11/20/2024	1	382,541	4554	6,984		10,689		10,689		2,872					715	0001	
Purchased Call / S/P 500 INDEX / S/P60C17N56	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	12/01/2023	11/29/2024	1	386,000	4594.63	4,776		7,179		7,179		1,958					807	0001	
Purchased Call / S/P 500 INDEX / S/P60C17N5H	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	12/04/2023	12/04/2024	1	381,000	4568.78	4,458		6,679		6,679		1,759					804	0001	
Purchased Call / S/P 500 INDEX / S/P60C17N5J	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	12/05/2023	12/05/2024	1	645,000	4567.18	7,353		10,985		10,985		1,254					1,371	0001	
Purchased Call / S/P 500 INDEX / S/P60C17O50	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	12/07/2023	12/06/2024	1	408,000	4585.59	6,569		9,908		9,908		2,713					874	0001	
Purchased Call / S/P 500 INDEX / S/P60C17O53	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	12/11/2023	12/11/2024	1	356,000	4622.44	4,094		6,035		6,035		1,689					791	0001	
Purchased Call / S/P 500 INDEX / S/P60C17O58	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	12/13/2023	12/13/2024	1	488,000	4707.09	5,661		8,228		8,228		2,557					1,089	0001	
Purchased Call / S/P 500 INDEX / S/P60C17O59	FixedAnnuity hedge	N/A	Equity / Index	Barclays PLC	12/13/2023	12/12/2024	1	457,753	4624	9,299		13,301		13,301		3,865					1,024	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPXCT085	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	12/15/2023	12/17/2024	1	468,000	4719.19	5,588			8,145		8,145	2,571					1,059	0001	
Purchased Call/S&P 500 INDEX/SPXCT090	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/08/2024	01/08/2025	1	521,000	4763.54		3,439		4,952		4,952	1,513					1,364	0001	
Purchased Call/S&P 500 INDEX/SPXCT092	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/10/2024	01/10/2025	1	1,133,000	4783.45		7,591		10,739		10,739	3,147					2,985	0001	
Purchased Call/S&P 500 INDEX/SPXCTP90	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/10/2024	01/10/2025	1	504,000	4783.45		7,157		10,487		10,487	3,330					1,332	0001	
Purchased Call/S&P 500 INDEX/SPXCTP99	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/11/2024	01/10/2025	1	699,000	4780.24		4,613		6,627		6,627	2,013					1,848	0001	
Purchased Call/S&P 500 INDEX/SPXCTP9A	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/11/2024	01/10/2025	1	758,000	4780.24		8,565		12,559		12,559	3,994					2,004	0001	
Purchased Call/S&P 500 INDEX/SPXCTP9B	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/11/2024	01/10/2025	1	413,000	4780.24		7,393		11,122		11,122	3,729					1,082	0001	
Purchased Call/S&P 500 INDEX/SPXCTP91	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/17/2024	01/17/2025	1	345,000	4739.21		5,994		8,801		8,801	2,867					943	0001	
Purchased Call/S&P 500 INDEX/SPXCT099	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/24/2024	01/17/2025	1	431,398	4847		8,497		12,078		12,078	3,581					1,179	0001	
Purchased Call/S&P 500 INDEX/SPXCT09N	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/30/2024	01/30/2025	1	737,000	4924.97		4,864		6,836		6,836	1,972					2,130	0001	
Purchased Call/S&P 500 INDEX/SPXCT090	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	01/30/2024	01/30/2025	1	627,000	4924.97		9,656		13,904		13,904	4,249					1,812	0001	
Purchased Call/S&P 500 INDEX/SPXCTP91	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	02/06/2024	02/06/2025	1	728,000	4954.23		4,805		6,708		6,708	1,903					2,164	0001	
Purchased Call/S&P 500 INDEX/SPXCTR98	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	02/12/2024	02/12/2025	1	355,000	5021.84		4,899		6,923		6,923	2,024					1,079	0001	
Purchased Call/S&P 500 INDEX/SPXCTR96	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	02/13/2024	02/13/2025	1	611,000	4953.17		4,033		5,610		5,610	1,577					1,865	0001	
Purchased Call/S&P 500 INDEX/SPXCTR9H	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	02/13/2024	02/13/2025	1	490,000	4953.17		7,546		10,749		10,749	3,203					1,486	0001	
Purchased Call/S&P 500 INDEX/SPXCTT9E	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	03/14/2024	03/14/2025	1	811,000	5150.48		5,272		7,105		7,105	1,834					2,726	0001	
Purchased Call/S&P 500 INDEX/SPXCTT9F	FixedAnnuity hedge	N/A	Equity/Index	Barclays PLC	03/14/2024	03/14/2025	1	489,000	5150.48		7,091		9,784		9,784	2,693					1,644	0001	
Purchased Call/S&P 500 INDEX/SPX0003R	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/02/2023	10/02/2024	1	998,000	4288.39	6,292		9,674		9,674	1,690					358	0001		
Purchased Call/S&P 500 INDEX/SPX0003S	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/02/2023	10/02/2024	1	353,000	4288.39	3,177		4,939		4,939	4,939	872					131	0001	
Purchased Call/S&P 500 INDEX/SPX000B2	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/03/2023	10/03/2024	1	346,000	4229.45	2,214		3,457		3,457	3,457	562					157	0001	
Purchased Call/S&P 500 INDEX/SPX000B8	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/04/2023	10/04/2024	1	1,468,000	4263.75	9,395		14,665		14,665	14,665	2,493					788	0001	
Purchased Call/S&P 500 INDEX/SPX000B3	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/04/2023	10/04/2024	1	633,000	4263.75	6,077		9,485		9,485	9,485	1,634					331	0001	
Purchased Call/S&P 500 INDEX/SPX000B3C	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/06/2023	10/04/2024	1	1,080,000	4308.5	7,992		12,407		12,407	12,407	2,241					565	0001	
Purchased Call/S&P 500 INDEX/SPX000B3D	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/06/2023	10/07/2024	1	573,000	4308.5	5,501		8,581		8,581	8,581	1,585					397	0001	
Purchased Call/S&P 500 INDEX/SPX000B5E	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/06/2023	10/08/2024	1	1,445,000	4308.5	9,826		15,142		15,142	15,142	2,730					1,070	0001	
Purchased Call/S&P 500 INDEX/SPX000B5F	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/06/2023	10/07/2024	1	370,000	4308.5	6,996		11,081		11,081	11,081	2,109					256	0001	
Purchased Call/S&P 500 INDEX/SPX000B9	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	11/06/2023	11/06/2024	1	1,439,000	4365.98	9,354		14,251		14,251	14,251	2,845					2,291	0001	
Purchased Call/S&P 500 INDEX/SPX000B5	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	11/06/2023	11/06/2024	1	565,000	4365.98	5,142		7,833		7,833	7,833	1,580					889	0001	
Purchased Call/S&P 500 INDEX/SPX000B5E	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	11/15/2023	11/15/2024	1	538,000	4502.88	9,038		13,755		13,755	13,755	3,409					955	0001	

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 (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	Canadian Imperial Bank of Com	.11/16/2023	.11/15/2024	1	1,393,000	4908.24	9,194			13,717		13,717	3,279				2,473		0001
INDE X/SP500MST				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.11/21/2023	.11/21/2024	1	723,000	4538.19	6,001			8,874		8,874	2,220				1,364		0001
INDE X/SP500Q051				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.11/21/2023	.11/21/2024	1	368,000	4538.19	6,514			9,928		9,928	2,589				694		0001
INDE X/SP500Q052				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.12/06/2023	.12/06/2024	1	416,000	4549.34	4,784			7,103		7,103	1,817				891		0001
INDE X/SP500Q053				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.12/12/2023	.12/12/2024	1	428,000	4603.7	4,965			7,261		7,261	2,065				957		0001
INDE X/SP500Q055C				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.12/13/2023	.12/13/2024	1	379,000	4707.09	6,860			10,232		10,232	3,204				853		0001
INDE X/SP500Q059Q				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/09/2024	.01/09/2025	1	367,000	4756.5		4,184		6,093		6,093	1,909				965		0001
INDE X/SP500Q056				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/12/2024	.01/13/2025	1	468,000	4783.83		5,175		7,576		7,576	2,401				1,228		0001
INDE X/SP500Q059				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/16/2024	.01/16/2025	1	706,000	4765.98		4,730		6,677		6,677	1,947				1,920		0001
INDE X/SP500Q05K				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/18/2024	.01/17/2025	1	1,203,000	4780.94		8,060		11,359		11,359	3,298				3,287		0001
INDE X/SP500Q05W				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/18/2024	.01/17/2025	1	587,000	4780.94		7,631		11,063		11,063	3,432				1,604		0001
INDE X/SP500Q05X				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/19/2024	.01/17/2025	1	613,000	4893.81		7,172		10,347		10,347	3,175				1,675		0001
INDE X/SP500Q0Z50				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/22/2024	.01/22/2025	1	827,000	4850.43		5,127		7,207		7,207	2,079				2,311		0001
INDE X/SP500Q0Z30				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/22/2024	.01/22/2025	1	391,000	4850.43		4,731		6,836		6,836	2,105				1,093		0001
INDE X/SP500Q0Z9P				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/25/2024	.01/24/2025	1	635,000	4894.16		4,255		5,914		5,914	1,660				1,790		0001
INDE X/SP500Q039				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.01/25/2024	.01/24/2025	1	590,000	4894.16		6,726		9,598		9,598	2,872				1,663		0001
INDE X/SP500Q03A				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.02/16/2024	.02/14/2025	1	2,153,000	5005.57		14,425		19,568		19,568	5,143				6,595		0001
INDE X/SP500Q0452				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.02/16/2024	.02/14/2025	1	996,000	5005.57		14,243		19,830		19,830	5,387				3,051		0001
INDE X/SP500Q0453				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.02/16/2024	.02/16/2024	1	837,000	5005.57		5,608		7,600		7,600	1,992				2,601		0001
INDE X/SP500Q0454				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.02/16/2024	.02/19/2025	1	483,000	5005.57		3,236		4,383		4,383	1,146				1,506		0001
INDE X/SP500Q0455				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.02/23/2024	.02/25/2025	1	1,391,000	5088.8		9,737		13,041		13,041	3,304				4,429		0001
INDE X/SP500Q045Z				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.02/26/2024	.02/26/2025	1	1,088,000	5089.53		7,181		9,741		9,741	2,560				3,476		0001
INDE X/SP500Q0539				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.02/26/2024	.02/26/2025	1	605,000	5089.53		10,588		14,778		14,778	4,190				1,933		0001
INDE X/SP500Q055S				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.03/01/2024	.02/28/2025	1	2,551,000	5137.08		16,837		22,531		22,531	5,694				8,204		0001
INDE X/SP500Q065S				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.03/01/2024	.03/03/2025	1	1,094,000	5137.08		7,220		9,652		9,652	2,142				3,553		0001
INDE X/SP500Q065V				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.03/01/2024	.03/03/2025	1	414,000	5137.08		6,458		8,882		8,882	2,423				1,945		0001
INDE X/SP500Q065W				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.03/04/2024	.03/04/2025	1	665,000	5130.95		4,389		5,870		5,870	1,481				2,167		0001
INDE X/SP500Q0759				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.03/04/2024	.03/04/2025	1	391,000	5130.95		4,888		6,697		6,697	1,810				1,274		0001
INDE X/SP500Q073A				Bank of Com																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Com	.03/05/2024	.03/05/2025	1	1,163,000	5078.65		7,560		10,354		10,354	2,795				3,802		0001
INDE X/SP500Q0736				Bank of Com																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDE/SP/H00890	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/07/2024	03/07/2025	1	381,000	5157.36		6,052		8,156		8,156	2,105				3,063	0001		
Purchased Call/S&P 500 INDE/SP/H00891	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/07/2024	03/07/2025	1	709,000	5157.36		10,068		13,882		13,882	3,814					2,332	0001	
Purchased Call/S&P 500 INDE/SP/H00896	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/08/2024	03/07/2025	1	2,055,000	5123.69		13,563		18,121		18,121	4,558					6,760	0001	
Purchased Call/S&P 500 INDE/SP/H00897	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/08/2024	03/10/2025	1	1,098,000	5123.69		7,247		9,672		9,672	2,426					3,646	0001	
Purchased Call/S&P 500 INDE/SP/H00953	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/13/2024	03/13/2025	1	1,397,000	5165.31		9,220		12,175		12,175	2,955					4,682	0001	
Purchased Call/S&P 500 INDE/SP/H00994	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/13/2024	03/13/2025	1	665,000	5165.31		10,441		14,368		14,368	3,927					2,229	0001	
Purchased Call/S&P 500 INDE/SP/H0099T	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/18/2024	03/18/2025	1	450,000	5149.42		6,165		8,386		8,386	2,221					1,531	0001	
Purchased Call/S&P 500 INDE/SP/H1306A	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/29/2023	10/01/2024	1	728,000	4286.05		6,989		10,911		10,911	1,908					191	0001	
Purchased Call/S&P 500 INDE/SP/H1306B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/29/2023	10/01/2024	1	1,124,000	4286.05		7,306		11,235		11,235	1,948					284	0001	
Purchased Call/S&P 500 INDE/SP/H13061	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/03/2023	10/03/2024	1	505,000	4229.45		4,949		7,820		7,820	1,279					229	0001	
Purchased Call/S&P 500 INDE/SP/H1306J	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/05/2023	10/04/2024	1	1,182,000	4258.19		7,565		11,804		11,804	1,977					619	0001	
Purchased Call/S&P 500 INDE/SP/H1306K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/05/2023	10/04/2024	1	574,000	4258.19		5,453		8,598		8,598	1,461					300	0001	
Purchased Call/S&P 500 INDE/SP/H1306L	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/06/2023	10/07/2024	1	673,000	4308.5		4,307		6,718		6,718	1,205					466	0001	
Purchased Call/S&P 500 INDE/SP/H1306M	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/09/2023	10/09/2024	1	1,388,000	4335.66		8,883		13,847		13,847	2,580					1,090	0001	
Purchased Call/S&P 500 INDE/SP/H1306N	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/09/2023	10/09/2024	1	492,000	4335.66		4,723		7,363		7,363	1,392					386	0001	
Purchased Call/S&P 500 INDE/SP/H1306V	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2023	10/10/2024	1	487,000	4358.24		2,825		4,371		4,371	837					403	0001	
Purchased Call/S&P 500 INDE/SP/H1306W	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2023	10/10/2024	1	478,000	4358.24		4,589		7,150		7,150	1,393					386	0001	
Purchased Call/S&P 500 INDE/SP/H1306X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2023	10/10/2024	1	344,000	4358.24		6,467		10,291		10,291	2,097					285	0001	
Purchased Call/S&P 500 INDE/SP/H1306Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2023	10/04/2024	1	549,144	4257		11,037		16,488		16,488	2,901					287	0001	
Purchased Call/S&P 500 INDE/SP/H13067	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/11/2023	10/11/2024	1	1,088,000	4376.95		7,290		10,847		10,847	2,140					944	0001	
Purchased Call/S&P 500 INDE/SP/H13068	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/11/2023	10/11/2024	1	604,000	4376.95		5,919		9,033		9,033	1,809					524	0001	
Purchased Call/S&P 500 INDE/SP/H1306C	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/12/2023	10/11/2024	1	854,000	4349.61		5,636		8,514		8,514	1,620					741	0001	
Purchased Call/S&P 500 INDE/SP/H1306D	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/12/2023	10/11/2024	1	281,000	4349.61		2,726		4,202		4,202	811					244	0001	
Purchased Call/S&P 500 INDE/SP/H1306X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2023	10/11/2024	1	824,000	4327.78		5,438		8,215		8,215	1,519					715	0001	
Purchased Call/S&P 500 INDE/SP/H1306Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2023	10/14/2024	1	575,000	4327.78		3,795		5,732		5,732	1,062					563	0001	
Purchased Call/S&P 500 INDE/SP/H1306Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2023	10/15/2024	1	1,125,000	4327.78		7,425		11,212		11,212	2,080					1,140	0001	
Purchased Call/S&P 500 INDE/SP/H13060	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2023	10/15/2024	1	355,000	4327.78		6,816		10,611		10,611	2,078					360	0001	
Purchased Call/S&P 500 INDE/SP/H13068	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/16/2023	10/16/2024	1	1,345,000	4373.63		9,012		13,401		13,401	2,644					1,408	0001	
Purchased Call/S&P 500 INDE/SP/H13069	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/16/2023	10/16/2024	1	302,000	4373.63		2,990		4,513		4,513	904					316	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/SPXJ135A	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/16/2023	10/11/2024	1	430,980	4553	8,321	.....	.....	12,831	.....	12,831	2,600	.....	.....	.....	.....	374	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/17/2023	10/17/2024	1	929,000	4373.2	5,202	.....	.....	7,863	.....	7,863	1,543	.....	.....	.....	.....	1,002	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135C	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/17/2023	10/17/2024	1	503,000	4373.2	4,929	.....	.....	7,513	.....	7,513	1,502	.....	.....	.....	.....	543	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135D	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/18/2023	10/18/2024	1	1,794,000	4314.6	11,840	.....	.....	17,862	.....	17,862	3,288	.....	.....	.....	.....	1,982	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135E	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/19/2023	10/18/2024	1	936,000	4278	6,178	.....	.....	9,320	.....	9,320	1,627	.....	.....	.....	.....	1,039	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135F	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/19/2023	10/18/2024	1	570,000	4278	5,586	.....	.....	8,513	.....	8,513	1,507	.....	.....	.....	.....	633	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135G	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/20/2023	10/18/2024	1	1,203,000	4224.16	7,820	.....	.....	11,979	.....	11,979	1,953	.....	.....	.....	.....	1,336	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135H	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/20/2023	10/18/2024	1	334,000	4224.16	3,206	.....	.....	4,989	.....	4,989	824	.....	.....	.....	.....	371	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/20/2023	10/21/2024	1	1,185,000	4224.16	7,703	.....	.....	11,797	.....	11,797	1,931	.....	.....	.....	.....	1,421	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135J	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/20/2023	10/21/2024	1	554,000	4224.16	5,318	.....	.....	8,272	.....	8,272	1,372	.....	.....	.....	.....	664	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/20/2023	10/22/2024	1	355,000	4224.16	3,408	.....	.....	5,300	.....	5,300	882	.....	.....	.....	.....	436	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135L	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/23/2023	10/23/2024	1	889,000	4217.04	5,690	.....	.....	8,846	.....	8,846	1,444	.....	.....	.....	.....	1,116	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135M	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/23/2023	10/18/2024	1	440,352	4360	7,571	.....	.....	13,167	.....	13,167	2,695	.....	.....	.....	.....	489	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135N	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/23/2023	10/21/2024	1	488,447	4247	9,232	.....	.....	14,762	.....	14,762	2,610	.....	.....	.....	.....	586	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135O	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/25/2023	10/25/2024	1	1,318,000	4186.77	8,567	.....	.....	13,106	.....	13,106	2,070	.....	.....	.....	.....	1,725	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135P	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/25/2023	10/25/2024	1	1,101,000	4186.77	10,570	.....	.....	16,422	.....	16,422	2,627	.....	.....	.....	.....	1,441	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135Q	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/26/2023	10/25/2024	1	903,000	4137.23	5,689	.....	.....	8,980	.....	8,980	1,335	.....	.....	.....	.....	1,182	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135R	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/26/2023	10/25/2024	1	593,000	4137.23	5,574	.....	.....	8,846	.....	8,846	1,332	.....	.....	.....	.....	776	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135S	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/27/2023	10/25/2024	1	1,018,000	4117.37	6,413	.....	.....	10,124	.....	10,124	1,470	.....	.....	.....	.....	1,332	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/27/2023	10/25/2024	1	470,000	4117.37	4,277	.....	.....	6,777	.....	6,777	995	.....	.....	.....	.....	615	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135U	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/27/2023	10/28/2024	1	661,000	4117.37	4,164	.....	.....	6,572	.....	6,572	968	.....	.....	.....	.....	915	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135V	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/27/2023	10/28/2024	1	681,000	4117.37	6,401	.....	.....	10,156	.....	10,156	1,499	.....	.....	.....	.....	943	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135W	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/27/2023	10/29/2024	1	1,125,000	4117.37	7,088	.....	.....	11,183	.....	11,183	1,635	.....	.....	.....	.....	1,586	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/27/2023	10/29/2024	1	513,000	4117.37	5,130	.....	.....	8,159	.....	8,159	1,211	.....	.....	.....	.....	723	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/27/2023	10/28/2024	1	344,161	4147	6,176	.....	.....	10,228	.....	10,228	1,613	.....	.....	.....	.....	477	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/30/2023	10/30/2024	1	1,186,000	4166.82	7,472	.....	.....	11,785	.....	11,785	1,835	.....	.....	.....	.....	1,700	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135A	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/31/2023	10/31/2024	1	479,000	4193.8	3,018	.....	.....	4,757	.....	4,757	766	.....	.....	.....	.....	698	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	10/31/2023	10/31/2024	1	412,000	4193.8	3,873	.....	.....	6,137	.....	6,137	1,001	.....	.....	.....	.....	600	.....	0001
Purchased Call/S&P 500 INDEX/SPXJ135C	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	11/01/2023	11/01/2024	1	1,172,000	4237.86	7,501	.....	.....	11,634	.....	11,634	1,982	.....	.....	.....	.....	1,735	.....	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 / S&P 500 INDEX/SPX13I57	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/01/2023	11/01/2024	1	823,000	4237.86	6,105			9,985		9,585	1,857				922		0001
Purchased Call / S&P 500 INDEX/SPX13I5E	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/02/2023	11/01/2024	1	1,804,000	4317.78	10,266			15,918		15,918	2,392				2,375		0001
Purchased Call / S&P 500 INDEX/SPX13I5F	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/02/2023	11/01/2024	1	756,000	4317.78	6,955			10,878		10,878	2,063				1,119		0001
Purchased Call / S&P 500 INDEX/SPX13I5X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/03/2023	11/01/2024	1	1,000,000	4358.34	6,500			9,922		9,922	1,961				1,480		0001
Purchased Call / S&P 500 INDEX/SPX13I5Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/03/2023	11/01/2024	1	484,000	4358.34	4,501			6,963		6,963	1,393				717		0001
Purchased Call / S&P 500 INDEX/SPX13I5Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/03/2023	11/04/2024	1	683,000	4338.34	4,440			6,775		6,775	1,343				1,057		0001
Purchased Call / S&P 500 INDEX/SPX13I5O	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/03/2023	11/04/2024	1	466,000	4358.34	4,474			6,933		6,933	1,393				722		0001
Purchased Call / S&P 500 INDEX/SPX13I5I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/03/2023	11/05/2024	1	781,000	4358.34	5,077			7,744		7,744	1,538				1,286		0001
Purchased Call / S&P 500 INDEX/SPX13I52	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/03/2023	11/05/2024	1	300,000	4338.34	2,970			4,610		4,610	929				471		0001
Purchased Call / S&P 500 INDEX/SPX13I53	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/03/2023	11/04/2024	1	318,000	4338.34	5,978			9,460		9,460	1,981				482		0001
Purchased Call / S&P 500 INDEX/SPX13I5O	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/07/2023	11/07/2024	1	592,000	4378.38	3,483			5,272		5,272	1,766				955		0001
Purchased Call / S&P 500 INDEX/SPX13I5P	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/07/2023	11/07/2024	1	418,000	4378.38	4,055			6,203		6,203	2,086				674		0001
Purchased Call / S&P 500 INDEX/SPX13I5O	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/08/2023	11/08/2024	1	1,409,000	4382.78	9,299			13,935		13,935	2,652				2,303		0001
Purchased Call / S&P 500 INDEX/SPX13I5I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/08/2023	11/08/2024	1	1,000,000	4382.78	9,700			14,834		14,834	3,077				1,634		0001
Purchased Call / S&P 500 INDEX/SPX13I5A	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/09/2023	11/08/2024	1	811,000	4347.35	5,272			8,024		8,024	1,573				1,325		0001
Purchased Call / S&P 500 INDEX/SPX13I5B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/09/2023	11/08/2024	1	286,000	4347.35	2,871			4,392		4,392	873				484		0001
Purchased Call / S&P 500 INDEX/SPX13I5C	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/09/2023	11/08/2024	1	516,311	4376	9,562			15,291		15,291	3,264				844		0001
Purchased Call / S&P 500 INDEX/SPX13I5I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/10/2023	11/08/2024	1	993,000	4415.24	5,960			8,928		8,928	1,901				1,476		0001
Purchased Call / S&P 500 INDEX/SPX13I5J	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/10/2023	11/11/2024	1	386,000	4415.24	6,178			9,249		9,249	1,974				1,588		0001
Purchased Call / S&P 500 INDEX/SPX13I5K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/10/2023	11/12/2024	1	1,171,000	4415.24	7,729			11,566		11,566	2,471				2,010		0001
Purchased Call / S&P 500 INDEX/SPX13I5R	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/13/2023	11/13/2024	1	455,000	4411.55	6,052			9,206		9,206	2,017				790		0001
Purchased Call / S&P 500 INDEX/SPX13I5Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/14/2023	11/14/2024	1	572,000	4485.7	3,775			5,636		5,636	1,330				1,004		0001
Purchased Call / S&P 500 INDEX/SPX13I5O	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/14/2023	11/14/2024	1	451,000	4485.7	6,720			10,215		10,215	2,500				792		0001
Purchased Call / S&P 500 INDEX/SPX13I5F	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/15/2023	11/15/2024	1	1,432,000	4502.88	9,594			14,101		14,101	3,366				2,542		0001
Purchased Call / S&P 500 INDEX/SPX13I5M	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/16/2023	11/15/2024	1	717,000	4508.24	7,242			10,940		10,940	2,670				1,273		0001
Purchased Call / S&P 500 INDEX/SPX13I5F	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/17/2023	11/15/2024	1	1,549,000	4514.02	10,223			15,250		15,250	3,891				2,749		0001
Purchased Call / S&P 500 INDEX/SPX13I5G	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/17/2023	11/15/2024	1	460,000	4514.02	4,554			6,792		6,792	1,667				817		0001
Purchased Call / S&P 500 INDEX/SPX13I5H	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/17/2023	11/18/2024	1	840,000	4514.02	5,544			8,265		8,265	2,000				1,539		0001
Purchased Call / S&P 500 INDEX/SPX13I5I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/17/2023	11/18/2024	1	534,000	4514.02	5,714			8,667		8,667	2,188				978		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX1315J	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/17/2023	11/19/2024	1	1,265,000	4514.02	7,953			11,850		11,850	2,867				2,230		0001	
Purchased Call/S&P 500 INDEX/SPX1315K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/17/2023	11/19/2024	1	465,000	4514.02	5,297			8,029		8,029	1,978				916		0001	
Purchased Call/S&P 500 INDEX/SPX1315L	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/17/2023	11/19/2024	1	619,000	4514.02	11,452			17,642		17,642	4,497				1,146		0001	
Purchased Call/S&P 500 INDEX/SPX1315M	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2023	11/20/2024	1	487,000	4597.38	2,435			3,588		3,588	888				910		0001	
Purchased Call/S&P 500 INDEX/SPX1315N	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2023	11/20/2024	1	897,000	4597.38	6,010			8,810		8,810	2,221				1,676		0001	
Purchased Call/S&P 500 INDEX/SPX1315P	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2023	11/20/2024	1	478,000	4597.38	4,876			7,275		7,275	1,863				893		0001	
Purchased Call/S&P 500 INDEX/SPX1315Q	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	1,181,000	4556.62	7,913			11,581		11,581	2,947				2,250		0001	
Purchased Call/S&P 500 INDEX/SPX1315R	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	522,000	4556.62	5,846			8,698		8,698	2,257				995		0001	
Purchased Call/S&P 500 INDEX/SPX1315S	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	698,000	4556.62	11,308			17,096		17,096	4,539				1,330		0001	
Purchased Call/S&P 500 INDEX/SPX1315T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	1,162,000	4556.62	7,785			11,395		11,395	2,900				2,214		0001	
Purchased Call/S&P 500 INDEX/SPX1315U	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	582,000	4556.62	6,518			9,698		9,698	2,517				1,109		0001	
Purchased Call/S&P 500 INDEX/SPX1309S	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/22/2024	1	1,518,000	4559.34	10,171			14,885		14,885	3,800				2,882		0001	
Purchased Call/S&P 500 INDEX/SPX1309T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/22/2024	1	387,000	4559.34	4,605			6,809		6,809	1,776				756		0001	
Purchased Call/S&P 500 INDEX/SPX1309U	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/25/2024	1	475,000	4559.34	3,220			4,655		4,655	1,188				930		0001	
Purchased Call/S&P 500 INDEX/SPX1309V	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/26/2024	1	742,000	4559.34	8,533			12,709		12,709	3,935				1,466		0001	
Purchased Call/S&P 500 INDEX/SPX1309W	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/26/2024	1	887,000	4559.34	5,943			8,686		8,686	2,214				1,753		0001	
Purchased Call/S&P 500 INDEX/SPX1309X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/27/2023	11/27/2024	1	1,253,000	4550.43	8,395			12,263		12,263	3,087				2,497		0001	
Purchased Call/S&P 500 INDEX/SPX1309Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/27/2023	11/27/2024	1	519,000	4550.43	8,096			12,180		12,180	3,188				1,034		0001	
Purchased Call/S&P 500 INDEX/SPX1319S	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2023	11/27/2024	1	464,000	4554.89	3,980			5,902		5,902	1,506				925		0001	
Purchased Call/S&P 500 INDEX/SPX1319T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2023	11/27/2024	1	502,000	4554.89	8,584			13,004		13,004	3,446				1,001		0001	
Purchased Call/S&P 500 INDEX/SPX1319U	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/29/2023	11/29/2024	1	497,000	4550.58	5,666			8,504		8,504	2,191				1,008		0001	
Purchased Call/S&P 500 INDEX/SPX1319V	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/30/2023	11/29/2024	1	1,327,000	4567.8	8,891			12,974		12,974	3,942				2,690		0001	
Purchased Call/S&P 500 INDEX/SPX1319W	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/30/2023	11/29/2024	1	540,000	4567.8	8,046			12,132		12,132	3,241				1,095		0001	
Purchased Call/S&P 500 INDEX/SPX1319X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2023	11/29/2024	1	927,000	4594.63	6,118			9,056		9,056	2,410				1,879		0001	
Purchased Call/S&P 500 INDEX/SPX1319Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2023	12/02/2024	1	558,000	4594.63	3,683			5,447		5,447	1,449				1,159		0001	
Purchased Call/S&P 500 INDEX/SPX1319Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2023	12/03/2024	1	902,000	4594.63	5,953			8,800		8,800	2,539				1,889		0001	
Purchased Call/S&P 500 INDEX/SPX1319A	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2023	12/03/2024	1	623,000	4594.63	7,102			10,625		10,625	2,880				1,304		0001	
Purchased Call/S&P 500 INDEX/SPX1319B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2023	12/02/2024	1	446,000	4594.63	8,251			12,605		12,605	3,535				926		0001	
Purchased Call/S&P 500 INDEX/SPX1329D	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/04/2023	12/04/2024	1	1,123,000	4569.78	7,412			10,958		10,958	2,825				2,370		0001	

SCHEDULE DB - PART A - SECTION 1

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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/S&P 500 INDE/SPX1328K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/05/2023	12/05/2024	1	764,000	4567.18	4,584			6,705		6,705	1,715				1,624	0001	
Purchased Call/S&P 500 INDE/SPX1328Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/07/2023	12/06/2024	1	1,039,000	4585.59	6,857			10,119		10,119	2,655				2,226	0001	
Purchased Call/S&P 500 INDE/SPX1338L	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/06/2024	1	1,698,000	4604.37	11,377			16,526		16,526	4,434				3,637	0001	
Purchased Call/S&P 500 INDE/SPX1338H	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/06/2024	1	499,000	4604.37	5,739			8,493		8,493	2,327				1,069	0001	
Purchased Call/S&P 500 INDE/SPX1338N	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/09/2024	1	821,000	4604.37	5,501			7,984		7,984	2,140				1,798	0001	
Purchased Call/S&P 500 INDE/SPX1338O	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/09/2024	1	490,000	4604.37	5,635			8,333		8,333	2,281				1,073	0001	
Purchased Call/S&P 500 INDE/SPX1339P	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/10/2024	1	1,154,000	4604.37	7,732			11,215		11,215	3,004				2,545	0001	
Purchased Call/S&P 500 INDE/SPX1339Q	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/10/2024	1	501,000	4604.37	5,762			8,515		8,515	2,329				1,105	0001	
Purchased Call/S&P 500 INDE/SPX1345I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/11/2023	12/11/2024	1	873,000	4622.44	5,849			8,476		8,476	2,318				1,939	0001	
Purchased Call/S&P 500 INDE/SPX1345J	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/11/2023	12/11/2024	1	388,000	4622.44	6,751			10,154		10,154	2,913				862	0001	
Purchased Call/S&P 500 INDE/SPX1345K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2023	12/12/2024	1	821,000	4643.7	5,501			7,957		7,957	2,227				1,836	0001	
Purchased Call/S&P 500 INDE/SPX1345L	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/13/2023	12/13/2024	1	1,446,000	4707.09	9,833			13,963		13,963	4,219				3,255	0001	
Purchased Call/S&P 500 INDE/SPX1345M	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/14/2023	12/13/2024	1	1,211,000	4719.55	8,235			11,686		11,686	3,585				2,726	0001	
Purchased Call/S&P 500 INDE/SPX1345N	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/14/2023	12/13/2024	1	593,000	4719.55	6,820			10,004		10,004	3,136				1,335	0001	
Purchased Call/S&P 500 INDE/SPX1355X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/15/2023	12/13/2024	1	933,000	4719.19	6,344			9,003		9,003	2,760				2,100	0001	
Purchased Call/S&P 500 INDE/SPX1355L	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/15/2023	12/16/2024	1	896,000	4719.19	6,093			8,639		8,639	2,646				2,058	0001	
Purchased Call/S&P 500 INDE/SPX1355M	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/15/2023	12/17/2024	1	1,064,000	4719.19	7,129			10,251		10,251	3,136				2,459	0001	
Purchased Call/S&P 500 INDE/SPX1355X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/16/2023	12/18/2024	1	1,204,000	4740.56	8,067			11,577		11,577	3,630				2,801	0001	
Purchased Call/S&P 500 INDE/SPX1355Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/16/2023	12/18/2024	1	513,000	4740.56	5,900			8,623		8,623	2,764				1,193	0001	
Purchased Call/S&P 500 INDE/SPX1365B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/19/2023	12/19/2024	1	567,000	4768.37	3,856			5,437		5,437	1,760				1,327	0001	
Purchased Call/S&P 500 INDE/SPX1365C	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/19/2023	12/19/2024	1	470,000	4768.37	5,452			7,877		7,877	2,606				1,100	0001	
Purchased Call/S&P 500 INDE/SPX1365D	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/19/2023	12/18/2024	1	392,207	4725	7,682			11,320		11,320	3,704				912	0001	
Purchased Call/S&P 500 INDE/SPX1368N	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/20/2023	12/20/2024	1	1,162,000	4698.35	7,785			11,183		11,183	3,324				2,737	0001	
Purchased Call/S&P 500 INDE/SPX1368T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/21/2023	12/20/2024	1	1,137,000	4746.75	7,618			10,911		10,911	3,438				2,678	0001	
Purchased Call/S&P 500 INDE/SPX1368Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/21/2023	12/20/2024	1	719,000	4746.75	8,197			12,061		12,061	3,884				1,694	0001	
Purchased Call/S&P 500 INDE/SPX1375V	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/20/2024	1	1,198,000	4754.63	7,907			11,491		11,491	3,655				2,822	0001	
Purchased Call/S&P 500 INDE/SPX1375W	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/20/2024	1	571,000	4754.63	6,452			9,573		9,573	3,113				1,345	0001	
Purchased Call/S&P 500 INDE/SPX1375X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/23/2024	1	1,296,000	4754.63	9,388			13,553		13,553	4,313				3,085	0001	
Purchased Call/S&P 500 INDE/SPX1375Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/24/2024	1	846,000	4754.63	5,837			8,506		8,506	2,699				2,041	0001	

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(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDE/SPX1385J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/26/2024	1	986,000	4774.75	5,710			8,050		8,050	2,596				2,285	0001	
Purchased Call/S&P 500 INDE/SPX1388K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/26/2024	1	718,000	4774.75	8,257			11,989		11,989	3,963				1,753	0001	
Purchased Call/S&P 500 INDE/SPX1388L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/26/2024	1	631,000	4774.75	10,538			15,629		15,629	5,239				1,540	0001	
Purchased Call/S&P 500 INDE/SPX1393X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/27/2023	12/27/2024	1	1,499,000	4781.58	10,043			14,306		14,306	4,664				3,680	0001	
Purchased Call/S&P 500 INDE/SPX1395Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/27/2023	12/27/2024	1	597,000	4781.58	6,806			9,957		9,957	3,318				1,466	0001	
Purchased Call/S&P 500 INDE/SPX1399B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/28/2023	12/27/2024	1	1,225,000	4783.35	8,330			11,690		11,690	3,390				3,007	0001	
Purchased Call/S&P 500 INDE/SPX1399C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/28/2023	12/27/2024	1	428,000	4783.35	4,922			7,138		7,138	2,294				1,051	0001	
Purchased Call/S&P 500 INDE/SPX1394A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/27/2024	1	1,437,000	4769.83	9,772			13,726		13,726	4,377				3,528	0001	
Purchased Call/S&P 500 INDE/SPX1394S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/27/2024	1	517,000	4769.83	5,946			8,631		8,631	2,817				1,269	0001	
Purchased Call/S&P 500 INDE/SPX13946	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/30/2024	1	946,000	4769.83	6,338			9,027		9,027	2,874				2,362	0001	
Purchased Call/S&P 500 INDE/SPX13947	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/30/2024	1	426,000	4769.83	4,889			7,105		7,105	2,315				1,064	0001	
Purchased Call/S&P 500 INDE/SPX13948	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/31/2024	1	956,000	4769.83	6,501			9,117		9,117	2,902				2,400	0001	
Purchased Call/S&P 500 INDE/SPX13949	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/31/2024	1	430,000	4769.83	7,697			11,451		11,451	3,854				1,079	0001	
Purchased Call/S&P 500 INDE/SPX1394A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/27/2024	1	363,472	4783	6,037			9,038		9,038	3,080				892	0001	
Purchased Call/S&P 500 INDE/SPX1394I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/03/2024	01/03/2025	1	977,000	4704.81		6,546		9,344		9,344	2,798				2,482	0001	
Purchased Call/S&P 500 INDE/SPX1394J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/03/2024	01/03/2025	1	586,000	4704.81		6,739		9,796		9,796	3,057				1,495	0001	
Purchased Call/S&P 500 INDE/SPX1394L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/03/2024	01/02/2025	1	943,823	4743		5,646		8,359		8,359	2,713				2,395	0001	
Purchased Call/S&P 500 INDE/SPX1394N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/03/2024	01/02/2025	1	479,026	4743		5,389		8,088		8,088	2,699				1,215	0001	
Purchased Call/S&P 500 INDE/SPX1394V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/04/2024	01/03/2025	1	786,000	4688.68		5,266		7,525		7,525	2,258				2,005	0001	
Purchased Call/S&P 500 INDE/SPX1394W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/04/2024	01/03/2025	1	518,000	4688.68		6,216		9,163		9,163	2,947				1,321	0001	
Purchased Call/S&P 500 INDE/SPX1393E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/05/2024	01/03/2025	1	836,000	4697.24		5,518		7,999		7,999	2,481				2,133	0001	
Purchased Call/S&P 500 INDE/SPX1393F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/05/2024	01/03/2025	1	398,000	4697.24		4,617		6,846		6,846	2,230				1,015	0001	
Purchased Call/S&P 500 INDE/SPX1393G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/05/2024	01/06/2025	1	592,000	4697.24		3,907		5,660		5,660	1,753				1,534	0001	
Purchased Call/S&P 500 INDE/SPX1393H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/05/2024	01/06/2025	1	569,000	4697.24		6,430		9,509		9,509	3,080				1,474	0001	
Purchased Call/S&P 500 INDE/SPX1393I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/05/2024	01/07/2025	1	1,002,000	4697.24		6,613		9,574		9,574	2,961				2,609	0001	
Purchased Call/S&P 500 INDE/SPX1393J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/05/2024	01/07/2025	1	315,000	4697.24		3,875		5,711		5,711	1,836				820	0001	
Purchased Call/S&P 500 INDE/SPX1393W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/08/2024	01/08/2025	1	596,000	4763.54		2,980		4,251		4,251	1,271				1,560	0001	
Purchased Call/S&P 500 INDE/SPX1393X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/08/2024	01/08/2025	1	559,000	4763.54		6,696		9,798		9,798	3,102				1,460	0001	
Purchased Call/S&P 500 INDE/SPX1393Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/08/2024	01/03/2025	1	354,815	4731		6,688		9,925		9,925	3,237				905	0001	

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(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 INDE/SPK1355Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/08/2024	01/03/2025	1	380,198	4884	.....	7,519	.....	10,886	.....	10,886	3,377	.....	.....	.....	.....970	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13334	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/09/2024	01/09/2025	1	546,000	4756.5	.....	3,658	.....	5,189	.....	5,189	1,530	.....	.....	.....	.....1,436	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13334	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/11/2024	01/09/2025	1	461,723	4760	.....	8,423	.....	12,498	.....	12,498	4,075	.....	.....	.....	.....1,214	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13038	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/12/2024	01/10/2025	1	946,000	4783.83	.....	6,244	.....	8,966	.....	8,966	2,723	.....	.....	.....	.....2,500	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13039	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/12/2024	01/10/2025	1	457,000	4783.83	.....	5,301	.....	7,785	.....	7,785	2,483	.....	.....	.....	.....1,208	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1303A	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/12/2024	01/13/2025	1	665,000	4783.83	.....	4,323	.....	6,203	.....	6,203	1,880	.....	.....	.....	.....1,757	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1303B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/12/2024	01/14/2025	1	842,000	4783.83	.....	5,557	.....	7,969	.....	7,969	2,412	.....	.....	.....	.....2,289	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1303C	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/12/2024	01/15/2025	1	382,000	4783.83	.....	2,587	.....	3,708	.....	3,708	1,121	.....	.....	.....	.....1,061	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1303D	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/12/2024	01/15/2025	1	388,000	4783.83	.....	4,384	.....	6,416	.....	6,416	2,031	.....	.....	.....	.....1,050	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1303E	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/12/2024	01/10/2025	1	365,000	4783.83	.....	6,889	.....	10,337	.....	10,337	3,438	.....	.....	.....	.....965	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13E34	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/16/2024	01/16/2025	1	388,000	4765.98	.....	5,742	.....	8,424	.....	8,424	2,681	.....	.....	.....	.....1,055	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13E3C	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/17/2024	01/17/2025	1	810,000	4739.21	.....	7,938	.....	11,505	.....	11,505	3,567	.....	.....	.....	.....2,213	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13E3J	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/19/2024	01/17/2025	1	751,000	4839.81	.....	5,032	.....	7,060	.....	7,060	2,028	.....	.....	.....	.....2,052	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13E3I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/19/2024	01/17/2025	1	592,000	4839.81	.....	3,966	.....	5,565	.....	5,565	1,599	.....	.....	.....	.....1,618	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13E3I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/19/2024	01/21/2025	1	945,000	4839.81	.....	6,332	.....	8,876	.....	8,876	2,544	.....	.....	.....	.....2,629	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13E3I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/19/2024	01/21/2025	1	684,000	4839.81	.....	7,866	.....	11,225	.....	11,225	3,359	.....	.....	.....	.....1,933	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13531	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/23/2024	01/23/2025	1	523,000	4864.6	.....	3,504	.....	4,882	.....	4,882	1,388	.....	.....	.....	.....1,468	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1353Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/23/2024	01/23/2025	1	423,000	4864.6	.....	4,865	.....	6,912	.....	6,912	2,047	.....	.....	.....	.....1,187	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13338	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/24/2024	01/24/2025	1	1,163,000	4868.55	.....	7,792	.....	10,868	.....	10,868	3,076	.....	.....	.....	.....3,278	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13339	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/24/2024	01/24/2025	1	671,000	4868.55	.....	7,717	.....	10,953	.....	10,953	3,236	.....	.....	.....	.....1,891	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13339	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/25/2024	01/24/2025	1	445,000	4894.16	.....	8,089	.....	11,761	.....	11,761	3,662	.....	.....	.....	.....1,254	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1333I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/26/2024	01/24/2025	1	1,149,000	4890.97	.....	7,698	.....	10,713	.....	10,713	3,015	.....	.....	.....	.....3,239	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1333Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/26/2024	01/24/2025	1	378,000	4890.97	.....	4,574	.....	6,506	.....	6,506	1,932	.....	.....	.....	.....1,065	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13490	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/26/2024	01/27/2025	1	715,000	4890.97	.....	4,791	.....	6,660	.....	6,660	1,870	.....	.....	.....	.....2,041	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13491	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/26/2024	01/27/2025	1	416,000	4890.97	.....	4,742	.....	6,768	.....	6,768	2,026	.....	.....	.....	.....1,188	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13492	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/26/2024	01/28/2025	1	882,000	4890.97	.....	4,569	.....	6,348	.....	6,348	1,779	.....	.....	.....	.....1,955	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13493	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/26/2024	01/28/2025	1	454,000	4890.97	.....	7,400	.....	10,728	.....	10,728	3,328	.....	.....	.....	.....1,302	.....	0001	.....
Purchased Call/SP 500 INDE/SPK13490	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/29/2024	01/29/2025	1	732,000	4927.93	.....	4,904	.....	6,782	.....	6,782	1,877	.....	.....	.....	.....2,107	.....	0001	.....
Purchased Call/SP 500 INDE/SPK1349I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBIPROKSP83	01/29/2024	01/29/2025	1	975,000	4927.93		4,650		6,584		6,584	1,934				1,080		0001	

SCHEDULE DB - PART A - SECTION 1

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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/S&P 500 INDE/SPX13ISK	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/31/2024	01/31/2025	1	1,474,000	4845.65		9,876		13,751		13,751	3,875				4,278		0001	
Purchased Call/S&P 500 INDE/SPX13ISL	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/31/2024	01/31/2025	1	510,000	4845.65		5,967		8,548		8,548	2,381				1,480		0001	
Purchased Call/S&P 500 INDE/SPX13ISY	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2024	01/31/2025	1	1,275,000	4858.61		8,670		11,752		11,752	3,082				3,701		0001	
Purchased Call/S&P 500 INDE/SPX13ISZ	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2024	01/31/2025	1	427,000	4858.61		5,935		8,431		8,431	2,486				1,239		0001	
Purchased Call/S&P 500 INDE/SPX13JSO	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2024	02/03/2025	1	1,266,000	4858.61		8,609		11,658		11,658	3,049				3,719		0001	
Purchased Call/S&P 500 INDE/SPX13JS1	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2024	02/03/2025	1	447,000	4858.61		5,096		7,187		7,187	2,091				1,313		0001	
Purchased Call/S&P 500 INDE/SPX13JS2	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2024	02/04/2025	1	704,000	4858.61		4,787		6,479		6,479	1,682				2,076		0001	
Purchased Call/S&P 500 INDE/SPX13JSJ	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/05/2024	02/05/2025	1	840,000	4942.81		5,544		7,740		7,740	2,196				2,487		0001	
Purchased Call/S&P 500 INDE/SPX13KS0	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2024	02/06/2025	1	449,000	4954.23		5,388		7,616		7,616	2,228				1,355		0001	
Purchased Call/S&P 500 INDE/SPX13KS2	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2024	02/04/2025	1	461,151	4859		6,819		9,876		9,876	3,057				1,360		0001	
Purchased Call/S&P 500 INDE/SPX13KS3	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/07/2024	02/07/2025	1	534,000	4985.06		7,369		10,453		10,453	3,084				1,593		0001	
Purchased Call/S&P 500 INDE/SPX13KS4	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/08/2024	02/07/2025	1	898,000	4987.91		5,927		8,206		8,206	2,279				2,680		0001	
Purchased Call/S&P 500 INDE/SPX13KS1	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/08/2024	02/07/2025	1	394,000	4987.91		5,674		8,065		8,065	2,392				1,176		0001	
Purchased Call/S&P 500 INDE/SPX13KS9	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2024	02/07/2025	1	1,218,000	5026.61		8,039		11,086		11,086	3,047				3,634		0001	
Purchased Call/S&P 500 INDE/SPX13KS0	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2024	02/07/2025	1	418,000	5026.61		5,894		8,333		8,333	2,149				1,247		0001	
Purchased Call/S&P 500 INDE/SPX13KS9	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2024	02/10/2025	1	652,000	5026.61		4,303		5,929		5,929	1,626				1,968		0001	
Purchased Call/S&P 500 INDE/SPX13KS0	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2024	02/10/2025	1	616,000	5026.61		8,316		11,715		11,715	3,399				1,859		0001	
Purchased Call/S&P 500 INDE/SPX13KS9	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2024	02/11/2025	1	1,207,000	5026.61		7,966		10,968		10,968	3,002				3,657		0001	
Purchased Call/S&P 500 INDE/SPX13KS5	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2024	02/11/2025	1	393,000	5026.61		5,188		7,292		7,292	2,105				1,191		0001	
Purchased Call/S&P 500 INDE/SPX13KS9	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/12/2024	02/12/2025	1	1,074,000	5021.84		7,088		9,760		9,760	2,671				3,266		0001	
Purchased Call/S&P 500 INDE/SPX13KS1	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/14/2024	02/14/2025	1	531,000	5000.62		3,186		4,350		4,350	1,164				1,627		0001	
Purchased Call/S&P 500 INDE/SPX13KS3	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/14/2024	02/14/2025	1	392,000	5000.62		5,880		8,342		8,342	2,462				1,201		0001	
Purchased Call/S&P 500 INDE/SPX13KS7	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/15/2024	02/14/2025	1	1,365,000	5029.73		9,009		12,370		12,370	3,361				4,181		0001	
Purchased Call/S&P 500 INDE/SPX13KS8	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/15/2024	02/14/2025	1	448,000	5029.73		5,510		7,688		7,688	2,177				1,372		0001	
Purchased Call/S&P 500 INDE/SPX13KS1	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/16/2024	02/19/2025	1	351,000	5005.57		4,688		6,510		6,510	1,841				1,085		0001	
Purchased Call/S&P 500 INDE/SPX13KS8	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/20/2024	02/20/2025	1	1,044,000	4975.51		6,890		9,508		9,508	2,618				3,267		0001	
Purchased Call/S&P 500 INDE/SPX13KS0	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/20/2024	02/20/2025	1	430,000	4975.51		5,547		7,806		7,806	2,239				1,346		0001	
Purchased Call/S&P 500 INDE/SPX13KS9	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/21/2024	02/21/2025	1	1,291,000	4981.8		8,521		11,742		11,742	3,222				4,054		0001	
Purchased Call/S&P 500 INDE/SPX13KS0	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/21/2024	02/21/2025	1	479,000	4981.8		7,808		11,049		11,049	3,242				1,504		0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/22/2024	02/21/2025	1	773,000	5087.03		5,179		6,922		6,922	1,749				2,428		0001
INDE/SPX13N5Z																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/22/2024	02/21/2025	1	552,000	5087.03		8,004		11,059		11,059	3,055				1,734		0001
INDE/SPX13Q90																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/23/2024	02/21/2025	1	975,000	5088.8		6,435		8,728		8,728	2,239				3,062		0001
INDE/SPX13Q93																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/23/2024	02/21/2025	1	469,000	5088.8		6,332		8,773		8,773	2,442				1,473		0001
INDE/SPX13Q94																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/23/2024	02/24/2025	1	1,000,000	5088.8		6,600		8,944		8,944	2,344				3,173		0001
INDE/SPX13Q95																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/23/2024	02/24/2025	1	400,000	5088.8		5,160		7,123		7,123	1,963				1,269		0001
INDE/SPX13Q96																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/27/2024	02/27/2025	1	722,000	5078.18		4,765		6,453		6,453	1,688				2,314		0001
INDE/SPX13Q9E																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/27/2024	02/27/2025	1	469,000	5078.18		7,395		10,209		10,209	2,674				1,367		0001
INDE/SPX13Q9F																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/28/2024	02/28/2025	1	1,414,000	5069.76		9,757		13,277		13,277	3,321				4,547		0001
INDE/SPX13Q90																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	02/28/2024	02/28/2025	1	583,000	5137.08		6,530		8,986		8,986	2,456				1,675		0001
INDE/SPX13Q96																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/01/2024	02/28/2025	1	547,000	5137.08		9,463		13,178		13,178	3,715				1,759		0001
INDE/SPX13Q9H																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/01/2024	02/28/2025	1	947,906	5096		6,097		8,118		8,118	2,021				3,048		0001
INDE/SPX13Q9K																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/01/2024	02/28/2025	1	428,087	5096		6,266		8,480		8,480	2,214				1,377		0001
INDE/SPX13Q9L																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/05/2024	03/05/2025	1	510,000	5078.65		7,140		9,944		9,944	2,804				1,667		0001
INDE/SPX13Q9S																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/06/2024	03/06/2025	1	823,000	5104.76		9,781		13,704		13,704	3,923				2,043		0001
INDE/SPX13Q9B																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/08/2024	03/07/2025	1	401,000	5123.69		4,491		6,171		6,171	1,680				1,319		0001
INDE/SPX13SSC																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/08/2024	03/07/2025	1	433,000	5123.69		7,448		10,417		10,417	2,970				1,424		0001
INDE/SPX13SSD																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/08/2024	03/10/2025	1	477,000	5123.69		6,058		8,371		8,371	2,313				1,384		0001
INDE/SPX13SSE																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/11/2024	03/11/2025	1	512,000	5117.94		3,328		4,517		4,517	1,189				1,705		0001
INDE/SPX13SSU																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/11/2024	03/11/2025	1	543,000	5117.94		7,385		10,240		10,240	2,655				1,809		0001
INDE/SPX13SSV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/12/2024	03/12/2025	1	1,052,000	5175.27		6,207		8,258		8,258	2,051				3,515		0001
INDE/SPX13SSY																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/12/2024	03/12/2025	1	407,000	5175.27		5,169		7,056		7,056	1,887				1,360		0001
INDE/SPX13SSZ																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/15/2024	03/14/2025	1	2,249,000	5117.09		14,843		19,797		19,797	4,953				7,561		0001
INDE/SPX13J52																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/15/2024	03/14/2025	1	668,000	5117.09		10,730		14,704		14,704	3,974				3,321		0001
INDE/SPX13J53																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/15/2024	03/14/2025	1	869,000	5117.09		15,290		21,349		21,349	6,059				2,888		0001
INDE/SPX13J54																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/15/2024	03/17/2025	1	918,000	5117.09		6,059		8,074		8,074	2,015				3,114		0001
INDE/SPX13J55																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/15/2024	03/17/2025	1	509,000	5117.09		7,584		10,450		10,450	2,666				1,727		0001
INDE/SPX13J56																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/18/2024	03/18/2025	1	612,000	5149.42		4,039		5,346		5,346	1,307				2,082		0001
INDE/SPX13J5S																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP63	03/19/2024	03/19/2025	1	803,000	5178.51		5,882		7,661		7,661	1,799				2,740		0001
INDE/SPX13J5U																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/20/2024	03/20/2025	1	1,638,000	5224.62		10,647		14,059		14,059	3,412				5,666		0001
INDE/SPX1319S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/20/2024	03/20/2025	1	404,000	5224.62		6,343		8,385		8,385	2,242				1,383		0001
INDE/SPX1319S1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/21/2024	03/21/2025	1	626,000	5241.53		4,132		5,348		5,348	1,217				2,149		0001
INDE/SPX1319S2																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/21/2024	03/21/2025	1	670,000	5241.53		9,313		12,493		12,493	3,180				2,300		0001
INDE/SPX1319S3																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/22/2024	03/21/2025	1	2,376,000	5234.18		15,444		20,335		20,335	4,481				8,155		0001
INDE/SPX1319S4																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/22/2024	03/21/2025	1	636,000	5234.18		10,483		13,951		13,951	3,468				3,213		0001
INDE/SPX1319S5																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/22/2024	03/21/2025	1	517,000	5234.18		9,306		12,668		12,668	3,362				1,775		0001
INDE/SPX1319S6																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/22/2024	03/24/2025	1	464,000	5234.18		3,016		3,968		3,968	992				1,066		0001
INDE/SPX1319S7																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/22/2024	03/24/2025	1	443,000	5234.18		5,626		7,528		7,528	1,902				1,534		0001
INDE/SPX1319S8																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/25/2024	03/25/2025	1	451,000	5218.19		2,886		3,868		3,868	982				1,566		0001
INDE/SPX1319S9																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/25/2024	03/25/2025	1	590,000	5218.19		7,985		10,802		10,802	2,837				2,048		0001
INDE/SPX1319S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/26/2024	03/26/2025	1	619,000	5203.58		4,024		5,323		5,323	1,300				2,155		0001
INDE/SPX1319S1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/28/2024	03/28/2025	1	1,350,000	5254.35		14,965		19,947		19,947	4,962				4,727		0001
INDE/SPX1319S2																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/28/2024	03/28/2025	1	954,000	5254.35		17,172		23,164		23,164	5,992				3,340		0001
INDE/SPX1319S3																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	03/28/2024	03/31/2025	1	647,000	5254.35		9,705		13,039		13,039	3,334				2,284		0001
INDE/SPX1329K																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	04/17/2024	04/17/2025	1	1,023,000	4967.23		11,355		15,838		15,838	4,483				3,777		0001
INDE/SPX1329A																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	05/09/2024	05/09/2025	1	516,000	5214.08		6,553		8,608		8,608	2,054				2,008		0001
INDE/SPX1329B																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	04/18/2024	04/17/2025	1	710,000	5011.12		4,615		6,257		6,257	1,642				2,821		0001
INDE/SPX1339E																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	05/21/2024	05/21/2025	1	972,000	5321.41		6,415		7,889		7,889	1,474				3,883		0001
INDE/SPX1339F																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	04/26/2024	04/25/2025	1	1,669,000	5089.96		10,849		14,441		14,441	3,539				6,284		0001
INDE/SPX1339G																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	04/05/2024	04/04/2025	1	804,000	5204.34		8,924		11,982		11,982	3,057				2,870		0001
INDE/SPX1339H																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	04/23/2024	04/23/2025	1	333,000	5070.55		4,196		5,774		5,774	1,578				1,248		0001
INDE/SPX1339I																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	05/23/2024	05/23/2025	1	585,000	5267.84		3,920		4,811		4,811	891				2,347		0001
INDE/SPX1339J																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	05/22/2024	05/22/2025	1	1,561,000	5307.01		10,927		13,339		13,339	2,412				6,249		0001
INDE/SPX1339K																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	06/13/2024	06/13/2025	1	907,000	5431.6		10,340		12,239		12,239	1,999				3,798		0001
INDE/SPX1339L																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	04/19/2024	04/21/2025	1	540,000	4967.23		7,998		11,192		11,192	3,254				2,014		0001
INDE/SPX1349S																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	04/29/2024	04/29/2025	1	665,000	5116.17		4,258		5,642		5,642	1,385				2,480		0001
INDE/SPX1349T																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	06/10/2024	06/10/2025	1	343,000	5360.79		4,150		5,012		5,012	862				1,428		0001
INDE/SPX1349U																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMISFPUBIPROKSP83	06/17/2024	06/17/2025	1	437,000	5473.23		5,725		6,612		6,612	887				1,844		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/17/2024	05/19/2025	1	884,000	5303.27		6,386		8,039		8,039	1,643				3,914		0001
INDE/S&P 135T	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/26/2024	04/25/2025	1	813,000	5089.96		14,390		19,861		19,861	5,471				3,061		0001
INDE/S&P 133SX	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	06/07/2024	06/06/2025	1	442,000	5346.99		8,442		10,430		10,430	1,988				1,825		0001
INDE/S&P 136SU	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/30/2024	05/30/2025	1	1,294,000	5235.48		8,670		10,661		10,661	1,991				5,288		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	06/28/2024	06/27/2025	1	1,830,000	5460.48		12,261		14,011		14,011	1,750				7,870		0001
INDE/S&P 134SY	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/08/2024	05/08/2025	1	1,522,000	5187.67		9,893		12,857		12,857	2,964				5,908		0001
INDE/S&P 136ST	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/31/2024	05/30/2025	1	1,418,000	5277.51		9,501		11,598		11,598	2,097				5,773		0001
INDE/S&P 133SX	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/01/2024	04/01/2025	1	789,000	5243.77		8,154		8,033		8,033	1,879				2,793		0001
INDE/S&P 139SD	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/21/2024	05/21/2025	1	703,000	5321.41		7,311		9,088		9,088	1,776				2,808		0001
INDE/S&P 134SY	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/09/2024	05/09/2025	1	862,000	5214.08		5,603		7,235		7,235	1,632				3,354		0001
INDE/S&P 13789	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/26/2024	04/25/2025	1	863,000	5046.42		5,545		7,448		7,448	1,904				3,212		0001
INDE/S&P 1333Q	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	06/10/2024	06/10/2025	1	550,000	5360.79		3,685		4,374		4,374	689				2,280		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	06/28/2024	06/30/2025	1	656,000	5460.48		4,395		5,020		5,020	625				2,837		0001
INDE/S&P 133SY	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/28/2024	04/28/2025	1	1,127,000	5099.96		7,326		9,744		9,744	2,419				4,274		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	06/12/2024	06/12/2025	1	1,093,000	5421.03		7,323		8,521		8,521	1,198				4,586		0001
INDE/S&P 13636	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/15/2024	04/15/2025	1	529,000	5061.82		3,439		4,630		4,630	1,191				1,943		0001
INDE/S&P 1315X	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/09/2024	04/09/2025	1	403,000	5209.91		6,053		8,124		8,124	2,071				1,479		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/30/2024	05/30/2025	1	495,000	5235.48		8,316		10,559		10,559	2,243				2,015		0001
INDE/S&P 1333R	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/24/2024	04/24/2025	1	575,000	5071.63		10,408		14,377		14,377	3,969				2,160		0001
INDE/S&P 1338M	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	06/13/2024	06/13/2025	1	460,000	5433.74		3,128		3,569		3,569	441				1,926		0001
INDE/S&P 13636	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	06/06/2024	06/06/2025	1	523,000	5352.96		7,740		9,501		9,501	1,761				2,160		0001
INDE/S&P 13630	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/03/2024	04/03/2025	1	545,000	5211.49		7,739		10,398		10,398	2,659				1,940		0001
INDE/S&P 13950	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/15/2024	05/15/2025	1	677,000	5308.15		10,697		13,668		13,668	2,971				2,669		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/02/2024	04/02/2025	1	433,000	5205.81		5,369		7,190		7,190	1,182				1,537		0001
INDE/S&P 13630	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/04/2024	04/04/2025	1	877,000	5147.21		5,788		7,593		7,593	1,805				3,130		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/30/2024	04/30/2025	1	1,498,000	5035.69		8,838		11,780		11,780	2,941				5,708		0001
INDE/S&P 13652	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/20/2024	05/20/2025	1	427,000	5308.13		2,776		3,481		3,481	705				1,702		0001
INDE/S&P 1344F	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	04/15/2024	04/15/2025	1	582,000	5061.82		8,090		11,145		11,145	3,055				2,138		0001
INDE/S&P 1315Y	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83	05/06/2024	05/06/2025	1	593,000	5180.74		3,790		4,940		4,940	1,150				2,253		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83																		
INDE/S&P 13638	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROKSP83																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	05/02/2024	05/02/2025	1	512,000	5064.2		7,526		10,379		10,379	2,852				1,960		0001
INDE/SPXL1358B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/24/2024	06/24/2025	1	504,000	5447.87		6,653		7,685		7,685	1,032				2,155		0001
INDE/SPXL13J9N																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/25/2024	06/25/2025	1	657,000	5469.3		4,402		5,018		5,018	616				2,815		0001
INDE/SPXL13K90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/24/2024	06/24/2025	1	474,000	5447.87		3,385		3,829		3,829	464				2,027		0001
INDE/SPXL13J9M																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	05/10/2024	05/12/2025	1	557,000	5222.68		10,472		13,761		13,761	3,289				2,182		0001
INDE/SPXL13J56																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/26/2024	06/26/2025	1	831,000	5477.9		6,238		7,086		7,086	849				3,996		0001
INDE/SPXL13K98																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	05/31/2024	05/30/2025	1	1,942,000	5277.51		14,896		18,569		18,569	3,673				5,464		0001
INDE/SPXL13C3Y																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	05/06/2024	05/06/2025	1	440,000	5180.74		5,544		7,413		7,413	1,869				1,700		0001
INDE/SPXL13657																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/07/2024	06/09/2025	1	719,000	5346.99		4,889		5,746		5,746	856				2,987		0001
INDE/SPXL13E3V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/28/2024	06/27/2025	1	1,144,000	5460.48		15,787		18,198		18,198	2,411				4,920		0001
INDE/SPXL13K9Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	06/27/2024	06/27/2025	1	531,000	5482.87		7,646		8,767		8,767	1,121				2,283		0001
INDE/SPXL13K9L																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	04/05/2024	04/07/2025	1	1,286,000	5204.34		8,359		11,009		11,009	2,650				4,627		0001
INDE/SPXCTJ5K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	05/15/2024	05/15/2025	1	1,313,000	5308.15		8,535		10,736		10,736	2,202				5,177		0001
INDE/SPXCTJ9H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	04/05/2024	04/04/2025	1	803,000	5204.34		14,534		19,703		19,703	5,169				2,666		0001
INDE/SPXCTJ5J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	06/21/2024	06/20/2025	1	419,000	5464.62		8,045		9,517		9,517	1,472				1,778		0001
INDE/SPH00S4																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	04/10/2024	04/10/2025	1	2,057,000	5160.64		13,371		17,668		17,668	4,287				7,459		0001
INDE/SPH0E55																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	04/24/2024	04/24/2025	1	1,573,000	5071.63		10,225		13,664		13,664	3,439				5,909		0001
INDE/SPH0G56																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	04/12/2024	04/14/2025	1	1,155,000	5123.41		7,623		9,984		9,984	2,361				4,232		0001
INDE/SPH0E5R																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	05/29/2024	05/29/2025	1	701,000	5266.95		5,187		6,307		6,307	1,120				2,848		0001
INDE/SPH0MS1																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	04/10/2024	04/10/2025	1	479,000	5160.64		8,287		11,202		11,202	2,916				1,737		0001
INDE/SPH0E56																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	06/06/2024	06/06/2025	1	452,000	5352.96		3,028		3,612		3,612	584				1,867		0001
INDE/SPH0QP8																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	05/13/2024	05/13/2025	1	515,000	5221.42		6,695		8,788		8,788	2,093				2,022		0001
INDE/SPXCTJ9F																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	05/03/2024	05/02/2025	1	2,288,000	5127.79		14,707		19,761		19,761	5,053				8,798		0001
INDE/SPXCTJ9G2																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	04/23/2024	04/23/2025	1	1,154,000	5070.55		7,501		10,035		10,035	2,534				4,324		0001
INDE/SPH0G38																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	04/12/2024	04/11/2025	1	2,384,000	5123.41		15,734		20,626		20,626	4,891				8,668		0001
INDE/SPH0E50																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	04/11/2024	04/11/2025	1	879,000	5199.06		5,801		7,485		7,485	1,884				3,196		0001
INDE/SPH0E5D																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G56SEF7UP517OUK5573	05/24/2024	05/23/2025	1	1,073,000	5304.72		12,340		15,222		15,222	2,882				4,305		0001
INDE/SPXCTJ9D																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA 02PNEB1B9P40T8PU41	05/17/2024	05/19/2025	1	575,000	5303.27		7,533		9,538		9,538	2,005				2,287		0001
INDE/SP90G5P																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP4003K	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/03/2024	04/03/2025	1	1,887,000	5211.49		12,454		16,097		16,097	3,643				6,717		0001
Purchased Call/S&P 500 INDEX/SP4138T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/24/2024	05/23/2025	1	534,812	5304.72		10,322		12,868		12,868	2,546				2,146		0001
Purchased Call/S&P 500 INDEX/SP4170S	FixedAnnuity Hedge	N/A	Equity/Index	G55SEF7UP5170UK573	05/03/2024	05/05/2025	1	704,000	5127.79		9,283		12,629		12,629	3,336				2,714		0001
Purchased Call/S&P 500 INDEX/SP40031	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/22/2024	04/22/2025	1	531,000	5010.6		3,452		4,666		4,666	1,214				1,965		0001
Purchased Call/S&P 500 INDEX/SP400P90	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/05/2024	06/05/2025	1	1,340,000	5354.03		8,978		10,710		10,710	1,732				5,523		0001
Purchased Call/S&P 500 INDEX/SP400P96	FixedAnnuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/07/2024	06/06/2025	1	883,000	5346.99		10,155		12,306		12,306	2,151				3,647		0001
Purchased Call/S&P 500 INDEX/SP400P91	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	06/11/2024	06/11/2025	1	680,000	5375.32		4,556		5,393		5,393	837				2,636		0001
Purchased Call/S&P 500 INDEX/SP4137E	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/10/2024	05/09/2025	1	1,135,000	5222.68		12,712		16,559		16,559	3,947				4,416		0001
Purchased Call/S&P 500 INDEX/SP4138H	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2024	05/14/2025	1	542,000	5246.68		7,263		9,389		9,389	2,126				2,132		0001
Purchased Call/S&P 500 INDEX/SP400C38	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	04/02/2024	04/02/2025	1	996,000	5205.81		6,574		8,515		8,515	1,941				3,536		0001
Purchased Call/S&P 500 INDEX/SP4123F	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2024	04/17/2025	1	472,000	5011.12		8,354		11,765		11,765	3,410				1,743		0001
Purchased Call/S&P 500 INDEX/SP413390	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/31/2024	06/02/2025	1	443,000	5277.51		8,506		10,678		10,678	2,172				1,615		0001
Purchased Call/S&P 500 INDEX/SP413K51	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/25/2024	06/25/2025	1	606,000	5469.3		8,726		10,062		10,062	1,336				2,596		0001
Purchased Call/S&P 500 INDEX/SP4131S1	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2024	06/20/2025	1	676,000	5473.17		10,748		12,462		12,462	1,714				2,869		0001
Purchased Call/S&P 500 INDEX/SP41333T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2024	06/03/2025	1	447,000	5283.4		2,950		3,645		3,645	694				1,885		0001
Purchased Call/S&P 500 INDEX/SP41323M	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/19/2024	04/21/2025	1	950,000	4967.23		6,175		8,421		8,421	2,246				3,542		0001
Purchased Call/S&P 500 INDEX/SP413460	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2024	06/17/2025	1	862,000	5473.23		5,862		6,588		6,588	726				3,638		0001
Purchased Call/S&P 500 INDEX/SP41355S	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/24/2024	05/23/2025	1	3,004,000	5304.72		19,826		24,465		24,465	4,539				12,052		0001
Purchased Call/S&P 500 INDEX/SP4170S4	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/05/2025	1	1,143,000	5127.79		7,315		9,822		9,822	2,507				4,407		0001
Purchased Call/S&P 500 INDEX/SP41366K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2024	05/07/2025	1	1,341,000	5187.7		8,717		11,338		11,338	2,621				5,194		0001
Purchased Call/S&P 500 INDEX/SP413K5C	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/26/2024	06/26/2025	1	497,000	5477.9		8,399		9,675		9,675	1,276				2,133		0001
Purchased Call/S&P 500 INDEX/SP41333R	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/25/2024	04/25/2025	1	471,000	5046.42		6,217		8,595		8,595	2,377				1,773		0001
Purchased Call/S&P 500 INDEX/SP41355R	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/14/2024	06/13/2025	1	407,000	5431.6		7,774		9,299		9,299	1,525				1,704		0001
Purchased Call/S&P 500 INDEX/SP41385T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/22/2025	1	472,000	5307.01		8,826		11,166		11,166	2,340				1,890		0001
Purchased Call/S&P 500 INDEX/SP41399A	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2024	05/16/2025	1	539,000	5297.1		3,557		4,414		4,414	856				2,130		0001
Purchased Call/S&P 500 INDEX/SP4131S6	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/19/2024	06/18/2025	1	526,000	5487.03		7,259		8,300		8,300	1,041				2,224		0001
Purchased Call/S&P 500 INDEX/SP400F5J	FixedAnnuity Hedge	N/A	Equity/Index	Bank of Comm	04/17/2024	04/17/2025	1	636,000	5022.21		9,985		13,880		13,880	3,895				2,348		0001
Purchased Call/S&P 500 INDEX/SP41333S	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2024	04/22/2025	1	538,000	5010.6		6,940		9,666		9,666	2,726				2,011		0001
Purchased Call/S&P 500 INDEX/SP41333U	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2024	06/03/2025	1	493,000	5283.4		5,916		7,392		7,392	1,476				2,024		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/14/2024	06/13/2025	1	1,384,000	5431.6		9,273		10,746		10,746	1,474				5,795		0001
INDEX/SPXL1339P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/07/2024	06/09/2025	1	676,000	5346.99		10,140		12,295		12,295	2,155				2,808		0001
INDEX/SPXL13E9W				Canadian Imperial																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm.	06/21/2024	06/23/2025	1	685,000	5464.62		10,618		12,499		12,499	1,882				2,924		0001
INDEX/SPH00SS5				Canadian Imperial																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm.	04/12/2024	04/14/2025	1	644,000	5123.41		9,402		12,715		12,715	3,313				2,390		0001
INDEX/SPH00ES3				Bank of Comm.																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/16/2024	05/16/2025	1	593,000	5297.1		8,745		11,106		11,106	2,361				2,304		0001
INDEX/SPXL139B8				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/24/2024	05/27/2025	1	816,000	5304.72		8,160		9,924		9,924	1,764				3,302		0001
INDEX/SPXL138J0				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/11/2024	04/11/2025	1	569,000	5199.06		8,649		11,553		11,553	2,904				2,069		0001
INDEX/SPXL131S3				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/16/2024	04/16/2025	1	507,000	5051.41		7,250		9,937		9,937	2,886				1,867		0001
INDEX/SPXL132S3				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/04/2024	06/04/2025	1	1,203,000	5291.34		8,421		10,267		10,267	1,846				4,946		0001
INDEX/SPXL13E35				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/28/2024	05/28/2025	1	518,000	5306.04		4,351		5,254		5,254	903				2,100		0001
INDEX/SPXL13C30				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	05/13/2024	05/13/2025	1	516,000	5221.42		3,406		4,326		4,326	920				2,026		0001
INDEX/SPVCT7N5E				G63SEF7U/PS170UK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm.	05/01/2024	05/01/2025	1	1,488,000	5018.39		9,672		12,999		12,999	3,327				5,684		0001
INDEX/SPH00H8L				Bank of Comm.																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	05/03/2024	05/02/2025	1	611,000	5127.79		11,120		15,332		15,332	4,212				2,339		0001
INDEX/SPVCT7N63				G63SEF7U/PS170UK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA	05/17/2024	05/16/2025	1	1,086,000	5303.27		12,294		15,452		15,452	3,157				4,300		0001
INDEX/SPB00N60				02NBE1B/P40T0BP4U1																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	05/23/2024	05/23/2025	1	524,000	5267.84		7,808		9,833		9,833	2,025				2,102		0001
INDEX/SPVCTX38				G63SEF7U/PS170UK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	05/20/2024	05/20/2025	1	685,000	5308.13		9,105		11,531		11,531	2,426				2,770		0001
INDEX/SPVCT7N9W				G63SEF7U/PS170UK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/12/2024	04/11/2025	1	801,000	5123.41		8,731		11,761		11,761	3,030				2,912		0001
INDEX/SPXL131S9				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/30/2024	04/30/2025	1	468,000	5035.69		5,897		8,139		8,139	2,243				1,783		0001
INDEX/SPXL135S3				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/08/2024	04/08/2025	1	436,000	5202.39		5,014		6,674		6,674	1,660				1,573		0001
INDEX/SPXL1300E				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/26/2024	04/28/2025	1	488,000	5098.96		6,734		9,227		9,227	2,433				1,851		0001
INDEX/SPXL133S2				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/29/2024	04/29/2025	1	410,000	5116.17		5,084		6,854		6,854	1,770				1,559		0001
INDEX/SPXL134S1				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/10/2024	05/12/2025	1	396,000	5222.68		7,020		9,001		9,001	1,981				3,666		0001
INDEX/SPXL137S8				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/19/2024	04/17/2025	1	2,701,000	4367.23		17,557		23,961		23,961	6,404				9,972		0001
INDEX/SPXL132S3J				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/18/2024	04/17/2025	1	473,000	5011.12		5,250		7,273		7,273	2,023				1,746		0001
INDEX/SPXL132S5				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC	04/05/2024	04/04/2025	1	2,260,000	5204.34		14,690		19,361		19,361	4,671				8,067		0001
INDEX/SPVCT00S1				G63SEF7U/PS170UK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/16/2024	04/16/2025	1	1,044,000	5051.41		6,786		9,145		9,145	2,359				3,845		0001
INDEX/SPXL132S2				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/27/2024	06/27/2025	1	562,000	5482.87		3,765		4,270		4,270	504				2,417		0001
INDEX/SPXL13X8K				BNP Paribas SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm.	05/01/2024	05/01/2025	1	525,000	5018.39		7,928		10,942		10,942	3,014				2,005		0001
INDEX/SPH00H9M				21G119DL770XHK3ZE78																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/18/2024	06/18/2025	1	2,170,000	5487.03		14,756		16,494		16,494	1,738				9,175		0001
INDEX/SPXL13IS5																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/20/2024	06/20/2025	1	688,000	5473.17		4,678		5,254		5,254	576				2,920		0001
INDEX/SPXL13IS1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	05/14/2024	05/14/2025	1	806,000	5346.68		5,320		6,688		6,688	1,379				3,171		0001
INDEX/SPXL138S6																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm 21G119DL770XK43ZE78	04/09/2024	04/09/2025	1	752,000	5209.91		4,983		6,398		6,398	1,435				2,720		0001
INDEX/SPH003X3																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/28/2024	06/30/2025	1	418,000	5460.48		6,395		7,419		7,419	1,024				1,808		0001
INDEX/SPXL13LS1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G53SEF7LUP5170UK5573	04/08/2024	04/08/2025	1	685,000	5202.39		4,521		5,863		5,863	1,342				2,471		0001
INDEX/SPXC17Q9R																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/11/2024	06/11/2025	1	500,000	5375.32		5,500		6,688		6,688	1,188				2,086		0001
INDEX/SPXL12FSY																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	05/31/2024	06/02/2025	1	986,000	5277.51		7,769		9,546		9,546	1,777				3,884		0001
INDEX/SPXL1333Z																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm 21G119DL770XK43ZE78	05/02/2024	05/02/2025	1	745,000	5064.2		4,843		6,457		6,457	1,615				2,852		0001
INDEX/SPH00H60																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	04/05/2024	04/07/2025	1	623,000	5204.34		8,554		11,477		11,477	2,923				2,263		0001
INDEX/SPXL123ST																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/13/2024	06/13/2025	1	592,000	5433.74		9,235		10,878		10,878	1,643				2,479		0001
INDEX/SPXL1339H																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	05/03/2024	05/02/2025	1	685,000	5127.79		7,535		10,243		10,243	2,708				2,623		0001
INDEX/SPXL135S1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	05/17/2024	05/16/2025	1	2,118,000	5303.27		13,774		17,323		17,323	3,550				8,374		0001
INDEX/SPXL1399R																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	04/26/2024	04/25/2025	1	857,000	5098.96		9,513		12,929		12,929	3,416				3,227		0001
INDEX/SPXL1339V																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/21/2024	06/20/2025	1	1,753,000	5464.62		11,745		13,428		13,428	1,883				7,440		0001
INDEX/SPXL131S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/21/2024	06/20/2025	1	915,000	5464.62		9,882		11,491		11,491	1,609				3,883		0001
INDEX/SPXL131SR																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	04/19/2024	04/17/2025	1	754,000	4987.23		12,969		18,273		18,273	5,304				2,784		0001
INDEX/SPXL123SL																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	05/10/2024	05/09/2025	1	1,392,000	5222.68		8,593		10,906		10,906	2,313				5,066		0001
INDEX/SPXL127S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	05/08/2024	05/08/2025	1	555,000	5187.67		8,721		11,638		11,638	2,917				2,077		0001
INDEX/SPXL136S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/07/2024	06/06/2025	1	1,270,000	5346.99		8,636		10,156		10,156	1,520				5,245		0001
INDEX/SPXL1235F																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	04/04/2024	04/04/2025	1	748,000	5147.21		10,696		14,474		14,474	3,777				2,670		0001
INDEX/SPXL136S3																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/14/2024	06/16/2025	1	770,000	5431.6		5,159		5,974		5,974	815				3,243		0001
INDEX/SPXL131S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	04/12/2024	04/11/2025	1	604,000	5123.41		10,389		14,265		14,265	3,876				2,196		0001
INDEX/SPXL131SS																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	06/21/2024	06/23/2025	1	844,000	5464.62		5,570		6,462		6,462	891				3,603		0001
INDEX/SPXL1399S																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	05/17/2024	05/16/2025	1	403,000	5303.27		7,214		9,257		9,257	2,043				1,593		0001
INDEX/SPH00FS1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm 21G119DL770XK43ZE78	04/17/2024	04/17/2025	1	1,321,000	5022.21		9,887		13,362		13,362	3,476				5,615		0001
INDEX/SPH00ISZ																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm 21G119DL770XK43ZE78	07/11/2024	07/11/2025	1	883,000	5584.54		11,877		13,407		13,407	1,530				3,939		0001
INDEX/SPXC17Z9V																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Barclays PLC G53SEF7LUP5170UK5573	08/14/2024	08/14/2025	1	382,000	5455.21		6,625		7,712		7,712	1,087				1,829		0001
INDEX/SPH00IS1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm 21G119DL770XK43ZE78	07/15/2024	07/15/2025	1	580,000	5531.22		3,886		4,227		4,227	341				2,576		0001
INDEX/SPH00IS1																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX100068M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Canadian Imperial Bank of Comm ... NI ZHO CAPITAL	09/04/2024	09/04/2025	1	658,000	5520.07		4,540		5,108		5,108	567				3,171		0001	
Purchased Call/S&P 500 INDEX/SPX10075S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MARKETS LLC NI ZHO CAPITAL	09/13/2024	09/15/2025	1	374,000	5626.02		5,086		5,506		5,506	420				1,831		0001	
Purchased Call/S&P 500 INDEX/SPX10075R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MARKETS LLC NI ZHO CAPITAL	09/13/2024	09/12/2025	1	1,048,000	5626.02		13,938		15,089		15,089	1,151				5,109		0001	
Purchased Call/S&P 500 INDEX/SPX100038I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MARKETS LLC NI ZHO CAPITAL	09/13/2024	08/13/2025	1	421,000	5404.43		5,178		6,077		6,077	899				1,962		0001	
Purchased Call/S&P 500 INDEX/SPX10075C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MARKETS LLC NI ZHO CAPITAL	09/09/2024	09/09/2025	1	605,000	5471.05		7,260		8,321		8,321	1,061				2,397		0001	
Purchased Call/S&P 500 INDEX/SPX11303A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	07/16/2024	07/16/2025	1	427,000	5667.2		5,295		5,610		5,610	316				1,900		0001	
Purchased Call/S&P 500 INDEX/SPX11335V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	09/06/2024	09/08/2025	1	664,000	5408.42		4,316		5,040		5,040	724				3,218		0001	
Purchased Call/S&P 500 INDEX/SPX11319S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	09/16/2024	08/15/2025	1	1,393,000	5554.25		9,333		10,162		10,162	829				6,511		0001	
Purchased Call/S&P 500 INDEX/SPX11319B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	08/02/2024	08/01/2025	1	373,000	5346.56		6,901		8,626		8,626	1,725				1,705		0001	
Purchased Call/S&P 500 INDEX/SPX113894	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	09/27/2024	09/26/2025	1	1,964,000	5738.17		13,159		13,571		13,571	412				9,766		0001	
Purchased Call/S&P 500 INDEX/SPX11316S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	07/05/2024	07/03/2025	1	506,000	5567.19		9,563		10,704		10,704	1,141				2,200		0001	
Purchased Call/S&P 500 INDEX/SPX113852	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	09/26/2024	09/26/2025	1	773,000	5745.37		11,672		11,631		11,631	(41)				3,844		0001	
Purchased Call/S&P 500 INDEX/SPX11319Q	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	08/16/2024	08/18/2025	1	616,000	5554.25		4,127		4,492		4,492	365				2,893		0001	
Purchased Call/S&P 500 INDEX/SPX11303V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	08/23/2024	08/25/2025	1	520,000	5634.61		6,032		6,359		6,359	327				2,468		0001	
Purchased Call/S&P 500 INDEX/SPX11319I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	08/15/2024	08/15/2025	1	388,000	5543.22		5,432		6,037		6,037	605				1,814		0001	
Purchased Call/S&P 500 INDEX/SPX11393S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	09/27/2024	09/26/2025	1	516,000	5738.17		5,986		6,104		6,104	118				2,566		0001	
Purchased Call/S&P 500 INDEX/SPX113034	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	08/21/2024	08/21/2025	1	1,286,000	5620.85		8,616		9,122		9,122	506				6,067		0001	
Purchased Call/S&P 500 INDEX/SPX11323R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	08/30/2024	09/02/2025	1	410,000	5648.4		4,756		4,975		4,975	219				1,970		0001	
Purchased Call/S&P 500 INDEX/SPX11319X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	08/05/2024	08/05/2025	1	686,000	5186.33		6,473		7,899		7,899	1,426				3,202		0001	
Purchased Call/S&P 500 INDEX/SPX11319K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	07/31/2024	07/31/2025	1	991,000	5522.3		6,541		7,348		7,348	807				4,522		0001	
Purchased Call/S&P 500 INDEX/SPX113359	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	09/03/2024	09/03/2025	1	469,000	5528.93		5,440		5,965		5,965	524				2,257		0001	
Purchased Call/S&P 500 INDEX/SPX114003L	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Bank of Comm ... Canadian Imperial Societe Generale SA	07/10/2024	07/10/2025	1	1,617,000	5633.91		10,834		11,752		11,752	918				7,119		0001	
Purchased Call/S&P 500 INDEX/SPX0050S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXAROTD8PU41	07/19/2024	07/21/2025	1	905,000	5505		7,512		8,497		8,497	965				4,061		0001	
Purchased Call/S&P 500 INDEX/SPX11323N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMIUSFPBMPROKSP63	08/30/2024	08/29/2025	1	2,126,000	5648.4		14,457		14,886		14,886	429				10,153		0001	
Purchased Call/S&P 500 INDEX/SPX00503M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXAROTD8PU41 NI ZHO CAPITAL	07/18/2024	07/18/2025	1	500,000	5544.59		3,250		3,718		3,718	468				2,232		0001	
Purchased Call/S&P 500 INDEX/SPX10058I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MARKETS LLC NI ZHO CAPITAL	08/27/2024	08/27/2025	1	343,638	5625.8		4,330		4,612		4,612	283				1,636		0001	
Purchased Call/S&P 500 INDEX/SPX100550	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MARKETS LLC NI ZHO CAPITAL	08/29/2024	08/29/2025	1	489,000	5591.96		6,846		7,507		7,507	661				2,335		0001	
Purchased Call/S&P 500 INDEX/SPX400190	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MARKETS LLC NI ZHO CAPITAL	07/05/2024	07/07/2025	1	877,000	5567.19		5,876		6,486		6,486	610				3,841		0001	

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year 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	Canadian Imperial Bank of Comm	08/06/2024	08/06/2025	1	965,000	5240.03		7,624		9,257		9,257	1,633				4,447		0001
INDE/S&P100382				216119LD770XK43ZE78																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/09/2024	07/09/2025	1	646,000	5576.98		4,264		4,721		4,721	457				2,839		0001
INDE/S&P113038				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/26/2024	07/25/2025	1	963,000	5459.1		10,882		12,706		12,706	1,624				4,351		0001
INDE/S&P113557				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/13/2024	08/13/2025	1	807,000	5404.43		5,326		6,134		6,134	808				3,780		0001
INDE/S&P113194				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2024	08/22/2025	1	415,000	5570.64		2,822		3,002		3,002	180				1,961		0001
INDE/S&P11303H				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2024	09/16/2025	1	665,000	5633.09		4,389		4,596		4,596	207				3,212		0001
INDE/S&P11355Z				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/12/2024	07/11/2025	1	1,052,000	5615.35		11,993		13,099		13,099	1,106				4,640		0001
INDE/S&P113936				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/28/2024	08/28/2025	1	1,041,000	5592.18		7,079		7,456		7,456	377				4,964		0001
INDE/S&P113237				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/02/2024	08/01/2025	1	666,000	5346.56		7,393		9,072		9,072	1,679				3,044		0001
INDE/S&P113196				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/30/2024	07/30/2025	1	706,000	5436.44		5,295		6,190		6,190	895				3,216		0001
INDE/S&P11315A				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/16/2024	08/15/2025	1	953,000	5554.25		12,484		13,758		13,758	1,274				4,455		0001
INDE/S&P11319P				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/31/2024	07/31/2025	1	386,000	5522.3		6,098		6,946		6,946	847				1,807		0001
INDE/S&P11315L				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/09/2024	08/11/2025	1	428,000	5344.16		4,836		5,815		5,815	979				1,988		0001
INDE/S&P11319J				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/27/2024	09/29/2025	1	471,000	5738.17		5,464		5,570		5,570	106				2,352		0001
INDE/S&P113857				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2024	08/01/2025	1	650,000	5446.68		3,835		4,451		4,451	616				2,971		0001
INDE/S&P11319Y				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2024	08/01/2025	1	593,000	5446.68		8,658		10,250		10,250	1,592				2,710		0001
INDE/S&P11315Z				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	NI ZHUO CAPITAL MARKETS LLC	07/12/2024	07/11/2025	1	1,533,000	5615.35		10,271		11,119		11,119	847				6,761		0001
INDE/S&P11319Q				0V616S60X2T1J857QP30																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/30/2024	09/30/2025	1	399,000	5762.48		5,027		5,038		5,038	11				1,995		0001
INDE/S&P11385T				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/30/2024	09/30/2025	1	467,000	5762.48		3,129		3,187		3,187	58				2,335		0001
INDE/S&P11385S				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2024	07/25/2025	1	685,000	5399.22		5,617		6,609		6,609	992				3,095		0001
INDE/S&P113732				G53SEF7UP517OU6573																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/16/2024	08/18/2025	1	509,000	5554.25		6,821		7,525		7,525	704				2,390		0001
INDE/S&P11319R				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	NI ZHUO CAPITAL	08/09/2024	08/08/2025	1	1,359,000	5344.16		8,999		10,634		10,634	1,665				6,282		0001
INDE/S&P100381				0V616S60X2T1J857QP30																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	NI ZHUO CAPITAL	09/10/2024	09/10/2025	1	379,000	5495.52		4,434		5,046		5,046	611				1,842		0001
INDE/S&P10075H				0V616S60X2T1J857QP30																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/05/2024	09/05/2025	1	753,000	5503.41		4,970		5,555		5,555	585				3,634		0001
INDE/S&P113350				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/17/2024	07/17/2025	1	361,000	5586.27		5,379		5,930		5,930	551				1,609		0001
INDE/S&P11303K				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/08/2024	07/08/2025	1	480,000	5572.85		3,283		3,588		3,588	305				2,150		0001
INDE/S&P11319S				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	NI ZHUO CAPITAL	09/10/2024	09/10/2025	1	680,000	5495.52		4,488		5,063		5,063	575				3,306		0001
INDE/S&P10075G				0V616S60X2T1J857QP30																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2024	07/25/2025	1	443,000	5399.22		8,417		10,105		10,105	1,688				2,001		0001
INDE/S&P11353K				ROMUISPUBMPROK5P63																		
Purchased Call/S&P 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/26/2024	07/25/2025	1	1,688,000	5459.1		11,141		12,814		12,814	1,673				7,628		0001
INDE/S&P11353X				ROMUISPUBMPROK5P63																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/07/2024	08/07/2025	1	900,000	5,199.5		5,850		7,282		7,282	1,432				4,154		0001	
INDE/SPXL1315B																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2024	08/08/2025	1	275,000	5,319.31		4,208		5,137		5,137	930				1,271		0001	
INDE/SPXL1315Q																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2024	07/23/2025	1	696,000	5,555.74		5,081		5,616		5,616	535				3,134		0001	
INDE/SPXL133S2																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2024	09/05/2025	1	1,017,000	5,408.42		6,611		7,723		7,723	1,112				4,908		0001	
INDE/SPXL133S1																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/23/2024	08/22/2025	1	1,581,000	5,634.61		10,593		11,153		11,153	560				7,471		0001	
INDE/SPXL130S5																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	01610850X21J8570P30 MARKETS LLC	07/12/2024	07/14/2025	1	930,000	5,615.35		6,231		6,738		6,738	507				4,123		0001	
INDE/SPXL13007SA																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/12/2024	08/12/2025	1	482,000	5,344.39		6,298		7,620		7,620	1,322				2,289		0001	
INDE/SPXL133J																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2024	09/06/2025	1	366,000	5,408.42		4,795		5,647		5,647	853				1,774		0001	
INDE/SPXL133S7																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2024	09/19/2025	1	855,000	5,713.64		7,766		7,876		7,876	1,111				4,112		0001	
INDE/SPXL136S9																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/02/2024	08/04/2025	1	958,000	5,346.56		6,802		8,237		8,237	1,435				4,400		0001	
INDE/SPXL131S7																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/19/2024	08/19/2025	1	426,000	5,608.25		2,812		3,040		3,040	229				2,004		0001	
INDE/SPXL132S1																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2024	08/22/2025	1	421,000	5,570.64		5,305		5,731		5,731	427				1,989		0001	
INDE/SPXL130S1																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/26/2024	09/26/2025	1	507,000	5,745.37		3,397		3,381		3,381	(16)				2,321		0001	
INDE/SPXL138S1																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/08/2024	07/08/2025	1	362,000	5,572.85		4,525		4,983		4,983	458				1,588		0001	
INDE/SPXL131S7																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/25/2024	09/25/2025	1	1,047,000	5,722.26		7,015		7,057		7,057	42				5,199		0001	
INDE/SPXL131S9																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/05/2024	07/07/2025	1	336,000	5,567.19		4,603		5,113		5,113	510				1,471		0001	
INDE/SPXL131S7																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/27/2024	08/27/2025	1	770,000	5,625.8		5,159		5,445		5,445	286				3,666		0001	
INDE/SPXL132S2																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/30/2024	09/02/2025	1	380,000	5,648.4		2,584		2,660		2,660	76				1,826		0001	
INDE/SPXL132S0																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/26/2024	07/28/2025	1	375,000	5,459.1		7,125		8,356		8,356	1,231				1,703		0001	
INDE/SPXL131S0																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	21G119DL770XK43ZET8 Bank of Comm	09/05/2024	09/05/2025	1	356,000	5,503.41		5,732		6,537		6,537	805				1,718		0001	
INDE/SPXL1006S1																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/15/2024	07/15/2025	1	425,000	5,631.22		5,525		5,978		5,978	453				1,888		0001	
INDE/SPXL12S7																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2024	07/03/2025	1	466,000	5,537.02		8,878		9,940		9,940	1,061				2,157		0001	
INDE/SPXL136L																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2024	09/12/2025	1	413,000	5,595.76		2,726		2,943		2,943	217				2,013		0001	
INDE/SPXL135S9																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/18/2024	09/18/2025	1	1,024,000	5,618.26		6,861		7,221		7,221	360				5,035		0001	
INDE/SPXL136S4																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2024	07/29/2025	1	672,000	5,463.54		4,485		5,089		5,089	654				3,056		0001	
INDE/SPXL131S7																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/19/2025	1	1,988,000	5,702.55		13,320		13,535		13,535	215				9,789		0001	
INDE/SPXL136S9																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/24/2024	07/24/2025	1	582,000	5,427.13		9,137		10,798		10,798	1,661				2,625		0001	
INDE/SPXL135S9																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/02/2024	08/01/2025	1	1,683,000	5,346.56		10,771		13,172		13,172	2,407				7,882		0001	
INDE/SPXL131S7																							
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	07/19/2024	07/18/2025	1	930,000	5,505		10,602		12,101		12,101	1,499				4,152		0001	
INDE/SPXL136S7																							

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	ML ZHU CAPITAL	08/29/2024	08/29/2025	1	484,000	589.96		3,194		3,502		3,502	308				2,311		0001
INDEX/SPX10058P				IMARETIS LLC																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/15/2024	08/15/2025	1	422,000	5543.22		2,827		3,091		3,091	264				1,973		0001
INDEX/SPX1315J				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/20/2024	08/20/2025	1	1,045,000	5897.12		8,077		8,630		8,630	552				4,942		0001
INDEX/SPX1235J				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/12/2024	08/12/2025	1	442,000	584.39		2,873		3,448		3,448	575				2,056		0001
INDEX/SPX1315T				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/08/2024	08/08/2025	1	945,000	5319.31		6,804		8,166		8,166	1,362				4,369		0001
INDEX/SPX1315P				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	07/03/2024	07/03/2025	1	1,315,000	5567.19		15,123		16,756		16,756	1,634				5,717		0001
INDEX/SPX1315R				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	07/01/2024	07/01/2025	1	818,000	5475.09		7,853		8,989		8,989	1,168				3,544		0001
INDEX/SPX1315Z				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/06/2024	09/05/2025	1	773,000	5408.42		8,735		10,212		10,212	1,477				3,730		0001
INDEX/SPM1335J				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/19/2024	08/19/2025	1	563,000	5608.25		7,319		7,942		7,942	623				2,646		0001
INDEX/SPX1235J				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/27/2024	09/29/2025	1	519,000	5738.17		3,477		3,585		3,585	108				2,591		0001
INDEX/SPM13856				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	07/03/2024	07/03/2025	1	917,000	5537.02		6,144		6,818		6,818	674				3,987		0001
INDEX/SPX1235K				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/12/2024	09/12/2025	1	536,000	5595.76		7,772		8,476		8,476	704				2,613		0001
INDEX/SPM1355A				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	07/02/2024	07/02/2025	1	389,000	5509.01		5,018		5,643		5,643	625				1,688		0001
INDEX/SPX1235R				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/03/2024	09/03/2025	1	550,000	5528.93		3,685		4,026		4,026	341				2,646		0001
INDEX/SPM13358				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	ML ZHU CAPITAL	07/05/2024	07/03/2025	1	1,180,000	5587.19		7,906		8,738		8,738	832				5,131		0001
INDEX/SPH0015Z				IMARETIS LLC																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/26/2024	08/26/2025	1	584,000	5616.84		6,774		7,194		7,194	419				2,776		0001
INDEX/SPM1315R				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	07/12/2024	07/14/2025	1	466,000	5615.35		8,901		9,738		9,738	838				2,066		0001
INDEX/SPX1235R				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	07/17/2024	07/17/2025	1	1,126,000	5588.27		7,544		8,171		8,171	627				5,018		0001
INDEX/SPX1335J				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	07/24/2024	07/24/2025	1	1,137,000	5427.13		7,504		8,720		8,720	1,216				5,128		0001
INDEX/SPX13558				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/20/2024	09/19/2025	1	619,000	5702.55		7,180		7,302		7,302	121				3,048		0001
INDEX/SPM1365S				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	07/12/2024	07/14/2025	1	414,000	5615.35		4,720		5,153		5,153	434				1,536		0001
INDEX/SPX1235T				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/09/2024	09/09/2025	1	382,000	5471.05		2,521		2,844		2,844	323				1,854		0001
INDEX/SPM1345J				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/23/2024	08/25/2025	1	407,000	5634.61		7,896		8,365		8,365	469				1,932		0001
INDEX/SPM1305I				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/25/2024	08/25/2025	1	585,000	5634.61		3,920		4,125		4,125	206				2,777		0001
INDEX/SPM1305J				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/20/2024	09/22/2025	1	674,000	5702.55		5,382		5,491		5,491	99				3,333		0001
INDEX/SPM1365J				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	Canadian Imperial Bank of Comm	07/11/2024	07/11/2025	1	522,000	5584.54		3,654		4,065		4,065	411				2,302		0001
INDEX/SPH0015Y				216119DL770XK43ZE78																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	08/30/2024	08/29/2025	1	860,000	5648.4		9,976		10,440		10,440	464				4,107		0001
INDEX/SPM13230				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/24/2024	09/24/2025	1	930,000	5732.93		6,231		6,238		6,238	7				4,612		0001
INDEX/SPM1375R				ROMUISPUBMPROKSP63																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity / Index	BNP Paribas SA	09/23/2024	09/23/2025	1	414,000	5718.57		2,774		2,797		2,797	23				2,050		0001
INDEX/SPM1375H				ROMUISPUBMPROKSP63																		

SCHEDULE DB - PART A - SECTION 1

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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/S&P 500 INDEX/SP&M13150	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	08/26/2024	08/26/2025	1	844,000	5616.84		4,315		4,573		4,573	258				3,062		0001
Purchased Call/S&P 500 INDEX/SP&M1303T	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	08/23/2024	08/22/2025	1	833,000	5634.61		9,663		10,190		10,190	527				3,936		0001
Purchased Call/S&P 500 INDEX/SP&L1315C	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	08/07/2024	08/07/2025	1	386,000	5189.5		6,534		8,252		8,252	1,718				1,828		0001
Purchased Call/S&P 500 INDEX/SP&L1359M	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	07/22/2024	07/22/2025	1	490,000	5564.41		3,283		3,587		3,587	304				2,203		0001
Purchased Call/S&P 500 INDEX/SP&L1303Y	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	07/19/2024	07/21/2025	1	448,000	5505		8,557		9,828		9,828	1,271				2,010		0001
Purchased Call/S&P 500 INDEX/SP&L13339	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	07/16/2024	07/16/2025	1	864,000	5667.2		5,789		6,053		6,053	265				3,844		0001
Purchased Call/S&P 500 INDEX/SP&L1353Z	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	07/26/2024	07/26/2025	1	1,186,000	5459.1		8,539		9,889		9,889	1,350				5,385		0001
Purchased Call/S&P 500 INDEX/SP&B0503R	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	07/19/2024	07/18/2025	1	1,223,000	5505		8,194		9,213		9,213	1,019				5,460		0001
Purchased Call/S&P 500 INDEX/SP&M1368B	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	09/17/2024	09/17/2025	1	1,488,000	5634.58		10,862		11,460		11,460	598				7,306		0001
Purchased Call/S&P 500 INDEX/SP&M1355Z	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	09/11/2024	09/11/2025	1	953,000	5554.13		6,290		6,897		6,897	607				4,639		0001
Purchased Call/S&P 500 INDEX/SP&L1316T	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	07/02/2024	07/02/2025	1	486,000	5509.01		3,373		3,727		3,727	354				2,153		0001
Purchased Call/S&P 500 INDEX/SP&M1368B	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	09/27/2024	09/29/2025	1	588,000	5738.17		11,601		11,812		11,812	210				2,986		0001
Purchased Call/S&P 500 INDEX/SP&M1353D	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	09/13/2024	09/15/2025	1	988,000	5626.02		6,587		7,027		7,027	440				4,886		0001
Purchased Call/S&P 500 INDEX/SP&L10038K	FixedAnnui tyHedge	N/A	Equity/Index	MI ZHO CAPITAL WARETS LLC	08/09/2024	08/11/2025	1	804,000	5344.16		5,306		6,282		6,282	976				3,735		0001
Purchased Call/S&P 500 INDEX/SP&B0503N	FixedAnnui tyHedge	N/A	Equity/Index	Societe Generale SA	07/18/2024	07/18/2025	1	656,000	5544.59		9,446		10,834		10,834	1,388				2,929		0001
Purchased Call/S&P 500 INDEX/SP&C123V	FixedAnnui tyHedge	N/A	Equity/Index	Barclays PLC	08/14/2024	08/14/2025	1	1,420,000	5455.21		9,372		10,711		10,711	1,339				6,627		0001
Purchased Call/S&P 500 INDEX/SP&L10016E	FixedAnnui tyHedge	N/A	Equity/Index	MI ZHO CAPITAL WARETS LLC	07/29/2024	07/29/2025	1	470,000	5463.54		5,781		6,758		6,758	977				2,138		0001
Purchased Call/S&P 500 INDEX/SP&L10035J	FixedAnnui tyHedge	N/A	Equity/Index	MI ZHO CAPITAL WARETS LLC	08/09/2024	08/08/2025	1	769,000	5344.16		8,767		10,488		10,488	1,722				3,555		0001
Purchased Call/S&P 500 INDEX/SP&L10079Z	FixedAnnui tyHedge	N/A	Equity/Index	MI ZHO CAPITAL WARETS LLC	09/06/2024	09/05/2025	1	429,000	5408.42		8,151		9,675		9,675	1,524				2,070		0001
Purchased Call/S&P 500 INDEX/SP&L1359N	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	07/22/2024	07/22/2025	1	491,000	5564.41		5,794		6,412		6,412	618				2,207		0001
Purchased Call/S&P 500 INDEX/SP&M1329P	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	08/30/2024	09/02/2025	1	555,000	5648.4		10,767		11,320		11,320	553				2,666		0001
Purchased Call/S&P 500 INDEX/SP&M1355C	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	09/13/2024	09/12/2025	1	1,840,000	5626.02		12,144		12,960		12,960	816				8,970		0001
Purchased Call/S&P 500 INDEX/SP&M1373I	FixedAnnui tyHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPROK&SP63	09/23/2024	09/23/2025	1	383,000	5718.57		4,677		4,726		4,726	49				1,946		0001
Purchased Call/S&P 500 INDEX/SP&B055X	FixedAnnui tyHedge	N/A	Equity/Index	Societe Generale SA	10/10/2023	10/10/2024	1	665,000	4776.63	5,852			58,637		58,637	41,141				550		0001
Purchased Call/S&P 500 INDEX/SP&B0555Y	FixedAnnui tyHedge	N/A	Equity/Index	Societe Generale SA	10/10/2023	10/09/2024	1	406,520	4620	8,218			49,671		49,671	29,203				319		0001
Purchased Call/S&P 500 INDEX/SP&B0555Z	FixedAnnui tyHedge	N/A	Equity/Index	Societe Generale SA	10/11/2023	10/11/2024	1	550,000	4801.51	4,885			45,945		45,945	33,107				477		0001
Purchased Call/S&P 500 INDEX/SP&B0568B	FixedAnnui tyHedge	N/A	Equity/Index	Societe Generale SA	10/17/2023	10/17/2024	1	309,000	4670.58	5,222			37,568		37,568	23,180				333		0001
Purchased Call/S&P 500 INDEX/SP&B0565C	FixedAnnui tyHedge	N/A	Equity/Index	Societe Generale SA	10/17/2023	10/17/2024	1	379,000	4803.96	3,070			34,552		34,552	24,821				409		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP'00056F	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	10/19/2023	10/18/2024	1	418,000	4803.13	6,583			60,319		60,319	34,907					464	0001	
Purchased Call / S/P 500 INDEX / SP'00056G	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	10/19/2023	10/18/2024	1	417,000	4716.5	3,461			49,157		49,157	32,061					463	0001	
Purchased Call / S/P 500 INDEX / SP'00057SJ	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	10/30/2023	10/30/2024	1	713,000	4591.84	6,987			111,820		111,820	63,624					1,022	0001	
Purchased Call / S/P 500 INDEX / SP'000580	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/01/2023	11/01/2024	1	592,000	4684.95	4,085			79,353		79,353	49,498					876	0001	
Purchased Call / S/P 500 INDEX / SP'00058X	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/06/2023	11/06/2024	1	624,000	5040.52	811			27,619		27,619	22,891					993	0001	
Purchased Call / S/P 500 INDEX / SP'000598	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/08/2023	11/08/2024	1	641,000	4842.97	3,269			60,267		60,267	43,073					1,048	0001	
Purchased Call / S/P 500 INDEX / SP'000590	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/08/2023	11/06/2024	1	327,677	4743	2,978			36,884		36,884	23,522					522	0001	
Purchased Call / S/P 500 INDEX / SP'000599	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/10/2023	11/11/2024	1	580,000	4934.03	1,972			45,559		45,559	35,649					984	0001	
Purchased Call / S/P 500 INDEX / SP'00059R	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/10/2023	11/12/2024	1	585,000	4717.68	4,757			45,966		45,966	29,643					609	0001	
Purchased Call / S/P 500 INDEX / SP'00059S	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/10/2023	11/12/2024	1	586,000	4850.14	3,576			59,387		59,387	43,347					1,023	0001	
Purchased Call / S/P 500 INDEX / SP'0005A	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/15/2023	11/15/2024	1	468,000	4971.18	2,280			35,091		35,091	28,355					813	0001	
Purchased Call / S/P 500 INDEX / SP'0005AJ	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/17/2023	11/19/2024	1	303,000	4796.15	4,333			35,538		35,538	24,595					561	0001	
Purchased Call / S/P 500 INDEX / SP'0005AK	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/17/2023	11/19/2024	1	674,000	4965.42	3,505			53,960		53,960	43,050					1,247	0001	
Purchased Call / S/P 500 INDEX / SP'0005AL	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/17/2023	11/15/2024	1	310,921	4790	4,520			36,171		36,171	25,016					552	0001	
Purchased Call / S/P 500 INDEX / SP'0005AQ	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/21/2023	11/21/2024	1	510,000	4946.63	3,468			42,841		42,841	33,649					962	0001	
Purchased Call / S/P 500 INDEX / SP'0005AR	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/21/2023	11/21/2024	1	519,000	5246.15	519			9,810		9,810	8,603					979	0001	
Purchased Call / S/P 500 INDEX / SP'0005AS	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/22/2023	11/22/2024	1	553,000	5019.12	2,599			39,122		39,122	32,457					1,054	0001	
Purchased Call / S/P 500 INDEX / SP'0005A6	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/22/2023	11/22/2024	1	411,000	4916.59	3,740			39,057		39,057	30,216					783	0001	
Purchased Call / S/P 500 INDEX / SP'0005B	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/27/2023	11/27/2024	1	397,000	4907.64	3,652			38,987		38,987	29,640					791	0001	
Purchased Call / S/P 500 INDEX / SP'0005B0	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	11/27/2023	11/27/2024	1	374,000	5212.52	524			11,949		11,949	10,636					745	0001	
Purchased Call / S/P 500 INDEX / SP'0005C0	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/07/2023	12/06/2024	1	351,000	5239.04	597			8,232		8,232	6,966					752	0001	
Purchased Call / S/P 500 INDEX / SP'0005C5	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/11/2023	12/11/2024	1	866,000	5170.2	2,771			39,504		39,504	34,250					1,923	0001	
Purchased Call / S/P 500 INDEX / SP'0005C9	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/13/2023	12/13/2024	1	406,000	5010.7	5,712			35,242		35,242	28,366					982	0001	
Purchased Call / S/P 500 INDEX / SP'0005D	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/18/2023	12/18/2024	1	371,000	5074.77	4,118			25,518		25,518	21,166					863	0001	
Purchased Call / S/P 500 INDEX / SP'0005D0	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/18/2023	12/18/2024	1	512,000	5262.02	1,280			9,094		9,094	7,899					1,191	0001	
Purchased Call / S/P 500 INDEX / SP'0005E2	FixedAnnuity hedge	N/A	Equity / Index	Societe Generale SA	12/20/2023	12/20/2024	1	696,000	5246.06	2,652			24,989		24,989	22,101					1,644	0001	

SCHEDULE DB - PART A - SECTION 1

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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 INDEX / SP6005S3	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	01/12/2024	01/10/2025	1	552,000	5243.08		2,760		27,137		27,137	24,377				1,459		0001
Purchased Call / S&P 500 INDEX / SP6005S3K	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	01/12/2024	01/15/2025	1	438,000	5259.82		2,102		21,816		21,816	19,713				1,186		0001
Purchased Call / S&P 500 INDEX / SP6005S2	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	01/19/2024	01/17/2025	1	379,000	5449.63		758		5,649		5,649	4,891				1,036		0001
Purchased Call / S&P 500 INDEX / SP6005H6	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	01/31/2024	01/31/2025	1	383,000	5310.83		2,279		17,794		17,794	15,514				1,141		0001
Purchased Call / S&P 500 INDEX / SP6005H	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	01/31/2024	01/31/2025	1	445,000	5364.13		1,914		15,638		15,638	13,725				1,292		0001
Purchased Call / S&P 500 INDEX / SP6005I1	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	02/06/2024	02/06/2025	1	356,000	5364.44		2,919		11,263		11,263	8,344				1,058		0001
Purchased Call / S&P 500 INDEX / SP6005I	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	02/07/2024	02/07/2025	1	1,286,000	5507.05		6,044		12,149		12,149	6,104				3,837		0001
Purchased Call / S&P 500 INDEX / SP6005I8	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	02/15/2024	02/14/2025	1	464,000	5337.73		2,552		6,184		6,184	3,632				1,421		0001
Purchased Call / S&P 500 INDEX / SP6005I9	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	02/16/2024	02/14/2025	1	817,000	5566.13		4,575		15,075		15,075	10,500				2,503		0001
Purchased Call / S&P 500 INDEX / SP6005I6	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	02/16/2024	02/18/2025	1	381,000	5498.62		2,385		7,327		7,327	4,942				1,215		0001
Purchased Call / S&P 500 INDEX / SP6005I8	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	02/20/2024	02/20/2025	1	326,000	5463.11		2,184		8,534		8,534	6,350				1,020		0001
Purchased Call / S&P 500 INDEX / SP6005I8	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	02/26/2024	02/26/2025	1	494,000	5556.2		3,260		6,993		6,993	3,733				1,578		0001
Purchased Call / S&P 500 INDEX / SP6005I9	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	03/08/2024	03/07/2025	1	669,000	5607.88		5,338		5,825		5,825	487				2,168		0001
Purchased Call / S&P 500 INDEX / SP6005P	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	03/08/2024	03/07/2025	1	719,000	5630.94		5,321		5,560		5,560	239				2,365		0001
Purchased Call / S&P 500 INDEX / SP6003S	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	03/26/2024	03/26/2025	1	747,000	5716.13		5,229		4,656		4,656	(573)				2,601		0001
Purchased Call / S&P 500 INDEX / SP6003S	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	03/27/2024	03/27/2025	1	799,000	5773.34		5,353		2,455		2,455	(2,699)				2,790		0001
Purchased Call / S&P 500 INDEX / SP6003S	FixedAnnuity Hedge	N/A	Equity / Index	Barclays PLC	11/29/2023	11/29/2024	1	509,000	4885.05	5,487			52,260		52,260	38,956				1,032		0001
Purchased Call / S&P 500 INDEX / SP6003S	FixedAnnuity Hedge	N/A	Equity / Index	Barclays PLC	11/30/2023	11/29/2024	1	403,000	4935.51	3,708			36,367		36,367	28,001				817		0001
Purchased Call / S&P 500 INDEX / SP60003P	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/02/2023	10/02/2024	1	520,000	4712.94	4,784			50,344		50,344	33,496				192		0001
Purchased Call / S&P 500 INDEX / SP60003S	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/04/2023	10/04/2024	1	486,000	4585.66	8,262			60,619		60,619	33,980				254		0001
Purchased Call / S&P 500 INDEX / SP60003S	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/04/2023	10/04/2024	1	663,000	4685.86	6,696			67,130		67,130	42,283				347		0001
Purchased Call / S&P 500 INDEX / SP60003K	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/05/2023	10/04/2024	1	465,000	4671.23	4,651			47,002		47,002	28,695				239		0001
Purchased Call / S&P 500 INDEX / SP60003O	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/20/2023	10/18/2024	1	632,000	4627.57	7,015			87,750		87,750	52,621				702		0001
Purchased Call / S&P 500 INDEX / SP60003R	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/20/2023	10/21/2024	1	321,000	4633.9	3,499			44,662		44,662	26,943				385		0001
Purchased Call / S&P 500 INDEX / SP60003S	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/20/2023	10/22/2024	1	569,000	4646.58	5,861			79,400		79,400	48,923				696		0001
Purchased Call / S&P 500 INDEX / SP600P98	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	11/29/2023	11/29/2024	1	403,000	5164.91	887			16,477		16,477	14,530				817		0001
Purchased Call / S&P 500 INDEX / SP600P91	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	11/30/2023	11/29/2024	1	553,000	5257.54	830			10,780		10,780	9,406				1,121		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	Morgan Stanley	02/08/2024	02/07/2025	1	670,000	5502.7		3,350		7,603		7,603	4,253				1,989		0001
INDE/SP#H0028C																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	02/09/2024	02/07/2025	1	480,000	5544.35		2,256		3,186		3,186	930				1,432		0001
INDE/SP#H0029H																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	02/09/2024	02/10/2025	1	430,000	5529.27		2,236		3,783		3,783	1,547				1,298		0001
INDE/SP#H0029I																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	02/09/2024	02/11/2025	1	515,000	5585.91		6,232		17,805		17,805	11,574				1,560		0001
INDE/SP#H0029J																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	02/09/2024	02/07/2025	1	479,641	5402		4,524		11,239		11,239	6,715				1,431		0001
INDE/SP#H0029M																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	02/12/2024	02/12/2025	1	627,000	5526.53		3,449		6,881		6,881	3,432				1,907		0001
INDE/SP#H0030D																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	02/13/2024	02/13/2025	1	449,000	5332.09		5,029		21,001		21,001	15,972				1,370		0001
INDE/SP#H0035G																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/23/2024	02/21/2025	1	386,000	5597.68		2,534		3,777		3,777	1,243				1,244		0001
INDE/SP#H0045T																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/23/2024	02/25/2025	1	606,000	5419.57		8,816		20,670		20,670	11,854				1,936		0001
INDE/SP#H0048J																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/23/2024	02/24/2025	1	473,000	5600.22		3,027		4,055		4,055	1,028				1,501		0001
INDE/SP#H0049V																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	02/28/2024	02/28/2025	1	570,000	5581.81		3,249		5,868		5,868	2,619				1,833		0001
INDE/SP#H0065I																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/01/2024	02/28/2025	1	468,000	5643.08		2,902		2,169		2,169	(733)				1,505		0001
INDE/SP#H0065N																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/12/2024	03/12/2025	1	747,000	5692.8		5,080		2,953		2,953	(2,127)				2,496		0001
INDE/SP#H0069Q																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/19/2024	03/19/2025	1	1,084,000	5686.36		7,588		6,265		6,265	(1,323)				3,689		0001
INDE/SP#H009A6																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/22/2024	03/21/2025	1	638,000	5744.51		4,530		2,171		2,171	(2,359)				2,190		0001
INDE/SP#H009A3L																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/22/2024	03/21/2025	1	1,164,000	5748.75		8,148		4,169		4,169	(3,979)				3,995		0001
INDE/SP#H009A3M																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	09/29/2023	10/01/2024	1	637,000	4706.28	5,542			62,098		62,098	41,280				167		0001
INDE/SP#J1306																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/03/2023	10/03/2024	1	341,000	4846.05		3,683		38,930		38,930	23,398				155		0001
INDE/SP#J1360																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/06/2023	10/04/2024	1	558,000	4732.89		4,855		49,554		49,554	32,866				292		0001
INDE/SP#J13359																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/06/2023	10/08/2024	1	523,000	4728.58		4,812		49,847		49,847	32,721				387		0001
INDE/SP#J1335A																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/09/2023	10/09/2024	1	434,000	4767.06		3,863		38,193		38,193	26,582				341		0001
INDE/SP#J133L																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/12/2023	10/11/2024	1	399,000	4780.22		3,272		36,399		36,399	25,740				346		0001
INDE/SP#J135B																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2023	10/11/2024	1	506,000	4756.23		4,605		50,288		50,288	34,549				439		0001
INDE/SP#J135J																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2023	10/14/2024	1	387,000	4748.74		3,715		40,329		40,329	27,401				379		0001
INDE/SP#J135V																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2023	10/15/2024	1	422,000	4745.41		4,220		45,257		45,257	30,765				428		0001
INDE/SP#J135W																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/16/2023	10/16/2024	1	543,000	4806.62		4,290		50,006		50,006	36,112				568		0001
INDE/SP#J1357																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/18/2023	10/18/2024	1	722,000	4746.06		6,065		76,927		76,927	51,414				802		0001
INDE/SP#J135R																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/23/2023	10/23/2024	1	467,000	4634.53		4,670		67,830		67,830	41,250				586		0001
INDE/SP#J1358																						
Purchased Call/SP 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/25/2023	10/25/2024	1	527,000	4557.3	7,062			85,552		85,552	47,408				690		0001
INDE/SP#J1553																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/25/2023	10/25/2024	1	462,000	4615.91	4,384			67,075		67,075	39,408				391		0001
INDEX/SPX1354																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/26/2023	10/25/2024	1	438,000	4546.82	4,818			74,013		74,013	40,779				573		0001
INDEX/SPX1358B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/27/2023	10/25/2024	1	410,000	4543.52	4,223			70,423		70,423	38,636				537		0001
INDEX/SPX135ST																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/27/2023	10/26/2024	1	399,000	4555.28	3,695			59,553		59,553	31,797				469		0001
INDEX/SPX135SU																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/27/2023	10/29/2024	1	414,000	4467.35	6,541			78,530		78,530	40,152				593		0001
INDEX/SPX135SV																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/27/2023	10/29/2024	1	483,000	4568.22	4,492			79,839		79,839	44,906				681		0001
INDEX/SPX135W																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/31/2023	10/31/2024	1	466,000	4611.08	4,380			70,903		70,903	41,361				679		0001
INDEX/SPX13TSY																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/02/2023	11/01/2024	1	388,000	4712.86	3,453			48,310		48,310	30,903				574		0001
INDEX/SPX1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/03/2023	11/01/2024	1	457,000	4896.59	1,554			36,743		36,743	27,840				677		0001
INDEX/SPX136U																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/03/2023	11/04/2024	1	374,000	4666.09	1,571			31,886		31,886	23,337				579		0001
INDEX/SPX136V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/03/2023	11/05/2024	1	495,000	4768.02	3,812			52,440		52,440	34,536				777		0001
INDEX/SPX136W																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/06/2023	11/01/2024	1	381,159	5014	495			20,951		20,951	17,932				564		0001
INDEX/SPX136L																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/09/2023	11/08/2024	1	414,000	4934.24	911			31,779		31,779	24,790				677		0001
INDEX/SPX1369																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/13/2023	11/13/2024	1	333,000	4771.09	3,220			39,869		39,869	27,006				578		0001
INDEX/SPX136P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/13/2023	11/13/2024	1	423,000	5106.37	508			18,730		18,730	16,147				734		0001
INDEX/SPX136Q																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/16/2023	11/15/2024	1	450,000	4904.97	3,420			40,949		40,949	31,323				799		0001
INDEX/SPX136K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/16/2023	11/15/2024	1	344,000	5110.09	722			15,781		15,781	13,667				611		0001
INDEX/SPX136L																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/17/2023	11/15/2024	1	576,000	5132.44	1,037			22,680		22,680	19,513				1,022		0001
INDEX/SPX136E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/20/2023	11/20/2024	1	421,000	5238.58	505			7,865		7,865	6,788				787		0001
INDEX/SPX136V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/22/2023	11/22/2024	1	313,000	5208.22	438			9,317		9,317	8,242				596		0001
INDEX/SPX136N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/24/2023	11/22/2024	1	539,000	5083.66	1,725			30,766		30,766	26,288				1,027		0001
INDEX/SPX136O																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/24/2023	11/26/2024	1	581,000	5074.55	2,004			35,162		35,162	29,600				1,148		0001
INDEX/SPX136I																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/01/2023	11/29/2024	1	365,000	5180.45	876			13,982		13,982	12,168				740		0001
INDEX/SPX1315Q																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/01/2023	12/02/2024	1	263,000	5196.53	579			9,027		9,027	7,820				546		0001
INDEX/SPX1315R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/01/2023	12/03/2024	1	469,000	5175.85	1,145			17,299		17,299	14,850				959		0001
INDEX/SPX1315S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/04/2023	12/04/2024	1	487,000	4880.53	6,477			48,834		48,834	35,301				1,028		0001
INDEX/SPX1328B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/04/2023	12/04/2024	1	602,000	5191.27	1,324			19,982		19,982	17,011				1,270		0001
INDEX/SPX1323C																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/05/2023	12/05/2024	1	378,000	4927.99	3,704			33,445		33,445	24,562				804		0001
INDEX/SPX1323J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/06/2023	12/06/2024	1	483,000	4929.21	4,154			43,221		43,221	32,175				1,085		0001
INDEX/SPX13230																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX1329P	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/06/2023	12/06/2024	1	611,000	5,149.85	1,283			25,445		25,445	21,331				1,309		0001
Purchased Call/S&P 500 INDEX/SPX1329Y	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/07/2023	12/06/2024	1	402,000	4,952.44	3,859			34,079		34,079	25,839				861		0001
Purchased Call/S&P 500 INDEX/SPX1339H	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/06/2024	1	567,000	5,156.89	1,758			24,709		24,709	20,979				1,215		0001
Purchased Call/S&P 500 INDEX/SPX1339I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/09/2024	1	361,000	5,143.08	1,227			17,744		17,744	15,117				790		0001
Purchased Call/S&P 500 INDEX/SPX1335J	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/10/2024	1	506,000	4,945.09	5,617			47,061		47,061	36,081				1,116		0001
Purchased Call/S&P 500 INDEX/SPX1339K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2023	12/10/2024	1	526,000	5,191.43	1,368			21,213		21,213	18,348				1,160		0001
Purchased Call/S&P 500 INDEX/SPX1349F	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2023	12/12/2024	1	447,000	5,005.91	4,112			36,666		36,666	29,353				1,000		0001
Purchased Call/S&P 500 INDEX/SPX1349K	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/13/2023	12/13/2024	1	740,000	5,271.94	1,988			19,743		19,743	17,255				1,666		0001
Purchased Call/S&P 500 INDEX/SPX1349T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/14/2023	12/13/2024	1	357,000	5,082.96	3,284			23,900		23,900	20,023				804		0001
Purchased Call/S&P 500 INDEX/SPX1349U	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/14/2023	12/13/2024	1	571,000	5,285.9	1,599			14,372		14,372	12,596				1,286		0001
Purchased Call/S&P 500 INDEX/SPX1359H	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/15/2023	12/13/2024	1	705,000	5,265.49	1,904			19,021		19,021	16,779				1,587		0001
Purchased Call/S&P 500 INDEX/SPX1355I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/15/2023	12/17/2024	1	538,000	5,219.42	2,260			20,893		20,893	18,200				1,244		0001
Purchased Call/S&P 500 INDEX/SPX1369B	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/19/2023	12/19/2024	1	409,000	5,106.92	4,622			26,364		26,364	22,283				957		0001
Purchased Call/S&P 500 INDEX/SPX1369M	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/19/2023	12/19/2024	1	408,000	5,364.42	1,102			5,504		5,504	4,667				955		0001
Purchased Call/S&P 500 INDEX/SPX1369V	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/20/2023	12/20/2024	1	449,000	5,027.23	5,792			36,772		36,772	29,748				1,058		0001
Purchased Call/S&P 500 INDEX/SPX1369W	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/21/2023	12/20/2024	1	486,000	5,093.26	5,704			33,877		33,877	28,393				1,168		0001
Purchased Call/S&P 500 INDEX/SPX1369X	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/21/2023	12/20/2024	1	1,179,000	5,940.09	3,419			21,879		21,879	18,943				2,777		0001
Purchased Call/S&P 500 INDEX/SPX1379P	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/20/2024	1	494,000	5,313.3	1,828			12,835		12,835	11,348				1,164		0001
Purchased Call/S&P 500 INDEX/SPX1379Q	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/23/2024	1	266,000	5,946.58	947			6,333		6,333	5,593				710		0001
Purchased Call/S&P 500 INDEX/SPX1379R	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/24/2024	1	554,000	5,291.9	2,438			16,732		16,732	14,713				1,337		0001
Purchased Call/S&P 500 INDEX/SPX1389S	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/26/2024	1	472,000	5,128.08	5,334			30,569		30,569	25,972				1,152		0001
Purchased Call/S&P 500 INDEX/SPX1389H	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/26/2024	1	836,000	5,587.27	2,675			15,971		15,971	13,895				2,041		0001
Purchased Call/S&P 500 INDEX/SPX1389V	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/27/2023	12/27/2024	1	565,000	5,254.96	3,164			22,578		22,578	19,918				1,387		0001
Purchased Call/S&P 500 INDEX/SPX1389I	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/27/2023	12/27/2024	1	587,000	5,384.06	1,526			9,011		9,011	7,755				1,441		0001
Purchased Call/S&P 500 INDEX/SPX1399N	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/28/2023	12/27/2024	1	540,000	5,197.11	4,104			27,379		27,379	23,739				1,326		0001
Purchased Call/S&P 500 INDEX/SPX1399A	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/28/2023	12/27/2024	1	482,000	5,886.05	1,220			7,014		7,014	5,990				1,208		0001
Purchased Call/S&P 500 INDEX/SPX1399Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/27/2024	1	573,000	5,335.05	1,776			13,879		13,879	12,036				1,407		0001
Purchased Call/S&P 500 INDEX/SPX1399D	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/30/2024	1	402,000	5,332.67	1,286			9,553		9,553	8,223				1,004		0001
Purchased Call/S&P 500 INDEX/SPX1399T	FixedAnnuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/31/2024	1	465,000	5,527.9	1,581			11,992		11,992	10,367				1,167		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/03/2024	01/03/2025	1	477,000	5128.24		3,291		31,726		31,726	28,435				1,217		0001
INDEX/SPX1345G																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/03/2024	01/03/2025	1	613,000	5297.62		1,471		19,526		19,526	18,055				1,564		0001
INDEX/SPX1345H																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/03/2024	01/02/2025	1	455,312	5082		4,251		34,497		34,497	30,346				1,155		0001
INDEX/SPX1345K																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/03/2024	01/02/2025	1	839,481	5220		3,374		39,781		39,781	36,407				2,130		0001
INDEX/SPX1345L																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/04/2024	01/03/2025	1	455,000	5180.99		2,001		23,759		23,759	21,758				1,110		0001
INDEX/SPX1345J																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/05/2024	01/03/2025	1	389,000	5159.92		2,062		22,281		22,281	20,219				992		0001
INDEX/SPX1353C																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/05/2024	01/07/2025	1	469,000	5166.96		2,439		27,086		27,086	24,647				1,221		0001
INDEX/SPX1353D																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/08/2024	01/08/2025	1	388,000	5113.66		3,790		25,573		25,573	21,782				963		0001
INDEX/SPX1353J																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/08/2024	01/08/2025	1	421,000	5249.42		1,937		17,671		17,671	15,734				1,102		0001
INDEX/SPX1353V																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/10/2024	01/10/2025	1	456,000	5335.94		1,368		13,005		13,005	11,637				1,205		0001
INDEX/SPX1353D																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/11/2024	01/10/2025	1	626,000	5310.85		1,941		21,508		21,508	19,367				1,655		0001
INDEX/SPX1353I																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/11/2024	01/10/2025	1	439,603	5100		4,694		33,273		33,273	28,579				1,162		0001
INDEX/SPX1353K																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/12/2024	01/13/2025	1	402,000	5314.84		1,327		14,506		14,506	13,179				1,078		0001
INDEX/SPX1353G																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/12/2024	01/14/2025	1	386,000	5293.31		1,467		16,059		16,059	14,593				1,040		0001
INDEX/SPX1353T																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/16/2024	01/16/2025	1	306,000	5152.02		2,570		22,085		22,085	19,515				832		0001
INDEX/SPX1353E																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/16/2024	01/16/2025	1	439,000	5254.49		1,976		22,569		22,569	20,594				1,194		0001
INDEX/SPX1353B																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/17/2024	01/17/2025	1	388,000	5094.65		3,996		32,374		32,374	28,378				1,060		0001
INDEX/SPX1353H																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/18/2024	01/17/2025	1	763,000	5314.01		2,518		29,232		29,232	26,714				2,085		0001
INDEX/SPX1353S																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/19/2024	01/17/2025	1	412,000	5318.95		1,854		15,846		15,846	13,992				1,126		0001
INDEX/SPX1353T																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/19/2024	01/21/2025	1	442,000	5280.23		2,652		20,638		20,638	17,966				1,230		0001
INDEX/SPX1353F																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/22/2024	01/22/2025	1	529,000	5347.6		2,275		18,999		18,999	16,725				1,478		0001
INDEX/SPX1353K																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/23/2024	01/23/2025	1	516,000	5256.63		3,818		28,140		28,140	24,321				1,448		0001
INDEX/SPX1353Z																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/24/2024	01/24/2025	1	481,000	5382.18		1,780		14,235		14,235	12,455				1,356		0001
INDEX/SPX13537																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/25/2024	01/24/2025	1	408,000	5439.86		1,346		7,679		7,679	6,332				1,150		0001
INDEX/SPX1353O																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/26/2024	01/24/2025	1	518,000	5428.98		1,813		11,369		11,369	9,556				1,460		0001
INDEX/SPX1353X																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/26/2024	01/27/2025	1	487,000	5404.52		2,045		13,231		13,231	11,166				1,380		0001
INDEX/SPX1345P																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/29/2024	01/29/2025	1	574,000	5383.76		3,444		17,272		17,272	13,828				1,652		0001
INDEX/SPX13155																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/30/2024	01/30/2025	1	426,000	5392.84		2,513		11,793		11,793	9,279				1,231		0001
INDEX/SPX1315Q																						
Purchased Call / S&P 500	FixedAnnuity Hedge	N/A	Equity / Index	BNP Paribas SA	02/01/2024	01/31/2025	1	563,000	5445.87		2,083		11,361		11,361	9,278				1,634		0001
INDEX/SPX1315Q																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/02/2024	01/31/2025	1	508,000	5461.91		2,489		8,549		8,549	6,060				1,474		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/02/2024	02/04/2025	1	524,000	5303.23		6,078		22,685		22,685	16,607				1,545		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/02/2024	02/03/2025	1	466,000	5489.18		1,957		5,993		5,993	4,036				1,369		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/05/2024	02/05/2025	1	427,000	5451.92		2,007		7,122		7,122	5,115				1,264		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/16/2024	02/14/2025	1	457,000	5325.93		6,352		22,788		22,788	16,436				1,400		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/16/2024	02/14/2025	1	455,893	5392		4,779		16,476		16,476	11,697				1,397		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/21/2024	02/21/2025	1	502,000	5479.98		3,062		12,332		12,332	9,270				1,577		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/21/2024	02/19/2025	1	428,477	5337		4,488		20,747		20,747	16,259				1,389		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/22/2024	02/21/2025	1	514,000	5598.28		2,981		4,577		4,577	1,596				1,614		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	02/27/2024	02/27/2025	1	534,000	5580.92		3,097		6,561		6,561	3,464				1,712		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	03/01/2024	02/28/2025	1	572,000	5650.79		3,489		2,944		2,944	(546)				1,940		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	03/05/2024	03/05/2025	1	441,000	5381.44		2,955		4,824		4,824	1,689				1,442		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	03/06/2024	03/06/2025	1	665,000	5610.13		4,456		5,506		5,506	1,051				2,181		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	03/11/2024	03/11/2025	1	501,000	5552.96		5,010		9,419		9,419	4,409				1,669		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	03/13/2024	03/13/2025	1	587,000	5686.93		4,226		4,579		4,579	353				1,967		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	03/15/2024	03/14/2025	1	528,000	5613.45		4,066		7,966		7,966	3,890				1,775		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	03/15/2024	03/14/2025	1	669,000	5623.68		4,943		9,412		9,412	4,470				2,215		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	03/28/2024	03/28/2025	1	648,000	5774.53		4,471		2,381		2,381	(2,090)				2,269		0001
INDEX/SPX13ISV				Societe Generale SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP-AROTD8PU41	04/16/2024	04/16/2025	1	604,000	5586.86		4,711		19,165		19,165	14,454				2,224		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC MP61SZ7ZBEU3UPYF154	06/07/2024	06/06/2025	1	518,000	5692.38		2,694		3,978		3,978	1,285				2,139		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC MP61SZ7ZBEU3UPYF154	06/21/2024	06/20/2025	1	512,000	6076.66		2,253		1,629		1,629	(629)				2,173		0001
INDEX/SPX13ISV				Societe Generale SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP-AROTD8PU41	04/08/2024	04/08/2025	1	429,000	5618.58		5,148		7,265		7,265	2,117				1,548		0001
INDEX/SPX13ISV				Societe Generale SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP-AROTD8PU41	04/04/2024	04/04/2025	1	487,000	5661.93		3,701		5,564		5,564	1,862				1,738		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	05/29/2024	05/29/2025	1	541,000	5841.05		2,164		7,154		7,154	4,990				2,198		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	05/30/2024	05/30/2025	1	558,000	5811.38		2,232		9,186		9,186	6,954				2,272		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	06/18/2024	06/18/2025	1	389,000	6079.63		1,789		1,475		1,475	(314)				1,645		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	06/04/2024	06/04/2025	1	547,000	5894.55		2,024		5,159		5,159	3,135				2,250		0001
INDEX/SPX13ISV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISFPBMPROKSP63	06/05/2024	06/05/2025	1	364,000	5929.59		1,529		2,500		2,500	972				1,500		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/19/2024	04/17/2025	1	822,000	5493.76	.....	.....6,905	.....	40,383	.....	40,383	33,478	.....	.....	.....	.....3,085	.....	0001
INDE/SPX1328H	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/04/2024	06/04/2025	1	327,000	5741.1	.....	.....2,714	.....	7,555	.....	7,555	4,841	.....	.....	.....	.....1,345	.....	0001
INDE/SPX13E33	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	04/11/2024	04/11/2025	1	509,000	5711.17	.....	.....3,970	.....	4,544	.....	4,544	573	.....	.....	.....	.....1,851	.....	0001
INDE/SPXHQDES8	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/09/2024	04/09/2025	1	410,000	5626.7	.....	.....4,961	.....	7,488	.....	7,488	2,927	.....	.....	.....	.....1,483	.....	0001
INDE/SPX13030	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/18/2024	04/17/2025	1	381,000	5482.17	.....	.....4,001	.....	18,677	.....	18,677	14,676	.....	.....	.....	.....1,407	.....	0001
INDE/SPX1323C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	.....	06/24/2024	06/24/2025	1	386,000	6003.55	.....	.....2,277	.....	2,396	.....	2,396	119	.....	.....	.....	.....1,651	.....	0001
INDE/SPX603N4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	.....	05/10/2024	05/09/2025	1	715,000	5758	.....	.....3,933	.....	9,706	.....	9,706	5,774	.....	.....	.....	.....2,782	.....	0001
INDE/SPX603N6I	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	.....	05/03/2024	05/02/2025	1	656,000	5673.9	.....	.....3,674	.....	14,379	.....	14,379	10,705	.....	.....	.....	.....2,512	.....	0001
INDE/SPX1359F	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/01/2024	05/01/2025	1	499,000	5522.74	.....	.....3,693	.....	22,871	.....	22,871	19,178	.....	.....	.....	.....1,906	.....	0001
INDE/SPX13557	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/14/2024	05/14/2025	1	422,000	5860.05	.....	.....1,728	.....	4,320	.....	4,320	2,592	.....	.....	.....	.....1,700	.....	0001
INDE/SPX1396F	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/05/2024	04/04/2025	1	480,000	5729.98	.....	.....3,648	.....	3,011	.....	3,011	(637)	.....	.....	.....	.....1,713	.....	0001
INDE/SPX12330	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	.....	04/24/2024	04/24/2025	1	451,000	5576.26	.....	.....3,518	.....	15,332	.....	15,332	11,814	.....	.....	.....	.....1,694	.....	0001
INDE/SPX603N6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	04/25/2024	04/25/2025	1	593,000	5525.5	.....	.....5,278	.....	23,739	.....	23,739	18,461	.....	.....	.....	.....2,233	.....	0001
INDE/SPXHQDSM	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	05/13/2024	05/13/2025	1	436,000	5735.73	.....	.....2,747	.....	7,619	.....	7,619	4,872	.....	.....	.....	.....1,712	.....	0001
INDE/SPXHQJ9F	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/20/2024	06/20/2025	1	388,000	6094.37	.....	.....1,546	.....	977	.....	977	(569)	.....	.....	.....	.....1,552	.....	0001
INDE/SPXHQRRS	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/26/2024	06/26/2025	1	469,000	6102.38	.....	.....1,782	.....	1,836	.....	1,836	54	.....	.....	.....	.....2,013	.....	0001
INDE/SPX13K3A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/22/2024	05/22/2025	1	412,000	5872.21	.....	.....1,772	.....	4,193	.....	4,193	2,421	.....	.....	.....	.....1,649	.....	0001
INDE/SPX13B35	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/18/2024	06/18/2025	1	500,000	6090.6	.....	.....2,250	.....	1,895	.....	1,895	(355)	.....	.....	.....	.....2,114	.....	0001
INDE/SPX13I94	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/28/2024	06/27/2025	1	541,000	6039.29	.....	.....2,489	.....	3,386	.....	3,386	897	.....	.....	.....	.....2,326	.....	0001
INDE/SPX13K3W	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/02/2024	04/02/2025	1	541,000	5757.63	.....	.....3,300	.....	2,556	.....	2,556	(744)	.....	.....	.....	.....1,921	.....	0001
INDE/SPX13I9R	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/23/2024	04/23/2025	1	874,000	5577.61	.....	.....6,905	.....	31,287	.....	31,287	24,393	.....	.....	.....	.....3,275	.....	0001
INDE/SPX13B3X	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/11/2024	06/11/2025	1	562,000	5888.11	.....	.....2,079	.....	3,279	.....	3,279	1,199	.....	.....	.....	.....2,944	.....	0001
INDE/SPX13F8X	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/30/2024	05/30/2025	1	624,000	5860.67	.....	.....2,683	.....	7,768	.....	7,768	5,065	.....	.....	.....	.....2,940	.....	0001
INDE/SPX13C3V	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/01/2024	04/01/2025	1	481,000	5770.77	.....	.....3,399	.....	1,982	.....	1,982	(1,357)	.....	.....	.....	.....1,738	.....	0001
INDE/SPX13I9C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/21/2024	05/21/2025	1	563,000	5920.07	.....	.....2,083	.....	3,965	.....	3,965	1,882	.....	.....	.....	.....2,249	.....	0001
INDE/SPX13A3W	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/14/2024	06/13/2025	1	598,000	6050.8	.....	.....2,272	.....	1,885	.....	1,885	(389)	.....	.....	.....	.....2,504	.....	0001
INDE/SPXHQD3S	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/26/2024	06/27/2025	1	535,000	6082.97	.....	.....1,926	.....	2,451	.....	2,451	525	.....	.....	.....	.....2,301	.....	0001
INDE/SPX13K3V	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/21/2024	06/20/2025	1	670,000	6076.66	.....	.....2,948	.....	2,185	.....	2,185	(763)	.....	.....	.....	.....2,844	.....	0001
INDE/SPXHQDS0	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001

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	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP63	05/10/2024	05/09/2025	1	462,000	5760.62		2,486		6,917		6,917	4,431				1,759		0001
INDE/SPX1335C	Purchased Call/S&P 500	N/A	Equi ty/Index	Societe Generale SA	04/10/2024	04/10/2025	1	559,000	5676.7		4,584		7,168		7,168	2,584				2,027		0001
INDE/SPX603N3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA	04/16/2024	04/16/2025	1	427,000	5906.04		4,825		19,041		19,041	14,216				1,572		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA	04/30/2024	04/30/2025	1	401,000	5443.58		4,571		22,709		22,709	18,138				1,528		0001
INDE/SPX603N5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	04/12/2024	04/11/2025	1	407,000	5628.07		3,622		7,712		7,712	4,090				1,480		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/24/2024	05/23/2025	1	612,000	5880.28		2,264		5,845		5,845	3,381				2,465		0001
INDE/SPX1335J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/26/2024	04/25/2025	1	637,000	5630.36		4,141		18,021		18,021	13,881				2,399		0001
INDE/SPX4003N6	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/12/2024	06/12/2025	1	461,000	6022.76		1,798		1,580		1,580	(218)				1,927		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/14/2024	06/13/2025	1	103,000	5925.88		731		859		859	128				431		0001
INDE/SPX4003K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/30/2024	04/30/2025	1	505,000	5577.03		2,980		18,225		18,225	15,245				1,924		0001
INDE/SPX13551	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/08/2024	05/08/2025	1	536,000	5732.38		2,948		8,586		8,586	5,638				2,081		0001
INDE/SPX1365S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/09/2024	04/09/2025	1	657,000	5756.95		4,402		4,205		4,205	(197)				2,376		0001
INDE/SPX1309P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA	04/15/2024	04/15/2025	1	378,000	5530.04		4,158		15,082		15,082	10,934				1,389		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA	05/17/2024	05/16/2025	1	477,000	5907.84		1,670		2,759		2,759	1,090				1,885		0001
INDE/SPX603N9	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/07/2024	06/06/2025	1	554,000	5932.49		2,271		2,809		2,809	537				2,288		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA	05/14/2024	05/14/2025	1	407,000	5738.23		2,605		6,752		6,752	4,148				1,601		0001
INDE/SPX1335T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	06/25/2024	06/25/2025	1	400,000	6046.31		2,000		2,205		2,205	205				1,714		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	06/14/2024	06/13/2025	1	533,000	6050.8		2,079		1,837		1,837	(242)				2,232		0001
INDE/SPX4003M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/07/2024	05/07/2025	1	702,000	5740.19		3,650		9,935		9,935	6,285				2,719		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA	05/17/2024	05/16/2025	1	492,000	5976.02		2,066		3,660		3,660	1,594				1,944		0001
INDE/SPX1365Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/15/2024	05/15/2025	1	522,000	5860.2		2,610		5,148		5,148	2,538				2,058		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/05/2024	04/04/2025	1	452,000	5727.38		3,435		2,867		2,867	(569)				1,613		0001
INDE/SPX1355G	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/03/2024	05/02/2025	1	425,000	5671.34		2,423		9,533		9,533	7,111				1,627		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/03/2024	04/03/2025	1	525,000	5732.64		3,780		3,256		3,256	(524)				1,889		0001
INDE/SPX13283	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	05/31/2024	05/30/2025	1	500,000	5973.87		2,000		5,861		5,861	3,861				2,036		0001
INDE/SPX1353H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Societe Generale SA	04/17/2024	04/17/2025	1	600,000	5511.88		5,700		26,190		26,190	20,490				2,215		0001
INDE/SPX603N7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/19/2024	04/17/2025	1	556,000	5493.76		4,610		26,172		26,172	21,962				1,979		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA	04/26/2024	04/25/2025	1	568,000	5602.31		4,203		18,176		18,176	13,973				2,139		0001
INDE/SPX1333S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP Paribas SA																		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 INDEX/SPW00294	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC Societe Generale SA	07/16/2024	07/16/2025	1	387,000	6287.92		1,985		576		576	(1,409)				1,786		0001
Purchased Call/S&P 500 INDEX/SPW00196	FixedAnnuity hedge	N/A	Equity/Index	02NNEB IBXP-AROTD8PU41	09/27/2024	09/26/2025	1	546,000	6455.44		1,529		1,708		1,708	180				2,715		0001
Purchased Call/S&P 500 INDEX/SPW100390	FixedAnnuity hedge	N/A	Equity/Index	NI ZLHO CAP L TAL	08/09/2024	08/08/2025	1	511,000	5865.59		4,241		12,294		12,294	8,053				2,362		0001
Purchased Call/S&P 500 INDEX/SPW10059K	FixedAnnuity hedge	N/A	Equity/Index	MARKETS LLC	08/28/2024	08/28/2025	1	514,000	6145.81		3,187		4,837		4,837	1,650				2,451		0001
Purchased Call/S&P 500 INDEX/SPW13192	FixedAnnuity hedge	N/A	Equity/Index	MARKETS LLC	08/06/2024	08/06/2025	1	487,000	5730.23		4,188		16,816		16,816	12,628				2,244		0001
Purchased Call/S&P 500 INDEX/SPW11231	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	08/27/2024	08/27/2025	1	588,000	6216.51		2,881		4,013		4,013	1,132				2,800		0001
Purchased Call/S&P 500 INDEX/SPW10079P	FixedAnnuity hedge	N/A	Equity/Index	RONUISPP-BNPPR0K5P93	09/13/2024	09/12/2025	1	370,000	6242.07		1,813		2,368		2,368	555				1,804		0001
Purchased Call/S&P 500 INDEX/SPW00509P	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC Societe Generale SA	07/19/2024	07/18/2025	1	416,000	6074.77		2,621		2,791		2,791	171				1,857		0001
Purchased Call/S&P 500 INDEX/SPW0095T	FixedAnnuity hedge	N/A	Equity/Index	Societe Generale SA	08/30/2024	08/29/2025	1	372,000	6278.2		1,488		1,581		1,581	93				1,777		0001
Purchased Call/S&P 500 INDEX/SPW005S98	FixedAnnuity hedge	N/A	Equity/Index	02NNEB IBXP-AROTD8PU41	09/03/2024	09/03/2025	1	348,000	6048.65		2,610		5,367		5,367	2,757				1,674		0001
Purchased Call/S&P 500 INDEX/SPW10019R	FixedAnnuity hedge	N/A	Equity/Index	02NNEB IBXP-AROTD8PU41	07/31/2024	07/31/2025	1	394,000	6077.29		2,522		3,365		3,365	844				1,798		0001
Purchased Call/S&P 500 INDEX/SPW005R5	FixedAnnuity hedge	N/A	Equity/Index	IG.SJLJL3DP930 6NUZ94	08/30/2024	08/29/2025	1	534,000	6241.48		2,456		2,781		2,781	325				2,550		0001
Purchased Call/S&P 500 INDEX/SPW10039C	FixedAnnuity hedge	N/A	Equity/Index	02NNEB IBXP-AROTD8PU41	08/09/2024	08/08/2025	1	386,000	5905.3		2,970		8,687		8,687	5,717				1,831		0001
Purchased Call/S&P 500 INDEX/SPW13190	FixedAnnuity hedge	N/A	Equity/Index	MARKETS LLC	07/05/2024	07/03/2025	1	385,000	6157.31		1,733		1,004		1,004	(728)				1,674		0001
Purchased Call/S&P 500 INDEX/SPW005I5	FixedAnnuity hedge	N/A	Equity/Index	RONUISPP-BNPPR0K5P93	09/27/2024	09/26/2025	1	485,000	6289.03		3,007		3,462		3,462	455				2,412		0001
Purchased Call/S&P 500 INDEX/SPW10099P	FixedAnnuity hedge	N/A	Equity/Index	02NNEB IBXP-AROTD8PU41	09/26/2024	09/26/2025	1	425,000	6411.83		1,530		1,313		1,313	(217)				2,113		0001
Purchased Call/S&P 500 INDEX/SPW10089P	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	09/20/2024	09/19/2025	1	451,000	6421.07		1,263		1,224		1,224	(39)				2,221		0001
Purchased Call/S&P 500 INDEX/SPW10079N	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	09/13/2024	09/12/2025	1	484,000	6202.69		2,759		3,696		3,696	387				2,980		0001
Purchased Call/S&P 500 INDEX/SPW00194	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/12/2024	07/11/2025	1	469,000	6207.77		2,204		814		814	(1,380)				2,069		0001
Purchased Call/S&P 500 INDEX/SPW0095U	FixedAnnuity hedge	N/A	Equity/Index	Societe Generale SA	08/30/2024	09/02/2025	1	537,000	6233.01		2,631		3,117		3,117	466				2,580		0001
Purchased Call/S&P 500 INDEX/SPW100289	FixedAnnuity hedge	N/A	Equity/Index	02NNEB IBXP-AROTD8PU41	08/02/2024	08/01/2025	1	380,000	5907.95		3,471		7,472		7,472	4,001				1,783		0001
Purchased Call/S&P 500 INDEX/SPW009N8	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC Societe Generale SA	07/02/2024	07/02/2025	1	412,000	6068.17		1,936		1,789		1,789	(148)				1,788		0001
Purchased Call/S&P 500 INDEX/SPW005S9Z	FixedAnnuity hedge	N/A	Equity/Index	Societe Generale SA	09/10/2024	09/10/2025	1	482,000	6168.72		1,988		4,668		4,668	2,700				2,392		0001
Purchased Call/S&P 500 INDEX/SPW13199	FixedAnnuity hedge	N/A	Equity/Index	02NNEB IBXP-AROTD8PU41	07/30/2024	07/30/2025	1	454,000	5966.49		3,723		7,625		7,625	3,902				2,068		0001
Purchased Call/S&P 500 INDEX/SPW10089K	FixedAnnuity hedge	N/A	Equity/Index	RONUISPP-BNPPR0K5P93	09/18/2024	09/18/2025	1	500,000	6185.7		2,900		4,439		4,439	1,539				2,459		0001
Purchased Call/S&P 500 INDEX/SPW1339U	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/26/2024	07/25/2025	1	426,000	5873.99		5,495		10,201		10,201	4,705				1,925		0001
Purchased Call/S&P 500 INDEX/SPW003I9V	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	09/24/2024	09/24/2025	1	638,000	6455.28		1,595		1,584		1,584	(11)				3,164		0001
Purchased Call/S&P 500 INDEX/SPW1339S	FixedAnnuity hedge	N/A	Equity/Index	02NNEB IBXP-AROTD8PU41	09/06/2024	09/06/2025	1	394,000	6011.46		2,561		8,370		8,370	5,803				1,910		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX13IS3	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP Paribas SA Societe Generale SA	08/13/2024	08/13/2025	1	594,000	5977.87		4,217		10,870		10,870	6,653				2,788		0001
Purchased Call/S&P 500 INDEX/SPX60S5P	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB1B/PAROTD8PU1	09/17/2024	09/17/2025	1	434,000	6344.54		1,476		1,744		1,744	269				2,131		0001
Purchased Call/S&P 500 INDEX/SPX400IS3	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC Societe Generale SA	07/12/2024	07/11/2025	1	426,000	6014.04		4,899		2,885		2,885	(2,014)				1,879		0001
Purchased Call/S&P 500 INDEX/SPX60S9M	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB1B/PAROTD8PU1	07/09/2024	07/09/2025	1	388,000	6168.14		1,656		774		774	(882)				1,617		0001
Purchased Call/S&P 500 INDEX/SPX100496	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC MIZHO CAPITAL	08/16/2024	08/15/2025	1	488,000	6081.9		3,123		4,620		4,620	1,497				2,281		0001
Purchased Call/S&P 500 INDEX/SPX10068P	FixedAnnui tyHedge	N/A	Equi ty/Index	01618S60J2D1J857QP30	09/05/2024	09/05/2025	1	426,000	6081.27		2,599		6,180		6,180	3,381				2,056		0001
Purchased Call/S&P 500 INDEX/SPX10068P	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	09/20/2024	09/19/2025	1	469,000	6421.07		1,313		1,247		1,247	(67)				2,309		0001
Purchased Call/S&P 500 INDEX/SPX100680	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	09/20/2024	09/19/2025	1	684,000	6281.36		3,625		3,860		3,860	235				3,368		0001
Purchased Call/S&P 500 INDEX/SPX400IS5	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	07/12/2024	07/11/2025	1	622,000	6204.96		2,986		1,213		1,213	(1,773)				2,743		0001
Purchased Call/S&P 500 INDEX/SPX1007S0	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	09/13/2024	09/12/2025	1	469,000	6334.9		1,423		1,750		1,750	328				2,238		0001
Purchased Call/S&P 500 INDEX/SPX10038B	FixedAnnui tyHedge	N/A	Equi ty/Index	01618S60J2D1J857QP30	08/09/2024	08/08/2025	1	417,000	5766.35		5,713		15,210		15,210	9,497				1,928		0001
Purchased Call/S&P 500 INDEX/SPX100981	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC Societe Generale SA	09/25/2024	09/25/2025	1	436,000	6303.07		2,311		2,328		2,328	17				2,165		0001
Purchased Call/S&P 500 INDEX/SPX60SIS7	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB1B/PAROTD8PU1	09/27/2024	09/26/2025	1	741,000	6468.31		2,075		2,333		2,333	268				3,685		0001
Purchased Call/S&P 500 INDEX/SPX400ISN	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	07/03/2024	07/03/2025	1	410,000	6126.71		1,763		1,020		1,020	(743)				1,783		0001
Purchased Call/S&P 500 INDEX/SPX10049L	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	08/21/2024	08/21/2025	1	416,000	6154.83		2,829		2,865		2,865	36				1,963		0001
Purchased Call/S&P 500 INDEX/SPX4002S6	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	07/17/2024	07/17/2025	1	498,000	6186.21		2,689		1,316		1,316	(1,373)				2,219		0001
Purchased Call/S&P 500 INDEX/SPX113SSV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP Paribas SA	07/26/2024	07/25/2025	1	691,000	6037.76		4,422		7,601		7,601	3,779				3,122		0001
Purchased Call/S&P 500 INDEX/SPX41309P	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP Paribas SA	08/23/2024	08/22/2025	1	507,000	6198.07		3,042		3,562		3,562	520				2,336		0001
Purchased Call/S&P 500 INDEX/SPX113SSV	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP Paribas SA	07/26/2024	07/25/2025	1	503,000	6037.76		3,270		5,611		5,611	2,341				2,272		0001
Purchased Call/S&P 500 INDEX/SPX1007S1	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	09/11/2024	09/11/2025	1	391,000	6131.76		2,424		4,208		4,208	1,783				1,903		0001
Purchased Call/S&P 500 INDEX/SPX41309R	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP Paribas SA	08/23/2024	08/25/2025	1	425,000	6203.71		2,593		2,993		2,993	401				2,017		0001
Purchased Call/S&P 500 INDEX/SPX100580	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC Societe Generale SA	08/29/2024	08/29/2025	1	595,000	6179.12		2,867		4,048		4,048	1,182				2,794		0001
Purchased Call/S&P 500 INDEX/SPX60SIS0	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB1B/PAROTD8PU1	07/19/2024	07/18/2025	1	485,000	6072.02		3,153		3,326		3,326	174				2,165		0001
Purchased Call/S&P 500 INDEX/SPX10006R	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	07/24/2024	07/24/2025	1	436,000	5988.84		3,109		5,186		5,186	2,047				1,966		0001
Purchased Call/S&P 500 INDEX/SPX100298	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	08/02/2024	08/01/2025	1	484,000	5910.62		4,211		9,479		9,479	5,268				2,212		0001
Purchased Call/S&P 500 INDEX/SPX10049D	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC	08/20/2024	08/20/2025	1	555,000	6184.82		2,729		3,076		3,076	347				2,520		0001
Purchased Call/S&P 500 INDEX/SPX41333R	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP Paribas SA Societe Generale SA	09/06/2024	09/05/2025	1	833,000	5984.42		6,081		19,453		19,453	13,372				4,020		0001
Purchased Call/S&P 500 INDEX/SPX60S38R	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB1B/PAROTD8PU1	11/02/2023	11/01/2024	1	680,000	100	5,440			3,305		3,305	(2,540)				1,007		0001

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 Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP600S8T	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/03/2023	11/05/2024	1	412,000	100	3,667						(3,569)				647		0001
Purchased Call / S&P 500 INDEX / SP600S8Y	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/06/2023	11/06/2024	1	503,000	100	3,974						(3,765)				801		0001
Purchased Call / S&P 500 INDEX / SP600S9C	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/08/2023	11/08/2024	1	625,000	100	5,500			8,715			2,574				1,021		0001
Purchased Call / S&P 500 INDEX / SP600S9T	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/10/2023	11/12/2024	1	528,000	100	4,488			1,828			(2,588)				906		0001
Purchased Call / S&P 500 INDEX / SP600S43	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/13/2023	11/13/2024	1	485,000	100	3,929			5,459			2,232				842		0001
Purchased Call / S&P 500 INDEX / SP600S45	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/14/2023	11/14/2024	1	468,000	100	3,838			7,349			4,313				822		0001
Purchased Call / S&P 500 INDEX / SP600S4B	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/15/2023	11/15/2024	1	412,000	100	3,667			10,191			7,075				731		0001
Purchased Call / S&P 500 INDEX / SP600S4L	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/17/2023	11/15/2024	1	563,000	100	5,236			13,491			9,305				999		0001
Purchased Call / S&P 500 INDEX / SP600S40	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/20/2023	11/20/2024	1	517,000	100	4,912			5,591			1,579				966		0001
Purchased Call / S&P 500 INDEX / SP600S57	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	11/22/2023	11/22/2024	1	913,000	100	10,226			16,635			8,381				1,740		0001
Purchased Call / S&P 500 INDEX / SP600S3C	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	12/15/2023	12/16/2024	1	854,000	100	6,988			10,957			6,531				1,502		0001
Purchased Call / S&P 500 INDEX / SP600S53	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	12/20/2023	12/20/2024	1	558,000	100	6,305			6,589			2,158				1,314		0001
Purchased Call / S&P 500 INDEX / SP600F52	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	12/29/2023	12/30/2024	1	534,000	100	6,515			3,804			(188)				1,333		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	Societe Generale SA	10/09/2023	10/09/2024	1	413,000	100	2,395			4,542			706				324		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	Barclays PLC	10/16/2023	10/16/2024	1	440,000	100	3,124			8,577			4,417				461		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	Barclays PLC	09/29/2023	10/01/2024	1	253,000	100	2,151						(2,187)				66		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/02/2023	10/02/2024	1	395,000	100	2,884			1,069			(5,335)				146		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/03/2023	10/03/2024	1	223,000	100	1,717			3,161			(858)				101		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/04/2023	10/04/2024	1	439,000	100	3,073			8,086			955				230		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/05/2023	10/04/2024	1	519,000	100	3,685						(8,428)				272		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/06/2023	10/04/2024	1	389,000	100	3,112			652			(6,345)				204		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/06/2023	10/07/2024	1	320,000	100	2,528						(5,733)				222		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/06/2023	10/08/2024	1	314,000	100	2,261			3,596			(1,440)				232		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/10/2023	10/10/2024	1	308,000	100	2,341			4,259			(655)				255		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/11/2023	10/11/2024	1	333,000	100	2,831			8,185			2,377				289		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/12/2023	10/11/2024	1	230,000	100	1,817			329			(3,289)				200		0001
Purchased Call / S&P 500 INDEX / SP600000	FixedAnnuity Hedge	N/A	Equity / Index	H8BC BANK PLC	10/13/2023	10/11/2024	1	310,000	100	2,697			6,582			1,572				269		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call / S&P 500 INDEX / SP600PSM	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/13/2023	10/14/2024	1	363,000	100	2,868			8,287		8,287	3,132					355	0001	
Purchased Call / S&P 500 INDEX / SP600PSN	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/13/2023	10/15/2024	1	303,000	100	2,384			9,113		9,113	4,798					307	0001	
Purchased Call / S&P 500 INDEX / SP600PS9	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/17/2023	10/17/2024	1	434,000	100	4,166			16,590		16,590	9,102					468	0001	
Purchased Call / S&P 500 INDEX / SP600PSH	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/18/2023	10/18/2024	1	500,000	100	3,900			15,718		15,718	8,985					555	0001	
Purchased Call / S&P 500 INDEX / SP600PSN	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/19/2023	10/18/2024	1	617,000	100	5,183			12,588		12,588	3,973					685	0001	
Purchased Call / S&P 500 INDEX / SP600PS1	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/20/2023	10/18/2024	1	310,000	100	2,232			3,637		3,637	(895)					344	0001	
Purchased Call / S&P 500 INDEX / SP600PSU	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/20/2023	10/21/2024	1	330,000	100	2,838			5,987		5,987	612					366	0001	
Purchased Call / S&P 500 INDEX / SP600PSV	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/20/2023	10/22/2024	1	345,000	100	2,450			4,551		4,551	21					423	0001	
Purchased Call / S&P 500 INDEX / SP600P6C	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/23/2023	10/23/2024	1	429,000	100	2,789			9,795		9,795	4,779					538	0001	
Purchased Call / S&P 500 INDEX / SP600P6K	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/24/2023	10/24/2024	1	260,000	100	2,288			6,917		6,917	2,766					333	0001	
Purchased Call / S&P 500 INDEX / SP600P6S	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/25/2023	10/25/2024	1	399,000	100	3,431			6,916		6,916	542					522	0001	
Purchased Call / S&P 500 INDEX / SP600P6Y	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/26/2023	10/25/2024	1	363,000	100	2,831			12,022		12,022	6,980					475	0001	
Purchased Call / S&P 500 INDEX / SP600IS1	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/27/2023	10/25/2024	1	360,000	100	2,484			7,107		7,107	2,686					471	0001	
Purchased Call / S&P 500 INDEX / SP600IS2	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/27/2023	10/28/2024	1	548,000	100	4,165			14,881		14,891	7,424					759	0001	
Purchased Call / S&P 500 INDEX / SP600IS3	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/27/2023	10/29/2024	1	289,000	100	2,044			8,354		8,354	4,532					379	0001	
Purchased Call / S&P 500 INDEX / SP600IS1	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/30/2023	10/30/2024	1	565,000	100	3,560			3,141		3,141	(3,279)					810	0001	
Purchased Call / S&P 500 INDEX / SP600ISW	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	10/31/2023	10/31/2024	1	299,000	100	2,332			6,516		6,516	2,269					436	0001	
Purchased Call / S&P 500 INDEX / SP600ISZ	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/01/2023	11/01/2024	1	274,000	100	2,411			3,822		3,822	(463)					406	0001	
Purchased Call / S&P 500 INDEX / SP600JS6	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/03/2023	11/01/2024	1	371,000	100	3,339			3,362		3,362	(1,918)					549	0001	
Purchased Call / S&P 500 INDEX / SP600JS7	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/03/2023	11/04/2024	1	405,000	100	3,605			6,291		6,291	528					627	0001	
Purchased Call / S&P 500 INDEX / SP600KS6	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/07/2023	11/07/2024	1	256,000	100	2,330						(3,635)					413	0001	
Purchased Call / S&P 500 INDEX / SP600KSN	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/09/2023	11/08/2024	1	365,000	100	3,424			6,985		6,985	1,543					577	0001	
Purchased Call / S&P 500 INDEX / SP600LSH	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/10/2023	11/08/2024	1	321,000	100	2,600			2,857		2,857	(1,195)					525	0001	
Purchased Call / S&P 500 INDEX / SP600LNS	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/16/2023	11/15/2024	1	424,000	100	3,901			8,761		8,761	3,328					753	0001	
Purchased Call / S&P 500 INDEX / SP600N6	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/17/2023	11/18/2024	1	282,000	100	2,961			9,088		9,088	5,442					517	0001	
Purchased Call / S&P 500 INDEX / SP600N6	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/17/2023	11/19/2024	1	532,000	100	5,001			7,412		7,412	1,642					985	0001	
Purchased Call / S&P 500 INDEX / SP600O6I	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/27/2023	11/27/2024	1	395,000	100	4,029			6,841		6,841	2,641					787	0001	
Purchased Call / S&P 500 INDEX / SP600P9	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/29/2023	11/29/2024	1	244,000	100	2,660			6,663		6,663	3,686					495	0001	
Purchased Call / S&P 500 INDEX / SP600PSJ	FixedAnnuity Hedge	N/A	Equity / Index	HSBC BANK PLC	11/30/2023	11/29/2024	1	469,000	100	5,112			5,026		5,026	(703)					951	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/01/2023	11/29/2024	1	424,000	100	3,986			2,785		2,785	(1,933)					880	0001	
INDEX/SP6000S86																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/01/2023	12/03/2024	1	388,000	100	3,288			1,355		1,355	(2,529)					812	0001	
INDEX/SP6000S87																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/04/2023	12/04/2024	1	559,000	100	4,686			4,457		4,457	(1,130)					1,179	0001	
INDEX/SP6000S89																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/05/2023	12/05/2024	1	520,000	100	5,720						(6,983)					1,106	0001	
INDEX/SP6000S90																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/07/2023	12/06/2024	1	378,000	100	3,478						(4,201)					810	0001	
INDEX/SP6000S84																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/08/2023	12/06/2024	1	340,000	100	3,128			2,308		2,308	(1,437)					728	0001	
INDEX/SP6000S89																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/08/2023	12/09/2024	1	538,000	100	5,918			9,209		9,209	2,063					1,178	0001	
INDEX/SP6000S85																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/08/2023	12/10/2024	1	378,000	100	3,440			3,131		3,131	(989)					834	0001	
INDEX/SP6000S85																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/11/2023	12/11/2024	1	402,000	100	3,377			3,542		3,542	(350)					883	0001	
INDEX/SP6000S88																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/12/2023	12/12/2024	1	487,000	100	5,020			1,875		1,875	(3,950)					1,111	0001	
INDEX/SP6000S87																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/13/2023	12/13/2024	1	419,000	100	4,609			6,587		6,587	1,574					943	0001	
INDEX/SP6000S81																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/14/2023	12/13/2024	1	383,000	100	3,775			7,619		7,619	3,364					817	0001	
INDEX/SP6000S7																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/15/2023	12/17/2024	1	324,000	100	3,208			6,365		6,365	3,266					749	0001	
INDEX/SP6000S7																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/18/2023	12/18/2024	1	432,000	100	4,104			7,791		7,791	4,254					1,005	0001	
INDEX/SP6000S81																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/27/2023	12/27/2024	1	549,000	100	6,259			8,496		8,496	3,489					1,348	0001	
INDEX/SP6000S81																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	12/28/2023	12/27/2024	1	416,000	100	4,618			7,389		7,389	3,825					1,021	0001	
INDEX/SP6000S80																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/03/2024	01/03/2025	1	288,000	100		2,880		1,539		1,539	(1,341)					735	0001	
INDEX/SP6000S80																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/03/2024	01/02/2025	1	370,000	100		2,849		197		197	(2,652)					939	0001	
INDEX/SP6000S81																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/04/2024	01/03/2025	1	253,000	100		2,226		1,778		1,778	(449)					645	0001	
INDEX/SP6000S80																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/05/2024	01/03/2025	1	354,000	100		2,761					(2,761)					993	0001	
INDEX/SP6000S81																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/05/2024	01/06/2025	1	404,000	100		3,838		560		560	(3,278)					1,047	0001	
INDEX/SP6000S82																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/05/2024	01/07/2025	1	371,000	100		3,191					(3,191)					966	0001	
INDEX/SP6000S80																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/08/2024	01/08/2025	1	548,000	100		4,000		816		816	(3,185)					1,434	0001	
INDEX/SP6000S85																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/09/2024	01/09/2025	1	385,000	100		3,542		2,805		2,805	(737)					1,013	0001	
INDEX/SP6000S81																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/10/2024	01/10/2025	1	652,000	100		6,084		3,650		3,650	(2,414)					1,723	0001	
INDEX/SP6000S81																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/11/2024	01/10/2025	1	523,000	100		5,178		4,228		4,228	(949)					1,382	0001	
INDEX/SP6000S81																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/12/2024	01/10/2025	1	507,000	100		5,831		1,915		1,915	(3,916)					1,340	0001	
INDEX/SP6000S85																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/12/2024	01/13/2025	1	465,000	100		4,883		4,111		4,111	(772)					1,247	0001	
INDEX/SP6000S86																							
Purchased Call/S&P 500	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC	01/12/2024	01/14/2025	1	291,000	100		3,347		4,544		4,544	1,197					784	0001	
INDEX/SP6000S7																							

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/12/2024	01/15/2025	1	281,000	100		2,389		3,532		3,532	1,144					761	0001	
INDE/SP#000/S8																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/16/2024	01/16/2025	1	530,000	100		4,611		4,425		4,425	(186)					1,441	0001	
INDE/SP#000/SJ																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/17/2024	01/17/2025	1	367,000	100		3,780		7,055		7,055	3,274					1,003	0001	
INDE/SP#000/SM																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/18/2024	01/17/2025	1	395,000	100		3,753		6,460		6,460	2,707					1,079	0001	
INDE/SP#000/SV																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/19/2024	01/17/2025	1	533,000	100		5,010		3,607		3,607	(1,404)					1,456	0001	
INDE/SP#000/SY																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/19/2024	01/21/2025	1	392,000	100		3,685		1,534		1,534	(2,150)					1,091	0001	
INDE/SP#000/SZ																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/22/2024	01/22/2025	1	640,000	100		5,440		1,927		1,927	(3,513)					1,788	0001	
INDE/SP#000/2N																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/24/2024	01/24/2025	1	388,000	100		4,268		3,897		3,897	(371)					1,094	0001	
INDE/SP#H000/S5																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/26/2024	01/24/2025	1	401,000	100		3,449		4,897		4,897	1,449					1,130	0001	
INDE/SP#H000/S7																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/26/2024	01/28/2025	1	452,000	100		4,339		4,886		4,886	547					1,236	0001	
INDE/SP#H000/S8																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	01/29/2024	01/29/2025	1	396,000	100		3,643		4,312		4,312	668					1,140	0001	
INDE/SP#H000/S5																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	02/01/2024	01/31/2025	1	247,000	100		1,976		438		438	(1,538)					717	0001	
INDE/SP#H000/S0																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	02/02/2024	01/31/2025	1	360,000	100		2,592					(2,592)					1,045	0001	
INDE/SP#H000/S0																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	02/02/2024	02/03/2025	1	362,000	100		2,860		504		504	(2,356)					1,063	0001	
INDE/SP#H000/S8																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	02/02/2024	02/04/2025	1	299,000	100		2,362		1,069		1,069	(1,293)					882	0001	
INDE/SP#H000/S5																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/05/2024	02/05/2025	1	378,000	100		2,003					(2,003)					1,119	0001	
INDE/SP#H002/S7																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/06/2024	02/06/2025	1	314,000	100		1,413					(1,413)					933	0001	
INDE/SP#H002/S8																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/07/2024	02/07/2025	1	424,000	100		2,205					(2,205)					1,265	0001	
INDE/SP#H002/S9																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/09/2024	02/07/2025	1	337,000	100		1,618		1,073		1,073	(544)					1,006	0001	
INDE/SP#H002/SK																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/09/2024	02/11/2025	1	551,000	100		3,031		2,896		2,896	(134)					1,669	0001	
INDE/SP#H003/S5																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	H88C BANK PLC	02/12/2024	02/12/2025	1	415,000	100		3,071					(3,071)					1,282	0001	
INDE/SP#H004/S0																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/16/2024	02/14/2025	1	643,000	100		3,086		3,336		3,336	250					1,970	0001	
INDE/SP#H004/S1																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/16/2024	02/18/2025	1	573,000	100		3,152		5,658		5,658	2,506					1,781	0001	
INDE/SP#H004/S6																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/16/2024	02/14/2025	1	486,000	100		2,576		4,573		4,573	1,997					1,489	0001	
INDE/SP#H004/S5																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/20/2024	02/20/2025	1	536,000	100		2,626		963		963	(1,663)					1,677	0001	
INDE/SP#H004/SJ																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/21/2024	02/21/2025	1	361,000	100		2,347		1,270		1,270	(1,076)					1,134	0001	
INDE/SP#H005/S0																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/26/2024	02/26/2025	1	605,000	100		2,420		3,441		3,441	1,021					1,933	0001	
INDE/SP#H005/SX																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	02/27/2024	02/27/2025	1	373,000	100		2,052		1,612		1,612	(439)					1,196	0001	
INDE/SP#H006/S0																							
Purchased Call/SP 500	FixedAnnuity hedge ...	N/A	Equity/Index	Morgan Stanley	03/01/2024	02/28/2025	1	410,000	100		2,296					(2,296)					1,319	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior 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	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/01/2024	02/28/2025	1	425,000	100		3,188		4,137		4,137	960				1,367	0001	
INDE/SP#H0065X																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/08/2024	03/10/2025	1	457,000	100		2,696		537		537	(2,159)				1,518	0001	
INDE/SP#H0065S																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/12/2024	03/12/2025	1	385,000	100		2,426					(2,426)				1,286	0001	
INDE/SP#H0068R																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2024	03/13/2025	1	392,000	100		2,509		565		565	(1,943)				1,314	0001	
INDE/SP#H00692																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/15/2024	03/14/2025	1	380,000	100		3,192		3,751		3,751	559				1,277	0001	
INDE/SP#H00699																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/22/2024	03/21/2025	1	419,000	100		3,394		1,804		1,804	(1,590)				1,438	0001	
INDE/SP#H00A9N																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/22/2024	03/21/2025	1	356,000	100		2,634		2,746		2,746	112				1,222	0001	
INDE/SP#H00A9S0																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/22/2024	03/24/2025	1	522,000	100		3,863		2,411		2,411	(1,452)				1,807	0001	
INDE/SP#H00A9P																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/28/2024	03/28/2025	1	441,000	100		3,396		3,125		3,125	(271)				1,544	0001	
INDE/SP#H00C31																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley	03/28/2024	03/31/2025	1	503,000	100		4,225		2,767		2,767	(1,458)				1,776	0001	
INDE/SP#H00C33																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	11/21/2023	11/21/2024	1	260,000	100	2,678		2,441			2,441	838				491	0001	
INDE/SP#J1237																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	437,000	100	4,283		10,115			10,115	7,489				833	0001	
INDE/SP#J1230																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/22/2024	1	625,000	100	5,563		7,794			7,794	4,600				1,191	0001	
INDE/SP#K12002																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/25/2024	1	360,000	100	4,248		5,438			5,438	2,590				705	0001	
INDE/SP#K12003																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/26/2024	1	339,000	100	3,356		7,836			7,836	5,917				670	0001	
INDE/SP#K12004																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	11/28/2023	11/27/2024	1	399,000	100	4,888		10,222			10,222	7,287				795	0001	
INDE/SP#K12005																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/06/2023	12/06/2024	1	339,000	100	3,221		171			171	(1,779)				726	0001	
INDE/SP#K12230																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/15/2023	12/13/2024	1	465,000	100	4,232		7,079			7,079	5,072				1,047	0001	
INDE/SP#K12231																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/19/2023	12/19/2024	1	364,000	100	4,259		5,458			5,458	3,356				852	0001	
INDE/SP#K1265A																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/21/2023	12/20/2024	1	395,000	100	4,108		3,372			3,372	1,250				930	0001	
INDE/SP#K1265B																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/20/2024	1	591,000	100	5,674		4,772			4,772	2,100				1,382	0001	
INDE/SP#K1273S																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/23/2024	1	425,000	100	4,463		8,597			8,597	6,367				1,019	0001	
INDE/SP#K1273T																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/22/2023	12/24/2024	1	286,000	100	2,861		1,807			1,807	460				719	0001	
INDE/SP#K1273U																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/26/2023	12/26/2024	1	1,003,000	100	11,033		20,084			20,084	15,104				2,448	0001	
INDE/SP#K1285I																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/27/2024	1	415,000	100	4,856		6,641			6,641	3,874				1,019	0001	
INDE/SP#K13032																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	12/29/2023	12/31/2024	1	361,000	100	3,889		988			988	(1,125)				906	0001	
INDE/SP#K13033																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/23/2024	01/23/2025	1	412,000	100		4,614		6,261		6,261	1,646				1,156	0001	
INDE/SP#K13300																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/30/2024	01/30/2025	1	473,000	100		5,440		2,733		2,733	(2,706)				1,367	0001	
INDE/SP#K13156																						
Purchased Call/S&P 500	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	01/31/2024	01/31/2025	1	432,000	100		4,018		3,593		3,593	(425)				1,254	0001	
INDE/SP#K1315J																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP Paribas SA	03/20/2024	03/20/2025	1	386,000	100		3,128		2,769		2,769	(359)				1,355		0001
INDEX/SPX135Z																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H88C BANK PLC	04/19/2024	04/17/2025	1	477,000	100		4,150		11,884		11,884	7,734				1,761		0001
INDEX/SPH00FN																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/23/2024	05/23/2025	1	369,000	100		3,395		7,786		7,786	4,391				1,480		0001
INDEX/SPH00LS																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/26/2024	06/26/2025	1	418,000	100		3,511		3,517		3,517	6				1,794		0001
INDEX/SPH003K																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	04/22/2024	04/22/2025	1	379,000	100		3,108		8,123		8,123	5,015				1,417		0001
INDEX/SPH00G50																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/02/2024	05/02/2025	1	530,000	100		4,823		5,141		5,141	318				2,029		0001
INDEX/SPH00HP																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/14/2024	05/14/2025	1	463,000	100		3,843		3,054		3,054	(789)				1,822		0001
INDEX/SPH00J50																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/24/2024	05/23/2025	1	806,000	100		9,027		12,638		12,638	3,610				3,234		0001
INDEX/SPH00LS0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/21/2024	05/21/2025	1	478,000	100		4,254		8,344		8,344	4,090				1,910		0001
INDEX/SPH00KS																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	04/24/2024	04/24/2025	1	373,000	100		2,686		5,429		5,429	2,744				1,401		0001
INDEX/SPH00BSF																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/27/2024	06/27/2025	1	419,000	100		4,400		5,545		5,545	1,146				1,802		0001
INDEX/SPH00J57																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/07/2024	06/06/2025	1	408,000	100		3,631		936		936	(2,695)				1,685		0001
INDEX/SPH00P5E																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H88C BANK PLC	04/19/2024	04/17/2025	1	593,000	100		4,744		12,599		12,599	7,655				2,189		0001
INDEX/SPH00FSM																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	04/04/2024	04/04/2025	1	404,000	100		3,292		1,934		1,934	(1,298)				1,442		0001
INDEX/SPH00CSX				Societe Generale SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/14/2024	06/13/2025	1	538,000	100		5,003		3,949		3,949	(1,054)				2,253		0001
INDEX/SPB00NS2				02NEB IBP40T08PU41																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/24/2024	05/23/2025	1	474,000	100		5,309		6,037		6,037	728				1,902		0001
INDEX/SPH00LSN																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/04/2024	06/04/2025	1	458,000	100		3,710		1,515		1,515	(2,195)				1,884		0001
INDEX/SPH00CSN																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/31/2024	05/30/2025	1	465,000	100		4,653		8,773		8,773	4,120				2,015		0001
INDEX/SPH00NSP																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/11/2024	06/11/2025	1	449,000	100		3,817		1,120		1,120	(2,697)				1,873		0001
INDEX/SPH00PSV																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	04/15/2024	04/15/2025	1	733,000	100		5,351		8,610		8,610	3,259				2,693		0001
INDEX/SPH00FS5																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/09/2024	05/09/2025	1	445,000	100		3,961		2,251		2,251	(1,710)				1,731		0001
INDEX/SPH00J5P																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/28/2024	06/27/2025	1	403,000	100		3,546		4,348		4,348	801				1,733		0001
INDEX/SPH00J58																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/10/2024	05/09/2025	1	545,000	100		4,796		2,460		2,460	(2,336)				2,120		0001
INDEX/SPH00LSM																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/12/2024	06/12/2025	1	362,000	100		2,896		453		453	(2,443)				1,513		0001
INDEX/SPH00CS7																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/20/2024	06/20/2025	1	493,000	100		4,027		6,391		6,391	2,364				1,938		0001
INDEX/SPH00NS1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	05/17/2024	05/16/2025	1	524,000	100		4,664		7,928		7,928	3,264				2,071		0001
INDEX/SPH00KS9																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	04/10/2024	04/10/2025	1	581,000	100		4,125		1,321		1,321	(2,805)				2,107		0001
INDEX/SPH00FS4																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley	06/21/2024	06/20/2025	1	394,000	100		3,349		5,361		5,361	2,012				1,672		0001
INDEX/SPH00SS1																						

SCHEDULE DB - PART A - SECTION 1

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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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP400RS7	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	06/17/2024	06/17/2025	1	480,000	100		4,410		5,029		5,029	619				2,068	0001	
Purchased Call / S&P 500 INDEX/SP400NS6	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/30/2024	05/30/2025	1	408,000	100		3,713		4,817		4,817	1,104				1,661	0001	
Purchased Call / S&P 500 INDEX/SP400ES9	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/12/2024	04/14/2025	1	446,000	100		3,523		3,972		3,972	449				1,634	0001	
Purchased Call / S&P 500 INDEX/SP400JSU	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/15/2024	05/15/2025	1	444,000	100		3,286		3,950		3,950	664				1,751	0001	
Purchased Call / S&P 500 INDEX/SP400J3N	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	06/14/2024	06/13/2025	1	394,000	100		4,019		2,675		2,675	(1,344)				1,650	0001	
Purchased Call / S&P 500 INDEX/SP400RS1	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	06/18/2024	06/18/2025	1	564,000	100		4,681		6,416		6,416	1,735				2,385	0001	
Purchased Call / S&P 500 INDEX/SP400DSJ	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/09/2024	04/09/2025	1	393,000	100		2,790		1,208		1,208	(1,583)				1,421	0001	
Purchased Call / S&P 500 INDEX/SP400KSA	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/17/2024	05/16/2025	1	425,000	100		3,825		7,818		7,818	3,993				1,679	0001	
Purchased Call / S&P 500 INDEX/SP400ESN	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/12/2024	04/11/2025	1	448,000	100		3,853		2,144		2,144	(1,708)				1,629	0001	
Purchased Call / S&P 500 INDEX/SP400FS8	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/16/2024	04/16/2025	1	497,000	100		3,578		5,000		5,000	1,422				1,830	0001	
Purchased Call / S&P 500 INDEX/SP400JS9	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	06/28/2024	06/30/2025	1	464,000	100		4,083		4,173		4,173	90				2,006	0001	
Purchased Call / S&P 500 INDEX/SP400ESC	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/11/2024	04/11/2025	1	426,000	100		3,365		1,884		1,884	(1,482)				1,549	0001	
Purchased Call / S&P 500 INDEX/SP400JSF	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/08/2024	05/08/2025	1	488,000	100		3,514		1,200		1,200	(2,313)				1,884	0001	
Purchased Call / S&P 500 INDEX/SP400KSB	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/17/2024	05/19/2025	1	417,000	100		3,419		6,640		6,640	3,220				1,659	0001	
Purchased Call / S&P 500 INDEX/SP400DSB	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/08/2024	04/08/2025	1	394,000	100		3,349		1,349		1,349	(2,000)				1,421	0001	
Purchased Call / S&P 500 INDEX/SP400FSL	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/18/2024	04/17/2025	1	495,000	100		3,960		10,440		10,440	6,480				1,827	0001	
Purchased Call / S&P 500 INDEX/SP400KS0	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/20/2024	05/20/2025	1	423,000	100		3,426		8,771		8,771	5,945				1,686	0001	
Purchased Call / S&P 500 INDEX/SP400KS1	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/16/2024	05/16/2025	1	545,000	100		4,851		5,606		5,606	756				2,154	0001	
Purchased Call / S&P 500 INDEX/SP400DS4	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/05/2024	04/07/2025	1	472,000	100		3,115		19		19	(3,097)				1,686	0001	
Purchased Call / S&P 500 INDEX/SP400HSJ	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/03/2024	05/02/2025	1	418,000	100		2,968		1,938		1,938	(1,030)				1,600	0001	
Purchased Call / S&P 500 INDEX/SP400DSJ	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/03/2024	04/03/2025	1	437,000	100		2,447		362		362	(2,085)				1,556	0001	
Purchased Call / S&P 500 INDEX/SP400JS3	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	06/14/2024	06/16/2025	1	538,000	100		4,627		3,544		3,544	(1,083)				2,266	0001	
Purchased Call / S&P 500 INDEX/SP400HSV	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/03/2024	05/02/2025	1	488,000	100		3,806		2,840		2,840	(967)				1,868	0001	
Purchased Call / S&P 500 INDEX/SP400ES0	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/12/2024	04/11/2025	1	346,000	100		2,733		2,686		2,686	(48)				1,258	0001	
Purchased Call / S&P 500 INDEX/SP400FSH	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/17/2024	04/17/2025	1	467,000	100		3,409		7,181		7,181	3,772				1,724	0001	
Purchased Call / S&P 500 INDEX/SP400DS3E	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	06/13/2024	06/13/2025	1	387,000	100		3,677		1,940		1,940	(1,737)				1,621	0001	
Purchased Call / S&P 500 INDEX/SP400JS7	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/07/2024	05/07/2025	1	372,000	100		2,976		222		222	(2,754)				1,441	0001	
Purchased Call / S&P 500 INDEX/SP400FS7	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	04/30/2024	04/30/2025	1	445,000	100		3,516		6,831		6,831	3,316				1,696	0001	
Purchased Call / S&P 500 INDEX/SP400NSR	FixedAnnuity Hedge	N/A	Equity / Index	Morgan Stanley	05/31/2024	06/02/2025	1	391,000	100		3,675		2,379		2,379	(1,296)				1,602	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP Paribas SA ... NI ZHO CAPITAL	08/21/2024	08/21/2025	1	393,000	100		2,437		4,655		4,655	2,218				1,854		0001
INDE/SP/MI1303																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... NI ZHO CAPITAL	08/30/2024	08/29/2025	1	517,000	100		3,619		3,779		3,779	160				2,469		0001
INDE/SP/X10058T																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... NI ZHO CAPITAL	08/07/2024	08/07/2025	1	385,000	100		2,118		3,413		3,413	1,295				1,777		0001
INDE/SP/X100394																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	09/13/2024	09/15/2025	1	465,000	100		3,413		3,862		3,862	460				2,228		0001
INDE/SP/OT1731																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	08/23/2024	08/22/2025	1	536,000	100		3,966		4,975		4,975	1,008				2,533		0001
INDE/SP/OT17050																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	09/27/2024	09/26/2025	1	514,000	100		4,112		4,070		4,070	(42)				2,556		0001
INDE/SP/OT17388																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley ... IGLSJL3DP3016UJ234	09/25/2024	09/25/2025	1	365,000	100		2,190		1,879		1,879	(311)				1,812		0001
INDE/SP/X10098J																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	07/30/2024	07/29/2025	1	412,000	100		2,802		5,089		5,089	2,286				1,874		0001
INDE/SP/X17230																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H8BC BANK PLC ... MP615Z7ZBEI8UVPVF154	08/12/2024	08/12/2025	1	412,000	100		2,719		4,933		4,933	2,214				1,917		0001
INDE/SP/X10038V																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... 01618560X2D1J857OP30	08/30/2024	08/29/2025	1	533,000	100		3,731		3,880		3,880	159				2,545		0001
INDE/SP/X10055S																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	08/21/2024	08/19/2025	1	405,000	100		2,633		3,686		3,686	1,053				1,905		0001
INDE/SP/OT17036																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	07/26/2024	07/25/2025	1	430,000	100		3,193		5,368		5,368	2,223				1,943		0001
INDE/SP/X1723A																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	09/17/2024	09/17/2025	1	491,000	100		3,192		3,808		3,808	616				2,411		0001
INDE/SP/OT17267																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... 01618560X2D1J857OP30	07/05/2024	07/03/2025	1	596,000	100		5,066		542		542	(4,524)				2,591		0001
INDE/SP/H0019Y																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley ... IGLSJL3DP3016UJ234	09/06/2024	09/05/2025	1	596,000	100		4,112		4,976		4,976	863				2,876		0001
INDE/SP/X100760																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley ... IGLSJL3DP3016UJ234	07/09/2024	07/09/2025	1	580,000	100		4,524		862		862	(3,662)				2,549		0001
INDE/SP/H0019D																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... 01618560X2D1J857OP30	08/30/2024	09/02/2025	1	373,000	100		2,872		3,011		3,011	139				1,792		0001
INDE/SP/X10058U																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley ... IGLSJL3DP3016UJ234	09/05/2024	09/05/2025	1	378,000	100		2,419		2,437		2,437	18				1,824		0001
INDE/SP/X10066S																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... 01618560X2D1J857OP30	07/17/2024	07/17/2025	1	539,000	100		3,881		4,317		4,317	636				2,402		0001
INDE/SP/H0023H																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... 01618560X2D1J857OP30	07/05/2024	07/03/2025	1	508,000	100		5,182		413		413	(4,769)				2,209		0001
INDE/SP/H0019X																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Morgan Stanley ... IGLSJL3DP3016UJ234	09/20/2024	09/22/2025	1	432,000	100		2,938		2,640		2,640	(298)				2,136		0001
INDE/SP/X10098T																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	09/26/2024	09/26/2025	1	433,000	100		3,248		2,474		2,474	(774)				2,163		0001
INDE/SP/OT17331																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	08/23/2024	08/25/2025	1	376,000	100		2,782		3,540		3,540	757				1,785		0001
INDE/SP/OT1709R																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	08/13/2024	08/13/2025	1	365,000	100		2,546		4,011		4,011	1,465				1,719		0001
INDE/SP/OT1729R																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	09/13/2024	09/12/2025	1	427,000	100		3,203		3,688		3,688	485				2,082		0001
INDE/SP/OT1713Z																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... 01618560X2D1J857OP30	07/19/2024	07/21/2025	1	442,000	100		3,403		5,403		5,403	1,999				1,983		0001
INDE/SP/H00230																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	Barclays PLC ... G65SEF7/UP5170UK573	08/16/2024	08/15/2025	1	537,000	100		3,544		5,322		5,322	1,778				2,510		0001
INDE/SP/OT1705S																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MARKETS LLC ... 01618560X2D1J857OP30	07/03/2024	07/03/2025	1	395,000	100		2,410		965		965	(1,444)				1,777		0001
INDE/SP/H00190																						

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 Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SPED131\$K . Purchased Call/SP 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	02/21/2024	02/14/2025	1	403,000	100		4,987		6,219		6,219	1,121				1,234		0001
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SPED131\$K . Purchased Call/SP 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	04/19/2024	04/17/2025	1	413,000	100		4,882		6,157		6,157	1,325				1,325		0001
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SPED131\$K . Purchased Call/SP 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	05/28/2024	05/16/2025	1	442,000	100		4,641		5,200		5,200	559				1,747		0001
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SPED131\$N . Purchased Call/SP 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP63	07/01/2024	06/20/2025	1	487,000	100		6,039		5,810		5,810	(229)				2,067		0001
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SPED171\$T . Purchased Call/SP 500 INDEX/SP104KSE	FixedAnnui tyHedge ...	N/A	Equity/Index	Barclays PLC G56SEF7UP517OUK5573	09/03/2024	08/22/2025	1	516,000	100		6,140		5,608		5,608	(533)				2,438		0001
Purchased Call/SP 500 INDEX/SP160H90	FixedAnnui tyHedge ...	N/A	Equity/Index	Citibank NA E57OZ1Z1FF321NEFA76	11/27/2018	02/13/2025	1	254,155	3852.53	16,563		203,078		203,078	80,228				776		0001	
Purchased Call/SP 500 INDEX/SP160H92	FixedAnnui tyHedge ...	N/A	Equity/Index	Natixis NA KX11K48MPD42KCU1Z63	11/29/2018	05/01/2025	1	211,672	3726.84	20,395		194,172		194,172	76,901				808		0001	
Purchased Call/SP 500 INDEX/SP160H90	FixedAnnui tyHedge ...	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL WELLS FARGO & COMPANY	12/12/2018	01/06/2026	1	203,803	3936.31	14,917		196,938		196,938	83,892				1,148		0001	
Purchased Call/SP 500 INDEX/SP160H92	FixedAnnui tyHedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	12/13/2018	08/15/2025	1	212,500	3871.3	14,788		193,835		193,835	83,332				983		0001	
Purchased Call/SP 500 INDEX/SP162K36	FixedAnnui tyHedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	11/09/2018	03/24/2025	1	317,908	3742.12	34,295		281,344		281,344	109,628				1,101		0001	
Purchased Call/SP 500 INDEX/SP162K37	FixedAnnui tyHedge ...	N/A	Equity/Index	ROYAL BK CANADA ...	11/09/2018	03/28/2025	1	208,207	3947.74	19,943		174,153		174,153	70,631				729		0001	
Purchased Call/SP 500 INDEX/SP16177\$L	FixedAnnui tyHedge ...	N/A	Equity/Index	Barclays PLC G56SEF7UP517OUK5573	10/22/2018	06/07/2025	1	232,304	3880.5	21,716		199,591		199,591	82,959				961		0001	
Purchased Call/SP 500 INDEX/SP16177\$N	FixedAnnui tyHedge ...	N/A	Equity/Index	Barclays PLC G56SEF7UP517OUK5573	10/22/2018	10/03/2025	1	205,283	3726.68	26,864		218,603		218,603	88,367				1,031		0001	
Morgan ller id an Index/MP00979H	FixedAnnui tyHedge ...	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1ZK1SZ11NHU748	12/13/2018	10/02/2024	1	226,675	200	7,678		9,361		9,361	1,666				84		0001	
Purchased Call/J.P. Morgan ller id an Index/MP0097S1	FixedAnnui tyHedge ...	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1ZK1SZ11NHU748	12/13/2018	10/09/2024	1	211,356	200.23	7,078		8,427		8,427	1,381				166		0001	
Purchased Call/J.P. Morgan ller id an Index/MP0097SJ	FixedAnnui tyHedge ...	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1ZK1SZ11NHU748	12/13/2018	10/11/2024	1	207,502	200.76	6,784		7,703		7,703	1,084				180		0001	
Purchased Call/J.P. Morgan ller id an Index/MP0097SK	FixedAnnui tyHedge ...	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1ZK1SZ11NHU748	12/13/2018	10/24/2024	1	243,021	201.31	7,821		8,344		8,344	869				312		0001	
Purchased Call/J.P. Morgan ller id an Index/MP0097SL	FixedAnnui tyHedge ...	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1ZK1SZ11NHU748	12/13/2018	10/25/2024	1	206,083	201.02	6,660		7,310		7,310	895				270		0001	
Purchased Call/J.P. Morgan ller id an Index/MP0097SM	FixedAnnui tyHedge ...	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1ZK1SZ11NHU748	12/13/2018	11/01/2024	1	210,980	202.07	6,609		6,473		6,473	356				312		0001	
Purchased Call/J.P. Morgan ller id an Index/MP0097SN	FixedAnnui tyHedge ...	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1ZK1SZ11NHU748	12/13/2018	11/08/2024	1	210,511	201.65	6,747		6,897		6,897	526				344		0001	
Purchased Call/J.P. Morgan ller id an Index/MP0097SO	FixedAnnui tyHedge ...	N/A	Equity/Index	JPIMORGAN CHASE 815Z1Z1ZK1SZ11NHU748	12/13/2018	11/21/2024	1	229,716	200.64	7,662		8,558		8,558	911				434		0001	

SCHEDULE DB - PART A - SECTION 1

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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/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	11/19/2024	1	228,893	201.34	7,322			7,706		7,706	589				420		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/03/2024	1	200,556	201.86	6,348			6,328		6,328	234				420		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/06/2024	1	201,037	202.14	6,263			6,079		6,079	98				431		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/13/2024	1	252,856	203.16	7,580			6,609		6,609	(336)				569		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/24/2024	1	286,895	203.07	8,685			7,691		7,691	(387)				697		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	01/02/2025	1	238,551	204.38	6,713			5,138		5,138	(881)				605		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	01/15/2025	1	246,986	205.68	6,604			4,364		4,364	(1,280)				669		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	01/23/2025	1	209,213	206.68	5,410			3,168		3,168	(1,250)				587		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	01/31/2025	1	371,487	204.28	10,988			8,732		8,732	(988)				1,078		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	02/06/2025	1	167,183	200.8	5,702			6,214		6,214	421				497		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	02/21/2025	1	378,937	200.16	13,320			15,167		15,167	1,280				1,190		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	02/28/2025	1	208,314	200.08	7,387			8,446		8,446	737				670		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/07/2025	1	225,149	200.01	8,019			9,205		9,205	799				741		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	03/24/2025	1	214,558	198.95	8,027			9,796		9,796	1,099				743		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	04/09/2025	1	203,783	198.31	7,546			8,985		8,985	865				737		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	04/25/2025	1	202,522	198.35	7,551			8,941		8,941	835				763		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	10/02/2024	1	71,589	210.72	2,010			7,687		7,687	4,465				26		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	10/04/2024	1	74,159	211.36	2,011			7,711		7,711	4,543				39		0001
Morgan Identifier Index/MR009/SR																						
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	10/09/2024	1	96,398	211.73	2,600			9,827		9,827	5,983				76		0001
Morgan Identifier Index/MR009/SR																						

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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Purchased Call/Citi Dynamic Asset Detector 5 ER Index/CD0409S5 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/08/2024	1	76,092	211.69	2,035			7,774		7,774	4,461				56		0001
Dynamic Asset Detector 5 ER Index/CD0409S8 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/04/2024	1	60,910	211.36	1,665	.....	.....	6,333	.....	.....6,333	3,732	.....	.....	.....	32	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409S8H Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/09/2024	1	79,024	211.75	2,101	.....	.....	8,050	.....	.....8,050	4,421	.....	.....	.....	62	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409S8N Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/11/2024	1	75,610	212.34	1,958	.....	.....	7,461	.....	.....7,461	4,527	.....	.....	.....	66	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409S1 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/14/2024	1	98,886	212.17	2,351	.....	.....	9,822	.....	.....9,822	5,923	.....	.....	.....	97	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409S2 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/17/2024	1	60,380	212.37	1,571	.....	.....	5,830	.....	.....5,930	3,596	.....	.....	.....	65	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409S5 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/17/2024	1	119,451	212.4	3,254	.....	.....	11,712	.....	.....11,712	7,109	.....	.....	.....	129	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409S8 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/23/2024	1	66,095	212.61	1,709	.....	.....	6,399	.....	.....6,399	3,884	.....	.....	.....	83	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409S8H Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/24/2024	1	82,326	212.58	1,604	.....	.....	6,037	.....	.....6,037	3,666	.....	.....	.....	80	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409ASN Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/25/2024	1	195,738	212.45	5,055	.....	.....	19,135	.....	.....19,135	11,572	.....	.....	.....	256	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409AS1 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/25/2024	1	63,209	212.72	1,627	.....	.....	6,098	.....	.....6,098	3,714	.....	.....	.....	83	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409ASZ Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.10/25/2024	1	63,715	212.71	1,640	.....	.....	6,151	.....	.....6,151	3,744	.....	.....	.....	83	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409B55 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/01/2024	1	128,163	213.24	3,141	.....	.....	11,963	.....	.....11,963	7,403	.....	.....	.....	190	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409B58 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/01/2024	1	66,752	213.38	1,662	.....	.....	6,186	.....	.....6,186	3,942	.....	.....	.....	99	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409B8H Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/01/2024	1	186,746	213.5	4,225	.....	.....	17,210	.....	.....17,210	10,716	.....	.....	.....	276	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409B8N Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/08/2024	1	99,959	213.68	2,381	.....	.....	9,050	.....	.....9,050	5,651	.....	.....	.....	163	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409B51 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/08/2024	1	88,811	213.7	1,970	.....	.....	8,032	.....	.....8,032	5,018	.....	.....	.....	145	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409B5Z Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/14/2024	1	60,608	213.2	1,527	.....	.....	5,636	.....	.....5,636	3,463	.....	.....	.....	106	.....	0001
Dynamic Asset Detector 5 ER Index/CD0409S55 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/15/2024	1	102,838	212.89	2,608	.....	.....	9,736	.....	.....9,736	5,933	.....	.....	.....	183	.....	0001

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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Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/13/2024	1	110,658	213.62	2,620			10,036		10,036	6,206				192		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/05/2024	1	62,508	214.2	1,489	.....	.....	.....5,416	.....	.....5,416	3,390	.....	.....	.....	.....	.....133	0001
5 ER Index/CD0403SH Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/15/2024	1	115,466	213.45	2,822	.....	.....	.....10,635	.....	.....10,635	6,568	.....	.....	.....	.....	.....205	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/27/2024	1	140,336	214.95	3,182	.....	.....	.....11,775	.....	.....11,775	7,518	.....	.....	.....	.....	.....280	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.11/29/2024	1	74,194	215.49	1,367	.....	.....	.....6,002	.....	.....6,002	3,865	.....	.....	.....	.....	.....150	0001
5 ER Index/CD0403S2 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/02/2024	1	138,676	216.03	3,158	.....	.....	.....10,820	.....	.....10,820	7,021	.....	.....	.....	.....	.....288	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/06/2024	1	108,156	217.23	2,444	.....	.....	.....7,860	.....	.....7,860	5,229	.....	.....	.....	.....	.....232	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/02/2024	1	54,087	215.32	1,411	.....	.....	.....4,396	.....	.....4,396	2,809	.....	.....	.....	.....	.....112	0001
5 ER Index/CD0403SH Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/06/2024	1	77,854	216.04	1,721	.....	.....	.....6,081	.....	.....6,081	3,949	.....	.....	.....	.....	.....167	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/10/2024	1	122,375	216.43	2,542	.....	.....	.....9,267	.....	.....9,267	6,042	.....	.....	.....	.....	.....270	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/09/2024	1	52,988	216.54	1,311	.....	.....	.....3,980	.....	.....3,980	2,601	.....	.....	.....	.....	.....116	0001
5 ER Index/CD0405S2 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/13/2024	1	73,693	216.88	1,564	.....	.....	.....5,391	.....	.....5,391	3,546	.....	.....	.....	.....	.....166	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/13/2024	1	84,838	217.44	1,757	.....	.....	.....5,991	.....	.....5,991	3,983	.....	.....	.....	.....	.....191	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/17/2024	1	87,173	218.18	1,739	.....	.....	.....5,857	.....	.....5,857	3,962	.....	.....	.....	.....	.....201	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/06/2024	1	94,293	216.62	2,649	.....	.....	.....7,114	.....	.....7,114	4,675	.....	.....	.....	.....	.....202	0001
5 ER Index/CD040ES1 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/20/2024	1	53,376	218.01	1,238	.....	.....	.....3,618	.....	.....3,618	2,419	.....	.....	.....	.....	.....126	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/26/2024	1	75,474	217.95	641	.....	.....	.....5,115	.....	.....5,115	3,995	.....	.....	.....	.....	.....184	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/27/2024	1	55,513	218.05	1,286	.....	.....	.....3,732	.....	.....3,732	2,496	.....	.....	.....	.....	.....136	0001
5 ER Index/CD040F58 Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.11/27/2018	.12/27/2024	1	120,842	217.99	2,282	.....	.....	.....8,155	.....	.....8,155	5,448	.....	.....	.....	.....	.....297	0001

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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Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	12/20/2024	1	65,397	216.38	1,421			4,914		4,914	3,184				154		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	12/24/2024	1	64,166	218.65	1,258			4,149		4,149	2,795				155		0001
5 ER Index/CD040PFI Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/08/2025	1	62,947	220.74	1,291			3,429		3,429	2,371				165		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/06/2025	1	64,301	220.27	1,180			3,641		3,641	2,507				167		0001
5 ER Index/CD040GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/02/2025	1	54,350	219.52	861			3,291		3,291	2,248				138		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/03/2025	1	62,611	219.36	996			3,817		3,817	2,594				160		0001
5 ER Index/CD040GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/10/2025	1	95,147	221.5	1,979			4,881		4,881	3,406				251		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/17/2025	1	73,007	222.76	1,206			3,300		3,300	2,320				199		0001
5 ER Index/CD040PFI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/17/2025	1	120,398	223.12	2,187			5,656		5,656	3,994				354		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/16/2025	1	66,963	222.77	1,126			3,101		3,101	2,184				186		0001
5 ER Index/CD040PFI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/17/2025	1	86,744	223.86	1,371			3,533		3,533	2,515				237		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/28/2025	1	115,970	226.43	1,930			3,572		3,572	2,628				332		0001
5 ER Index/CD040PFI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/30/2025	1	73,043	225.61	923			2,490		2,490	1,808				211		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	01/30/2025	1	89,444	225.78	1,299			2,994		2,994	2,177				259		0001
5 ER Index/CD040PFI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	02/05/2025	1	194,291	220.6	3,615			10,954		10,954	7,454				575		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	02/05/2025	1	67,714	217.79	1,409			4,663		4,663	3,036				200		0001
5 ER Index/CD040PFI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	02/03/2025	1	56,889	220.2	886			3,218		3,218	2,171				167		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	02/13/2025	1	69,032	215.31	1,597			5,477		5,477	3,409				211		0001
5 ER Index/CD040PFI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	02/14/2025	1	65,149	214.37	1,572			5,489		5,489	3,374				200		0001

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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Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.02/21/2025	1	84,113	214.93	1,982	6,854		6,854		6,854	4,233				264		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.02/21/2025	1	77,231	216.67	1,704	5,687	.....	.....5,687	.....	.....5,687	3,827	.....	.....	.....	.....243	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.02/28/2025	1	92,139	214.6	2,126	7,602	.....	.....7,602	.....	.....7,602	4,686	.....	.....	.....	.....286	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.03/05/2025	1	85,361	214.9	2,052	6,882	.....	.....6,882	.....	.....6,882	4,205	.....	.....	.....	.....279	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.03/11/2025	1	55,127	215.55	1,459	4,276	.....	.....4,276	.....	.....4,276	2,828	.....	.....	.....	.....184	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.03/10/2025	1	57,596	214.97	1,179	4,613	.....	.....4,613	.....	.....4,613	2,798	.....	.....	.....	.....191	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.03/19/2025	1	61,671	214.72	1,485	5,011	.....	.....5,011	.....	.....5,011	3,024	.....	.....	.....	.....210	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.03/21/2025	1	67,984	212.77	1,780	6,145	.....	.....6,145	.....	.....6,145	3,354	.....	.....	.....	.....233	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.03/27/2025	1	102,777	212.38	2,457	9,512	.....	.....9,512	.....	.....9,512	5,456	.....	.....	.....	.....359	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.04/01/2025	1	51,065	212.63	1,553	4,648	.....	.....4,648	.....	.....4,648	2,891	.....	.....	.....	.....181	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.04/04/2025	1	79,278	212.36	2,087	7,339	.....	.....7,339	.....	.....7,339	4,222	.....	.....	.....	.....283	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.04/04/2025	1	62,517	212.29	1,507	5,809	.....	.....5,809	.....	.....5,809	3,337	.....	.....	.....	.....223	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.04/11/2025	1	56,950	211.95	1,401	5,364	.....	.....5,364	.....	.....5,364	3,039	.....	.....	.....	.....207	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.04/16/2025	1	55,106	211.54	1,389	5,288	.....	.....5,288	.....	.....5,288	2,982	.....	.....	.....	.....203	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.04/17/2025	1	108,985	210.93	2,858	10,872	.....	.....10,872	.....	.....10,872	6,061	.....	.....	.....	.....406	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.04/22/2025	1	71,574	210.21	2,102	7,329	.....	.....7,329	.....	.....7,329	4,003	.....	.....	.....	.....268	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.04/25/2025	1	69,617	208.81	2,087	7,313	.....	.....7,313	.....	.....7,313	3,959	.....	.....	.....	.....262	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	.11/27/2018	.05/09/2025	1	88,832	210.3	2,405	9,047	.....	.....9,047	.....	.....9,047	4,974	.....	.....	.....	.....346	.....	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/Collateral Index/Deutsche Bank 5 ER Index/DD404M\$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	11/27/2018	05/05/2025	1	59,294	210.93	1,703	5,884		5,884		5,884	3,307				229		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/02/2023	10/02/2024	1	213,684	4146.61	1,218	1,952		1,952		1,952	977				79		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/02/2023	10/02/2024	1	123,056	4086.73	1,187	3,222		3,222		3,222	2,193				48		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/04/2023	10/04/2024	1	92,933	4065.31	855	2,909		2,909		2,909	1,995				49		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/05/2023	10/04/2024	1	176,995	4059.25	1,593	5,837		5,837		5,837	4,003				93		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/10/2023	10/09/2024	1	93,808	4154.27	489	896		896		896	473				74		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/13/2023	10/11/2024	1	403,465	4100.27	3,510	9,331		9,331		9,331	6,256				350		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/16/2023	10/16/2024	1	172,537	4120.38	1,553	3,247		3,247		3,247	2,124				181		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/19/2023	10/18/2024	1	196,959	4096.63	1,792	4,998		4,998		4,998	3,373				219		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/20/2023	10/18/2024	1	194,742	4140.31	1,071	2,938		2,938		2,938	1,639				216		0001
Purchased Call/Deutsche Bank 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG ..	10/25/2023	10/25/2024	1	965,249	4054.87	3,287	13,710		13,710		13,710	9,233				478		0001

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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Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416K\$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	10/26/2023	10/25/2024	1	97,920	4044.69	871			3,940		3,940	2,641				128		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416K\$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	10/27/2023	10/25/2024	1	149,289	4022.78	1,314			6,887		6,887	4,364				195		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416K\$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	10/30/2023	10/30/2024	1	122,341	4090.39	673			3,611		3,611	2,433				175		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416K\$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	10/30/2023	10/30/2024	1	173,761	4031.33	1,529			7,716		7,716	5,111				249		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416K\$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	10/31/2023	10/31/2024	1	116,488	4099.48	664			3,217		3,217	2,167				170		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416L\$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	11/01/2023	11/01/2024	1	170,955	4109.89	940			4,335		4,335	2,902				253		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416L\$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	11/02/2023	11/01/2024	1	200,267	4146.21	1,081			3,458		3,458	2,236				236		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416L\$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	11/03/2023	11/01/2024	1	184,735	4161.57	905			2,625		2,625	1,644				273		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416L\$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	11/03/2023	11/05/2024	1	107,342	4161.57	547			1,980		1,580	988				169		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416L\$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	11/06/2023	11/06/2024	1	254,508	4156.17	1,273			4,078		4,078	2,618				405		0001
Purchased Call/Deutsche Bank CBOC1 US 5% Volatility Control Index/DD416L\$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	11/07/2023	11/07/2024	1	115,806	4146.77	591			2,114		2,114	1,375				187		0001

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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Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LSE	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/08/2023	11/08/2024	1	116,334	4132.4	593			2,504		2,504	1,653				190		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LSG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/09/2023	11/08/2024	1	175,765	4114.96	886			4,467		4,467	2,978				287		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LSJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/10/2023	11/08/2024	1	186,864	4138.88	904			3,770		3,770	2,478				305		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LSK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/10/2023	11/12/2024	1	132,705	4135.14	703			2,838		2,838	1,875				228		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/13/2023	11/13/2024	1	232,036	4138.47	1,137			4,855		4,855	3,211				403		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LSQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/15/2023	10/21/2024	1	92,372	4136.57	474			1,500		1,500	958				111		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LSS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/15/2023	11/15/2024	1	123,641	4167.63	606			1,938		1,938	1,243				219		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/16/2023	11/15/2024	1	103,167	4154.36	506			1,878		1,878	1,221				183		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/17/2023	11/15/2024	1	116,788	4164.89	549			1,890		1,890	1,218				207		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LS3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/20/2023	11/20/2024	1	231,596	4170.69	1,112			3,629		3,629	2,327				483		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416LSA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZY(NSX80621K66	11/22/2023	11/22/2024	1	247,070	4169.22	1,211			4,043		4,043	2,590				471		0001

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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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NSD	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	11/24/2023	11/26/2024	1	113,789	4174.79	580			1,793		1,793	1,145				225		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NSD	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	11/24/2023	11/22/2024	1	333,288	4174.79	1,633			5,117		5,117	3,256				635		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NSK	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	11/27/2023	11/27/2024	1	105,151	4013.76	1,693			5,450		5,450	3,458				210		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NSL	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	11/27/2023	11/27/2024	1	173,188	4160.95	866			2,928		2,928	1,886				345		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NSO	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	11/29/2023	11/29/2024	1	130,105	4172.87	625			2,144		2,144	1,377				264		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NS	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/01/2023	12/03/2024	1	102,966	4198.73	484			1,263		1,263	773				216		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NSJ	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/01/2023	11/29/2024	1	265,028	4198.73	1,193			3,165		3,165	1,924				537		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NS	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/04/2023	12/04/2024	1	196,356	4200.68	932			2,436		2,436	1,487				419		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NSO	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/05/2023	12/05/2024	1	104,293	4190.07	490			1,485		1,485	930				222		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NS3	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/06/2023	12/06/2024	1	100,192	4182.56	471			1,570		1,570	996				215		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416NS5	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/07/2023	12/06/2024	1	178,793	4189.51	822			2,594		2,594	1,630				383		0001

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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Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/08/2023	12/06/2024	1	147,178	4194.63	692	2,011		2,011		2,011	1,252				315		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/11/2023	12/11/2024	1	198,686	4212.78	954	2,254		2,254		2,254	1,355				441		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/12/2023	12/12/2024	1	150,046	4207	720	1,863		1,863		1,863	1,139				336		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSI	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/13/2023	12/13/2024	1	172,669	4232.29	829	1,568		1,568		1,568	900				389		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/14/2023	12/13/2024	1	124,804	4261.24	549	741		741		741	372				281		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/15/2023	12/13/2024	1	141,885	4254.73	596	931		931		931	482				319		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSO	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/18/2023	12/18/2024	1	280,858	4256.6	1,208	1,898		1,898		1,898	997				653		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/19/2023	12/19/2024	1	97,659	4270.35	430	552		552		552	275				229		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/20/2023	12/20/2024	1	220,399	4249.2	948	1,728		1,728		1,728	953				519		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/22/2023	12/20/2024	1	102,642	4257.19	457	718		718		718	382				242		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416NSX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIWFZY(INS)80621K86	12/22/2023	12/20/2024	1	183,555	4261.04	789	1,215		1,215		1,215	635				432		0001

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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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416090	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/22/2023	12/20/2024	1	224,847	4287.41	922	1,358		1,358		1,358	694				530		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416095	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/26/2023	12/26/2024	1	305,841	4271.79	1,285	1,691		1,691		1,691	845				747		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416096	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/27/2023	12/27/2024	1	241,701	4276.65	1,015	1,347		1,347		1,347	689				593		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41609A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/28/2023	12/27/2024	1	229,144	4274.86	962	1,350		1,350		1,350	386				563		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41609C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/29/2023	12/27/2024	1	123,247	4272.76	518	749		749		749	337				303		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41609D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	12/29/2023	12/30/2024	1	124,289	4272.76	534	768		768		768	342				310		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41609H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	01/03/2024	01/02/2025	1	162,036	4285.89		713		863		863	150				411		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41609M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	01/03/2024	01/03/2025	1	247,402	4286.18		1,089		1,339		1,339	251				631		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41609U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	01/08/2024	01/08/2025	1	106,861	4287.2		470		610		610	140				280		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD41609W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	01/08/2024	01/08/2025	1	196,968	4198.2		1,753		3,206		3,206	1,453				515		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416P91	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	01/10/2024	01/10/2025	1	144,397	4271.79		650		1,063		1,063	413				382		0001

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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Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416P67	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.01/12/2024	.01/14/2025	1	107,856	4279.88		464		735		735	271				281		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416P68	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.01/12/2024	.01/10/2025	1	145,169	4191.04		1,234		2,589		2,589	1,355				384		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416P6A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.01/16/2024	.01/16/2025	1	125,168	4263.24		538		1,095		1,095	557				340		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416P6B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.01/16/2024	.01/16/2025	1	116,237	4174.74		1,011		2,476		2,476	1,465				316		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416P6F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.01/17/2024	.01/17/2025	1	108,911	4162.95		1,002		2,573		2,573	1,571				288		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416P6T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.01/24/2024	.01/24/2025	1	144,586	4262.26		665		1,372		1,372	707				408		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416Q2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.01/29/2024	.01/29/2025	1	131,319	4211.09		1,169		2,145		2,145	977				378		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416Q4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.01/30/2024	.01/30/2025	1	92,605	4312.83		426		510		510	84				268		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416Q9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.02/02/2024	.01/31/2025	1	93,414	4307.19		420		564		564	144				271		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416Q91	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.02/07/2024	.02/07/2025	1	150,996	4303.63		710		1,043		1,043	334				451		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416Q90	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K66	.02/09/2024	.02/11/2025	1	111,540	4306.98		547		763		763	217				338		0001

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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Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8Y Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	02/15/2024	02/14/2025	1	106,221	4329.42		520		592		592	72				325		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8I Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	02/16/2024	02/14/2025	1	106,091	4323.52		499		635		635	136				325		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S87 Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	02/21/2024	02/21/2025	1	105,312	4203.45		1,380		2,077		2,077	689				331		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8E Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	02/23/2024	02/24/2025	1	106,543	4354.15		533		478		478	(55)				338		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8J Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	02/26/2024	02/26/2025	1	144,336	4222.79		1,905		2,492		2,492	387				461		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8M Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	02/28/2024	02/28/2025	1	167,644	4350.45		838		843		843	4				539		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8P Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/01/2024	02/28/2025	1	118,454	4377.13		580		431		431	(149)				381		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8S Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/05/2024	02/28/2025	1	90,229	4284.54		964		1,101		1,101	137				290		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8T Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/05/2024	03/05/2025	1	130,348	4366.81		691		566		566	(124)				428		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8U Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/05/2024	03/05/2025	1	182,459	4254.48		2,153		2,510		2,510	357				596		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416S8X Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/06/2024	03/06/2025	1	142,038	4380.79		767		533		533	(234)				466		0001

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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Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416RSZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/07/2024	03/07/2025	1	141,036	4388.52		762		432		432	(329)				464		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SS5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/08/2024	03/07/2025	1	133,887	4401.81		696		402		402	(294)				440		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SS7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/12/2024	03/12/2025	1	111,039	4417.61		600		289		289	(311)				371		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SS8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/12/2024	03/12/2025	1	124,021	4303.98		1,488		1,130		1,130	(358)				414		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/19/2024	03/19/2025	1	97,057	4340.72		1,174		846		646	(529)				331		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/20/2024	03/20/2025	1	108,725	4471.91		576		166		166	(410)				372		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SSJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/21/2024	03/21/2025	1	120,981	4368.88		1,415		613		613	(802)				415		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/21/2024	11/21/2024	1	86,157	4008.99		4,937		4,514		4,514	(424)				163		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SSV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/22/2024	01/03/2025	1	85,453	4197.2		2,016		1,370		1,370	(646)				218		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SSW	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/22/2024	01/28/2025	1	82,699	4204.71		2,088		1,429		1,429	(639)				237		0001
Purchased Call/Deutsche Bank CPOCI US 5% Volatility Index/DDP416SSX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTHFZ1(NSX80621K86	03/22/2024	01/31/2025	1	83,413	4310.71		1,085		489		489	(596)				242		0001

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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Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416SSY	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/22/2024	03/07/2025	1	83,309	4320.37		1,192		627		627	(566)				274		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416SSZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/22/2024	03/14/2025	1	84,736	4430.74		591		196		196	(395)				285		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/22/2024	03/21/2025	1	132,103	4475.34		687		195		195	(492)				453		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TS3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/22/2024	03/21/2025	1	114,839	4360.23		1,332		636		636	(696)				394		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TS7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/26/2024	11/19/2024	1	80,854	4164.88		1,893		1,346		1,346	(546)				150		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TS8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/26/2024	01/22/2025	1	79,919	4265.41		1,326		707		707	(619)				223		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/26/2024	03/19/2025	1	76,772	4455.32		464		142		142	(322)				269		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TSA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/26/2024	03/26/2025	1	147,881	4338.6		1,775		866		866	(909)				515		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TSE	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/27/2024	10/23/2024	1	76,852	4121.57		2,387		1,538		1,538	(850)				96		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TSF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/27/2024	02/21/2025	1	77,695	4349.95		988		364		364	(623)				244		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TSH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	03/27/2024	03/27/2025	1	223,946	4508.39		1,187		238		238	(949)				782		0001

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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TSK	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.03/28/2024	.11/29/2024	1	75,309	4186.77	.....	.....2,032	.....	.....1,067	.....	.....1,067	(965)	.....	.....	.....	.....153	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TSM	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.03/28/2024	.03/28/2025	1	178,347	4519.92	.....	.....927	.....	.....168	.....	.....168	(760)	.....	.....	.....	.....624	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TSP	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.03/28/2024	.03/28/2025	1	170,663	4403.66	.....	.....2,014	.....	.....633	.....	.....633	(1,381)	.....	.....	.....	.....596	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416TSK	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/15/2024	.03/10/2025	1	36,073	4401.81	.....	.....206	.....	.....110	.....	.....110	(96)	.....	.....	.....	.....120	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416JSU	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/11/2024	.01/03/2025	1	65,155	4185.49	.....	.....1,701	.....	.....1,175	.....	.....1,175	(526)	.....	.....	.....	.....166	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416ISM	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.05/01/2024	.05/01/2025	1	100,489	4401.75	.....	.....553	.....	.....539	.....	.....539	(13)	.....	.....	.....	.....384	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416ISM	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/16/2024	.04/16/2025	1	99,815	4326.34	.....	.....1,148	.....	.....969	.....	.....969	(179)	.....	.....	.....	.....368	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416JSY	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/11/2024	.01/24/2025	1	69,074	4177.55	.....	.....2,069	.....	.....1,489	.....	.....1,489	(580)	.....	.....	.....	.....195	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416IS1	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/23/2024	.04/23/2025	1	69,862	4356.76	.....	.....796	.....	.....517	.....	.....517	(280)	.....	.....	.....	.....262	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416IS6	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/12/2024	.04/11/2025	1	119,462	4456.82	.....	.....657	.....	.....294	.....	.....294	(363)	.....	.....	.....	.....434	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416ISB	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/09/2024	.02/14/2025	1	59,080	4196.52	.....	.....1,850	.....	.....1,190	.....	.....1,190	(660)	.....	.....	.....	.....181	.....	.....0001

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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Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/SL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	06/14/2024	06/13/2025	1	105,450	4402.19		506		773		773	267					442	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/TSR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	04/02/2024	04/02/2025	1	134,387	4517.66		726		137		137	(589)					477	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/ISX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	05/07/2024	05/07/2025	1	136,109	4438.38		694		531		531	(163)					527	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/ISV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	06/21/2024	06/23/2025	1	53,590	4438.43		268		298		298	30					229	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/ISP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	04/16/2024	04/16/2025	1	141,576	4430.3		779		494		494	(265)					521	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/ISZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	04/03/2024	01/17/2025	1	72,585	4257.48		1,574		692		692	(882)					198	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/IST	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	05/03/2024	05/02/2025	1	201,388	4424.32		987		877		877	(109)					771	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/ISB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	04/30/2024	04/30/2025	1	113,716	4415.69		625		521		521	(105)					433	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/IS6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	04/05/2024	04/04/2025	1	197,423	4517.7		1,046		210		210	(837)					705	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/ISD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	04/12/2024	02/12/2025	1	41,517	4122.51		1,503		1,391		1,391	(112)					126	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/ISQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZ1(ONS)8D621K86	05/24/2024	05/23/2025	1	41,854	4334.46		460		475		475	14					168	0001	

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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Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/S6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.05/16/2024	.05/16/2025	1	81,477	4472.32		416		246		246	(169)				322		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/SR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.06/20/2024	.06/20/2025	1	43,882	4432.14		219		256		256	37				186		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/SX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/11/2024	.01/09/2025	1	61,386	4188.91		1,612		1,111		1,111	(501)				161		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/S3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.05/24/2024	.05/23/2025	1	183,505	4438.61		936		831		831	(105)				736		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/S0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/10/2024	.03/13/2025	1	54,256	4430.03		409		121		121	(288)				182		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/S0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.05/08/2024	.05/08/2025	1	95,338	4337.61		1,039		962		962	(77)				370		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/ST	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/18/2024	.04/17/2025	1	42,982	4423.77		236		159		159	(77)				159		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/Z33	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.06/28/2024	.06/30/2025	1	51,064	4438.79		255		305		305	50				221		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/SK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.05/01/2024	.05/01/2025	1	35,797	4288.46		415		478		478	63				137		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/S3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/11/2024	.04/11/2025	1	95,684	4492.26		536		155		155	(381)				348		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416/S2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.05/31/2024	.05/30/2025	1	138,247	4444.2		691		619		619	(72)				563		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SY Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/19/2024	04/17/2025	1	272,166	4439.26		1,470		867		867	(602)				1,005		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/10/2024	03/19/2025	1	48,614	4370.88		577		233		233	(344)				166		0001	
Purchased Index/DD416/SJ Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	06/13/2024	06/13/2025	1	121,001	4410.79		581		822		822	241				507		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	06/06/2024	06/06/2025	1	71,281	4431.39		335		379		379	44				294		0001	
Purchased Index/DD416/S3 Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	05/31/2024	06/02/2025	1	50,649	4444.2		258		229		229	(30)				207		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/05/2024	04/04/2025	1	102,243	4401.5		1,227		417		417	(810)				365		0001	
Purchased Index/DD416/S6 Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/09/2024	04/09/2025	1	84,391	4397.87		1,013		372		372	(640)				305		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/03/2024	12/24/2024	1	72,138	4283.56		1,327		483		483	(844)				174		0001	
Purchased Index/DD416/SC Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/26/2024	04/25/2025	1	67,043	4343.66		764		585		585	(179)				252		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/12/2024	03/07/2025	1	44,144	4285.37		683		470		470	(213)				145		0001	
Purchased Index/DD416/S6 Control	FixedAnnuityHedge ...	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/25/2024	04/25/2025	1	54,416	4346.09		631		465		465	(167)				205		0001	

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/24/2024	04/24/2025	1	106,643	4465.65		576		268		268	(307)				401		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/03/2024	05/02/2025	1	49,559	4320.5		530		555		555	25				190		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/03/2024	05/02/2025	1	45,018	4414.14		236		216		216	(21)				172		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/10/2024	03/28/2025	1	46,301	4436.29		367		118		118	(249)				162		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISN	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/10/2024	03/07/2025	1	48,110	4288.58		916		493		493	(423)				158		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/12/2024	03/03/2025	1	42,981	4377.13		341		162		162	(179)				140		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/05/2024	06/05/2025	1	102,558	4430.42		482		545		545	63				423		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/17/2024	05/19/2025	1	60,689	4481.54		316		168		168	(148)				241		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/03/2024	05/05/2025	1	76,270	4424.32		381		335		335	(46)				294		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/29/2024	05/29/2025	1	264,688	4395.98		1,376		1,846		1,846	470				1,075		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/07/2024	06/09/2025	1	73,301	4427.9		367		408		408	42				305		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/S7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/10/2024	05/09/2025	1	153,081	4460.09		765		490		490	(275)				596		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SY	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/25/2024	06/25/2025	1	213,577	4447.79		1,068		1,119		1,119	51				915		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/09/2024	04/04/2025	1	56,453	4385.02		736		285		285	(451)				209		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/S1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/11/2024	04/11/2025	1	47,950	4403.15		480		198		198	(282)				174		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/ISV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/03/2024	04/03/2025	1	133,925	4520.14		723		136		136	(588)				477		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/11/2024	01/24/2025	1	61,579	4293.84		889		403		403	(486)				174		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/15/2024	02/27/2025	1	37,497	4554.97		286		179		179	(107)				120		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/07/2024	06/06/2025	1	229,322	4427.9		1,124		1,261		1,261	137				947		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/11/2024	06/11/2025	1	96,062	4428.57		471		544		544	73				401		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/09/2024	04/09/2025	1	109,162	4513.98		589		128		128	(461)				395		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416/SK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/17/2024	05/16/2025	1	121,180	4481.54		618		332		332	(286)				479		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISU Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/11/2024	12/17/2024	1	68,965	4250.89	.....	1,087	.....	509	.....	509	(579)	.....	.....	.....	.....	162	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISC Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/12/2024	02/06/2025	1	50,713	4175.53	.....	1,358	.....	1,174	.....	1,174	(184)	.....	.....	.....	.....	151	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS0 Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/11/2024	02/05/2025	1	68,352	4170.62	.....	2,208	.....	1,627	.....	1,627	(581)	.....	.....	.....	.....	202	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS6 Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/26/2024	04/28/2025	1	97,513	4448.03	.....	546	.....	308	.....	308	(238)	.....	.....	.....	.....	370	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS5 Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/05/2024	10/15/2024	1	70,779	4156.6	.....	1,779	.....	743	.....	743	(1,036)	.....	.....	.....	.....	72	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISL Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/10/2024	02/21/2025	1	52,969	4334.51	.....	710	.....	298	.....	298	(412)	.....	.....	.....	.....	166	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS5 Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/04/2024	06/04/2025	1	81,896	4427.44	.....	393	.....	440	.....	440	47	.....	.....	.....	.....	337	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISE Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/09/2024	03/17/2025	1	67,101	4430.74	.....	562	.....	155	.....	155	(407)	.....	.....	.....	.....	228	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS3 Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/08/2024	05/08/2025	1	174,400	4441.84	.....	889	.....	669	.....	669	(221)	.....	.....	.....	.....	677	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISX Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/03/2024	10/29/2024	1	72,388	4081.72	.....	3,209	.....	2,279	.....	2,279	(930)	.....	.....	.....	.....	102	.....	0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISD Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/15/2024	05/15/2025	1	128,095	4478.66	.....	640	.....	357	.....	357	(284)	.....	.....	.....	.....	505	.....	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/09/2024	03/14/2025	1	69,758	4421.72		611		177		177	(434)					235	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/10/2024	02/21/2025	1	45,624	4222.51		1,207		774		774	(433)					143	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416IS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/12/2024	03/26/2025	1	42,072	4473.67		184		68		68	(116)					146	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	05/24/2024	05/27/2025	1	36,724	4438.61		195		166		166	(28)					149	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/12/2024	01/17/2025	1	54,333	4169.1		1,398		1,227		1,227	(170)					148	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	05/10/2024	05/12/2025	1	46,860	4460.09		239		151		151	(88)					184	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISE	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/17/2024	04/17/2025	1	50,971	4427.58		275		186		186	(89)					188	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416IS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/12/2024	02/14/2025	1	43,859	4192.8		1,096		928		928	(168)					134	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISN	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	04/23/2024	04/23/2025	1	108,435	4463.5		586		268		268	(318)					406	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	06/14/2024	06/16/2025	1	105,411	4402.19		517		774		774	258					444	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD416ISZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	05/30/2024	05/30/2025	1	194,503	4404.77		992		1,253		1,253	261					792	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/12/2024	.01/23/2025	1	55,025	4180.85	.....	.....1,354	.....	.....1,145	.....	.....1,145	(210)	.....	.....	.....	.....154	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/US	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/10/2024	.04/10/2025	1	99,771	4492.33	.....	.....569	.....	.....155	.....	.....155	(413)	.....	.....	.....	.....362	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/S9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/12/2024	.04/14/2025	1	45,318	4456.82	.....	.....254	.....	.....113	.....	.....113	(141)	.....	.....	.....	.....166	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/S2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/04/2024	.04/04/2025	1	105,940	4500.78	.....	.....577	.....	.....142	.....	.....142	(435)	.....	.....	.....	.....389	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/S4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/12/2024	.03/21/2025	1	44,802	4484.22	.....	.....170	.....	.....60	.....	.....60	(110)	.....	.....	.....	.....154	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/S8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/25/2024	.04/25/2025	1	56,006	4450.53	.....	.....319	.....	.....176	.....	.....176	(143)	.....	.....	.....	.....218	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/SV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/11/2024	.01/02/2025	1	61,890	4282.02	.....	.....847	.....	.....352	.....	.....352	(495)	.....	.....	.....	.....157	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/SQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/10/2024	.03/31/2025	1	47,116	4519.92	.....	.....204	.....	.....45	.....	.....45	(159)	.....	.....	.....	.....166	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/SC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.04/09/2024	.02/25/2025	1	66,531	4354.15	.....	.....859	.....	.....305	.....	.....305	(554)	.....	.....	.....	.....212	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/SU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.06/21/2024	.06/20/2025	1	325,653	4438.43	.....	.....1,506	.....	.....1,797	.....	.....1,797	201	.....	.....	.....	.....1,362	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416/SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.05/14/2024	.05/14/2025	1	78,165	4468.12	.....	.....399	.....	.....239	.....	.....239	(160)	.....	.....	.....	.....308	.....	.....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	
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Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/09/2024	05/09/2025	1	117,402	4455.69		587		394		394	(193)					457	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/22/2024	05/22/2025	1	84,496	4460.97		439		301		301	(138)					338	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/15/2024	03/13/2025	1	39,942	4316.08		440		328		328	(112)					134	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416IS6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/12/2024	06/12/2025	1	48,385	4419.99		232		300		300	68					202	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	04/26/2024	04/25/2025	1	109,058	4448.03		600		332		332	(267)					411	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/26/2024	06/26/2025	1	84,345	4438.43		422		496		496	75					362	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ZS2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/27/2024	06/27/2025	1	138,348	4430.95		678		864		864	186					595	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ZM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	05/21/2024	05/21/2025	1	114,379	4470.77		583		361		361	(222)					457	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ZS4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/28/2024	06/27/2025	1	189,635	4436.79		929		1,125		1,125	196					815	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ISP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	06/18/2024	06/18/2025	1	215,934	4412.3		1,058		1,490		1,490	432					913	0001	
Purchased Call/Deutsche Bank CBOI US 5% Volatility Index/DD416ZSH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/05/2024	07/07/2025	1	50,631	4416.47		248		376		376	127					222	0001	

SCHEDULE DB - PART A - SECTION 1

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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 CBOI US 5% Volatility Control Index/DD5161SL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/16/2024	08/15/2025	1	88,009	4572.25		308		233		233	(76)					411		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51606E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/19/2024	07/18/2025	1	69,021	4444.21		580		442		442	(138)					308		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516065	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/17/2024	07/17/2025	1	45,688	4549.74		201		275		275	74					204		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51606A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/19/2024	07/18/2025	1	77,740	4527.99		342		239		239	(103)					347		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5161SX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/23/2024	08/25/2025	1	51,319	4574.26		216		142		142	(74)					244		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516166	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/08/2024	08/08/2025	1	136,238	4437.96		1,090		1,033		1,033	(57)					630		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5161SE	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/14/2024	08/14/2025	1	77,467	4445.62		589		578		578	(11)					362		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516266	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/30/2024	08/29/2025	1	175,842	4592.52		721		439		439	(282)					840		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51636J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/27/2024	09/26/2025	1	74,662	4627.03		231		237		237	6					371		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51606V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/02/2024	08/01/2025	1	76,593	4543.52		268		233		233	(35)					350		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD41623F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/05/2024	07/07/2025	1	38,834	4334.75		350		533		533	183					170		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/11/2024	09/11/2025	1	68,082	4564.18		225		234		234	10				331		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5161SII	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/23/2024	08/22/2025	1	345,913	4574.26		1,418		946		946	(472)				1,635		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD41623E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/05/2024	07/07/2025	1	52,166	4318.81		522		799		799	277				228		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5160S0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/26/2024	07/28/2025	1	37,351	4464.3		351		210		210	(141)				170		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/29/2024	08/29/2025	1	74,003	4578.38		303		209		209	(94)				353		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/13/2024	09/12/2025	1	76,945	4594.67		239		208		208	(31)				375		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/29/2024	08/29/2025	1	61,588	4801.22		209		143		143	(66)				294		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/05/2024	09/05/2025	1	243,924	4558.97		976		844		844	(132)				1,177		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5161SC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/14/2024	08/14/2025	1	122,755	4546.15		430		407		407	(22)				573		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/10/2024	09/10/2025	1	71,408	4574.28		229		222		222	(6)				347		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/06/2024	09/08/2025	1	69,848	4546.92		279		269		269	(11)				339		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD351608B	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/19/2024	.07/18/2025	1	111,207	4427.86	.....	.....1,045	.....	.....811	.....	.....811	(234)	.....	.....	.....	.....496	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD3516087	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/18/2024	.07/18/2025	1	43,701	4545.04	.....	.....192	.....	.....114	.....	.....114	(78)	.....	.....	.....	.....195	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD3516294	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/27/2024	.08/27/2025	1	151,847	4596.83	.....	.....516	.....	.....346	.....	.....346	(171)	.....	.....	.....	.....723	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD341623Y	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/12/2024	.07/14/2025	1	72,484	4485.25	.....	.....341	.....	.....311	.....	.....311	(29)	.....	.....	.....	.....321	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD351609H	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/24/2024	.07/24/2025	1	66,210	4512.78	.....	.....293	.....	.....256	.....	.....256	(37)	.....	.....	.....	.....308	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD351615I	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/15/2024	.08/15/2025	1	53,588	4465.04	.....	.....423	.....	.....346	.....	.....346	(77)	.....	.....	.....	.....250	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD3516261	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/23/2024	.08/25/2025	1	91,319	4597.08	.....	.....320	.....	.....207	.....	.....207	(113)	.....	.....	.....	.....433	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD3416230	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/10/2024	.07/10/2025	1	38,616	4328.75	.....	.....390	.....	.....565	.....	.....565	175	.....	.....	.....	.....170	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD351608M	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/25/2024	.07/25/2025	1	53,643	4428.72	.....	.....499	.....	.....406	.....	.....406	(92)	.....	.....	.....	.....242	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD3516367	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.09/19/2024	.09/19/2025	1	100,872	4623.97	.....	.....313	.....	.....222	.....	.....222	(91)	.....	.....	.....	.....497	.....	.....0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD351639L	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.09/27/2024	.09/29/2025	1	140,983	4827.03	.....	.....451	.....	.....462	.....	.....462	10	.....	.....	.....	.....704	.....	.....0001

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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516390	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/13/2024	09/12/2025	1	119,787	4571.86		455		388		388	(67)				584		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516158	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/13/2024	08/13/2025	1	98,473	4543.84		335		327		327	(8)				459		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516233	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/23/2024	08/22/2025	1	82,093	4597.08		279		184		184	(95)				388		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516050	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/26/2024	07/25/2025	1	138,695	4566.25		596		324		324	(272)				627		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623K	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/04/2024	09/04/2025	1	159,385	4593.57		542		408		408	(134)				768		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516237	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/28/2024	08/28/2025	1	145,635	4573.32		597		422		422	(175)				894		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516393	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/25/2024	09/25/2025	1	292,933	4584.91		1,113		941		941	(172)				1,465		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51623A	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/28/2024	08/28/2025	1	138,405	4596.14		474		330		330	(144)				665		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD416239	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/02/2024	07/02/2025	1	100,287	4544.12		913		1,277		1,277	364				435		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD516398	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/20/2024	09/19/2025	1	65,399	4519.42		203		149		149	(53)				322		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD51615J	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/15/2024	08/15/2025	1	55,426	4566		200		155		155	(45)				259		0001

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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Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5161S0	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/21/2024	08/21/2025	1	91,003	4598.53		373		282		282	(91)				429		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5162SH	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/26/2024	08/29/2025	2	182,726	4615.43		517		372		372	(145)				873		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD4162B	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/03/2024	07/03/2025	1	133,910	4422.8		656		938		938	282				582		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD4162S6	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/05/2024	07/03/2025	1	174,646	4334.75		1,519		2,406		2,406	887				759		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD4162S0	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/12/2024	07/14/2025	1	55,988	4386.07		543		543		543					248		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD4162S9	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/20/2024	09/19/2025	1	174,581	4596.49		646		487		487	(159)				860		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD4162S11	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/12/2024	07/11/2025	1	68,394	4485.25		315		292		292	(23)				302		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD4160S	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/01/2024	08/01/2025	1	55,830	4565.24		223		138		138	(86)				255		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5161S0	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/06/2024	08/06/2025	1	64,429	4516.97		232		257		257	25				287		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5161S9	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/09/2024	08/11/2025	1	64,559	4498.68		510		490		490	(20)				300		0001
Purchased Call/Deutsche Bank CBOI US 5% Volatility Control Index/DD5160S6	FixedAnnuityHedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/24/2024	07/24/2025	1	61,938	4413		564		527		527	(37)				279		0001

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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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/01/2024	.08/01/2025	1	211,360	4464.29		1,818		1,245		1,245	(573)				966		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.09/18/2024	.09/18/2025	1	160,157	4595.97	.....	.....625	.....	.....480	.....	.....480	(144)	.....	.....	.....	.....788	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/16/2024	.07/16/2025	1	37,627	4527.4	.....	.....173	.....	.....113	.....	.....113	(60)	.....	.....	.....	.....167	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/17/2024	.07/17/2025	1	45,808	4449.13	.....	.....426	.....	.....113	.....	.....113	(313)	.....	.....	.....	.....204	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/05/2024	.07/03/2025	1	58,101	4318.81	.....	.....569	.....	.....891	.....	.....891	321	.....	.....	.....	.....253	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/12/2024	.07/11/2025	1	52,380	4402.27	.....	.....445	.....	.....447	.....	.....447	1	.....	.....	.....	.....231	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/19/2024	.08/19/2025	1	81,266	4557.03	.....	.....341	.....	.....249	.....	.....249	(92)	.....	.....	.....	.....382	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/21/2024	.08/21/2025	1	92,418	4381.27	.....	.....314	.....	.....236	.....	.....236	(79)	.....	.....	.....	.....436	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.09/18/2024	.09/18/2025	1	90,590	4608.85	.....	.....299	.....	.....225	.....	.....225	(74)	.....	.....	.....	.....445	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/08/2024	.08/08/2025	1	57,172	4538.31	.....	.....206	.....	.....194	.....	.....194	(12)	.....	.....	.....	.....264	.....	.....0001
Purchased Call/SP500ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm .. 21G19DL770XHK3ZE78	.10/02/2023	.10/02/2024	1	162,000	100	1,166	.....	.....	.....1,700	.....	.....1,700	276	.....	.....	.....	.....60	.....	.....0001
Purchased Call/SP500ESG	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm .. 21G19DL770XHK3ZE78	.10/06/2023	.10/04/2024	1	170,000	100	1,156	.....	.....	.....1,698	.....	.....1,698	284	.....	.....	.....	.....89	.....	.....0001
Purchased Call/SP500	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm .. 21G19DL770XHK3ZE78	.10/06/2023	.10/07/2024	1	201,000	100	1,367	.....	.....	.....2,008	.....	.....2,008	336	.....	.....	.....	.....139	.....	.....0001
Purchased Call/SP500	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm .. 21G19DL770XHK3ZE78	.10/11/2023	.10/11/2024	1	200,000	100	1,400	.....	.....	.....1,996	.....	.....1,996	368	.....	.....	.....	.....174	.....	.....0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/19/2023	10/11/2024	1	193,000	100	1,312			1,926		1,926	334				168		0001
INDEX/SP600P50																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	10/27/2023	10/25/2024	1	230,000	100	1,541			2,290		2,290	316				301		0001
INDEX/SP600I54																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	11/03/2023	11/05/2024	1	183,000	100	1,354			1,903		1,903	342				287		0001
INDEX/SP600I58																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/15/2023	11/15/2024	1	301,000	100	2,107			2,962		2,962	666				534		0001
INDEX/SP600M6F																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/08/2023	12/06/2024	1	244,000	100	1,684			2,364		2,364	587				523		0001
INDEX/SP600P50																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	12/08/2023	12/09/2024	1	221,000	100	1,547			2,161		2,161	536				484		0001
INDEX/SP600P50																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	12/08/2023	12/10/2024	1	171,000	100	1,180			1,654		1,654	411				377		0001
INDEX/SP600P50																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/11/2023	12/11/2024	1	160,000	100	1,104			1,546		1,546	392				365		0001
INDEX/SP600S86																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	12/15/2023	12/13/2024	1	222,000	100	1,532			2,134		2,134	613				500		0001
INDEX/SP600I58																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/18/2023	12/18/2024	1	202,000	100	1,434			1,937		1,937	571				470		0001
INDEX/SP600TSJ																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/20/2023	12/20/2024	1	187,000	100	1,309			1,794		1,794	500				440		0001
INDEX/SP600TS3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	01/24/2024	01/24/2025	1	185,000	100	1,314			1,736		1,736	422				521		0001
INDEX/SP600S86																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	02/15/2024	02/14/2025	1	202,000	100	1,414			1,936		1,936	522				619		0001
INDEX/SP600S3V																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	02/21/2024	02/21/2025	1	211,000	100	1,540			2,028		2,028	488				663		0001
INDEX/SP600A9K																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	Bank of Comm	03/01/2024	02/28/2025	1	369,000	100	2,657			3,459		3,459	802				1,187		0001
INDEX/SP600S8T																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/06/2024	03/06/2025	1	286,000	100	2,546			3,165		3,165	620				971		0001
INDEX/SP60075K																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/04/2023	10/04/2024	1	173,000	100	1,228			1,814		1,814	282				91		0001
INDEX/SP60075G2																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/09/2023	10/09/2024	1	179,000	100	1,217			1,786		1,786	306				141		0001
INDEX/SP60075G3																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2023	10/17/2024	1	190,000	100	1,388			1,987		1,987	359				205		0001
INDEX/SP60075G4																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2023	10/30/2024	1	225,000	100	1,485			2,236		2,236	323				323		0001
INDEX/SP60075G5																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2023	11/08/2024	1	202,000	100	1,434			2,098		2,098	306				330		0001
INDEX/SP60075G6																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/17/2023	11/15/2024	1	256,000	100	1,792			2,524		2,524	562				454		0001
INDEX/SP60075G7																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2023	11/20/2024	1	176,000	100	1,250			1,731		1,731	402				329		0001
INDEX/SP60075G8																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/22/2024	1	198,000	100	1,426			1,945		1,945	456				377		0001
INDEX/SP60075G9																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2023	11/22/2024	1	301,000	100	2,077			2,957		2,957	695				573		0001
INDEX/SP60075G10																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/06/2023	12/06/2024	1	179,000	100	1,235			1,749		1,749	406				383		0001
INDEX/SP60075G11																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	12/13/2023	12/13/2024	1	206,000	100	1,421			1,996		1,996	554				464		0001
INDEX/SP60075G12																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	01/10/2024	01/10/2025	1	205,000	100		1,476		2,051		2,051	575				542		0001
INDEX/SP60075G13																						
Purchased Call11/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP Paribas SA	01/12/2024	01/13/2025	1	280,000	100		1,794		2,475		2,475	681				697		0001
INDEX/SP60075G14																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX13US3	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	02/02/2024	01/31/2025	1	204,000	100		1,428		1,886		1,886	468				592	0001	
Purchased Call/S&P 500 INDEX/SPX13US5F	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	03/08/2024	03/07/2025	1	381,000	100		2,781		3,577		3,577	736				1,253	0001	
Purchased Call/S&P 500 INDEX/SPX13US7	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	03/15/2024	03/14/2025	1	292,000	100		2,015		2,603		2,603	589				982	0001	
Purchased Call/S&P 500 INDEX/SPX13US2	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	03/22/2024	03/21/2025	1	336,000	100		2,419		3,071		3,071	652				1,153	0001	
Purchased Call/S&P 500 INDEX/SPX13US5	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	03/27/2024	03/27/2025	1	411,000	100		2,836		3,556		3,556	721				1,455	0001	
Purchased Call/S&P 500 INDEX/SPX13USN	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	03/28/2024	03/28/2025	1	541,000	100		3,733		4,673		4,673	940				1,884	0001	
Purchased Call/S&P 500 INDEX/SPX13US0	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	03/28/2024	03/31/2025	1	227,000	100		1,566		1,959		1,959	333				801	0001	
Purchased Call/S&P 500 INDEX/SPX13US2	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	04/12/2024	04/14/2025	1	261,000	100		1,801		2,291		2,291	490				956	0001	
Purchased Call/S&P 500 INDEX/SPX13US8	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	05/22/2024	05/22/2025	1	229,000	100		1,603		1,902		1,902	299				917	0001	
Purchased Call/S&P 500 INDEX/SPX13USY	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	04/10/2024	04/10/2025	1	377,000	100		2,601		3,293		3,293	692				1,367	0001	
Purchased Call/S&P 500 INDEX/SPX0003SH	FixedAnnuityHedge ...	N/A	Equity/Index	21G190L770XK4C3E78 Canadian Imperial Bank of Comm. ...	04/24/2024	04/24/2025	1	222,000	100		1,510		1,951		1,951	441				834	0001	
Purchased Call/S&P 500 INDEX/SPX000NS	FixedAnnuityHedge ...	N/A	Equity/Index	21G190L770XK4C3E78 Canadian Imperial Bank of Comm. ...	05/31/2024	05/30/2025	1	239,000	100		1,649		1,987		1,987	338				973	0001	
Purchased Call/S&P 500 INDEX/SPX13US7	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	06/18/2024	06/18/2025	1	206,000	100		1,442		1,610		1,610	168				871	0001	
Purchased Call/S&P 500 INDEX/SPX13USU	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	04/05/2024	04/04/2025	1	250,000	100		1,700		2,173		2,173	473				892	0001	
Purchased Call/S&P 500 INDEX/SPX13USV	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	05/24/2024	05/23/2025	1	391,000	100		2,737		3,248		3,248	511				1,569	0001	
Purchased Call/S&P 500 INDEX/SPX13USJ	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	05/03/2024	05/02/2025	1	257,000	100		1,748		2,236		2,236	488				984	0001	
Purchased Call/S&P 500 INDEX/SPX13US9	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	04/17/2024	04/17/2025	1	203,000	100		1,380		1,806		1,806	425				749	0001	
Purchased Call/S&P 500 INDEX/SPX13US4	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	05/10/2024	05/09/2025	1	225,000	100		1,530		1,917		1,917	387				875	0001	
Purchased Call/S&P 500 INDEX/SPX13US0	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	04/26/2024	04/25/2025	1	240,000	100		1,656		2,104		2,104	448				904	0001	
Purchased Call/S&P 500 INDEX/SPX13ES0	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	06/05/2024	06/05/2025	1	239,000	100		1,673		1,950		1,950	277				985	0001	
Purchased Call/S&P 500 INDEX/SPX13USP	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	04/12/2024	04/11/2025	1	250,000	100		1,725		2,196		2,196	471				909	0001	
Purchased Call/S&P 500 INDEX/SPX13KSD	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	06/26/2024	06/26/2025	1	190,000	100		1,330		1,485		1,485	155				816	0001	
Purchased Call/S&P 500 INDEX/SPX13US2	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	06/28/2024	06/27/2025	1	356,000	100		2,528		2,797		2,797	269				1,531	0001	
Purchased Call/S&P 500 INDEX/SPX13USV	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	05/08/2024	05/08/2025	1	197,000	100		1,340		1,691		1,691	351				765	0001	
Purchased Call/S&P 500 INDEX/SPX13US0	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	04/19/2024	04/17/2025	1	249,000	100		1,693		2,231		2,231	538				919	0001	
Purchased Call/S&P 500 INDEX/SPX13US1	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	06/21/2024	06/20/2025	1	238,000	100		1,666		1,872		1,872	206				1,010	0001	
Purchased Call/S&P 500 INDEX/SPX13USJ	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	06/14/2024	06/13/2025	1	192,000	100		1,344		1,528		1,528	184				804	0001	
Purchased Call/S&P 500 INDEX/SPX13US1	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	05/15/2024	05/15/2025	1	199,000	100		1,433		1,742		1,742	309				785	0001	
Purchased Call/S&P 500 INDEX/SPX13USV	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA ...	05/17/2024	05/19/2025	1	208,000	100		1,414		1,733		1,733	319				827	0001	

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call17/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	05/17/2024	05/16/2025	1	543,000	100		4,290		5,208		5,208	918				2,146		0001
INDE/SPXL13950	Purchased Call17/SP 500																					
INDE/SPWL1355F	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	09/13/2024	09/15/2025	1	205,000	100		1,415		1,488		1,488	74				1,004		0001
Purchased Call17/SP 500																						
INDE/SPWL1303X	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	08/23/2024	08/22/2025	1	280,000	100		1,932		2,040		2,040	108				1,323		0001
Purchased Call17/SP 500																						
INDE/SPWL1323S	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	08/30/2024	08/29/2025	1	219,000	100		1,533		1,585		1,585	52				1,046		0001
Purchased Call17/SP 500				MI ZUHO CAPITAL																		
INDE/SPXL10048E	FixedAnnuityHedge ...	N/A	Equity/Index	MARKETS LLC	08/20/2024	08/20/2025	1	198,000	100		1,386		1,483		1,483	97				933		0001
Purchased Call17/SP 500				MI ZUHO CAPITAL																		
INDE/SPH00230	FixedAnnuityHedge ...	N/A	Equity/Index	MARKETS LLC	07/19/2024	07/21/2025	1	198,000	100		1,346		1,531		1,531	185				889		0001
Purchased Call17/SP 500				MI ZUHO CAPITAL																		
INDE/SPH0019B	FixedAnnuityHedge ...	N/A	Equity/Index	MARKETS LLC	07/12/2024	07/11/2025	1	266,000	100		1,835		1,993		1,993	157				1,173		0001
Purchased Call17/SP 500				MI ZUHO CAPITAL																		
INDE/SPH0029P	FixedAnnuityHedge ...	N/A	Equity/Index	MARKETS LLC	07/19/2024	07/18/2025	1	196,000	100		1,333		1,517		1,517	184				875		0001
Purchased Call17/SP 500				MI ZUHO CAPITAL																		
INDE/SPH0015C	FixedAnnuityHedge ...	N/A	Equity/Index	MARKETS LLC	07/12/2024	07/14/2025	1	235,000	100		1,622		1,758		1,758	137				1,042		0001
Purchased Call17/SP 500				BNP Paribas SA	08/19/2024	08/19/2025	1	199,000	100		1,373		1,465		1,465	92				936		0001
INDE/SPXL1328K	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	09/27/2024	09/26/2025	1	240,000	100		1,680		1,734		1,734	54				1,193		0001
Purchased Call17/SP 500				MI ZUHO CAPITAL																		
INDE/SPH0035M	FixedAnnuityHedge ...	N/A	Equity/Index	MARKETS LLC	07/10/2024	07/10/2025	1	258,000	100		1,780		1,918		1,918	137				1,136		0001
Purchased Call17/SP 500				BNP Paribas SA	08/23/2024	08/25/2025	1	278,000	100		1,918		2,025		2,025	107				1,320		0001
INDE/SPWL1368V	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/19/2025	1	294,000	100		2,058		2,073		2,073	15				1,448		0001
Purchased Call17/SP 500				BNP Paribas SA	09/25/2024	09/25/2025	1	231,000	100		1,617		1,615		1,615	(2)				1,147		0001
INDE/SPWL1373Z	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	08/21/2024	08/21/2025	1	224,000	100		1,546		1,640		1,640	95				1,057		0001
Purchased Call17/SP 500				BNP Paribas SA	09/10/2024	09/10/2025	1	189,000	100		1,285		1,430		1,430	145				919		0001
INDE/SPWL1343V	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	09/10/2024	09/10/2025	1	274,000	100		1,836		2,180		2,180	345				1,275		0001
Purchased Call17/SP 500				BNP Paribas SA	08/12/2024	08/12/2025	1				1,836											
INDE/SPXL1385T	FixedAnnuityHedge ...	N/A	Equity/Index	BNP Paribas SA	05/24/2024	05/23/2025	1	32,188	5304.72		621		774		774	153				129		0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSR		Equity/Index	BNP Paribas SA	05/24/2024	05/23/2025	1				621											
			Equity/Index	Morgan Stanley	12/27/2023	01/31/3100							2,008		2,008	2,008						0001
01599999999	Subtotal - Purchased Options - Hedging Other - Call Options and Warrants									10,639,208	23,826,981		55,603,589	XXX	55,603,589	17,611,362				6,864,225	XXX	XXX
02199999999	Subtotal - Purchased Options - Hedging Other									10,639,208	23,826,981		55,603,589	XXX	55,603,589	17,611,362				6,864,225	XXX	XXX
02899999999	Subtotal - Purchased Options - Replications																					XXX
03599999999	Subtotal - Purchased Options - Income Generation																					XXX
04299999999	Subtotal - Purchased Options - Other																					XXX
04399999999	Total Purchased Options - Call Options and Warrants									10,639,208	23,826,981		55,603,589	XXX	55,603,589	17,611,362				6,864,225	XXX	XXX
04499999999	Total Purchased Options - Put Options																					XXX
04599999999	Total Purchased Options - Caps																					XXX
04699999999	Total Purchased Options - Floors																					XXX
04799999999	Total Purchased Options - Collars																					XXX
04899999999	Total Purchased Options - Other																					XXX
04999999999	Total Purchased Options									10,639,208	23,826,981		55,603,589	XXX	55,603,589	17,611,362				6,864,225	XXX	XXX
05699999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX
06399999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					XXX
07099999999	Subtotal - Written Options - Hedging Other																					XXX
07799999999	Subtotal - Written Options - Replications																					XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
0849999999. Subtotal - Written Options - Income Generation																						
0919999999. Subtotal - Written Options - Other																						
0929999999. Total Written Options - Call Options and Warrants																						
0939999999. Total Written Options - Put Options																						
0949999999. Total Written Options - Caps																						
0959999999. Total Written Options - Floors																						
0969999999. Total Written Options - Collars																						
0979999999. Total Written Options - Other																						
0989999999. Total Written Options																						
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA	04/21/2023	10/26/2026		250,000,000	1.53/Secured Overnight Finance Rate			(8,134,328)			(12,714,407)					1,798,972		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE	03/30/2022	03/29/2029		20,000,000	2.94/Secured Overnight Finance Rate			(478,437)			(939,056)					212,085		100/100
Interest Rate Swap/Rec:USD Fixed 4.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC	03/12/2024	12/31/2025		300,000,000	4.47/Secured Overnight Finance Rate			(1,396,119)			2,828,326					1,678,428		100/100
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	DEUTSCHE BANK AG	03/19/2024	12/31/2025		410,816,000	4.70/Secured Overnight Finance Rate			(1,653,760)		XXX	4,802,367					2,298,417		100/100
0999999999. Subtotal - Swaps - Hedging Effective																						
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G43668A40	D1	Currency	BNP PARIBAS SA	02/20/2020	05/19/2030		3,244,500	3.00/1.10			46,122	(94,510)		16,650		(27,605)			38,511		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	B6JIV03	D1	Currency	Canadian Imperial Bank of Comm	11/04/2021	06/17/2029		1,623,480	3.83/3.38			8,934	20,634		70,234		(78,352)			17,626		0002
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA	05/13/2022	05/15/2025		18,732,600	8.93/6.50			54,345	(1,295,245)		(1,229,169)		(487,882)			73,864		0002
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA67	D1	Currency	BNP PARIBAS SA	06/07/2017	06/27/2029		11,264,000	4.10/2.21			166,505	133,968		417,840		(92,017)			122,649		0002
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#A06	D1	Currency	BNP PARIBAS SA	01/25/2018	03/14/2033		4,287,300	4.46/3.02			57,173	277,195		780,480		(186,881)			62,341		0002
Currency Swap/Rec:USD 4.27/Pay:NZD New Zealand Bank Bill 3 Month FRA	G7724#A00	D1	Currency	CITIBANK NA	08/16/2018	12/13/2030		9,879,000	4.27/New Zealand Bank Bill 3 Month FRA			(197,989)	352,529		(62,399)		(47,978)			123,047		0002
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN073848	D1	Currency	Morgan Stanley	04/17/2019	07/17/2037		13,095,000	4.23/2.92			133,422	(332,018)		1,693,237		(622,970)			233,202		0002
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*4E1	D1	Currency	BARCLAYS PLC	06/15/2018	08/30/2030		12,682,000	4.80/3.29			144,238	(685,018)		466,912		(622,970)			154,255		0002
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	F2000#A1	D1	Currency	BNP PARIBAS SA	04/03/2017	08/05/2027		1,881,218	5.08/2.75			37,050	(84,687)		(62,559)		(1,640)			15,954		0002
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	F2000#A1	D1	Currency	BNP PARIBAS SA	04/06/2017	08/05/2027		1,881,218	5.10/2.75			37,294	(84,687)		(61,950)		(1,640)			15,954		0002
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055A14	D1	Currency	BNP PARIBAS SA	10/11/2018	10/18/2030		1,002,316	4.91/1.16	(1,988)		30,476	219,490		259,130		15,159			12,329		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	591568B73	D1	Currency.....	BNP PARIBAS SA ROMUISFPIBMIPROK5P83	05/15/2019	05/23/2039	.....	5,027,422	4.57/1.39 Secured Overnight	.....	.....	134,993	1,200,270	.....	1,421,924	.....	74,111	.....	.....	96,220	.....	0002
Currency Swap/Rec:USD Secured Overnight																						
Finance Rate/Pay:EUR 3	XS1908338103	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)8D621K86	12/29/2023	07/18/2028	.....	2,763,500	M.Euribor Secured Overnight	.....	.....	39,472	(19,008)	.....	(17,600)	.....	(23,004)	.....	.....	26,935	.....	0002
Currency Swap/Rec:USD Secured Overnight																						
Finance Rate/Pay:EUR 3	XS2062360039	D1	Currency.....	BANK OF AMERICA ... B4T1DEB66K1W2031MB27	03/08/2024	06/15/2028	.....	1,314,840	M.Euribor Secured Overnight	.....	.....	13,748	(20,764)	.....	(24,111)	.....	(20,764)	.....	.....	12,662	.....	0002
Currency Swap/Rec:USD Secured Overnight																						
Finance Rate/Pay:EUR 3	XS2062360385	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL70X0H43ZET78	03/08/2024	12/15/2028	.....	5,477,500	M.Euribor Secured Overnight	.....	.....	58,813	(87,516)	.....	(86,890)	.....	(87,516)	.....	.....	56,201	.....	0002
Currency Swap/Rec:USD Secured Overnight																						
Finance Rate/Pay:EUR 3	XS1693277185	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC 01610856X2D1J857QP30	04/17/2024	04/15/2028	.....	1,063,900	M.Euribor Secured Overnight	.....	.....	8,204	(49,103)	.....	(51,748)	.....	(49,103)	.....	.....	10,012	.....	0002
Currency Swap/Rec:USD 3.51/Pay:EUR 2.10	FX Hedging Strategy	D1	Currency.....	SOCIETE GENERALE SA 02N1EB1BX2P40TD8PU41	07/10/2024	10/15/2027	.....	7,143,840	3.51/2.10 Secured Overnight	.....	.....	21,333	(201,981)	.....	(196,096)	.....	(201,981)	.....	.....	62,290	.....	0002
Currency Swap/Rec:USD Secured Overnight																						
Finance Rate/Pay:EUR 3	XS2022420486	D1	Currency.....	BANK OF AMERICA ... B4T1DEB66K1W2031MB27	08/12/2024	05/15/2028	.....	12,016,400	M.Euribor Secured Overnight	.....	.....	30,631	(226,635)	.....	(272,571)	.....	(226,635)	.....	.....	114,387	.....	0002
Currency Swap/Rec:USD Secured Overnight																						
Finance Rate/Pay:EUR 3	XS2064434561	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321IEFA76	08/28/2024	04/20/2029	.....	1,527,625	M.Euribor Secured Overnight	.....	.....	.....	(2,754)	.....	(1,752)	.....	(2,754)	.....	.....	16,304	.....	0002
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L96198A17	D1	Currency.....	BNP PARIBAS SA ROMUISFPIBMIPROK5P83	10/01/2020	10/29/2032	.....	7,630,350	2.77/1.45 Secured Overnight	.....	.....	83,070	335,829	.....	430,242	.....	(59,811)	.....	.....	108,481	.....	0002
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198A05	D1	Currency.....	BNP PARIBAS SA ROMUISFPIBMIPROK5P83	10/01/2020	10/29/2035	.....	5,861,500	3.08/1.70 Secured Overnight	.....	.....	67,374	286,484	.....	387,346	.....	(46,003)	.....	.....	97,577	.....	0002
Currency Swap/Rec:USD 3.46/Pay:EUR 1.96	L96198A03	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJ01XH05	10/01/2020	10/29/2040	.....	5,867,000	3.46/1.98 Secured Overnight	.....	.....	72,970	301,984	.....	500,744	.....	(46,009)	.....	.....	117,671	.....	0002
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency.....	BNP PARIBAS SA ROMUISFPIBMIPROK5P83	10/06/2020	10/14/2025	.....	265,000,000	0.85/2.10 Secured Overnight	.....	.....	(2,703,379)	23,223,066	.....	30,128,136	.....	(2,003,332)	.....	.....	1,350,172	.....	0002
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZL51	D1	Currency.....	ROYAL BK CANADA ... E571P3U8H1GCT1XB111	10/23/2020	01/21/2036	.....	39,180,000	3.68/2.93 Secured Overnight	.....	.....	248,806	(921,055)	.....	2,600,726	.....	(1,868,909)	.....	.....	658,966	.....	0002
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency.....	BARCLAYS PLC G658EFTV4P5170UK5573	10/29/2020	01/31/2031	.....	21,042,000	2.78/1.37 Secured Overnight	.....	.....	238,196	1,007,942	.....	1,110,239	.....	(185,631)	.....	.....	264,906	.....	0002
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	030631#06	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJ01XH05	10/30/2020	01/07/2031	.....	11,697,000	3.07/1.62 Secured Overnight	.....	.....	136,592	566,968	.....	651,345	.....	(92,017)	.....	.....	146,493	.....	0002
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	030631#E4	D1	Currency.....	BNP PARIBAS SA ROMUISFPIBMIPROK5P83	10/30/2020	01/07/2033	.....	17,547,000	3.16/1.65 Secured Overnight	.....	.....	212,973	851,952	.....	1,174,590	.....	(138,026)	.....	.....	252,407	.....	0002
Currency Swap/Rec:EUR 4.14/Pay:EUR 2.55	B1401F#62	D1	Currency.....	JPMORGAN CHASE 8153Z1ZKXZ11NHU748	11/13/2020	12/08/2035	.....	11,824,000	4.14/2.55 Secured Overnight	.....	.....	160,397	693,968	.....	1,086,759	.....	(92,017)	.....	.....	197,805	.....	0002
Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency.....	CITIBANK NA E570Z0Z1ZF321IEFA76	09/21/2021	12/18/2025	.....	30,000,000	Secured Overnight	.....	.....	(1,690,760)	(1,799,904)	.....	(3,056,723)	.....	276,052	.....	.....	165,438	.....	0002
Currency Swap/Rec:EUR 2.86/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency.....	CITIBANK NA E570Z0Z1ZF321IEFA76	09/21/2021	12/18/2030	.....	25,000,000	Secured Overnight	.....	.....	(1,373,192)	(1,499,920)	.....	(5,677,791)	.....	230,043	.....	.....	311,728	.....	0002
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	B18KZV2	D1	Currency.....	Bank of Comm 21G119DL70X0H43ZET78	11/04/2021	06/29/2028	.....	4,825,600	4.82/3.10 Secured Overnight	.....	.....	65,461	174,310	.....	223,954	.....	(36,975)	.....	.....	44,775	.....	0002

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(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:USD 6.05/Pay:EUR 4.25 Secured Overnight	BGLJUN27	D1	Currency.....	SOCIETE GENERALE SA	.11/04/2021	.09/11/2028		6,360,750	6.05/4.25 Secured Overnight			100,119	257,676		342,411		(54,318)				63,214		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS869413572	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	.10/10/2023	.01/15/2028		529,825	Finance Rate/3 M Euribor		7,527		(26,677)		(26,516)		(4,601)				4,807		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS1861236112	D1	Currency.....	BARCLAYS PLC	.10/10/2023	.04/15/2028		12,233,760	Finance Rate/3 M Euribor		175,337		(621,427)		(630,648)		(106,280)				115,128		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS1843456176	D1	Currency.....	BANK OF MONTREAL	.10/10/2023	.07/20/2028		3,179,400	Finance Rate/3 M Euribor		45,761		(159,610)		(152,202)		(27,605)				31,011		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS2294716357	D1	Currency.....	CITIBANK NA	.10/17/2023	.04/23/2028		2,117,000	Finance Rate/3 M Euribor		29,737		(109,006)		(108,302)		(18,403)				19,984		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS234714907	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC	.10/20/2023	.10/23/2027		2,118,000	Finance Rate/3 M Euribor		29,029		(108,006)		(101,971)		(18,403)				18,534		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS1904642232	D1	Currency.....	ROYAL BK CANADA	.12/27/2023	.01/14/2028		1,111,500	Finance Rate/3 M Euribor		15,716		(1,503)		(2,216)		(9,202)				10,081		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS1701356988	D1	Currency.....	JPMORGAN CHASE	.04/16/2024	.04/12/2027		1,703,520	Finance Rate/3 M Euribor		12,684		(77,285)		(78,284)		(77,285)				13,552		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS1730939003	D1	Currency.....	BARCLAYS PLC	.04/16/2024	.04/26/2028		2,127,200	Finance Rate/3 M Euribor		16,621		(98,806)		(109,256)		(98,806)				20,103		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS2244913369	D1	Currency.....	BARCLAYS PLC	.06/14/2024	.04/15/2029		3,387,725	Finance Rate/3 M Euribor		18,370		(146,060)		(177,400)		(146,060)				36,101		0002	
Currency Swap/Rec:USD Secured Overnight				Credit Agricole SA	.08/23/2024	.01/15/2029		5,555,500	Finance Rate/3 M Euribor				(9,516)		(5,204)		(9,516)				57,573		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS2106570703	D1	Currency.....	BARCLAYS PLC	.08/29/2024	.04/20/2029		3,323,100	Finance Rate/3 M Euribor				(15,910)		(2,418)		(15,910)				35,466		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 1.38 M Euribor Secured Overnight	L0175H4E2	D1	Currency.....	HSBC BANK PLC	.10/02/2019	.09/30/2031		9,298,150	3.45/1.38 Secured Overnight		144,287		(162,377)		315,088		(78,215)				123,027		0002	
Currency Swap/Rec:USD Secured Overnight																								
Finance Rate/Pay:EUR 3 M Euribor Secured Overnight	XS1712167698	D1	Currency.....	WELLS FARGO & COMPANY	.04/19/2024	.07/15/2027		3,200,100	Finance Rate/3 M Euribor		24,495		(138,910)		(144,335)		(138,910)				26,722		0002	
Currency Swap/Rec:USD Secured Overnight																								
FX Hedging Strategy		D1	Currency.....	BNP PARIBAS SA	.08/29/2024	.10/25/2028		2,770,000	3.15/1.95				(12,508)		(11,103)		(12,508)				27,946		0002	

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 of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2106027399	D1	Currency.....	BNP PARIBAS SA ROMUISFPBMPR08GP83	08/29/2024	10/25/2028	.....	3,324,000	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (15,010)	.....	..... (15,010)	.....	(127)	.....	..... (15,010)	.....	.....	33,535	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2106028793	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPANE075	08/29/2024	01/25/2029	.....	4,995,550	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (22,964)	.....	..... (22,964)	.....	(488)	.....	..... (22,964)	.....	.....	51,831	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2106029338	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPANE075	08/29/2024	04/25/2023	.....	5,428,710	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (25,006)	.....	..... (25,006)	.....	(3,953)	.....	..... (25,006)	.....	.....	58,025	.....	0002
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	FX Hedging Strategy .	D1	Currency.....	SOCIETE GENERALE SA	08/30/2024	10/15/2028	.....	2,215,400	 3.08/1.90	.....	.....	.....	..... (10,606)	.....	(7,341)	.....	..... (10,606)	.....	.....	22,275	.....	0002
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	FX Hedging Strategy .	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPANE075	09/03/2024	10/15/2028	.....	2,210,000	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (16,006)	.....	..... (16,006)	.....	(14,570)	.....	..... (16,006)	.....	.....	22,221	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2125925011	D1	Currency.....	ROYAL BK CANADA ES7P3U8HHG671XB11	09/03/2024	04/15/2029	.....	4,972,500	 Secured Overnight Finance Rate/3 M Euribor	.....	.....	.....	..... (36,014)	.....	(5,628)	.....	..... (36,014)	.....	.....	52,990	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2126168181	D1	Currency.....	CITIBANK NA E570Z7I27F321NEFA76	09/04/2024	07/15/2029	.....	3,313,500	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (25,510)	.....	..... (25,510)	.....	(5,994)	.....	..... (25,510)	.....	.....	36,266	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2209090942	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC 016108560X2D1J8570P30	09/08/2024	02/22/2029	.....	3,335,080	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (15,060)	.....	..... (15,060)	.....	(1,547)	.....	..... (15,060)	.....	.....	34,979	.....	0002
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	FX Hedging Strategy .	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX80621K86	09/10/2024	10/15/2028	.....	9,102,225	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (80,052)	.....	..... (80,052)	.....	(62,281)	.....	..... (80,052)	.....	.....	91,520	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2206333250	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC 016108560X2D1J8570P30	09/11/2024	04/15/2029	.....	8,545,150	 Secured Overnight Finance Rate/3 M Euribor	.....	.....	.....	..... (80,625)	.....	(9,661)	.....	..... (80,625)	.....	.....	91,062	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2206333508	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC 016108560X2D1J8570P30	09/10/2024	10/15/2029	.....	3,866,145	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (34,591)	.....	..... (34,591)	.....	(7,006)	.....	..... (34,591)	.....	.....	41,168	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2303068774	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPANE075	09/11/2024	07/15/2029	.....	8,809,600	 Secured Overnight Finance Rate/3 M Euribor	.....	.....	.....	..... (94,426)	.....	(10,042)	.....	..... (94,426)	.....	.....	96,422	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2303068319	D1	Currency.....	BNP PARIBAS SA ROMUISFPBMPR08GP83	09/11/2024	04/15/2030	.....	8,807,200	 Secured Overnight Finance Rate/3 M Euribor	.....	..... (36,826)	.....	..... (36,826)	.....	(19,608)	.....	..... (36,826)	.....	.....	103,671	.....	0002
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	XS2863262880	D1	Currency.....	ROYAL BK CANADA ES7P3U8HHG671XB11	09/19/2024	10/15/2033	.....	1,556,520	 Secured Overnight Finance Rate/3 M Euribor	.....	.....	..... 541	 (1,689)	.....	(12,946)	.....	..... (1,689)	.....	.....	23,408	.....	0002
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#A08	D1	Currency.....	BNP PARIBAS SA ROMUISFPBMPR08GP83	01/25/2018	03/14/2030	.....	2,860,000	 4.31/2.90	.....	.....	..... 37,348	 186,596	.....	418,269	.....	..... (124,594)	.....	.....	33,398	.....	0002
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#E4	D1	Currency.....	BARCLAYS PLC G55SEF7LPS170UK5573	01/25/2018	03/15/2038	.....	2,865,000	 4.62/3.11	.....	.....	..... 39,946	 185,596	.....	689,514	.....	..... (124,594)	.....	.....	52,451	.....	0002
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANIMP409	D1	Currency.....	BARCLAYS PLC G55SEF7LPS170UK5573	03/27/2018	06/27/2036	.....	7,069,500	 4.08/2.61	.....	.....	..... 91,738	 385,991	.....	1,460,666	.....	..... (311,485)	.....	.....	121,155	.....	0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	6680CA46	D1	Currency.....	Canadian Imperial Bank of Comm	06/05/2018	06/30/2042		7,627,693	4.45/4.12			26,159	294,436		184,805		151,273			160,721		0002
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	6680CA02	D1	Currency.....	BNP PARIBAS SA	06/05/2018	03/31/2033		3,375,739	4.10/3.75			13,094	130,057		93,304		63,631			49,221		0002
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7688#A47	D1	Currency.....	CITIBANK NA	06/27/2018	09/27/2030		6,577,500	4.20/2.74			78,662	(106,009)		479,102		(311,485)			80,521		0002
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G9287#A44	D1	Currency.....	CITIBANK NA	06/27/2018	09/27/2030		9,206,500	4.20/2.74			110,127	(148,413)		670,743		(486,079)			112,729		0002
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BA00R#P29	D1	Currency.....	Bank of Comm	09/21/2018	12/30/2028		3,523,500	4.68/2.06			73,122	184,490		361,509		(27,605)			36,328		0002
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*#F9	D1	Currency.....	CITIBANK NA	10/11/2018	01/10/2034		6,600,500	4.67/3.21			77,316	(63,009)		759,865		(311,485)			100,563		0002
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	96655#A02	D1	Currency.....	02NBE1BXPAR0TD8PU41	10/11/2018	01/10/2031		7,934,400	4.40/2.97			91,017	(85,811)		634,221		(373,782)			99,435		0002
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055#V4	D1	Currency.....	BNP PARIBAS SA	10/11/2018	10/18/2030		9,020,848	4.91/1.16	(17,716)		274,284	1,975,409		2,332,173		136,431			110,961		0002
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055#X0	D1	Currency.....	SOCIETE GENERALE SA	10/11/2018	10/18/2038		4,698,032	5.51/1.75	(11,805)		155,191	1,070,880		1,567,007		74,111			91,822		0002
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BA00RGT#X4	D1	Currency.....	02NBE1BXPAR0TD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			108,843	136,484		508,480		(46,009)			71,670		0002
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#A00	D1	Currency.....	Natixis NA	02/15/2019	03/19/2034		10,264,000	4.32/2.89			113,202	(423,615)		893,337		(498,376)			157,939		0002
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			118,660	(437,615)		1,510,954		(498,376)			195,093		0002
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66615#A06	D1	Currency.....	BNP PARIBAS SA	03/06/2019	12/31/2036		7,434,944	4.29/3.88			19,807	40,135		(46,760)		152,931			130,166		0002
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	666160#B2	D1	Currency.....	BNP PARIBAS SA	03/06/2019	12/31/2038		11,152,416	4.34/3.94			28,417	60,203		(66,804)		229,396			210,573		0002
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#A88	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		17,081,919	4.40/2.37			274,612	242,033		1,630,648		(150,311)			425,736		0002
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#A06	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049		8,540,572	4.52/2.50			137,039	121,139		800,045		(75,132)			213,082		0002
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#A10	D1	Currency.....	SOCIETE GENERALE SA	03/26/2019	07/30/2049		1,066,360	4.27/2.22			17,305	15,109		105,237		(9,399)			26,577		0002
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BA00T#L42	D1	Currency.....	02NBE1BXPAR0TD8PU41	03/28/2019	04/24/2029		11,221,000	5.13/2.70			215,655	90,968		591,754		(92,017)			119,901		0002
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N6946*#A05	D1	Currency.....	CITIBANK NA	07/03/2019	08/12/2031		22,570,000	3.96/1.70			393,719	309,936		1,613,728		(184,034)			295,755		0002
Currency Swap/Rec:USD 3.96/Pay:EUR 1.55	F1000#A84	D1	Currency.....	JPMORGAN CHASE	07/23/2019	09/05/2029		5,577,000	3.96/1.55			102,961	11,984		298,381		(46,009)			61,941		0002
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000*#B6	D1	Currency.....	Morgan Stanley	08/21/2019	01/15/2040		1,213,800	3.91/2.76			9,086	(122,902)		77,073		(62,297)			23,740		0002
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#A04	D1	Currency.....	Morgan Stanley	08/21/2019	01/15/2045		12,142,000	4.15/2.89			99,799	(1,225,018)		1,963,061		(622,970)			273,576		0002
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#A02	D1	Currency.....	Morgan Stanley	08/21/2019	01/15/2050		18,204,000	3.97/2.79			139,530	(1,846,527)		1,253,743		(934,455)			457,909		0002
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2056556619	D1	Currency.....	CITIBANK NA	09/24/2019	10/01/2031		2,200,000	3.02/0.88			35,972	(26,006)		94,422		(18,403)			29,115		0002
Currency Swap/Rec:USD 4.11/Pay:EUR 1.86	XS2056557344	D1	Currency.....	CITIBANK NA	09/24/2019	10/01/2049		3,300,000	4.11/1.88			56,972	(39,010)		566,046		(27,605)			82,532		0002
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BY105#5	D1	Currency.....	Credit Agricole SA	09/27/2019	10/30/2025		1,724,660	9.01/8.00			14,282	(150,660)		(128,573)		(89,402)			8,971		0002
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BY1#B52	D1	Currency.....	Credit Agricole SA	09/27/2019	09/29/2025		2,186,400	6.97/4.38			44,780	(37,619)		(18,331)		(19,713)			10,917		0002
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#A5	D1	Currency.....	969500TJ5KRTCDJ01XH5	10/17/2019	12/31/2039		4,649,888	3.43/2.55			31,264	(203,327)		119,188		(226,926)			90,822		0002

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 Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	06076#4F2	D1	Currency.....	BARCLAYS PLC G63EF7UJF5170UK5573	.10/17/2019	.12/31/2050	.....	7,680,000	4.20/3.02	.....	.....	68,321	.....	.....	1,304,185	.....	(373,782)	.....	.....	196,811	.....	0002
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592686c#2	D1	Currency.....	SOCIETE GENERALE SA 02N6EB1BX4P4R0TD8PU41	.10/24/2019	.11/06/2034	.....	3,330,000	3.22/1.30	.....	.....	49,032	.....	.....	194,466	.....	(27,605)	.....	.....	52,932	.....	0002
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	90488*4A2	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJ0IHX05	.02/08/2020	.06/20/2026	.....	15,380,800	4.00/1.96	.....	.....	237,138	(221,245)	.....	(89,149)	.....	(128,824)	.....	.....	100,744	.....	0002
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANDVLBS6	D1	Currency.....	JPIMORGAN CHASE 815Z1Z1KVSZ11NHJ748	.02/18/2020	.03/31/2027	.....	5,387,500	5.64/3.53	.....	.....	84,953	(167,516)	.....	(78,592)	.....	(46,009)	.....	.....	42,659	.....	0002
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8387#408	D1	Currency.....	SOCIETE GENERALE SA 02N6EB1BX4P4R0TD8PU41	.02/12/2021	.07/23/2031	.....	18,138,000	2.93/1.24	.....	.....	246,588	1,442,952	.....	1,841,588	.....	(138,026)	.....	.....	236,729	.....	0002
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	B0GH1M1	D1	Currency.....	MI ZUHO CAPITAL 01610856J02TJ08570P90	.11/15/2021	.08/06/2037	.....	11,437,000	3.63/1.88	.....	.....	160,429	321,239	.....	926,046	.....	(93,109)	.....	.....	205,051	.....	0002
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3W1	D1	Currency.....	MI ZUHO CAPITAL 01610856J02TJ08570P90	.12/08/2022	.07/27/2026	.....	201,625	7.71/6.00	.....	.....	2,243	(11,146)	.....	(11,368)	.....	(1,759)	.....	.....	1,361	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS1770928591	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHC3ZE78	.05/09/2023	.03/03/2028	.....	2,188,800	Finance Rate/3 M Euribor	.....	.....	34,214	(37,206)	.....	(23,951)	.....	(18,403)	.....	.....	20,253	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS1890617225	D1	Currency.....	Morgan Stanley 1GJSJL3JDP3016NUZ34	.10/11/2023	.07/29/2028	.....	531,050	Finance Rate/3 M Euribor	.....	.....	7,302	(25,452)	.....	(24,489)	.....	(4,601)	.....	.....	5,197	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS1890618462	D1	Currency.....	BANK OF AMERICA ... B4TVE66K1KZ0310B27	.10/11/2023	.07/29/2028	.....	4,244,400	Finance Rate/3 M Euribor	.....	.....	61,395	(207,613)	.....	(213,452)	.....	(36,807)	.....	.....	41,533	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS1899143009	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHC3ZE78	.12/27/2023	.10/23/2028	.....	4,449,200	Finance Rate/3 M Euribor	.....	.....	67,689	(2,813)	.....	17,898	.....	(36,807)	.....	.....	44,656	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS206077655	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ11ONSX80621K86	.08/23/2024	.01/15/2029	.....	23,613,000	Finance Rate/3 M Euribor	.....	.....	.....	(38,318)	.....	(6,228)	.....	(38,318)	.....	.....	244,708	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS2060706848	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ11ONSX80621K86	.08/23/2024	.10/15/2028	.....	25,002,000	Finance Rate/3 M Euribor	.....	.....	.....	(40,572)	.....	(2,256)	.....	(40,572)	.....	.....	251,386	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS2125161581	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJ0IHX05	.08/30/2024	.01/15/2029	.....	2,654,400	Finance Rate/3 M Euribor	.....	.....	.....	(16,808)	.....	(3,262)	.....	(16,808)	.....	.....	27,508	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS2125161821	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJ0IHX05	.08/30/2024	.04/15/2029	.....	2,212,000	Finance Rate/3 M Euribor	.....	.....	.....	(14,006)	.....	(3,924)	.....	(14,006)	.....	.....	23,572	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS212525870	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ11ONSX80621K86	.09/03/2024	.07/15/2029	.....	4,083,320	Finance Rate/3 M Euribor	.....	.....	.....	(34,792)	.....	(6,194)	.....	(34,792)	.....	.....	44,692	.....	0002
Currency Swap/Rec:USD Secured Overnight	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Finance Rate/Pay:EUR 3 M Euribor	XS2393961320	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJ0IHX05	.09/06/2024	.08/22/2029	.....	8,830,686	Finance Rate/3 M Euribor	.....	.....	.....	(19,906)	.....	(14,919)	.....	(19,906)	.....	.....	97,897	.....	0002
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	65800#4L6	D1	Currency.....	Morgan Stanley 1GJSJL3JDP3016NUZ34	.03/17/2021	.06/16/2033	.....	17,380,000	3.25/2.34	.....	.....	148,337	671,227	.....	2,045,330	.....	(778,712)	.....	.....	256,540	.....	0002

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
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F100#A2	D1	Currency.....	CITIBANK NA E570Z0ZIZFF321IEFA76	03/18/2021	04/13/2036	.....	11,900,000	3.59/1.50	.....	.....	197,660	769,988	.....	1,741,675	.....	(92,017)	.....	.....	202,147	.....	0002
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#A7	D1	Currency.....	CITIBANK NA E570Z0ZIZFF321IEFA76	06/10/2021	07/01/2041	.....	6,090,000	3.55/1.84	.....	.....	86,683	524,984	.....	918,216	.....	(46,009)	.....	.....	124,665	.....	0002
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#A5	D1	Currency.....	CITIBANK NA E570Z0ZIZFF321IEFA76	06/10/2021	07/01/2042	.....	6,090,000	3.29/1.56	.....	.....	86,520	524,984	.....	795,586	.....	(46,009)	.....	.....	128,330	.....	0002
Currency Swap/Rec:USD Secured Overnight	XS220698058	D1	Currency.....	SOCIETE GENERALE SA	02/26/2024	06/15/2028	.....	4,338,800	Overnight Finance Rate/3 M Euribor	.....	.....	46,174	(113,213)	.....	(112,225)	.....	(113,213)	.....	.....	41,783	.....	0002
Finance Rate/Pay:EUR 3	XS208407586	D1	Currency.....	BANK OF MONTREAL ... 5493004763IMPQNEU75	08/28/2024	07/20/2029	.....	3,335,100	Overnight Finance Rate/3 M Euribor	.....	.....	.....	(3,910)	.....	(631)	.....	(3,910)	.....	.....	36,555	.....	0002
Currency Swap/Rec:USD 3.15/Pay:EUR 1.95	FX Hedging Strategy	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK5P83	08/29/2024	10/25/2028	.....	1,108,000	3.15/1.95	.....	.....	.....	(5,003)	.....	(4,441)	.....	(5,003)	.....	.....	11,178	.....	0002
Currency Swap/Rec:USD Secured Overnight	XS210602739	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK5P83	08/29/2024	10/25/2028	.....	1,108,000	Overnight Finance Rate/3 M Euribor	.....	.....	.....	(5,003)	.....	(42)	.....	(5,003)	.....	.....	11,178	.....	0002
Finance Rate/Pay:EUR 3	XS210602873	D1	Currency.....	BANK OF MONTREAL ... 5493004763IMPQNEU75	08/29/2024	01/25/2029	.....	1,772,640	Overnight Finance Rate/3 M Euribor	.....	.....	.....	(8,165)	.....	(174)	.....	(8,165)	.....	.....	18,429	.....	0002
Currency Swap/Rec:USD Secured Overnight	XS210602938	D1	Currency.....	BANK OF MONTREAL ... 5493004763IMPQNEU75	08/29/2024	04/25/2029	.....	2,215,800	Overnight Finance Rate/3 M Euribor	.....	.....	.....	(10,206)	.....	(1,614)	.....	(10,206)	.....	.....	23,684	.....	0002
Currency Swap/Rec:USD Secured Overnight	XS2298980942	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC 016185860X2T1J857Q930	09/06/2024	02/22/2029	.....	2,216,000	Overnight Finance Rate/3 M Euribor	.....	.....	.....	(10,006)	.....	(1,028)	.....	(10,006)	.....	.....	23,242	.....	0002
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CA2	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK5P83	06/05/2018	03/31/2033	.....	2,025,444	4.10/3.75	.....	.....	7,856	78,034	.....	55,982	.....	38,179	.....	.....	29,533	.....	0002
Currency Swap/Rec:USD BANDW199	BANDW199	D1	Currency.....	BARCLAYS PLC G53SEFF7UP517OUK5573	07/09/2018	12/31/2036	.....	11,817,456	6.06/3.44	(10,346)	.....	265,803	587,610	.....	1,440,534	.....	(115,666)	.....	.....	206,892	.....	0002
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	B6750*AF9	D1	Currency.....	CITIBANK NA E570Z0ZIZFF321IEFA76	10/11/2018	01/10/2034	.....	3,960,300	4.67/3.21	.....	.....	46,390	(49,805)	.....	455,919	.....	(186,891)	.....	.....	60,338	.....	0002
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	666559AB2	D1	Currency.....	SOCIETE GENERALE SA	10/11/2018	01/10/2031	.....	3,987,200	4.40/2.97	.....	.....	45,508	(42,905)	.....	317,110	.....	(186,891)	.....	.....	49,718	.....	0002
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK5P83	10/11/2018	10/18/2030	.....	10,023,165	4.91/1.16	(19,684)	.....	304,760	2,194,899	.....	2,591,304	.....	151,590	.....	123,290	.....	0002	
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANDRG74	D1	Currency.....	SOCIETE GENERALE SA	10/24/2018	01/24/2031	.....	1,140,300	4.29/1.83	.....	.....	21,769	27,297	.....	101,696	.....	(9,202)	.....	.....	14,334	.....	0002
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PA66	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK5P83	03/06/2019	12/31/2036	.....	3,717,472	4.29/3.88	.....	.....	9,803	20,068	.....	(23,380)	.....	76,465	.....	.....	65,083	.....	0002
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DA62	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK5P83	03/06/2019	12/31/2038	.....	3,717,472	4.34/3.94	.....	.....	9,472	20,068	.....	(22,268)	.....	76,465	.....	.....	70,191	.....	0002
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#A88	D1	Currency.....	BARCLAYS PLC G53SEFF7UP517OUK5573	03/26/2019	07/30/2049	.....	3,202,860	4.40/2.37	.....	.....	51,490	45,381	.....	305,746	.....	(28,183)	.....	.....	79,825	.....	0002
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#A06	D1	Currency.....	BARCLAYS PLC G53SEFF7UP517OUK5573	03/26/2019	07/30/2049	.....	2,137,393	4.52/2.50	.....	.....	34,260	30,285	.....	200,011	.....	(18,783)	.....	.....	53,271	.....	0002
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#A40	D1	Currency.....	SOCIETE GENERALE SA	03/26/2019	07/30/2049	.....	1,066,960	4.27/2.22	.....	.....	17,305	15,109	.....	105,237	.....	(9,398)	.....	.....	26,577	.....	0002
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANDTH42	D1	Currency.....	SOCIETE GENERALE SA	03/28/2019	04/24/2029	.....	8,976,800	5.13/2.70	.....	.....	172,524	72,774	.....	473,403	.....	(73,614)	.....	.....	95,921	.....	0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 3.65/Pay/AUD 3.57	BANQUINT7	D1	Currency.....	BARCLAYS PLC G63SEF7UP5170UK5573	.05/30/2019	.08/28/2031	.....	6,908,000	3.65/3.57	.....	.....	14,416	(3,986)	.....	247,091	.....	(98,986)	.....	.....	90,810	.....	0002
Currency Swap/Rec:USD 4.09/Pay/EUR 1.75	F1000#A6	D1	Currency.....	JPMORGAN CHASE 815Z1Z1KVSZ11NHU748	.07/23/2019	.09/05/2034	.....	9,270,388	4.09/1.75	.....	.....	167,815	19,920	.....	738,717	.....	(78,503)	.....	.....	146,115	.....	0002
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592686c42	D1	Currency.....	02NBE1BXPR40TD8PU41	.10/24/2019	.11/06/2034	.....	2,220,000	3.22/1.30	.....	.....	32,688	(6,006)	.....	128,644	.....	(18,403)	.....	.....	35,288	.....	0002
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457B15	D1	Currency.....	JPMORGAN CHASE 815Z1Z1KVSZ11NHU748	.10/29/2019	.11/01/2049	.....	6,665,400	3.61/1.70	.....	.....	99,531	(13,753)	.....	901,086	.....	(55,096)	.....	.....	166,982	.....	0002
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	60488*4A2	D1	Currency.....	Credit Agricole SA	.02/06/2020	.06/20/2026	.....	10,972,000	4.00/1.96	.....	.....	169,385	(158,032)	.....	(63,678)	.....	(92,017)	.....	.....	71,960	.....	0002
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4366#A40	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	.02/20/2020	.05/19/2030	.....	3,244,500	3.00/1.10	.....	.....	46,122	(94,510)	.....	16,650	.....	(27,605)	.....	.....	38,511	.....	0002
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4366#A88	D1	Currency.....	Credit Agricole SA	.02/20/2020	.05/19/2032	.....	3,245,100	3.13/1.25	.....	.....	45,551	(93,910)	.....	46,865	.....	(27,605)	.....	.....	44,843	.....	0002
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	B6J1V03	D1	Currency.....	Canadian Imperial Bank of Comm 21G119L1770XMG3ZE78	.11/04/2021	.06/17/2029	.....	4,058,700	3.83/3.38	.....	.....	22,334	51,585	.....	175,585	.....	(195,879)	.....	.....	44,066	.....	0002
Secured Overnight Finance Rate/Pay:EUR 3 M Eur libor	XS712178141	D1	Currency.....	WELLS FARGO & COMPANY PBLDOE1DBSF1OLXP3876	.04/17/2024	.01/15/2027	.....	2,127,400	Finance Rate/3 M Eur libor	.....	.....	15,383	(98,606)	.....	(100,375)	.....	(98,606)	.....	.....	16,108	.....	0002
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	B059P42	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	.01/28/2022	.06/28/2033	.....	2,012,550	3.38/2.75	.....	.....	13,250	7,998	.....	130,303	.....	(95,793)	.....	.....	29,763	.....	0002
Secured Overnight Finance Rate/Pay:EUR 3 M Eur libor	XS182357469	D1	Currency.....	ROYAL BK CANADA E571P3UBH1GCT1YBU11	.05/09/2023	.05/03/2027	.....	1,479,060	Finance Rate/3 M Eur libor	.....	.....	22,827	(23,494)	.....	(16,896)	.....	(12,422)	.....	.....	11,889	.....	0002
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#A09	D1	Currency.....	SOCIETE GENERALE SA	.06/14/2019	.06/25/2034	.....	6,616,631	4.41/3.29	.....	.....	55,940	(401,113)	.....	90,460	.....	(322,125)	.....	.....	103,248	.....	0002
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#A47	D1	Currency.....	CITIBANK NA E570Z1Z1ZF321NEFA76	.06/10/2021	.07/01/2041	.....	3,654,000	3.55/1.84	.....	.....	52,010	314,990	.....	550,990	.....	(27,605)	.....	.....	74,799	.....	0002
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#A85	D1	Currency.....	CITIBANK NA E570Z1Z1ZF321NEFA76	.06/10/2021	.07/01/2042	.....	3,654,000	3.29/1.56	.....	.....	51,912	314,990	.....	477,352	.....	(27,605)	.....	.....	76,998	.....	0002
Secured Overnight Finance Rate/Pay:EUR 3 M Eur libor	XS2126167704	D1	Currency.....	Morgan Stanley 1GJSLJ3JDP3016NUZ34	.09/04/2024	.01/15/2029	.....	1,105,100	Finance Rate/3 M Eur libor	.....	.....	.....	(7,903)	.....	(427)	.....	(7,903)	.....	.....	11,452	.....	0002
Secured Overnight Finance Rate/Pay:EUR 3 M Eur libor	XS2126168181	D1	Currency.....	CITIBANK NA E570Z1Z1ZF321NEFA76	.09/04/2024	.07/15/2029	.....	1,214,950	Finance Rate/3 M Eur libor	.....	.....	.....	(9,354)	.....	(2,198)	.....	(9,354)	.....	.....	13,298	.....	0002
Currency Swap/Rec:USD 3.68/Pay:EUR 1.40	37246D0*3	D1	Currency.....	WELLS FARGO & COMPANY PBLDOE1DBSF1OLXP3876	.06/01/2018	.10/30/2024	.....	11,541,460	3.68/1.40	.....	.....	208,816	630,765	.....	638,441	.....	(29,981)	.....	.....	16,544	.....	0002
Currency Swap/Rec:USD 3.03/Pay:GBP 2.31	G1591#A06	D1	Currency.....	CITIBANK NA E570Z1Z1ZF321NEFA76	.06/01/2018	.02/20/2025	.....	6,420,750	3.03/2.31	.....	.....	30,225	(663,901)	.....	(571,972)	.....	(34,061)	.....	.....	20,094	.....	0002
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	.06/01/2018	.09/23/2026	.....	6,744,000	3.07/1.12	.....	.....	100,898	(93,236)	.....	137,484	.....	194,565	.....	.....	47,468	.....	0002
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745#A2	D1	Currency.....	CITIBANK NA E570Z1Z1ZF321NEFA76	.06/01/2018	.11/10/2026	.....	13,912,560	3.39/2.62	.....	.....	79,214	(1,826,819)	.....	(850,249)	.....	231,323	.....	.....	101,102	.....	0002
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#A49	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	.06/01/2018	.12/15/2026	.....	6,582,600	3.53/2.62	.....	.....	42,250	(769,431)	.....	(310,828)	.....	58,590	.....	.....	48,909	.....	0002
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#A14	D1	Currency.....	CITIBANK NA E570Z1Z1ZF321NEFA76	.06/01/2018	.02/20/2027	.....	5,197,750	3.22/2.52	.....	.....	23,516	(786,651)	.....	(357,887)	.....	132,015	.....	.....	40,193	.....	0002
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G5560#A88	D1	Currency.....	BARCLAYS PLC G63SEF7UP5170UK5573	.06/01/2018	.08/17/2027	.....	12,468,750	4.50/3.23	.....	.....	128,564	(439,352)	.....	291,865	.....	(314,876)	.....	.....	105,791	.....	0002
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#A03	D1	Currency.....	CITIBANK NA E570Z1Z1ZF321NEFA76	.06/01/2018	.09/13/2027	.....	6,396,540	4.00/1.96	.....	.....	100,725	(162,083)	.....	158,547	.....	227,629	.....	.....	54,964	.....	0002

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) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*4A9	D1	Currency.....	WELLS FARGO & COMPANY	06/01/2018	10/31/2027	.....	11,288,000	4.05/2.96	 (450,476)	.....	104,228	(242,562)	.....	390,403	.....	(308,417)	.....	.....	99,131	.....	0002
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N651*4A6	D1	Currency.....	CITIBANK NA	06/01/2018	09/23/2028	.....	4,138,800	3.19/1.31	 (389,952)	.....	60,366	(121,265)	.....	117,450	.....	163,226	.....	.....	41,502	.....	0002
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472*4E1	D1	Currency.....	BNP PARIBAS SA	06/01/2018	02/27/2029	.....	5,850,280	4.18/3.04	 (569,130)	.....	49,906	(571,475)	.....	50,949	.....	27,246	.....	.....	61,454	.....	0002
Currency Swap/Rec:USD 02/62/A40	G2762/A40	D1	Currency.....	CITIBANK NA	06/01/2018	07/26/2027	.....	8,533,760	3.53/4.30	 (497,630)	.....	(14,766)	548,982	.....	605,525	.....	125,148	.....	.....	71,643	.....	0002
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	G31100/A1	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	06/01/2018	11/23/2028	.....	28,705,250	3.32/2.59	 (5,110,141)	.....	139,634	(5,085,270)	.....	(1,548,726)	.....	1,299,730	.....	.....	292,409	.....	0002
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N6276*4B3	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	06/01/2018	12/08/2028	.....	5,290,000	3.96/1.83	 (791,573)	.....	83,146	(648,504)	.....	(119,546)	.....	383,516	.....	.....	54,153	.....	0002
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*4B7	D1	Currency.....	CITIBANK NA	06/01/2018	10/31/2029	.....	11,288,000	4.17/3.07	 (501,249)	.....	105,948	(329,458)	.....	617,200	.....	(240,406)	.....	.....	127,305	.....	0002
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	B6860CA46	D1	Currency.....	Canadian Imperial Bank of Comm	06/05/2018	06/30/2042	.....	11,441,540	4.45/4.12	.....	.....	39,238	441,654	.....	277,207	.....	286,910	.....	.....	241,081	.....	0002
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BAN01V199	D1	Currency.....	BARCLAYS PLC	07/09/2018	12/31/2036	.....	3,905,476	6.06/3.44	 (36,235)	.....	86,867	162,716	.....	446,502	.....	(37,402)	.....	.....	68,374	.....	0002
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055A0	D1	Currency.....	SOCIETE GENERALE SA	10/11/2018	10/18/2038	.....	4,898,032	5.51/1.75	 (11,805)	.....	155,191	1,070,880	.....	1,567,007	.....	74,111	.....	.....	91,822	.....	0002
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	XS184344744	D1	Currency.....	BARCLAYS PLC	11/15/2018	08/21/2030	.....	5,865,000	5.74/3.00	.....	.....	120,437	89,231	.....	494,753	.....	(45,569)	.....	.....	68,640	.....	0002
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	B6815PA66	D1	Currency.....	BNP PARIBAS SA	03/06/2019	12/31/2036	.....	3,717,472	4.29/3.88	.....	.....	9,803	20,068	.....	(23,380)	.....	76,465	.....	.....	65,083	.....	0002
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749/A88	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049	.....	3,202,860	4.40/2.37	.....	.....	51,490	45,381	.....	305,746	.....	(28,183)	.....	.....	79,825	.....	0002
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749/A08	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049	.....	2,137,393	4.52/2.50	.....	.....	34,260	30,285	.....	200,011	.....	(18,783)	.....	.....	53,271	.....	0002
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749/A40	D1	Currency.....	SOCIETE GENERALE SA	03/26/2019	07/30/2049	.....	1,066,360	4.27/2.22	.....	.....	17,305	15,109	.....	105,237	.....	(9,398)	.....	.....	26,577	.....	0002
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN07HL42	D1	Currency.....	SOCIETE GENERALE SA	03/26/2019	04/24/2029	.....	5,610,500	5.13/2.70	.....	.....	107,827	45,484	.....	295,877	.....	(46,009)	.....	.....	59,351	.....	0002
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN073948	D1	Currency.....	Morgan Stanley	04/17/2019	07/17/2037	.....	6,517,500	4.23/2.92	.....	.....	66,711	(166,009)	.....	846,619	.....	(311,485)	.....	.....	116,601	.....	0002
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	591568B17	D1	Currency.....	BNP PARIBAS SA	05/15/2019	05/23/2031	.....	9,134,923	4.00/0.90	.....	.....	230,641	2,176,465	.....	2,210,444	.....	134,747	.....	.....	117,754	.....	0002
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	591568B15	D1	Currency.....	Morgan Stanley	05/15/2019	05/23/2034	.....	5,115,557	4.35/1.19	.....	.....	134,316	1,218,820	.....	1,302,576	.....	75,458	.....	.....	79,453	.....	0002
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401/A41	D1	Currency.....	CITIBANK NA	05/22/2019	06/05/2034	.....	4,464,000	3.77/1.64	.....	.....	72,788	11,987	.....	339,145	.....	(36,807)	.....	.....	69,461	.....	0002
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BAN0041N5	D1	Currency.....	Morgan Stanley	05/30/2019	08/28/2034	.....	3,465,000	3.75/3.75	.....	.....	5,507	(988)	.....	201,211	.....	(49,493)	.....	.....	54,386	.....	0002
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350B16	D1	Currency.....	CITIBANK NA	08/05/2019	08/14/2031	.....	5,005,505	3.75/1.15	.....	.....	110,287	1,320,522	.....	1,194,702	.....	71,416	.....	.....	65,657	.....	0002
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350B14	D1	Currency.....	CITIBANK NA	08/05/2019	08/12/2038	.....	2,079,002	4.30/1.51	.....	.....	50,365	548,141	.....	543,934	.....	29,644	.....	.....	40,090	.....	0002
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency.....	SOCIETE GENERALE SA	10/24/2019	11/06/2034	.....	2,220,000	3.22/1.30	.....	.....	32,888	(6,006)	.....	129,644	.....	(18,403)	.....	.....	35,288	.....	0002
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457B15	D1	Currency.....	JPMORGAN CHASE & CO	10/29/2019	11/01/2049	.....	3,332,700	3.61/1.70	.....	.....	49,765	(6,877)	.....	453,543	.....	(27,548)	.....	.....	83,491	.....	0002
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*4A9	D1	Currency.....	WELLS FARGO & COMPANY	02/08/2020	10/31/2027	.....	664,000	4.05/2.96	 (20,796)	.....	6,131	(13,481)	.....	22,985	.....	(18,794)	.....	.....	5,831	.....	0002
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472*4E1	D1	Currency.....	BNP PARIBAS SA	02/07/2020	02/27/2029	.....	568,720	4.18/3.04	 7,978	.....	4,340	(21,720)	.....	4,430	.....	(30,115)	.....	.....	5,344	.....	0002
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*4B7	D1	Currency.....	CITIBANK NA	02/06/2020	10/31/2029	.....	664,000	4.17/3.07	 (23,045)	.....	6,232	(17,667)	.....	36,306	.....	(15,613)	.....	.....	7,489	.....	0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G159 HBJD	D1	Currency.....	CITIBANK NA E57OZDIZFF321WEFA76	02/14/2020	05/14/2032	.....	1,085,000	3.01/1.15 .....	.....	.....	15,119	(28,003) .....	.....	16,934	.....	(9,202) .....	.....	.....	14,980	.....	0002	.....
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G159 HBJ4	D1	Currency.....	BARCLAYS PLC G53SEFF7UP517OUK6573	02/14/2020	05/14/2032	.....	2,602,400	3.00/2.19 .....	.....	.....	17,384	(71,004) .....	.....	102,501	.....	(124,594) .....	.....	.....	35,930	.....	0002	.....
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721BA46	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE K03XUNT05T14HAYLU02	10/25/2021	09/20/2032	.....	4,270,826	2.45/12.25 .....	.....	.....	(374,582)	(115,186) .....	.....	(524,211)	.....	588,050	.....	.....	60,316	.....	0002	.....
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1YFT1	D1	Currency.....	Credit Agricole SA 969500TJBRKTCJQIWXH05	10/28/2021	12/19/2026	.....	1,167,000	3.25/1.75 .....	.....	.....	14,367	55,068	.....	53,039	.....	(9,620) .....	.....	.....	8,682	.....	0002	.....
Finance Rate/Pay:EUR 3 M Euribor	XS230945512	D1	Currency.....	Morgan Stanley IGJSJL3JDP3016NUZ34	11/03/2023	05/21/2028	.....	1,070,500	Finance Rate/3 M Euribor	.....	.....	15,006	(42,503) .....	.....	(40,073)	.....	(9,202) .....	.....	.....	10,213	.....	0002	.....
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1YFT1	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0161085602D1J857OP30	10/29/2021	12/19/2026	.....	1,163,200	3.22/1.75 .....	.....	.....	13,918	51,168	.....	50,303	.....	(9,587) .....	.....	.....	8,664	.....	0002	.....
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency.....	Deutsche Bank AG .. 7LTWZF11ONS80621K86	03/27/2024	04/15/2032	.....	4,325,600	7.48/5.65 .....	.....	.....	32,681	(126,413) .....	.....	(61,152)	.....	(126,413) .....	.....	.....	59,409	.....	0002	.....
Currency Swap/Rec:USD Finance Rate/Pay:EUR 3 M Euribor	XS782736636	D1	Currency.....	Deutsche Bank AG .. 7LTWZF11ONS80621K86	07/22/2024	04/15/2027	.....	979,020	Finance Rate/3 M Euribor	.....	.....	3,038	(22,683) .....	.....	(26,032)	.....	(22,683) .....	.....	.....	7,801	.....	0002	.....
Finance Rate/Pay:EUR 3 M Euribor	XS2125181409	D1	Currency.....	ROYAL BK CANADA ... ES71P3U3HI6C71XBUI1	08/30/2024	04/15/2029	.....	5,532,500	Finance Rate/3 M Euribor	.....	.....	.....	(32,516) .....	.....	(7,000)	.....	(32,516) .....	.....	.....	58,957	.....	0002	.....
Currency Swap/Rec:USD Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0161085602D1J857OP30	10/05/2023	04/19/2030	.....	3,280,580	Finance Rate/3 M Euribor	.....	.....	46,463	(184,994) .....	.....	(184,756)	.....	(28,776) .....	.....	.....	38,419	.....	0002	.....
Currency Swap/Rec:USD Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency.....	Morgan Stanley IGJSJL3JDP3016NUZ34	10/24/2023	04/15/2029	.....	2,652,850	Finance Rate/3 M Euribor	.....	.....	38,576	(129,658) .....	.....	(124,269)	.....	(23,004) .....	.....	.....	28,270	.....	0002	.....
Currency Swap/Rec:USD Finance Rate/Pay:EUR 3 M Euribor	XS2414936521	D1	Currency.....	WELLS FARGO & COMPANY PBLDUEJDB5F0LXP3876	08/08/2024	04/25/2030	.....	3,242,750	Finance Rate/3 M Euribor	.....	.....	8,863	(68,343) .....	.....	(73,975)	.....	(68,343) .....	.....	.....	38,265	.....	0002	.....
Currency Swap/Rec:USD Finance Rate/Pay:EUR 3 M Euribor	XS2877522701	D1	Currency.....	BANK OF MONTREAL .. 5483004763MPNWE075	08/13/2024	04/25/2030	.....	5,475,000	Finance Rate/3 M Euribor	.....	.....	12,042	(90,298) .....	.....	(100,260)	.....	(90,298) .....	.....	.....	64,607	.....	0002	.....
Currency Swap/Rec:USD Finance Rate/Pay:EUR 3 M Euribor	XS2991630397	D1	Currency.....	SOCIETE GENERALE SA 02N81BEP4R0T0BP4H1	02/28/2023	04/15/2028	.....	3,446,950	Finance Rate/3 M Euribor	.....	.....	47,749	(170,310) .....	.....	(180,592)	.....	(29,906) .....	.....	.....	32,438	.....	0002	.....
10199999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(15,282,953)		5,901,276	21,986,272	XXX	80,013,507		(14,695,778)			17,730,731	XXX	XXX	
10499999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(15,282,953)		(5,761,367)	21,986,272	XXX	73,990,738		(14,695,778)			23,718,583	XXX	XXX	
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate.....	Morgan Stanley IGJSJL3JDP3016NUZ34	08/25/2022	08/31/2028	.....	2,600,000	Finance Rate/2.93 .....	.....	.....	50,412	33,768	.....	33,768	.....	(34,116)	.....	.....	25,740	XXX	XXX	
11199999999. Subtotal - Swaps - Hedging Other - Interest Rate												50,412	33,768	XXX	(5,147,023)		(115,539)			25,740	XXX	XXX	
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy	Exhibit 5 & 7	Currency.....	ROYAL BK CANADA ... ES71P3U3HI6C71XBUI1	09/17/2020	09/24/2025	.....	500,000,000	2.10/1.88 .....	.....	.....	453,983	(5,147,023) .....	.....	(5,147,023)	.....	(7,646,530) .....	.....	.....	2,479,966	.....	0003	.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency.....	Morgan Stanley	10/16/2023	12/31/2048		6,883,787	3.18/2.90			8,460	(103,646)		(103,646)	501,024	(351,983)			169,558		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency.....	Morgan Stanley	10/18/2023	12/31/2048		6,862,882	3.21/2.90			10,201	(85,514)		(85,514)	500,622	(351,983)			169,043		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	BARCLAYS PLC	09/23/2024	02/14/2029		5,563,000	Finance Rate/3 M Euribor				(5,646)		(5,646)	(3,630)	(2,016)			58,200		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	BARCLAYS PLC	09/23/2024	02/14/2029		3,706,236	Finance Rate/3 M Euribor				(3,764)		(3,764)	(2,420)	(1,344)			38,796		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	SOCIETE GENERALE SA	09/24/2024	10/23/2028		3,340,800	Finance Rate/3 M Euribor				(437)		(437)	(2,228)	1,790			33,681		0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy	Exhibit 5 & 7	Currency.....	BNP PARIBAS SA	08/26/2020	09/02/2025		500,000,000	1.13/2.13		(4,900,689)		(32,160,600)		(32,160,600)	(4,357,455)	4,600,862			2,402,196		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency.....	Morgan Stanley	10/16/2023	12/31/2048		27,335,149	3.18/2.90		33,799		(414,584)		(414,584)	2,004,098	(1,407,934)			678,233		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency.....	Morgan Stanley	10/18/2023	12/31/2048		27,451,527	3.21/2.90		40,803		(342,055)		(342,055)	2,002,487	(1,407,934)			676,173		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	BNP PARIBAS SA	07/09/2024	10/15/2026		2,272,200	Finance Rate/3 M Euribor		1,935		(10,401)		(10,401)	54,706	(65,107)			16,231		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	CITIBANK NA	07/31/2024	02/26/2027		1,355,625	Finance Rate/3 M Euribor				(8,203)		(8,203)	27,426	(35,629)			10,519		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	WELLS FARGO & COMPANY	08/05/2024	11/15/2027		1,096,800	Finance Rate/3 M Euribor		783		4,678		4,678	20,881	(16,203)			9,696		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	BARCLAYS PLC	08/08/2024	01/15/2028		959,112	Finance Rate/3 M Euribor				1,741		1,741	22,072	(20,331)			8,703		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	Natixis NA	08/08/2024	04/15/2028		410,553	Finance Rate/3 M Euribor		243		(1,859)		(1,859)	7,190	(9,049)			3,864		0003
Currency Swap/Rec:USD Secured Overnight									Secured													
Finance Rate/Pay:EUR 3	FX Hedging Strategy	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	08/13/2024	08/18/2027		19,836,677	Finance Rate/3 M Euribor		51,109		(376,274)		(376,274)	(31,703)	(344,571)			168,384		0003
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN7215	D1	Currency.....	NI ZHUO CAPITAL	10/28/2021	07/13/2029		4,249,700	5.10/3.38		65,487		266,210		266,210	19,239	(33,494)			46,487		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency.....	MARKETS LLC	10/16/2023	12/31/2048		65,395,977	3.18/2.90		73,236		(984,636)		(984,636)	4,759,726	(3,343,843)			1,610,803		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency.....	Morgan Stanley	10/18/2023	12/31/2048		65,197,377	3.21/2.90		87,910		(812,382)		(812,382)	4,755,307	(3,343,843)			1,605,911		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill	07488/A43	D1	Currency.....	Credit Agricole SA	12/15/2023	12/19/2026		4,150,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill			32,811	(148,189)		(148,189)	(1,321)	(61,372)			30,918		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	ROYAL BK CANADA	07/08/2024	01/23/2026		6,505,800	Secured Overnight Finance Rate/3 M Euribor			3,579	(23,190)		(23,190)	149,030	(172,219)			37,303		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	SOCIETE GENERALE SA	07/08/2024	01/15/2026		54,821,613	Secured Overnight Finance Rate/3 M Euribor			33,327	(194,578)		(194,578)	1,251,347	(1,445,925)			310,570		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	Credit Agricole SA	07/10/2024	10/22/2026		23,275,900	Secured Overnight Finance Rate/3 M Euribor			19,731	(108,229)		(108,229)	545,441	(653,669)			167,047		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	Deutsche Bank AG	07/29/2024	10/15/2027		1,487,200	Secured Overnight Finance Rate/3 M Euribor				(8,575)		(8,575)	34,604	(43,179)			12,967		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	BARCLAYS PLC	08/08/2024	01/15/2028		1,089,900	Secured Overnight Finance Rate/3 M Euribor				1,979		1,979	25,082	(23,103)			9,889		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	08/13/2024	08/18/2027		75,764,358	Secured Overnight Finance Rate/3 M Euribor			195,207	(1,437,142)		(1,437,142)	(121,065)	(1,316,057)			643,126		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	Credit Agricole SA	10/29/2021	07/13/2029		3,908,688	Secured Overnight Finance Rate/3 M Euribor			58,258	220,438		220,438	29,951	(30,918)			42,756		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	WELLS FARGO & COMPANY	09/18/2024	07/20/2028		5,588,000	Secured Overnight Finance Rate/3 M Euribor				(2,167)		(2,167)	(5,151)	2,984			54,309		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	07/01/2021	01/05/2051		3,744,132	Secured Overnight Finance Rate/3 M Euribor			(3,979)	320,412		320,412	74,906	(49,488)			95,974		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	CITIBANK NA	07/01/2021	01/05/2051		3,744,632	Secured Overnight Finance Rate/3 M Euribor			(3,559)	339,836		339,836	70,869	(49,488)			95,986		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	B1	Currency.....	CITIBANK NA	08/25/2022	04/01/2047		1,902,361	Secured Overnight Finance Rate/3 M Euribor				577,083		577,083	180,528	(86,524)			45,134		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	B1	Currency.....	CITIBANK NA	08/25/2022	10/01/2047		1,902,361	Secured Overnight Finance Rate/3 M Euribor				588,577		588,577	162,689	(86,524)			45,633		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	B1	Currency.....	CITIBANK NA	08/25/2022	04/01/2048		1,902,361	Secured Overnight Finance Rate/3 M Euribor				589,982		589,982	164,387	(86,524)			46,128		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	D1	Currency.....	CITIBANK NA	07/26/2022	08/12/2025		40,278,289	Secured Overnight Finance Rate/3 M Euribor			570,393	(4,019,997)		(3,871,693)		(351,381)			187,386		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2047		1,906,333	Secured Overnight Finance Rate/3 M Euribor				545,336		545,336	159,941	(86,524)			45,525		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	B1	Currency.....	Morgan Stanley	08/26/2022	01/01/2048		1,906,333	Secured Overnight Finance Rate/3 M Euribor				555,364		555,364	161,018	(86,524)			46,027		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2048		1,906,333	Secured Overnight Finance Rate/3 M Euribor				565,256		565,256	162,639	(86,524)			46,517		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	B1	Currency.....	Morgan Stanley	08/26/2022	10/01/2047		1,918,195	Secured Overnight Finance Rate/3 M Euribor			16,902	363,813		363,813	115,557	(86,524)			46,013		0003

SCHEDULE DB - PART A - SECTION 1

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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 (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
Currency Swap/Rec:US 4.33/Pay:GBP 3.00 - Loan # 19344	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2048	.....	1,918,195	4.33/3.00	.....	.....	.....	372,713	.....	372,713	138,304	.....	.....	.....	46,757	.....	0003
Currency Swap/Rec:US 4.33/Pay:GBP 3.00 - Loan # 19344	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2048	.....	1,918,195	4.33/3.00	.....	.....	.....	372,713	.....	372,713	138,304	.....	.....	.....	46,757	.....	0003
Currency Swap/Rec:US 3.89/Pay:GBP 3.00 - Loan # 19344	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	Morgan Stanley	08/26/2022	10/01/2047	.....	1,908,333	3.89/3.00	.....	.....	16,140	344,094	.....	344,094	115,827	.....	.....	.....	45,777	.....	0003
Currency Swap/Rec:US 445.10/Pay:GBP 400.00 - Loan # 19344	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA	08/29/2022	07/01/2048	.....	118,877	445.10/400.00	3.833	.....	69,227	870,031	.....	870,031	61,866	.....	.....	.....	2,898	.....	0003
Currency Swap/Rec:US 452.11/Pay:GBP 400.00 - Loan # 19344	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY	08/29/2022	07/01/2048	.....	128,718	452.11/400.00	4.087	.....	76,491	991,546	.....	991,546	3,438	.....	.....	.....	3,089	.....	0003
Currency Swap/Rec:US 5.23/Pay:EUR 4.26 - Loan # 19344	Project Hamburg	B1	Currency.....	BARCLAYS PLC	04/04/2023	04/20/2025	.....	8,764,000	5.23/4.26	.....	.....	65,634	167,027	.....	167,027	59,431	.....	.....	.....	32,999	.....	0003
Currency Swap/Rec:US 3.87/Pay:EUR 3.08 - Loan # 19344	Project Hamburg	B1	Currency.....	BANK OF AMERICA ... NIZHO CAPITAL	04/04/2023	04/20/2026	.....	13,142,400	3.87/3.08	.....	.....	80,692	369,495	.....	369,495	92,535	.....	.....	.....	81,901	.....	0003
Currency Swap/Rec:US 5.86/Pay:EUR 5.12 - Loan # 19344	Project Hamburg	B1	Currency.....	01618560X201J857OP30	04/05/2023	04/20/2027	.....	8,732,000	5.86/5.12	.....	.....	49,623	336,879	.....	336,879	76,474	.....	.....	.....	69,766	.....	0003
Currency Swap/Rec:US 4.36/Pay:EUR 3.61 - Loan # 19344	Project Hamburg	B1	Currency.....	JPORGAN CHASE	04/05/2023	10/20/2026	.....	19,880,200	4.36/3.61	.....	.....	113,371	600,486	.....	600,486	201,897	.....	.....	.....	141,125	.....	0003
Currency Swap/Rec:US 3.89/Pay:EUR 3.24 - Loan # 19344	Project Hamburg	B1	Currency.....	Deutsche Bank AG ..	04/05/2023	04/20/2028	.....	7,635,600	3.89/3.24	.....	.....	38,087	360,239	.....	360,239	79,652	.....	.....	.....	71,995	.....	0003
Currency Swap/Rec:US 4.38/Pay:EUR 3.68 - Loan # 19344	Project Hamburg	B1	Currency.....	BNP PARIBAS SA	04/06/2023	04/20/2023	.....	6,538,800	4.38/3.68	.....	.....	34,351	332,485	.....	332,485	84,860	.....	.....	.....	69,766	.....	0003
Currency Swap/Rec:US 4.30/Pay:EUR 3.62 - Loan # 19344	Project Hamburg	B1	Currency.....	BANK OF AMERICA ...	04/06/2023	04/20/2030	.....	9,803,700	4.30/3.62	.....	.....	50,032	591,627	.....	591,627	111,801	.....	.....	.....	115,544	.....	0003
Currency Swap/Rec:US 3.18/Pay:GBP 2.90 - Loan # 19344	Heylo	B1	Currency.....	Morgan Stanley	10/16/2023	12/31/2048	.....	13,767,574	3.18/2.90	.....	.....	16,889	207,292	.....	207,292	1,002,049	.....	.....	.....	339,116	.....	0003
Currency Swap/Rec:US 3.21/Pay:GBP 2.90 - Loan # 19344	Heylo	B1	Currency.....	Morgan Stanley	10/18/2023	12/31/2048	.....	13,725,764	3.21/2.90	.....	.....	20,401	171,028	.....	171,028	1,001,244	.....	.....	.....	338,087	.....	0003
Currency Swap/Rec:US 4.87/Pay:EUR 3.24 - Loan # 19344	Project Hamburg	B1	Currency.....	JPORGAN CHASE	12/06/2023	04/20/2028	.....	8,633,600	4.87/3.24	.....	.....	74,233	197,837	.....	197,837	138,311	.....	.....	.....	81,405	.....	0003
Currency Swap/Rec:US 6.88/Pay:EUR 5.12 - Loan # 19344	Project Hamburg	B1	Currency.....	BANK OF AMERICA ...	12/06/2023	04/20/2027	.....	4,316,800	6.88/5.12	.....	.....	39,666	120,720	.....	120,720	69,583	.....	.....	.....	34,480	.....	0003
Currency Swap/Rec:US 6.11/Pay:EUR 4.26 - Loan # 19344	Project Hamburg	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/06/2023	04/20/2025	.....	6,478,800	6.11/4.26	.....	.....	62,705	186,627	.....	186,627	140,303	.....	.....	.....	24,089	.....	0003
Currency Swap/Rec:US 5.24/Pay:EUR 3.62 - Loan # 19344	Project Hamburg	B1	Currency.....	SOCIETE GENERALE SA	12/06/2023	04/20/2030	.....	3,237,300	5.24/3.62	.....	.....	27,338	72,163	.....	72,163	54,163	.....	.....	.....	38,154	.....	0003
Currency Swap/Rec:US 5.41/Pay:EUR 3.57 - Loan # 19344	BTL RML 1YR	B1	Currency.....	ROYAL BK CANADA ...	04/15/2024	04/20/2025	.....	13,808,600	5.41/3.57	.....	.....	108,780	637,864	.....	637,864	22,578	.....	.....	.....	51,363	.....	0003
Currency Swap/Rec:US Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	BNP PARIBAS SA	07/09/2024	10/15/2026	.....	26,400,800	Secured Overnight Finance Rate/3 M Euribor	.....	.....	22,480	120,847	.....	120,847	635,632	.....	.....	.....	188,590	.....	0003
Currency Swap/Rec:US Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	Credit Agricole SA	07/10/2024	10/22/2026	.....	5,413,000	Secured Overnight Finance Rate/3 M Euribor	.....	.....	4,589	25,169	.....	25,169	126,847	.....	.....	.....	38,848	.....	0003
Currency Swap/Rec:US Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	NIZHO CAPITAL MARKETS LLC	07/11/2024	10/15/2026	.....	5,449,000	Secured Overnight Finance Rate/3 M Euribor	.....	.....	5,437	17,250	.....	17,250	98,766	.....	.....	.....	38,924	.....	0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPSNVE075	.07/16/2024	.02/22/2026		3,263,400	Overnight Finance Rate/3 M Euribor			1,095	(8,756)		(8,756)	66,833	(75,610)			19,288		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	SOCIETE GENERALE SA	.07/23/2024	.01/15/2027		11,405,100	Overnight Finance Rate/3 M Euribor				(49,588)		(48,588)	231,846	(281,434)			86,355		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPSNVE075	.08/12/2024	.02/15/2028		5,459,000	Overnight Finance Rate/3 M Euribor			3,068	(7,184)		(7,184)	98,832	(106,016)			50,167		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	Canadian Imperial Bank of Comm	.08/12/2024	.05/15/2028		6,550,800	Overnight Finance Rate/3 M Euribor			3,864	(8,412)		(8,412)	118,807	(127,219)			62,359		0003
Currency Swap/Rec:USD 1.62/Pay:EUR 1.60	FX Hedging Strategy .	D1	Currency.....	Bank of Comm	.08/16/2024	.02/15/2026		4,948,200	1.62/1.60			89	(1,160)		(1,160)	59,154	(60,314)			29,044		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	BARCLAYS PLC	.09/18/2024	.10/20/2028		5,564,000	Overnight Finance Rate/3 M Euribor				(5,028)		(5,028)	(4,011)	(1,016)			56,039		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	084389AA3	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	.07/01/2021	.01/05/2051		3,744,132	3.65/4.30			(3,979)	320,412		320,412	74,506	(49,489)			95,974		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	084389AA3	D1	Currency.....	CITIBANK NA	.07/01/2021	.01/05/2051		3,744,632	3.67/4.30			(3,559)	339,836		339,836	70,869	(49,488)			95,986		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	Credit Agricole SA	.07/10/2024	.10/22/2026		5,413,000	Overnight Finance Rate/3 M Euribor			4,589	(25,169)		(25,169)	126,847	(152,016)			38,848		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	66302*AB1	D1	Currency.....	Morgan Stanley	.02/24/2022	.06/15/2037		6,659,500	3.86/3.27			37,614	489,292		489,292	327,702	(311,485)			118,733		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	Credit Agricole SA	.07/10/2024	.10/22/2026		3,247,800	Overnight Finance Rate/3 M Euribor			2,753	(15,102)		(15,102)	76,108	(91,210)			23,309		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	.07/11/2024	.07/15/2026		1,850,620	Overnight Finance Rate/3 M Euribor			1,605	(6,103)		(6,103)	35,382	(41,485)			12,376		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3	FX Hedging Strategy .	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPSNVE075	.07/25/2024	.04/15/2027		10,841,000	Overnight Finance Rate/3 M Euribor				(56,880)		(56,880)	232,142	(289,032)			86,384		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	FX Hedging Strategy .	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPSNVE075	.08/12/2024	.02/15/2028		2,183,600	Overnight Finance Rate/3 M Euribor			1,227	(2,874)		(2,874)	39,533	(42,406)			20,067		0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS485268150	D1	Currency.....	WELLS FARGO & COMPANY	.08/19/2024	.10/15/2026		6,952,050	2.10/2.07				(2,568)		(2,568)	57,302	(59,870)			49,861		0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS485268150	D1	Currency.....	CITIBANK NA	.09/12/2022	.12/15/2031		5,143,600	7.03/6.88			(16,461)	(790,510)		(790,510)	168,520	(274,107)			69,061		0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57293	D1	Currency.....	CITIBANK NA	.09/13/2022	.12/15/2031		1,267,750	7.10/6.88			(4,409)	(214,526)		(214,526)	41,781	(68,527)			17,022		0003
			Currency.....	Deutsche Bank AG	.09/13/2022	.03/22/2029		5,503,850	5.19/3.63			51,878	(639,810)		(639,810)	37,534	(50,609)			58,226		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00 Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	L00048A49	D1	Currency.....	JPMORGAN CHASE 8152ZIKZKSZ11MHU748	.10/30/2023	.12/31/2028	.....	31,630,939	8.01/6.00 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	472,058	(1,201,166)	.....	(1,201,166)	214,189	(274,636)	.....	.....	326,228	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPPR0K5P83	.07/09/2024	.10/15/2026	.....	5,410,000	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	4,607	(24,764)	.....	(24,764)	130,252	(155,016)	.....	.....	38,645	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	BANK OF MONTREAL .. 5493004763MPANE075	.07/10/2024	.10/25/2026	.....	3,628,050	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	3,121	(16,319)	.....	(16,319)	84,192	(100,511)	.....	.....	26,090	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE K03XUN70ST14HAYLU02	.07/11/2024	.07/15/2026	.....	10,886,000	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	9,439	(35,901)	.....	(35,901)	208,131	(244,032)	.....	.....	72,903	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	BARCLAYS PLC 656SEF74UP5170UK5573	.07/16/2024	.05/22/2026	.....	4,787,640	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	1,720	(16,995)	.....	(16,995)	92,380	(109,574)	.....	.....	30,666	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1B/P4R0TD8PU41	.07/17/2024	.11/15/2026	.....	3,282,600	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	.....	(7,995)	.....	(7,995)	48,414	(56,410)	.....	.....	23,932	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	Credit Agricole SA 969500TJ5KRTGJ0UW405	.07/19/2024	.09/22/2026	.....	2,939,490	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	71	(11,542)	.....	(11,542)	54,077	(65,619)	.....	.....	20,671	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1B/P4R0TD8PU41	.07/23/2024	.01/15/2027	.....	6,154,599	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	.....	(26,760)	.....	(26,760)	125,112	(151,872)	.....	.....	46,600	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHC3ZE78	.07/23/2024	.01/18/2027	.....	2,171,000	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	.....	(9,775)	.....	(9,775)	45,231	(55,006)	.....	.....	16,467	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	WELLS FARGO & COMPANY PBLDDEJDB5P1OLXP8B76	.09/18/2024	.07/20/2028	.....	5,501,184	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	.....	(2,141)	.....	(2,141)	(5,089)	2,948	.....	.....	53,658	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1B/P4R0TD8PU41	.07/08/2024	.01/15/2026	.....	3,036,040	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	1,864	(10,815)	.....	(10,815)	69,554	(80,369)	.....	.....	17,262	.....	0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHC3ZE78	.07/23/2024	.01/18/2027	.....	1,411,150	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	.....	(6,354)	.....	(6,354)	29,400	(35,754)	.....	.....	10,704	.....	0003
Currency Swap/Rec:EUR 3 Finance Rate/Pay:EUR 3 M Eur ibor	FX Hedging Strategy .	D1	Currency.....	BARCLAYS PLC 656SEF74UP5170UK5573	.09/08/2024	.04/15/2028	.....	8,174,250	 Overnight Secured Finance Rate/3 M Eur ibor	.....	.....	.....	(32,100)	.....	(32,100)	141,175	(173,274)	.....	.....	76,926	.....	0003
11399999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										7,920		(1,601,280)	(46,095,091)	XXX	(44,946,787)	19,906,538	(26,391,624)			15,845,672	XXX	XXX
11699999999. Subtotal - Swaps - Hedging Other										7,920		(1,550,848)	(46,061,323)	XXX	(44,913,019)	19,871,442	(26,391,624)			15,871,412	XXX	XXX
12299999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
12999999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
13499999999. Subtotal - Swaps - Other														XXX							XXX	XXX
13599999999. Total Swaps - Interest Rate												(11,612,231)	33,768	XXX	(5,980,002)	(34,116)				6,013,993	XXX	XXX
13699999999. Total Swaps - Credit Default														XXX							XXX	XXX

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) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 31204.76 USD- S28246.16EUR GBP/L 22080.53 USD- S17816.88GBP	College Square July 2021 – 7200462 Chiswick High Street July 2021 – 7200450	B1	Currency.....	NI ZLHO CAPITAL Societe Generale SA	12/15/2022	11/27/2024		312,205	0.90437733				(2,770)		(2,770)		(2,770)			622		0003
EUR/S 451663.86 USD- L403863.00EUR	65 Rue Paul Maurice – 7200420 Chiswick High Street July 2021 – 7200450	B1	Currency.....	02NBE1BXP4R0TD8PU41 Societe Generale SA	01/24/2023	10/09/2024		22,081	0.80690544				(1,735)		(1,735)		(1,735)			17		0003
S236050.76GBP	Chiswick High Street July 2021 – 7200450	B1	Currency.....	02NBE1BXP4R0TD8PU41 Morgan Stanley	02/02/2023	12/16/2024		451,684	0.894140871				(765)		(765)		(765)			1,037		0003
GBP/L 364419.55 USD- S291281.11GBP	Brunei Sept 2021 – 7200467 College Square July 2021 – 7200462	B1	Currency.....	16JSLJL3DJ93016NUZ34 Bank of Comm	03/15/2023	10/09/2024		283,731	0.831953686				(31,796)		(31,796)		(31,796)			223		0003
EUR/L 506143.48 USD- S42924.1TEUR	College Square July 2021 – 7200462 C/O Reinhold CPOA 3A	B1	Currency.....	21G119DL770XHC3ZE78 Bank of Comm	04/13/2023	12/09/2024		364,420	0.799301547				(24,876)		(24,876)		(24,876)			786		0003
EUR/L 282715.00 USD- B1FR XS182335987	College Square July 2021 – 7200462 Chiswick High Street July 2021 – 7200450	B1	Currency.....	BNP Paribas SA Canadian Imperial	04/16/2023	11/27/2024		506,143	0.894653313				884		884		884			1,009		0003
GBP/L 360051.72 USD- S277173.94GBP	Chiswick High Street July 2021 – 7200450	B1	Currency.....	Bank of Comm	05/09/2023	10/05/2026		282,275	0.885661146				(3,595)		(3,595)		(3,595)			2,003		0003
GBP/L 460641.36 USD- S363453.81GBP	Chiswick High Street July 2021 – 7200450 Brunei Sept 2021 – 7200462	B1	Currency.....	Barclays PLC	07/14/2023	10/09/2024		360,052	0.769817014				(10,444)		(10,444)		(10,444)			283		0003
GBP/L 1120988.50 USD- S884616.45GBP	Brunei Sept 2021 – 7200467 College Square July 2021 – 7200462	B1	Currency.....	BANK OF AMERICA	08/11/2023	10/09/2024		460,641	0.789016883				(25,184)		(25,184)		(25,184)			362		0003
EUR/L 635850.34 USD- S585466.20EUR	College Square July 2021 – 7200462 BRL Celse Novation Oct 2020	B1	Currency.....	ROYAL BK CANADA Canadian Imperial	08/16/2023	12/09/2024		1,120,989	0.789141414				(61,298)		(61,298)		(61,298)			2,455		0003
RL/L 2160433.18 USD- L2111439.53EUR	BRL Celse Novation Oct 2020 Chiswick High Street July 2021 – 7200450	B1	Currency.....	Bank of Comm	09/22/2023	11/27/2024		635,850	0.920759435				(17,265)		(17,265)		(17,265)			1,267		0003
S255916.76GBP	Chiswick High Street July 2021 – 7200450 Brunei Sept 2021 – 7200467	B1	Currency.....	JPMORGAN CHASE	10/04/2023	10/15/2026		693,556	5.933736982				(34,776)		(34,776)		(34,776)			4,954		0003
S612796.86GBP	Chiswick High Street July 2021 – 7200450 Ares UK Industrial Platform – 7200418	B1	Currency.....	JPMORGAN CHASE	10/04/2023	10/15/2031		260,433	8.106300127				(19,087)		(19,087)		(19,087)			3,456		0003
EUR/L 153633.66 USD- S140454.02EUR	Chiswick High Street July 2021 – 7200450 65 Rue Paul Maurice – 7200420	B1	Currency.....	Natixis NA	10/11/2023	10/09/2024		303,823	0.811062908				(25,564)		(25,564)		(25,564)			239		0003
GBP/L 314587.72 USD- S255916.76GBP	Chiswick High Street July 2021 – 7200450 Brunei Sept 2021 – 7200467	B1	Currency.....	ROYAL BK CANADA	10/13/2023	12/09/2024		1,016,363	0.821586689				(99,650)		(99,650)		(99,650)			2,225		0003
S612796.86GBP	Chiswick High Street July 2021 – 7200450 Ares UK Industrial Platform – 7200418	B1	Currency.....	BANK OF AMERICA	11/09/2023	10/09/2024		314,588	0.813498887				(27,494)		(27,494)		(27,494)			247		0003
EUR/L 21560138.99 USD- S17116043.80GBP	Chiswick High Street July 2021 – 7200450 60 Curzon July 2022 – 7200568	B1	Currency.....	Barclays PLC	12/13/2023	12/09/2024		768,820	0.797063676				(50,181)		(50,181)		(50,181)			1,883		0003
GBP/L 355523.27 USD- S282889.56GBP	Chiswick High Street July 2021 – 7200450 60 Curzon July 2022 – 7200568	B1	Currency.....	Societe Generale SA	02/02/2024	12/16/2024		153,634	0.914213851				(3,183)		(3,183)		(3,183)			353		0003
EUR/L 319733.94 USD- S287724.58EUR	Chiswick High Street July 2021 – 7200450 Coupon Hedge Strip OIL	B1	Currency.....	NI ZLHO CAPITAL	02/17/2024	02/17/2026		21,560,139	0.793871465				(1,185,348)		(1,185,348)		(1,185,348)			126,800		0003
EUR/L 328940.91 USD- S298597.33EUR	Chiswick High Street July 2021 – 7200450 Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	02/14/2024	10/24/2024		3,555,323	0.795671545				(225,951)		(225,951)		(225,951)			4,556		0003
EUR/L 237605.23 USD- S216813.23EUR	Chiswick High Street July 2021 – 7200462 College Square July 2021 – 7200462	B1	Currency.....	Deutsche Bank AG	02/14/2024	01/21/2025		3,653,778	0.795418392				(229,022)		(229,022)		(229,022)			10,165		0003
		B1	Currency.....	Deutsche Bank AG	02/14/2024	04/22/2025		1,904,830	0.795276058				(116,704)		(116,704)		(116,704)			7,120		0003
		B1	Currency.....	Societe Generale SA	02/15/2024	10/09/2024		188,683	0.795565562				(11,972)		(11,972)		(11,972)			148		0003
		B1	Currency.....	NI ZLHO CAPITAL	02/22/2024	12/16/2024		281,672	0.912700246				(5,550)		(5,550)		(5,550)			670		0003
		B1	Currency.....	NI ZLHO CAPITAL	02/22/2024	10/16/2025		319,734	0.89987513				(5,161)		(5,161)		(5,161)			1,833		0003
		B1	Currency.....	NI ZLHO CAPITAL	02/22/2024	07/16/2026		323,806	0.899244579				(4,632)		(4,632)		(4,632)			2,167		0003
		B1	Currency.....	MARKETS LLC	02/22/2024	10/16/2026		326,941	0.885778809				(4,320)		(4,320)		(4,320)			2,337		0003
		B1	Currency.....	MARKETS LLC	02/22/2024	11/27/2024		237,605	0.912493509				(4,261)		(4,261)		(4,261)			474		0003
		B1	Currency.....	BNP Paribas SA	02/23/2024																	0003

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 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 834554.38 USD- S666819.29GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE 815ZIZIKNZS11NHU748	02/23/2024	10/16/2024		834,555	0.787029759				(43,404)		(43,404)		(43,404)				874	0003
GBP/L 65595.84 USD- S51585.28GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE 815ZIZIKNZS11NHU748	02/23/2024	06/16/2025		65,596	0.786410846				(3,185)		(3,185)		(3,185)				276	0003
GBP/L 263426.49 USD- S207406.10GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH16C71YBU11	02/23/2024	02/14/2025		263,426	0.787335572				(13,591)		(13,591)		(13,591)				807	0003
GBP/L 141264.36 USD- S113237.54GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley 16SJLLJ3D9F3016NUZ34	04/12/2024	10/09/2024		141,264	0.801600205				(10,089)		(10,089)		(10,089)				111	0003
GBP/L 98144.36 USD- S75545.92GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley 16SJLLJ3D9F3016NUZ34	07/15/2024	10/09/2024		98,144	0.789742835				(2,837)		(2,837)		(2,837)				77	0003
BR/L 678612.88 USD- S3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency.....	JPMORGAN CHASE 815ZIZIKNZS11NHU748	11/02/2020	10/15/2025		678,613	5.757293994				6,869		6,869		6,869				3,462	0003
BR/L 662753.06 USD- S4661956.45BRL	BRL Celse Novation Oct 2020	B1	Currency.....	JPMORGAN CHASE 815ZIZIKNZS11NHU748	11/02/2020	04/16/2029		662,753	7.336000003				13,887		13,887		13,887				7,065	0003
BR/L 259465.54 USD- S2191705.42BRL	BRL Celse Novation Oct 2020	B1	Currency.....	JPMORGAN CHASE 815ZIZIKNZS11NHU748	11/02/2020	04/15/2031		259,466	8.447000014				4,160		4,160		4,160				3,318	0003
EUR/L 1882759.38 USD- S1375000.00EUR	QLO ReIn6m RTE 2019-1A DE XS2064434561	B1	Currency.....	Deutsche Bank AG ... 7LTWTFZ1(ONS)80621K86	07/22/2021	01/15/2025		1,682,759	0.817110287				143,325		143,325		143,325				4,556	0003
EUR/L 6129500.00 USD- S5900000.00EUR	QLO ReIn6m HOLPK 1A	B1	Currency.....	Deutsche Bank AG ... 7LTWTFZ1(ONS)80621K86	07/27/2021	11/15/2024		6,129,500	0.815727221				549,102		549,102		549,102				10,880	0003
EUR/L 2447674.00 USD- S2000000.00EUR	QLO ReIn6m MESE 12A	B1	Currency.....	Citibank NA ES7OZIZ7FF321NEFA76	07/27/2021	10/15/2024		2,447,674	0.817102278				219,187		219,187		219,187				2,481	0003
EUR/S 2422200.00 USD- L2000000.00EUR	QLO ReIn6m MESE 12A	B1	Currency.....	Societe Generale SA	10/28/2021	10/15/2024		2,422,200	0.825895649				(193,764)		(193,764)		(193,764)				2,455	0003
EUR/L 71210.00 USD- S6587.13EUR	65 Rue Paul Merice - 7200420	B1	Currency.....	BNP Paribas SA ... ROMUSPP1BMPP8K5P83	05/08/2024	12/16/2024		71,210	0.921038197				(2,018)		(2,018)		(2,018)				164	0003
EUR/L 27460.90 USD- S226517.87EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP Paribas SA ... ROMUSPP1BMPP8K5P83	07/26/2024	11/27/2024		247,461	0.91586327				(5,231)		(5,231)		(5,231)				493	0003
EUR/L 94031.61 USD- S49438.75EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG ... 7LTWTFZ1(ONS)80621K86	07/26/2024	12/16/2024		54,032	0.914996795				(1,167)		(1,167)		(1,167)				124	0003
EUR/L 26804.96 USD- S235357.58EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWTFZ1(ONS)80621K86	07/26/2024	03/17/2025		258,305	0.91161714				(5,360)		(5,360)		(5,360)				876	0003
EUR/L 24488.66 USD- S21347.51EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWTFZ1(ONS)80621K86	07/26/2024	05/16/2025		23,489	0.90843246				(480)		(480)		(480)				93	0003
EUR/L 44160.92 USD- S36903.28EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWTFZ1(ONS)80621K86	07/26/2024	10/16/2025		44,181	0.90379246				(877)		(877)		(877)				226	0003
EUR/L 30612.69 USD- S27455.32EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	WELLS FARGO & COMPANY PBLDDEJDSF1OLXP876	07/26/2024	04/16/2026		30,613	0.896860746				(599)		(599)		(599)				190	0003
EUR/S 397334.40 USD- L357443.68EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	WELLS FARGO & COMPANY PBLDDEJDSF1OLXP876	08/16/2024	04/16/2025		397,334	0.89804162				3,541		3,541		3,541				1,463	0003
EUR/S 982481.04 USD- L342909.31EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	COMPANY PBLDDEJDSF1OLXP876	08/16/2024	07/16/2025		982,481	0.896593668				3,403		3,403		3,403				1,702	0003
EUR/S 111205.20 USD- L97113.96EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	WELLS FARGO & COMPANY PBLDDEJDSF1OLXP876	08/16/2024	08/16/2027		111,205	0.873286141				1,073		1,073		1,073				943	0003
EUR/L 86345.27 USD- S71277.26EUR	College Square July 2021 - 7200462	B1	Currency.....	Societe Generale SA	09/22/2021	11/27/2024		86,345	0.825491194				6,752		6,752		6,752				172	0003
GBP/L 19936.02 USD- S14822.45GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	Societe Generale SA	11/19/2021	10/09/2024		19,936	0.74350096				111		111		111				16	0003
EUR/L 149181.71 USD- S26845.52EUR	College Square July 2021 - 7200462	B1	Currency.....	Societe Generale SA	11/22/2021	11/27/2024		149,182	0.848934631				7,792		7,792		7,792				297	0003
EUR/L 201724.42 USD- S70716.73EUR	College Square July 2021 - 7200462	B1	Currency.....	Deutsche Bank AG .. 7LTWTFZ1(ONS)80621K86	02/23/2022	11/27/2024		201,724	0.843319255				11,792		11,792		11,792				402	0003
GBP/L 232569.43 USD- S75424.80GBP	College Square July 2021 - 7200467	B1	Currency.....	Morgan Stanley 16SJLLJ3D9F3016NUZ34	04/13/2022	12/09/2024		232,569	0.75423002				(2,012)		(2,012)		(2,012)				599	0003
GBP/L 430895.50 USD- S358511.94GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH16C71YBU11	07/12/2022	12/09/2024		430,896	0.832015976				(48,253)		(48,253)		(48,253)				944	0003

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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EUR/L 9795.50 USD- S324.98EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	MI ZHUO CAPITAL	11/10/2022	12/16/2024		9,796	0.943796641				(526)		(526)		(526)			22		0003	
GBP/S 22139.43 USD- L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPIMORGAN CHASE ...	01/25/2023	10/09/2024		22,139	0.804757846				1,676		1,676		1,676			17		0003	
GBP/L 259744.38 USD- S211467.94GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Societe Generale SA	02/14/2023	12/09/2024		259,744	0.814138654				(22,881)		(22,881)		(22,881)			569		0003	
EUR/L 286925.90 USD- S263391.84EUR	College Square July 2021 - 7200462	B1	Currency.....	02PNEB1B/P4R0TD8PU41	02/23/2023	11/27/2024		286,926	0.917978614				(6,901)		(6,901)		(6,901)			572		0003	
EUR/L 1127000.00 USD- S330969.67GBP	DN X51833626820	D1	Currency.....	969500TJBKRTCJ0IWH5	03/21/2023	11/15/2027		1,127,000	0.887311446				(30,639)		(30,639)		(30,639)			9,963		0003	
GBP/L 298756.62 USD- S237712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Deutsche Bank AG ..	05/09/2023	10/09/2024		298,757	0.79967154				(18,991)		(18,991)		(18,991)			235		0003	
GBP/L 411396.44 USD- S330969.67GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Credit Agricole SA	05/17/2023	12/09/2024		411,398	0.804499089				(30,940)		(30,940)		(30,940)			901		0003	
EUR/L 61368.50 USD- S58974.42EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	Societe Generale SA	06/01/2023	12/16/2024		61,369	0.91047394				(1,015)		(1,015)		(1,015)			141		0003	
GBP/L 654699.97 USD- S517364.76GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	02PNEB1B/P4R0TD8PU41	06/15/2023	12/09/2024		654,900	0.788990508				(36,555)		(36,555)		(36,555)			1,434		0003	
EUR/L 657323.34 USD- S989298.83EUR	College Square July 2021 - 7200462	B1	Currency.....	Credit Agricole SA	06/26/2023	11/27/2024		657,323	0.896499172				(59)		(59)		(59)			1,310		0003	
GBP/L 360218.18 USD- S299177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	969500TJBKRTCJ0IWH5	09/12/2023	10/09/2024		360,218	0.802784052				(26,323)		(26,323)		(26,323)			283		0003	
GBP/L 1271345.96 USD- S1022623.48GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Societe Generale SA	09/14/2023	12/09/2024		1,271,346	0.804362866				(95,384)		(95,384)		(95,384)			2,784		0003	
BR/L 523135.64 USD- S967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPIMORGAN CHASE ...	11/02/2020	10/15/2029		523,136	7.589999993				11,962		11,962		11,962			5,874		0003	
BR/L 276302.06 USD- S2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency.....	02PNEB1B/P4R0TD8PU41	11/02/2020	10/15/2030		278,302	8.165999996				4,381		4,381		4,381			3,421		0003	
EUR/L 2665037.50 USD- S2240000.00EUR	QLO ReIn6m AVCA 17A	D1	Currency.....	Deutsche Bank AG ..	07/27/2021	10/15/2024		2,865,038	0.816743236				257,705		257,705		257,705			2,904		0003	
EUR/L 3085924.70 USD- S3333000.00EUR	QLO ReIn6m HOLPK 1A	D1	Currency.....	Deutsche Bank AG ..	07/27/2021	11/15/2024		4,065,925	0.815727221				366,031		366,031		366,031			7,253		0003	
EUR/L 1472976.00 USD- S1200000.00EUR	QLO ReIn6m BECLO 9A B	D1	Currency.....	Deutsche Bank AG ..	07/27/2021	12/16/2024		1,472,976	0.814677225				131,410		131,410		131,410			3,383		0003	
GBP/L 5576140.79 USD- S4038311.42GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Deutsche Bank AG ..	09/01/2021	12/09/2024		5,576,141	0.7242126				(174,029)		(174,029)		(174,029)			12,210		0003	
GBP/L 91371.29 USD- S95653.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPIMORGAN CHASE ...	01/19/2022	10/09/2024		81,371	0.731876831				1,716		1,716		1,716			64		0003	
EUR/L 179292.08 USD- S151958.81EUR	College Square July 2021 - 7200462	B1	Currency.....	Credit Agricole SA	01/24/2022	11/27/2024		179,292	0.844202432				10,304		10,304		10,304			357		0003	
GBP/L 302857.79 USD- S223692.86GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Canadian Imperial Bank of Comm ..	02/10/2022	12/09/2024		302,858	0.738606988				3,675		3,675		3,675			663		0003	
GBP/L 173828.45 USD- S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	2IG119DL770HC43ZE78	03/22/2022	10/09/2024		173,828	0.748055051				(91)		(91)		(91)			136		0003	
GBP/L 193079.77 USD- S145930.84GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ES7P3U8PH1GCT1XB11	04/20/2022	10/09/2024		193,080	0.755968999				(1,851)		(1,851)		(1,851)			152		0003	
GBP/L 300536.94 USD- S237973.66GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ...	05/18/2022	10/09/2024		300,537	0.791928319				(17,560)		(17,560)		(17,560)			236		0003	
EUR/L 173990.94 USD- S154866.18EUR	College Square July 2021 - 7200462	B1	Currency.....	K03JUN70BT14HAYLU02	05/25/2022	11/27/2024		173,581	0.892298466				729		729		729			346		0003	
GBP/L 210263.91 USD- S168223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP Paribas SA	10/13/2022	10/09/2024		210,264	0.895175021				(41,332)		(41,332)		(41,332)			165		0003	
EUR/L 301590.64 USD- S281183.73EUR	College Square July 2021 - 7200462	B1	Currency.....	Deutsche Bank AG ..	11/22/2022	11/27/2024		301,591	0.93235732				(12,084)		(12,084)		(12,084)			601		0003	
GBP/L 594837.15 USD- S46534.32GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	MARKETS LLC	02/03/2023	12/09/2024		594,837	0.815948668				(53,836)		(53,836)		(53,836)			1,302		0003	

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 Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year 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 200520.00 USD- S180000.00EUR B1R XS162482089	QLO ReIn6m ALIE SA	D1	Currency.....	Credit Agricole SA	03/20/2023	10/15/2026		2,005,920	0.89734862				(51,206)		(51,206)		(51,206)			14,329		0003
EUR/L 902640.00 USD- S980000.00EUR B1CE XS1823316788	QLO ReIn6m NLPK 1A	D1	Currency.....	Credit Agricole SA	03/21/2023	01/18/2028		992,640	0.886524823				(28,082)		(28,082)		(28,082)			9,018		0003
BR/L/S 751144.74 USD- L4102677.46BRL B1BRL Celse Novation Oct	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE	10/04/2023	04/15/2025		751,145	5.461900006				(19,496)		(19,496)		(19,496)			2,759		0003
BR/L/S 555620.07 USD- L3867480.69BRL B1BRL Celse Novation Oct	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE	10/04/2023	10/15/2029		555,620	7.1406900033				(39,560)		(39,560)		(39,560)			6,239		0003
BR/L/S 279127.03 USD- L2191705.42BRL B1BRL Celse Novation Oct	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE	10/04/2023	04/15/2031		279,127	7.85193893				(20,062)		(20,062)		(20,062)			3,570		0003
EUR/L 482228.34 USD- S433097.13EUR B1College Square July	College Square July	B1	Currency.....	Credit Agricole SA	11/27/2023	11/27/2024		482,223	0.898125607				(918)		(918)		(918)			961		0003
GBP/L 42196770.83 USD- S3297590.26GBP B1Johnson Estate 7200412	Johnson Estate 7200412	B1	Currency.....	BNP Paribas SA	01/03/2024	01/08/2025		42,196,771	0.789102806				(2,295,663)		(2,295,663)		(2,295,663)			110,434		0003
EUR/L 355958.00 USD- S32510.76EUR B1College Square July	College Square July	B1	Currency.....	BNP Paribas SA	01/24/2024	11/27/2024		355,959	0.906033448				(3,818)		(3,818)		(3,818)			709		0003
EUR/L 451838.14 USD- S413800.73EUR B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	10/16/2024		451,838	0.9153737				(8,835)		(8,835)		(8,835)			473		0003
EUR/L 72150.52 USD- S65279.82EUR B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	06/16/2025		72,151	0.904775889				(1,228)		(1,228)		(1,228)			304		0003
EUR/L 517634.21 USD- S467746.80EUR B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	07/16/2025		517,634	0.903528066				(8,735)		(8,735)		(8,735)			2,303		0003
EUR/L 75556.10 USD- S98752.99EUR B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	02/14/2025		75,556	0.909595487				(1,381)		(1,381)		(1,381)			231		0003
GBP/L 269336.05 USD- S211825.44GBP B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	JPMORGAN CHASE	02/23/2024	04/16/2025		269,336	0.786472661				(13,363)		(13,363)		(13,363)			992		0003
GBP/L 63291.08 USD- S40764.96GBP B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	JPMORGAN CHASE	02/23/2024	11/17/2025		63,291	0.786287104				(2,916)		(2,916)		(2,916)			337		0003
GBP/L 833766.40 USD- S656819.29GBP B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA	02/23/2024	10/16/2024		833,766	0.787773758				(44,193)		(44,193)		(44,193)			873		0003
GBP/L 269103.04 USD- S211825.44GBP B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA	02/23/2024	04/16/2025		269,103	0.787153849				(13,596)		(13,596)		(13,596)			991		0003
GBP/L 64551.10 USD- S50803.64GBP B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA	02/23/2024	08/18/2025		64,551	0.78702981				(3,122)		(3,122)		(3,122)			303		0003
GBP/L 111842.05 USD- S98009.17GBP B1Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA	02/23/2024	12/16/2025		111,842	0.786959009				(5,204)		(5,204)		(5,204)			615		0003
GBP/L 62827.35 USD- S46951.52GBP B1Chiswick High Street	Chiswick High Street	B1	Currency.....	Societe Generale SA	03/12/2024	10/09/2024		62,827	0.781631667				(2,806)		(2,806)		(2,806)			49		0003
EUR/L 640655.84 USD- S955044.67EUR B1College Square July	College Square July	B1	Currency.....	BNP Paribas SA	04/23/2024	11/27/2024		640,856	0.92559366				(23,002)		(23,002)		(23,002)			1,277		0003
EUR/L 71589.84 USD- S65242.82EUR B165 Rue Paul Merice -	65 Rue Paul Merice -	B1	Currency.....	Societe Generale SA	03/24/2023	12/16/2024		71,590	0.911341889				(1,254)		(1,254)		(1,254)			164		0003
BR/L/S 16010.76 USD- L12906.02GBP B1Chiswick High Street	Chiswick High Street	B1	Currency.....	Citibank NA	04/03/2023	10/09/2024		16,011	0.806084158				1,241		1,241		1,241			13		0003
GBP/L 251256.94 USD- S201500.44GBP B1Chiswick High Street	Chiswick High Street	B1	Currency.....	Morgan Stanley	04/12/2023	10/09/2024		251,257	0.801968649				(18,087)		(18,087)		(18,087)			197		0003
EUR/L 483966.52 USD- S430871.90EUR B1College Square July	College Square July	B1	Currency.....	Credit Agricole SA	05/22/2023	11/27/2024		483,967	0.907029478				(5,728)		(5,728)		(5,728)			965		0003
EUR/L 430911.73 USD- S392294.28EUR B1College Square July	College Square July	B1	Currency.....	BNP Paribas SA	05/24/2023	11/27/2024		430,912	0.910381994				(6,712)		(6,712)		(6,712)			859		0003
EUR/L 759305.70 USD- S968337.48EUR B1College Square July	College Square July	B1	Currency.....	Natixis NA	08/25/2023	11/27/2024		759,306	0.904558889				(6,895)		(6,895)		(6,895)			1,513		0003
BR/L/S 647862.97 USD- L3465927.30BRL B1BRL Celse Novation Oct	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE	10/04/2023	10/15/2024		647,863	5.949796974				(12,690)		(12,690)		(12,690)			857		0003
BR/L/S 718636.97 USD- L4136761.87BRL B1BRL Celse Novation Oct	BRL Celse Novation Oct	D1	Currency.....	JPMORGAN CHASE	10/04/2023	04/15/2026		718,637	5.756400022				(32,141)		(32,141)		(32,141)			4,469		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
BRL/S 24874.30 USD-L2303650.02BRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815ZJZKVSZ11NHU748	10/04/2023	04/15/2032		242,674	..8.36780051				..(16.980)		..(16.980)		..(16.980)			..3.333		0003
GBP/L 811366.15 USD-9649018.71GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Societe Generale SA 02N8EB18XP4R0TD8PU41	11/20/2023	12/09/2024		811,366	..0.79990769				..(56.044)		..(56.044)		..(56.044)			..1.777		0003
EUR/L 980033.41 USD-S510594.94EUR	College Square July 2021 - 7200462	B1	Currency.....	Credit Agricole SA 989500TJ5KRTCJ0JHX05	12/13/2023	11/27/2024		980,033	..0.91170428				..(9.549)		..(9.549)		..(9.549)			..1.116		0003
GBP/L 382203.97 USD-5288161.23GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Barclays PLC 6565EF74UP5170UK5573	02/15/2024	12/09/2024		382,204	..0.79557227				..(22.922)		..(22.922)		..(22.922)			..793		0003
EUR/L 320903.94 USD-EUR 320903.94 USD-	Coupon Hedge Strip OIL	B1	Currency.....	NI ZHO CAPITAL 01618560X201J857OP30	02/22/2024	04/16/2026		320,904	..0.88273759				..(4.776)		..(4.776)		..(4.776)			..1.993		0003
S296483.01EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC 01618560X201J857OP30	02/22/2024	07/16/2027		333,518	..0.875616404				..(3.711)		..(3.711)		..(3.711)			..2.786		0003
GBP/L 70641.06 USD-S220304.35EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC 01618560X201J857OP30	02/23/2024	12/16/2024		70,641	..0.786894001				..(3.643)		..(3.643)		..(3.643)			..162		0003
S55583.51GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMORGAN CHASE 815ZJZKVSZ11NHU748	02/23/2024	08/18/2025		64,627	..0.78610727				..(3.046)		..(3.046)		..(3.046)			..304		0003
GBP/L 94627.31 USD-S50903.64GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMORGAN CHASE 815ZJZKVSZ11NHU748	02/23/2024	11/18/2024		279,927	..0.787649632				..(14.772)		..(14.772)		..(14.772)			..513		0003
GBP/L 279926.71 USD-S220484.17GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	02/23/2024	05/16/2025		66,154	..0.787153772				..(3.311)		..(3.311)		..(3.311)			..261		0003
GBP/L 66164.05 USD-S52073.41GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	02/23/2024	10/16/2025		63,599	..0.786967794				..(3.014)		..(3.014)		..(3.014)			..325		0003
GBP/L 63599.21 USD-GBP 63599.21 USD-	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	02/23/2024	10/09/2024		4,654,485	..0.769742944				..134,554		..134,554		..134,554			..3,654		0003
S50050.53GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley 16JSLJL3DP3016NUZ34	07/15/2024	10/16/2024		84,118	..0.769704355				..2,427		..2,427		..2,427			..88		0003
GBP/S 94117.57 USD-L64745.66GBP	Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley 16JSLJL3DP3016NUZ34	07/15/2024	10/16/2024		78,636	..0.917515342				..(1.725)		..(1.725)		..(1.725)			..82		0003
EUR/L 78636.32 USD-S72150.03EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	07/26/2024	10/16/2024		74,048	..0.913659185				..(1.582)		..(1.582)		..(1.582)			..201		0003
EUR/L 74047.83 USD-S67654.48EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	07/26/2024	01/16/2025		34,673	..0.899846999				..(678)		..(678)		..(678)			..197		0003
EUR/L 44673.05 USD-S31200.44EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	07/26/2024	10/16/2026		22,682	..0.890869795				..(431)		..(431)		..(431)			..162		0003
EUR/L 22882.33 USD-S32026.96EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	07/26/2024	10/09/2024		633,116	..0.778029443				..25,315		..25,315		..25,315			..497		0003
GBP/S 633116.40 USD-L492583.20GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley 16JSLJL3DP3016NUZ34	07/31/2024	10/09/2024		138,494	..0.77802942				..5,538		..5,538		..5,538			..109		0003
GBP/S 138494.48 USD-L107752.78GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley 16JSLJL3DP3016NUZ34	07/31/2024	11/15/2024		48,259	..0.894252581				..136		..136		..136			..86		0003
EUR/L 48259.05 USD-S43155.78EUR	CIL Hispania Hotel Portfolio - 7200391	B1	Currency.....	Morgan Stanley 16JSLJL3DP3016NUZ34	08/21/2024	11/15/2024		3,355,980	..0.89326862				..8,410		..8,410		..8,410			..12,328		0003
EUR/S 3355980.00 USD-QLO ReImvM ACOUN 44 C XS2108570703	QLO ReImvM ACOUN 44 C XS2108570703	D1	Currency.....	Morgan Stanley 16JSLJL3DP3016NUZ34	08/29/2024	04/15/2025		12,965,370	..0.897330173				..(20,626)		..(20,626)		..(20,626)			..28,592		0003
S116394217.96EUR	FX Coupon Hedging Heylo Deal 1st Funding - 19344	B1	Currency.....	WELLS FARGO & COMPANY ... PBLDDELD85FIOLXP3876	09/06/2024	12/10/2024		2,403,103	..0.76566846				..(56,439)		..(56,439)		..(56,439)			..5,900		0003
GBP/L 2403103.11 USD-S1840457.00GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	ROYAL BK CANADA ... ES7P3U8PH1GCT1XB11	09/10/2024	12/27/2024		498,168	..0.761431611				..(8,860)		..(8,860)		..(8,860)			..639		0003
GBP/L 98167.55 USD-S379320.52GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	Barclays PLC 6565EF74UP5170UK5573	09/13/2024	10/24/2024		66,361	..0.895252385				..(18)		..(18)		..(18)			..156		0003
CHF/S 96361.32 USD-L58410.13EUR	Irish RPL EFF	B1	Currency.....	WELLS FARGO & COMPANY ... PBLDDELD85FIOLXP3876	09/16/2024	12/20/2024		61,495	..0.861663453				..(908)		..(908)		..(908)			..313		0003
CHF/S 61494.66 USD-S1840457.00CHF	BNP Paribas SA ROMIUSP8BMP8K6P63	BA1	Currency.....	BNP Paribas SA ROMIUSP8BMP8K6P63	10/06/2020	10/14/2025		643,210	..5.388498999				..8,133		..8,133		..8,133			..652		0003
RR/L 643210.04 USD-S2465937.30BRL	CHF 5 Year deal	D1	Currency.....	JPMORGAN CHASE 815ZJZKVSZ11NHU748	11/02/2020	10/15/2024		736,646	..5.569400003				..4,554		..4,554		..4,554			..2,706		0003
RR/L 736646.22 USD-S4102677.46BRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815ZJZKVSZ11NHU748	11/02/2020	04/15/2025																0003

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
BR/L 93207.36 USD- S4136761.87BRL	BR Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815ZIZIKVZSI1NHU748	11/02/2020	04/15/2026		685,207	5.95039893				9,963		9,963		9,963			4,313		0003
BR/L 555443.82 USD- S4697992.20BRL	BR Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815ZIZIKVZSI1NHU748	11/02/2020	04/15/2030		595,444	7.889900008				9,891		9,891		9,891			7,009		0003
BR/L 241558.58 USD- S2111149.53BRL	BR Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815ZIZIKVZSI1NHU748	11/02/2020	10/15/2031		241,559	8.73969893				4,074		4,074		4,074			3,206		0003
EUR/L 611925.00 USD- XS2063531987	QLO ReIn6m ANCHE 3A D	D1	Currency.....	Deutsche Bank AG ... 7LTFWZ1ONS8D621K66	07/22/2021	01/15/2025		6,119,125	0.817110289				521,184		521,184		521,184			16,565		0003
SS000000.00EUR	College Square July 2021 - 7200462	B1	Currency.....	Societe Generale SA	10/22/2021	11/27/2024		233,590	0.82569657				18,213		18,213		18,213			466		0003
EUR/S 2770092.00 USD- L2340000.00EUR	QLO ReIn6m AVCA 17A	D1	Currency.....	ROYAL BK CANADA ... ES7P3LJ8HI6C71XB11	02/18/2022	10/15/2024		2,770,092	0.84473287				(162,951)		(162,951)		(162,951)			2,808		0003
GBP/L 254389.75 USD- S214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Societe Generale SA	08/19/2022	10/09/2024		254,390	0.84176885				(31,844)		(31,844)		(31,844)			200		0003
GBP/L 287708.28 USD- S256074.46GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3LJ8HI6C71XB11	09/14/2022	12/09/2024		288,708	0.863968217				(46,207)		(46,207)		(46,207)			654		0003
GBP/L 257263.72 USD- S220271.89GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Societe Generale SA	09/14/2022	10/09/2024		257,264	0.86306148				(39,519)		(39,519)		(39,519)			202		0003
EUR/L 181032.81 USD- GBP/L 433904.54 USD-	College Square July 2021 - 7200462	B1	Currency.....	Credit Agricole SA	10/19/2022	11/27/2024		181,033	0.979048384				(16,687)		(16,687)		(16,687)			361		0003
GBP/L 433904.54 USD- S282463.07GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Canadian Imperial Bank of Com	11/15/2022	12/09/2024		433,905	0.835352103				(50,525)		(50,525)		(50,525)			950		0003
GBP/L 327870.24 USD- S264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3LJ8HI6C71XB11	12/13/2022	10/09/2024		327,870	0.806506834				(25,589)		(25,589)		(25,589)			257		0003
EUR/L 308287.32 USD- S275990.87EUR	College Square July 2021 - 7200462	B1	Currency.....	Credit Agricole SA	01/24/2023	11/27/2024		308,287	0.895239123				406		406		406			614		0003
GBP/L 63241.31 USD- S49764.96GBP	Coupon Hedge Strip OIL	B1	Currency.....	9695007JBKRTCJ0IIVH05	02/23/2024	11/17/2025		63,241	0.78690901				(2,966)		(2,966)		(2,966)			336		0003
EUR/S 123875.64 USD- L720000.00EUR	QLO ReIn6m BECLO 9A	D1	Currency.....	ES7P3LJ8HI6C71XB11	03/08/2024	12/16/2024		1,329,876	0.902940011				9,923		9,923		9,923			3,054		0003
GBP/L 4110920.30 USD- S328955.21GBP	XS2062960009	B1	Currency.....	16JSLJ3JDP3016NJZ34	04/16/2024	04/22/2025		4,110,920	0.800201651				(278,887)		(278,887)		(278,887)			15,367		0003
EUR/L 223901.66 USD- S206867.72EUR	College Square July 2021 - 7200462	B1	Currency.....	Morgan Stanley ... NI2LHO CAPITAL MARKETS LLC	04/26/2024	11/27/2024		223,902	0.82392225				(6,870)		(6,870)		(6,870)			446		0003
GBP/L 780419.12 USD- S813219.83GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3LJ8HI6C71XB11	05/17/2024	12/09/2024		780,419	0.785757056				(39,145)		(39,145)		(39,145)			1,709		0003
GBP/L 1593436.20 USD- S1242967.35GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	16JSLJ3JDP3016NJZ34	07/10/2024	10/24/2024		1,593,436	0.78067222				(68,032)		(68,032)		(68,032)			2,043		0003
GBP/L 315798.69 USD- S244342.85GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Morgan Stanley ... ES7P3LJ8HI6C71XB11	07/22/2024	12/09/2024		315,800	0.773727327				(10,763)		(10,763)		(10,763)			691		0003
EUR/L 75620.71 USD- S98814.92EUR	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... 7LTFWZ1ONS8D621K66	07/26/2024	04/16/2025		75,621	0.91000977				(1,556)		(1,556)		(1,556)			278		0003
GBP/L 10925.00 USD- EUR/S 4488BP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Societe Generale SA	08/16/2024	10/09/2024		10,925	0.773965446				(376)		(376)		(376)			9		0003
EUR/S 356347.69 USD- L317345.88EUR	Coupon Hedge Strip OIL	B1	Currency.....	02N6B IBXP4ROT08PU41	08/16/2024	01/16/2026		336,348	0.890551248				3,220		3,220		3,220			2,028		0003
EUR/S 833651.53 USD- L313089.33EUR	COMPANY	B1	Currency.....	PBLDOEJDBSF1OLXP3876	08/16/2024	04/16/2026		353,652	0.887705279				3,240		3,240		3,240			2,196		0003
EUR/S 351163.19 USD- L339804.31EUR	Coupon Hedge Strip OIL	B1	Currency.....	PBLDOEJDBSF1OLXP3876	08/16/2024	10/16/2026		351,163	0.88222191				3,199		3,199		3,199			2,510		0003
S106896.52GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	PBLDOEJDBSF1OLXP3876	08/16/2024	10/16/2026		140,007	0.762079569				(2,592)		(2,592)		(2,592)			307		0003
EUR/L 3331980.00 USD- S2000000.00EUR	QLO ReIn6m ACUN 44 C	B1	Currency.....	02N6B IBXP4ROT08PU41	08/23/2024	12/09/2024																0003
GBP/L 25686792.29 USD- S19533049.43GBP	XS2106570703	B1	Currency.....	Morgan Stanley ... 16JSLJ3JDP3016NJZ34	08/29/2024	10/21/2024		3,331,980	0.90365548				(10,208)		(10,208)		(10,208)			3,996		0003
	FX Coupon Hedging	B1	Currency.....	Deutsche Bank AG ... 7LTFWZ1ONS8D621K66	09/06/2024	12/10/2024		25,886,792	0.76037243				(416,872)		(416,872)		(416,872)			56,649		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 3232117.77 USD-	Irish RPL EFF	B1	Currency.....	Deutsche Bank AG ... 7LTWFX1(INS)80621K66	09/11/2024	12/20/2024		52,323,118	0.9042835		(488,796)		(488,796)		(488,796)		(488,796)			123,242		0003
BR/L 310181.84EUR																						
BR/L 110031.50 USD-	Ceise	B1	Currency.....	Barclays PLC G5G5FF7UP5170UK5573	10/11/2018	04/15/2025		1,100,032	5.59440015		2,006		2,006		2,006		2,006			4,041		0003
SR154076.24BRL																						
BR/L 96611.70 USD-	Ceise	B1	Currency.....	Barclays PLC G5G5FF7UP5170UK5573	10/11/2018	04/17/2028		966,612	6.89709894		12,071		12,071		12,071		12,071			9,104		0003
BR/L 775702.70 USD-	Ceise	B1	Currency.....	Barclays PLC G5G5FF7UP5170UK5573	10/11/2018	10/15/2029		775,703	7.67200007		10,296		10,296		10,296		10,296			8,711		0003
S356161.12BRL																						
BR/L 384942.80 USD-	Ceise	B1	Currency.....	Barclays PLC G5G5FF7UP5170UK5573	10/11/2018	04/15/2031		384,843	8.542600095		2,717		2,717		2,717		2,717			4,922		0003
S3287558.14BRL	Patrizia London -	B1	Currency.....																			
GBP/L 8228138.57 USD-	7200445	B1	Currency.....	BNP Paribas SA ROMUISPUBMIPROK6P93	04/23/2021	10/28/2025		8,228,139	0.071133438		413,004		413,004		413,004		413,004			42,690		0003
S963267.50GBP	Sumit Pool Mont																					
ELR/L 3800653.78 USD-	Logistics June 2021 -	B1	Currency.....	Societe Generale SA	07/12/2021	06/02/2025		3,809,654	0.80731101		343,514		343,514		343,514		343,514			15,006		0003
S373575.44EUR	GLO ReIn6m JUBIL																					
ELR/L 2447650.00 USD-	2019-234 DN	B1	Currency.....	Deutsche Bank AG ... 7LTWFX1(INS)80621K66	07/22/2021	01/15/2025		2,447,650	0.817110289		208,473		208,473		208,473		208,473			6,626		0003
S2000000.00EUR	XS2075331145	B1	Currency.....																			
GBP/L 315386.88 USD-	Chiswick High Street	B1	Currency.....	BNP Paribas SA ROMUISPUBMIPROK6P93	01/27/2023	10/09/2024		315,387	0.800782265		(22,203)		(22,203)		(22,203)		(22,203)			248		0003
S252556.22GBP	July 2021 - 7200450	B1	Currency.....	Societe Generale SA																		
ELR/L 22123.96 USD-	College Square July	B1	Currency.....	02NBE1B/P40TDBPU41	02/02/2023	11/27/2024		221,124	0.89496238		376		376		376		376			441		0003
S197883.00EUR	2021 - 7200462	B1	Currency.....																			
GBP/L 166396.04 USD-	Chiswick High Street	B1	Currency.....	E570Z1Z1ZF321HEFA76	02/13/2023	10/09/2024		166,398	0.818404291		(15,634)		(15,634)		(15,634)		(15,634)			131		0003
S136180.87GBP	College Square July	B1	Currency.....	Citibank NA	03/27/2023	11/27/2024		680,733	0.909256235		(9,748)		(9,748)		(9,748)		(9,748)			1,357		0003
ELR/L 60732.83 USD-	2021 - 7200462	B1	Currency.....	Bank of Com. 21G119L1770XMG3ZE78	07/21/2023	11/27/2024		627,651	0.880785666		10,946		10,946		10,946		10,946			1,251		0003
S618960.57EUR	College Square July	B1	Currency.....	NI ZHO CAPITAL	07/21/2023	11/27/2024		629,137	6.10640004		(34,868)		(34,868)		(34,868)		(34,868)			5,013		0003
ELR/L 627651.20 USD-	2021 - 7200462	B1	Currency.....	JPIMORGAN CHASE	10/04/2023	04/15/2027		683,608	6.50159996		(42,956)		(42,956)		(42,956)		(42,956)			6,438		0003
S32826.16EUR	College Square July	B1	Currency.....	JPIMORGAN CHASE	10/04/2023	04/17/2028		703,206	6.913099963		(48,881)		(48,881)		(48,881)		(48,881)			7,497		0003
BR/L/S 629736.89 USD-	2021 - 7200462	B1	Currency.....	JPIMORGAN CHASE	10/04/2023	04/16/2029		296,393	7.615799955		(20,902)		(20,902)		(20,902)		(20,902)			3,686		0003
L3841761.53BRL	BRL Ceise Novation Oct	D1	Currency.....	JPIMORGAN CHASE	10/04/2023	10/15/2030		258,112	0.796272045		(16,615)		(16,615)		(16,615)		(16,615)			203		0003
BR/L/S 683607.89 USD-	BRL Ceise Novation Oct	D1	Currency.....	Morgan Stanley	12/13/2023	10/09/2024		969,214	0.788916425		(53,873)		(53,873)		(53,873)		(53,873)			2,122		0003
L444545.03BRL	BRL Ceise Novation Oct	D1	Currency.....	Societe Generale SA	01/17/2024	12/09/2024		74,505	0.908550047		(1,328)		(1,328)		(1,328)		(1,328)			253		0003
BR/L/S 703296.13 USD-	2020	B1	Currency.....	NI ZHO CAPITAL	02/22/2024	03/17/2025		319,267	0.896238135		(4,949)		(4,949)		(4,949)		(4,949)			1,817		0003
L486196.45BRL	Coupon Hedge Strip OIL	B1	Currency.....	NI ZHO CAPITAL	02/22/2024	04/16/2027		330,982	0.879004956		(3,914)		(3,914)		(3,914)		(3,914)			2,639		0003
BR/L/S 286393.25 USD-	2020	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	03/17/2025		67,874	0.786534554		(3,403)		(3,403)		(3,403)		(3,403)			290		0003
L2272503.30BRL	Coupon Hedge Strip OIL	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		111,930	0.786287169		(5,116)		(5,116)		(5,116)		(5,116)			6,16		0003
GBP/L 258112.00 USD-	Chiswick High Street	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		169,052	0.779948441		(7,167)		(7,167)		(7,167)		(7,167)			370		0003
S25527.37GBP	July 2021 - 7200450	B1	Currency.....	Societe Generale SA	03/13/2024	12/09/2024		41,561,952	0.801155567		2,930,482		2,930,482		2,930,482		2,930,482			108,772		0003
BR/L 969214.27 USD-	Brunei Sept 2021 -	B1	Currency.....	02NBE1B/P40TDBPU41	03/13/2024	12/09/2024		2,457,172	0.813943835		208,694		208,694		208,694		208,694			9,026		0003
S765501.35GBP	7200467	B1	Currency.....																			
ELR/L 749532 USD-	Coupon Hedge Strip OIL	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	03/17/2025		111,930	0.786287169		(5,116)		(5,116)		(5,116)		(5,116)			6,16		0003
S67692.11EUR	EUR	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		169,052	0.779948441		(7,167)		(7,167)		(7,167)		(7,167)			370		0003
ELR/L 319266.77 USD-	Coupon Hedge Strip OIL	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		41,561,952	0.801155567		2,930,482		2,930,482		2,930,482		2,930,482			108,772		0003
S266145.44EUR	EUR	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		111,930	0.786287169		(5,116)		(5,116)		(5,116)		(5,116)			6,16		0003
ELR/L 330982.40 USD-	Coupon Hedge Strip OIL	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		169,052	0.779948441		(7,167)		(7,167)		(7,167)		(7,167)			370		0003
S200935.17EUR	EUR	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		41,561,952	0.801155567		2,930,482		2,930,482		2,930,482		2,930,482			108,772		0003
GBP/L 67874.17 USD-	Coupon Hedge Strip OIL	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		111,930	0.786287169		(5,116)		(5,116)		(5,116)		(5,116)			6,16		0003
S33385.36GBP	GBP	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		169,052	0.779948441		(7,167)		(7,167)		(7,167)		(7,167)			370		0003
GBP/L 111930.06 USD-	Coupon Hedge Strip OIL	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		41,561,952	0.801155567		2,930,482		2,930,482		2,930,482		2,930,482			108,772		0003
S98009.17GBP	Brunei Sept 2021 -	B1	Currency.....	02NBE1B/P40TDBPU41	03/13/2024	12/09/2024		2,457,172	0.813943835		208,694		208,694		208,694		208,694			9,026		0003
S131952.07GBP	7200467	B1	Currency.....																			
GBP/S 41561952.27 USD-	Johnson Estate 7200412	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	12/16/2025		41,561,952	0.801155567		2,930,482		2,930,482		2,930,482		2,930,482			108,772		0003
L33297590.26GBP	GLO ReIn6m VOYE 3A B2	B1	Currency.....	BNP Paribas SA ROMUISPUBMIPROK6P93	04/12/2024	01/08/2025		2,457,172	0.813943835		208,694		208,694		208,694		208,694			9,026		0003
ELR/L 2457172.00 USD-	GLO ReIn6m VOYE 3A B2	B1	Currency.....	Deutsche Bank AG ... 7LTWFX1(INS)80621K66	07/22/2021	04/15/2025		2,457,172	0.813943835		208,694		208,694		208,694		208,694			9,026		0003
S2000000.00EUR	XS2125161235	D1	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 Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 377741.30 USD- S3010000.00EUR	Q LO ReIn6m ANCE 4A	D1	Currency.....	Deutsche Bank AG .. 7LWTFZY1NS180621K66	07/22/2021	08/15/2025		3,717,741	0.809631375				314,252		314,252		314,252			17,378		0003
EUR/L 18450000.00 USD- Q LO ReIn6m RME 2A BR	QRR XS239890942	D1	Currency.....	Canadian Imperial Bank of Comm	08/09/2021	01/15/2026		18,450,000	0.81300813				1,376,803		1,376,803		1,376,803			104,304		0003
EUR/L 11418557.76 USD- Exeter Logistics June 2021 - 7200455	XS234229432	B1	Currency.....	JPMORGAN CHASE 815DZ1ZKVSZ11N4UJ748	08/26/2021	06/16/2025		11,418,558	0.81214076				961,700		961,700		961,700			48,093		0003
EUR/L 2427808.85 USD- Chiswick High Street July 2021 - 7200450	QRR XS239890942	B1	Currency.....	Deutsche Bank AG .. 7LWTFZY1NS180621K66	01/19/2022	10/09/2024		247,809	0.731976888				5,226		5,226		5,226			195		0003
EUR/L 3919000.00 USD- Q LO ReIn6m AVCCA 17A	QRR XS239890942	D1	Currency.....	ROYAL BK CANADA ES7 P3U8PHI6C71XB1U11	02/18/2022	10/15/2024		5,919,000	0.84473287				348,186		348,186		348,186			5,999		0003
EUR/L 5327100.00 USD- Q LO ReIn6m AVCCA 17A	QRR XS239890942	D1	Currency.....	ROYAL BK CANADA ES7 P3U8PHI6C71XB1U11	02/18/2022	10/15/2024		5,327,100	0.84473287				313,367		313,367		313,367			5,400		0003
EUR/L 278962.43 USD- Chiswick High Street July 2021 - 7200450	QRR XS239890942	B1	Currency.....	ROYAL BK CANADA ES7 P3U8PHI6C71XB1U11	02/22/2022	10/09/2024		279,962	0.73622807				4,279		4,279		4,279			220		0003
EUR/L 12694628.11 USD- Q LO Standard Hotel - 7200351	QRR XS239890942	B1	Currency.....	Goldman Sachs Group Inc/The	08/02/2022	10/07/2024		126,946,228	0.80795023				10,153,389		10,153,389		10,153,389			87,901		0003
GBP/L 783335.84 USD- Chiswick High Street July 2021 - 7200450	QRR XS239890942	B1	Currency.....	Societe Generale SA	09/14/2022	10/09/2024		783,336	0.863036166				120,330		120,330		120,330			615		0003
GBP/L 960313.63 USD- Chiswick High Street July 2021 - 7200450	QRR XS239890942	B1	Currency.....	BNP Paribas SA R0UWSPUB1PRUK5F963	01/27/2023	10/09/2024		960,314	0.80078272				67,605		67,605		67,605			754		0003
GBP/L 776343.91 USD- Chiswick High Street July 2021 - 7200450	QRR XS239890942	B1	Currency.....	ROYAL BK CANADA ES7 P3U8PHI6C71XB1U11	06/15/2023	10/09/2024		776,344	0.787979266				41,264		41,264		41,264			610		0003
GBP/L 1066819.34 USD- Chiswick High Street July 2021 - 7200450	QRR XS239890942	B1	Currency.....	Credit Agricole SA	09/12/2023	10/09/2024		1,066,819	0.802784057				80,149		80,149		80,149			861		0003
BR/L/S 100877.78 USD- Celse	QRR XS239890942	D1	Currency.....	Credit Agricole SA	10/05/2023	04/17/2028		1,008,778	6.609198988				49,567		49,567		49,567			9,500		0003
BR/L/S 820378.69 USD- Celse	QRR XS239890942	D1	Currency.....	Credit Agricole SA	10/05/2023	10/15/2029		820,379	7.254200033				48,252		48,252		48,252			9,212		0003
BR/L/S 384951.22 USD- L3166724.16EUR	QRR XS239890942	D1	Currency.....	Credit Agricole SA	10/05/2023	10/15/2031		384,951	8.226398983				24,098		24,098		24,098			5,108		0003
GBP/L 266371.61 USD- Patricia London - 7200445	QRR XS239890942	B1	Currency.....	Credit Agricole SA	02/06/2024	10/28/2025		266,372	0.794091945				15,109		15,109		15,109			1,382		0003
GBP/L 604850.81 USD- S478352.80GBP	QRR XS239890942	B1	Currency.....	Credit Agricole SA	02/21/2024	05/15/2025		604,851	0.790868807				33,270		33,270		33,270			2,385		0003
GBP/L 128933.03 USD- S100216.74GBP	QRR XS239890942	B1	Currency.....	JPMORGAN CHASE 815DZ1ZKVSZ11N4UJ748	05/16/2024	10/09/2024		128,933	0.788773402				7,066		7,066		7,066			100		0003
GBP/L 559062.37 USD- L439543.47GBP	QRR XS239890942	B1	Currency.....	ROYAL BK CANADA ES7 P3U8PHI6C71XB1U11	05/17/2024	10/09/2024		559,062	0.786219445				28,471		28,471		28,471			439		0003
EUR/L 399441.01 USD- Q LO ReIn6m VOYE 1A	QRR XS239890942	D1	Currency.....	WIZHO CAPITAL MARKETS LLC	07/02/2024	10/15/2024		399,441	0.926294473				12,650		12,650		12,650			405		0003
S270000.00EUR	QRR XS239890942	D1	Currency.....	Deutsche Bank AG .. 7LWTFZY1NS180621K66	07/26/2024	07/16/2025		95,670	0.906360885				1,928		1,928		1,928			428		0003
EUR/L 9569.65 USD- EUR	QRR XS239890942	B1	Currency.....	Deutsche Bank AG .. 7LWTFZY1NS180621K66	07/26/2024	12/16/2025		213,848	0.900920554				4,209		4,209		4,209			1,177		0003
EUR/L 213847.80 USD- EUR	QRR XS239890942	B1	Currency.....	Credit Agricole SA	08/08/2024	12/16/2024		38,333	0.911582732				682		682		682			88		0003
EUR/L 38333.01 USD- S34943.71EUR	QRR XS239890942	B1	Currency.....	WELLS FARGO & COMPANY	08/16/2024	01/16/2025		411,613	0.902953009				3,822		3,822		3,822			1,119		0003
EUR/L 411612.75 USD- EUR	QRR XS239890942	B1	Currency.....	WELLS FARGO & COMPANY	08/16/2024	01/15/2027		330,391	0.879307473				1,983		1,983		1,983			2,502		0003
EUR/L 330390.78 USD- L290381.16EUR	QRR XS239890942	B1	Currency.....	WELLS FARGO & COMPANY	08/16/2024	04/16/2027		331,812	0.876808421				3,153		3,153		3,153			2,645		0003
EUR/L 331811.56 USD- EUR	QRR XS239890942	B1	Currency.....	WELLS FARGO & COMPANY	08/16/2024	07/16/2027		334,087	0.874123665				3,192		3,192		3,192			2,791		0003
EUR/L 334087.30 USD- EUR	QRR XS239890942	B1	Currency.....	ROYAL BK CANADA ES7 P3U8PHI6C71XB1U11	08/23/2024	01/15/2025		5,592,060	0.894126884				2,835		2,835		2,835			15,139		0003
EUR/L 5592060.00 USD- Q LO ReIn6m ANCE 3A D	QRR XS239890942	B1	Currency.....	ROYAL BK CANADA ES7 P3U8PHI6C71XB1U11	08/23/2024	01/15/2025		5,592,060	0.894126884				2,835		2,835		2,835			15,139		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (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 78897.38 USD- S71085.14EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.07/28/2024	.12/16/2025	.....	78,897	..0.90082149	.....	.....	.....	(1,553)	.....	(1,553)	.....	.....	.....	.....	.....	.....	0003
EUR/S 1501046.80 USD- L1350518.06EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	BNP Paribas SA ROMUSPFBWPR0K5P83	.08/16/2024	.04/16/2025	.....	1,301,047	..0.8897749	.....	.....	.....	13,566	.....	13,566	.....	.....	.....	.....	.....	.....	0003
EUR/S 4401123.78 USD- L1251160.60EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	BNP Paribas SA ROMUSPFBWPR0K5P83	.08/16/2024	.10/16/2025	.....	1,400,124	..0.83807135	.....	.....	.....	12,670	.....	12,670	.....	.....	.....	.....	.....	.....	0003
EUR/S 44815.02 USD- L39857.75EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	BNP Paribas SA ROMUSPFBWPR0K5P83	.08/16/2024	.12/16/2025	.....	44,815	..0.891615133	.....	.....	.....	407	.....	407	.....	.....	.....	.....	.....	.....	0003
EUR/S 1345912.03 USD- L191642.05EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	BNP Paribas SA ROMUSPFBWPR0K5P83	.08/16/2024	.07/16/2026	.....	1,345,912	..0.885378853	.....	.....	.....	13,319	.....	13,319	.....	.....	.....	.....	.....	.....	0003
EUR/S 443231.29 USD- L387148.90EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	BNP Paribas SA ROMUSPFBWPR0K5P83	.08/16/2024	.08/16/2027	.....	443,231	..0.873469244	.....	.....	.....	4,362	.....	4,362	.....	.....	.....	.....	.....	.....	0003
EUR/L 3329460.00 USD- S3000000.00EUR	QLO ReInv6m PENTA 2020-7A B1N-B1N	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.08/29/2024	.10/25/2024	.....	3,329,460	..0.901047017	.....	.....	.....	(13,333)	.....	(13,333)	.....	.....	.....	.....	.....	.....	0003
EUR/S 2793930.00 USD- L2500000.00EUR	QLO ReInv6m PENTA 2020-7A B2N-B2N	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.08/29/2024	.04/15/2025	.....	2,793,930	..0.894796835	.....	.....	.....	9,728	.....	9,728	.....	.....	.....	.....	.....	.....	0003
EUR/L 2216840.00 USD- S2000000.00EUR	QLO ReInv6m VOYE 3A D	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.08/30/2024	.10/15/2024	.....	2,216,840	..0.902185092	.....	.....	.....	(10,680)	.....	(10,680)	.....	.....	.....	.....	.....	.....	0003
EUR/S 2233160.00 USD- L2000000.00EUR	QLO ReInv6m VOYE 3A D	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.08/30/2024	.04/15/2025	.....	2,233,160	..0.895591897	.....	.....	.....	9,766	.....	9,766	.....	.....	.....	.....	.....	.....	0003
EUR/S 4127796.52 USD- L3700000.00EUR	QLO ReInv6m C1FCE 2A DN XS125925870	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.09/03/2024	.04/15/2025	.....	4,121,799	..0.887666391	.....	.....	.....	27,615	.....	27,615	.....	.....	.....	.....	.....	.....	0003
EUR/L 8555225.00 USD- S7750000.00EUR	QLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.09/10/2024	.10/15/2024	.....	8,555,225	..0.905879156	.....	.....	.....	(76,414)	.....	(76,414)	.....	.....	.....	.....	.....	.....	0003
EUR/S 201873.55 USD- L180727.77EUR	Irish RPL URB QLO ReInv6m PENTA	B1	Currency.....	PELDOEJDB5FOLUQ3876	.09/16/2024	.12/20/2024	.....	201,874	..0.88623235	.....	.....	.....	(54)	.....	(54)	.....	.....	.....	.....	.....	.....	0003
EUR/L 1285986.00 USD- S1000000.00EUR	QLO ReInv6m PENTA 2020-7A B1N-B1N	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.07/22/2021	.04/15/2025	.....	1,228,586	..0.81394835	.....	.....	.....	104,347	.....	104,347	.....	.....	.....	.....	.....	.....	0003
EUR/L 2457172.00 USD- S2000000.00EUR	QLO ReInv6m DUNE1P 1A 2020-7A DN-DN	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.07/22/2021	.04/15/2025	.....	2,457,172	..0.81394835	.....	.....	.....	208,694	.....	208,694	.....	.....	.....	.....	.....	.....	0003
EUR/L 1224375.00 USD- S1000000.00EUR	QLO ReInv6m DUNE1P 1A 2020-7A DN-DN	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.07/27/2021	.10/15/2024	.....	1,224,375	..0.816743236	.....	.....	.....	110,130	.....	110,130	.....	.....	.....	.....	.....	.....	0003
EUR/L 1836562.50 USD- S1500000.00EUR	QLO ReInv6m DUNE1P 1A 2020-7A DN-DN	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.07/27/2021	.10/15/2024	.....	1,836,563	..0.816743236	.....	.....	.....	165,195	.....	165,195	.....	.....	.....	.....	.....	.....	0003
EUR/L 7989437.50 USD- S6500000.00EUR	QLO ReInv6m DUNE1P 1A 2020-7A DN-DN	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	.07/27/2021	.10/15/2024	.....	7,958,438	..0.816743236	.....	.....	.....	715,847	.....	715,847	.....	.....	.....	.....	.....	.....	0003
EUR/L 6284500.00 USD- S5000000.00EUR	QLO ReInv6m AQUE 2020- SA CR XS2389842239	D1	Currency.....	Morgan Stanley IGSJLL3JDP30 6NUZ34	.09/23/2021	.10/20/2026	.....	6,284,500	..0.795608243	.....	.....	.....	521,047	.....	521,047	.....	.....	.....	.....	.....	.....	0003
GBP/L 277073.66 USD- S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IGSJLL3JDP30 6NUZ34	.10/21/2021	.06/15/2027	.....	277,074	..0.714719653	.....	.....	.....	13,501	.....	13,501	.....	.....	.....	.....	.....	.....	0003
GBP/L 365327.23 USD- S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IGSJLL3JDP30 6NUZ34	.10/22/2021	.06/15/2032	.....	365,327	..0.685494919	.....	.....	.....	27,300	.....	27,300	.....	.....	.....	.....	.....	.....	0003
EUR/L 2317408.00 USD- S1930000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IGSJLL3JDP30 6NUZ34	.10/22/2021	.02/18/2048	.....	2,317,408	..0.59808061	.....	.....	.....	234,311	.....	234,311	.....	.....	.....	.....	.....	.....	0003
GBP/L 556563.38 USD- S350986.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IGSJLL3JDP30 6NUZ34	.11/02/2021	.06/17/2041	.....	556,563	..0.630636317	.....	.....	.....	54,940	.....	54,940	.....	.....	.....	.....	.....	.....	0003
EUR/L 946727.61 USD- S963121.35EUR	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IGSJLL3JDP30 6NUZ34	.11/03/2021	.06/16/2025	.....	96,503	..0.73480788	.....	.....	.....	1,821	.....	1,821	.....	.....	.....	.....	.....	.....	0003
EUR/L 946727.61 USD- S963121.35EUR	Spain Jun 2022 - 50129577	B1	Currency.....	BNP Paribas SA ROMUSPFBWPR0K5P83	.03/16/2023	.07/07/2026	.....	946,728	..0.911688224	.....	.....	.....	(35,767)	.....	(35,767)	.....	.....	.....	.....	.....	.....	0003

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 Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year 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 83560.35 USD- S74826.47EUR	12-18 Hotel - 7 Phes Ibiza	B1	Currency.....	BNP Paribas SA ROMISFPUBPR0K5P83	03/30/2023	02/24/2025		885.660	..0.885383405				..(1.943)		..(1.943)		..(1.943)			..2.652		0003
EUR/L 650983.63 USD- S559449.38EUR	Eit Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1ONSX80621K86	07/18/2023	07/07/2026		650.584	..0.859919162				..11.551		..11.551		..11.551			..4.324		0003
EUR/L 79997.69 USD- 369602.35EUR	Italy Jun 2022 - 50121653	B1	Currency.....	JPMORGAN CHASE 815DZIZKVSZ11NHU748	07/25/2023	07/07/2026		79.998	..0.87056988				..550		..550		..550			..532		0003
EUR/L 98818.70 USD- S79271.61EUR	Eit Exeter Logistic Spain - 7200570	B1	Currency.....	ROYAL BK CANADA ... ES71PUBJH1GCT1YBU11	08/18/2023	07/07/2026		89.819	..0.882575562				..(588)		..(588)		..(588)			..597		0003
GBP/L 116861.17 USD- S92420.92GBP	iQ Pool 1 72004023	B1	Currency.....	0221/2024	05/15/2025			116.861	..0.790660814				..(6.428)		..(6.428)		..(6.428)			..461		0003
EUR/L 1262552.38 USD- S1109789.81EUR	Coupon Hedge Strip OIL	B1	Currency.....	0222/2024	04/16/2027			1.262.552	..0.879004965				..(14.931)		..(14.931)		..(14.931)			..10.086		0003
GBP/L 223328.30 USD- S75738.14GBP	Coupon Hedge Strip OIL	B1	Currency.....	0223/2024	11/18/2024			223.329	..0.786909883				..(11.563)		..(11.563)		..(11.563)			..409		0003
GBP/L 215843.15 USD- S169754.74GBP	Coupon Hedge Strip OIL	B1	Currency.....	0223/2024	05/16/2025			215.843	..0.786472677				..(10.606)		..(10.606)		..(10.606)			..853		0003
GBP/L 190315.29 USD- S143642.47GBP	Coupon Hedge Strip OIL	B1	Currency.....	0223/2024	11/17/2025			190.315	..0.786287166				..(8.769)		..(8.769)		..(8.769)			..1,012		0003
GBP/L 215656.42 USD- S169754.74GBP	Coupon Hedge Strip OIL	B1	Currency.....	0223/2024	05/16/2025			215.656	..0.787153659				..(10.792)		..(10.792)		..(10.792)			..852		0003
GBP/L 17339.03 USD- S13987.03GBP	02NEB18P4R0TD8PU41	B1	Currency.....	06/03/2024	05/15/2025			17.339	..0.783606579				..(786)		..(786)		..(786)			..68		0003
EUR/L 109498.45 USD- S100190.74EUR	iQ Pool 1 72004027	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1ONSX80621K86	07/26/2024	12/16/2024		109.498	..0.914996879				..(2.364)		..(2.364)		..(2.364)			..251		0003
EUR/S 1562121.76 USD- L1410544.63EUR	Coupon Hedge Strip OIL	B1	Currency.....	08/16/2024	01/16/2025			1.562.122	..0.902871148				..14.705		..14.705		..14.705			..4.249		0003
EUR/S 45130.92 USD- L40372.60EUR	Coupon Hedge Strip OIL	B1	Currency.....	08/16/2024	09/16/2025			45.131	..0.894566297				..406		..406		..406			..221		0003
EUR/S 1339269.58 USD- L1181767.27EUR	Coupon Hedge Strip OIL	B1	Currency.....	08/16/2024	10/16/2026			1.339.250	..0.882410036				..12.485		..12.485		..12.485			..9.573		0003
EUR/S 1331437.53 USD- L1164088.21EUR	Coupon Hedge Strip OIL	B1	Currency.....	08/16/2024	07/16/2027			1.331.438	..0.874030296				..12.980		..12.980		..12.980			..11.123		0003
EUR/L 184087.06 USD- S164620.31EUR	OIL Hispania Hotel Portfolio - 7200391	B1	Currency.....	Morgan Stanley 16JSLJL3JDP3016NUZ34	08/21/2024	11/15/2024		184.087	..0.89425248				..518		..518		..518			..327		0003
EUR/S 25168169.25 USD- L22500000.00EUR	OLO ReIn6m RRIIE 3A ON XS206070848	B1	Currency.....	Morgan Stanley 16JSLJL3JDP3016NUZ34	08/23/2024	01/15/2025		25.168.169	..0.883986359				..(16.656)		..(16.656)		..(16.656)			..68.134		0003
EUR/S 5476102.80 USD- L4600000.00EUR	OLO ReIn6m PENTA 2020-7A DN-DN	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1ONSX80621K86	08/29/2024	04/15/2025		5.476.103	..0.884796935				..19.067		..19.067		..19.067			..20.115		0003
EUR/S 5019367.50 USD- L4600000.00EUR	XS2106029338	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1ONSX80621K86	09/03/2024	04/15/2025		5.019.368	..0.896527301				..27.217		..27.217		..27.217			..18.438		0003
EUR/L 12215172.58 USD- S10961042.93EUR	ON XS2125925111	B1	Currency.....	WELLS FARGO & COMPANY	09/06/2024	12/10/2024		12.215.173	..0.897330173				..(19.432)		..(19.432)		..(19.432)			..26.937		0003
EUR/S 830108.78 USD- L7365250.00EUR	FX Coupon Hedging	B1	Currency.....	ROYAL BK CANADA ... ES71PUBJH1GCT1YBU11	09/08/2024	08/15/2025		8.930.109	..0.890268666				..29.053		..29.053		..29.053			..41.742		0003
BR/L 990777.44 USD- S6173137.92BRL	DPFR XS229891320	B1	Currency.....	ROYAL BK CANADA ... ES71PUBJH1GCT1YBU11	09/08/2024	08/15/2025		8.930.109	..0.890268666				..29.053		..29.053		..29.053			..41.742		0003
BR/L 894750.77 USD- S5762642.34BRL	Ceise	D1	Currency.....	Barclays PLC	10/11/2018	10/15/2026		990.777	..6.200600002				..5.950		..5.950		..5.950			..7.077		0003
EUR/L 27536662.50 USD- XS206070848	OLO ReIn6m RRIIE 3A ON XS206070848	D1	Currency.....	Barclays PLC	10/11/2018	04/15/2027		894.751	..6.440500006				..7.336		..7.336		..7.336			..7.130		0003
EUR/L 8685758.00 USD- S3200000.00EUR	OLO ReIn6m AVCOA 21A	D1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1ONSX80621K86	07/22/2021	01/15/2025		27.536.063	..0.817110289				..2.345.326		..2.345.326		..2.345.326			..74.545		0003
EUR/L 8685758.00 USD- S3200000.00EUR	D XS2128186181	D1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1ONSX80621K86	07/22/2021	04/15/2025		3.865.759	..0.813949835				..313.041		..313.041		..313.041			..13.539		0003

SCHEDULE DB - PART A - SECTION 1

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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 456789.20 USD-S3700000.00EUR	QLO ReInveM CFFCE 2A DN XS212952670	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1(NS)80621K66	07/22/2021	04/15/2025		4,545,768	0.81394835				386,083		386,083		386,083			16,688		0003
EUR/L 6020071.40 USD-S4900000.00EUR	XS2106029338	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1(NS)80621K66	07/22/2021	04/15/2025		6,020,071	0.81394835				511,300		511,300		511,300			22,114		0003
EUR/L 4117846.25 USD-S3235000.00EUR	QLO ReInveM AVCCA 2A D XS2296333508	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1(NS)80621K66	07/22/2021	10/15/2025		4,117,846	0.807460939				347,293		347,293		347,293			21,008		0003
EUR/L 6121675.00 USD-S59000000.00EUR	QLO ReInveM AVCCA 17A B2H XS2051458185	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1(NS)80621K66	07/27/2021	10/15/2024		6,121,875	0.816745236				550,651		550,651		550,651			6,205		0003
EUR/L 7346250.00 USD-S96000000.00EUR	QLO ReInveM AVCCA 17A C3 XS2051458342	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1(NS)80621K66	07/27/2021	10/15/2024		7,346,250	0.816745236				680,782		680,782		680,782			7,446		0003
EUR/L 4897500.00 USD-S4000000.00EUR	QLO ReInveM DUPEP 1A A2A XS2036105133	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1(NS)80621K66	07/27/2021	10/15/2024		4,897,500	0.816745236				440,521		440,521		440,521			4,964		0003
EUR/L 11806500.00 USD-S9500000.00EUR	QLO ReInveM OZME 2A CR XS2334573701	D1	Currency.....	JP Morgan Chase 815Z21ZKVSZ11NHU748	08/09/2021	01/15/2026		11,806,500	0.804505229				989,759		989,759		989,759			67,141		0003
GBP/L 60713.31 USD-S45140.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Societe Generale SA	11/19/2021	10/09/2024		60,713	0.743501054				338		338		338			48		0003
GBP/L 291316.11 USD-S218755.06GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Deutsche Bank AG .. 7L7WFZ1(NS)80621K66	12/22/2021	10/09/2024		291,316	0.750919886				1,267		1,267		1,267			229		0003
GBP/L 6080773.72 USD-S4665004.40GBP	Patrizia London - 7200445	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3RHH16C71XBU11	04/26/2022	10/28/2025		6,060,774	0.769704433				148,259		148,259		148,259			31,445		0003
GBP/L 938661.03 USD-S771415.34GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3RHH16C71XBU11	07/19/2022	10/09/2024		939,661	0.82050657				91,483		91,483		91,483			78		0003
GBP/L 456737.43 USD-S375310.14GBP	Patrizia London - 7200445	B1	Currency.....	BNP Paribas SA ROMUISP8BMPROK5P63	05/24/2023	10/28/2025		456,737	0.821719691				42,698		42,698		42,698			2,370		0003
BR/L/S 106488.38 USD-L6205142.82BRL	Ceise	D1	Currency.....	Credit Agricole SA .. 969500TJSKRTCJ0IWXH5	10/05/2023	04/15/2026		1,064,858	5.827200009				35,814		35,814		35,814			6,607		0003
BR/L/S 1039389.00 USD-L6654480.19BRL	Ceise	D1	Currency.....	Credit Agricole SA .. 969500TJSKRTCJ0IWXH5	10/05/2023	10/15/2027		1,039,389	6.402293995				47,591		47,591		47,591			9,063		0003
BR/L/S 1037480.34 USD-L7292344.59BRL	Ceise	D1	Currency.....	Credit Agricole SA .. 969500TJSKRTCJ0IWXH5	10/05/2023	04/16/2029		1,037,480	7.029393894				58,257		58,257		58,257			11,059		0003
BR/L/S 412331.23 USD-L3287558.14BRL	Ceise	D1	Currency.....	Credit Agricole SA .. 969500TJSKRTCJ0IWXH5	10/05/2023	04/15/2031		412,331	7.973100024				24,950		24,950		24,950			5,273		0003
GBP/L 925103.67 USD-S750317.26GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	969500TJSKRTCJ0IWXH5	10/11/2023	10/09/2024		925,104	0.811062894				77,839		77,839		77,839			726		0003
GBP/L 230028.36 USD-S181011.45GBP	Patrizia London - 7200445	B1	Currency.....	Natixis NA	12/20/2023	10/28/2025		230,029	0.786905854				10,848		10,848		10,848			1,193		0003
EUR/L 658078.42 USD-S906468.00EUR	Coupon Hedge ABS Strip	B1	Currency.....	969500TJSKRTCJ0IWXH5	02/05/2024	10/15/2024		658,078	0.921574058				17,381		17,381		17,381			667		0003
GBP/L 574516.94 USD-S45076.23GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley GJSJL3JDPF3016NLZ34	02/05/2024	10/15/2024		574,517	0.795585556				36,453		36,453		36,453			451		0003
GBP/L 40880.03 USD-S23330.41GBP	iQ Pool 1 7200423	B1	Currency.....	Societe Generale SA .. 02N6B1BXP4R0TD8PU41	02/21/2024	05/15/2025		40,880	0.790660721				12,249		12,249		12,249			161		0003
GBP/L 83016.58 USD-S56594.56GBP	iQ Pool 1 7200423	B1	Currency.....	Credit Agricole SA .. 969500TJSKRTCJ0IWXH5	02/21/2024	05/15/2025		83,017	0.790660814				4,566		4,566		4,566			327		0003
EUR/L 707085.40 USD-S645357.00EUR	Coupon Hedge Strip OIL	B1	Currency.....	NI ZHO CAPITAL	02/22/2024	12/16/2024		707,085	0.91270022				13,455		13,455		13,455			1,624		0003
EUR/L 630238.59 USD-S567911.32EUR	NI ZHO CAPITAL	B1	Currency.....	016168560J2D1J8570P30	02/22/2024	09/16/2025		630,240	0.901103848				10,323		10,323		10,323			3,090		0003
EUR/L 1256249.82 USD-S1108493.42EUR	NI ZHO CAPITAL	B1	Currency.....	016168560J2D1J8570P30	02/22/2024	09/16/2025		1,256,250	0.882339363				15,660		15,660		15,660			9,512		0003
GBP/L 210897.89 USD-S165881.52GBP	Coupon Hedge Strip OIL	B1	Currency.....	016168560J2D1J8570P30	02/22/2024	01/15/2027		210,898	0.786596395				10,671		10,671		10,671			646		0003
GBP/L 194941.63 USD-S153243.95GBP	GBP	B1	Currency.....	JP Morgan Chase 815Z21ZKVSZ11NHU748	02/23/2024	02/14/2025		194,942	0.786101717				9,189		9,189		9,189			915		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 1798761.40 USD-GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7/P3U8PHI/GC71XBU11	02/23/2024	10/16/2024		1,796,761	0.787773752				(95,235)		(95,235)		(95,235)			1,881	0003	
\$1415441.47GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7/P3U8PHI/GC71XBU11	02/23/2024	11/18/2024		223,118	0.787649661				(11,774)		(11,774)		(11,774)			409	0003	
GBP/L 73854.21 USD-	Patrizia London -	B1	Currency.....	9695007J5KRTC/DJH/KH05	04/04/2024	10/28/2025		75,854	0.785758628				(3,461)		(3,461)		(3,461)			384	0003	
\$36603.10GBP	Patrizia London -	B1	Currency.....	Societe Generale SA	04/19/2024	10/28/2025		105,485	0.793077181				(6,683)		(6,683)		(6,683)			547	0003	
EUR/L 181659.27 USD-	EOT Exeter Logistics	B1	Currency.....	02N6B1B/P4R0TD8P/U41																		
\$160327.67EUR	Italy Jun 2022 -	B1	Currency.....	ROYAL BK CANADA ... ES7/P3U8PHI/GC71XBU11	08/18/2023	07/07/2026		181,659	0.882573568				(1,189)		(1,189)		(1,189)			1,207	0003	
EUR/L 100113.26 USD-	EOT Exeter Logistics	B1	Currency.....	Spain Jun 2022 -																		
EUR/L 103009.99 USD-	EOT Exeter Logistics	B1	Currency.....	JPORGAN CHASE ... 815Z1ZK/VSZ11NH/U748	10/16/2023	07/07/2026		100,113	0.908750949				(3,467)		(3,467)		(3,467)			665	0003	
EUR/L 207279.96 USD-	Italy Jun 2022 -	B1	Currency.....	ROYAL BK CANADA ... ES7/P3U8PHI/GC71XBU11	12/04/2023	07/07/2026		103,010	0.885738626				(1,024)		(1,024)		(1,024)			685	0003	
EUR/L 189306.60 USD-	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC ... 0V6I6S5OX/2D1J857OP30	02/22/2024	01/16/2025		207,280	0.911286262				(3,879)		(3,879)		(3,879)			564	0003	
EUR/L 170556.44EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC ... 0V6I6S5OX/2D1J857OP30	02/22/2024	10/16/2025		189,309	0.89987485				(3,056)		(3,056)		(3,056)			967	0003	
EUR/L 189146.38 USD-	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC ... 0V6I6S5OX/2D1J857OP30	02/22/2024	01/16/2026		189,148	0.896258112				(2,932)		(2,932)		(2,932)			1,077	0003	
GBP/L 378763.97 USD-	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7/P3U8PHI/GC71XBU11	02/23/2024	11/18/2024		378,794	0.787649646				(19,989)		(19,989)		(19,989)			684	0003	
SEK/L 319873.82 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ... 7L1WFZ1/1ONS/8D621K66	02/27/2024	12/16/2024		319,874	10.19470015				(2,647)		(2,647)		(2,647)			735	0003	
SEK/S 3261017.68SEK	Spain Jun 2022 -	B1	Currency.....	ROYAL BK CANADA ... ES7/P3U8PHI/GC71XBU11	04/09/2024	07/07/2026		2,855,631	0.885935769				(29,118)		(29,118)		(29,118)			18,980	0003	
EUR/L 2655630.69 USD-	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY	05/10/2024	04/16/2027		274,956	0.882846274				(4,369)		(4,369)		(4,369)			2,182	0003	
EUR/L 274955.66 USD-	Keylo Flow Hedging 20% Coverage - 50895149	B1	Currency.....	JPORGAN CHASE ... 815Z1ZK/VSZ11NH/U748	05/14/2024	11/15/2024		349,967	0.794960679				21,610		21,610		21,610			621	0003	
GBP/S 349866.97 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ... 7L1WFZ1/1ONS/8D621K66	07/26/2024	07/16/2025		152,291	0.906536083				(3,068)		(3,068)		(3,068)			678	0003	
EUR/L 152291.07 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ... 7L1WFZ1/1ONS/8D621K66	07/26/2024	10/16/2026		122,133	0.89068665				(2,320)		(2,320)		(2,320)			873	0003	
EUR/L 121332.55 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley ... 1GJSLJ3DP30/6NUZ34	08/27/2024	03/17/2025		307,735	10.06470005				(36)		(36)		(36)			1,044	0003	
SEK/S 307734.52 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley ... 1GJSLJ3DP30/6NUZ34	08/27/2024	06/16/2025		294,842	10.0279397				(71)		(71)		(71)			1,242	0003	
SEK/S 24641.67 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley ... 1GJSLJ3DP30/6NUZ34	08/27/2024	09/16/2025		232,810	9.979989834				(61)		(61)		(61)			1,142	0003	
SEK/S 232809.57 USD-	QLO ReIn6m ABSE 13A	D1	Currency.....	Societe Generale SA	08/28/2024	10/21/2024		3,342,345	0.88757341				157		157		157			4,009	0003	
EUR/L 3342345.00 USD-	QLO ReIn6m PENTA 2020-7A B2N-B2N			02N6B1B/P4R0TD8P/U41																		
S3000000.00EUR	QLO ReIn6m PENTA 2020-7A B2N-B2N			Deutsche Bank AG ... 7L1WFZ1/1ONS/8D621K66	08/29/2024	10/25/2024		1,109,820	0.901047017				(4,444)		(4,444)		(4,444)			1,452	0003	
EUR/L 1109920.00 USD-	QLO ReIn6m AVCA 22A	D1	Currency.....	Deutsche Bank AG ... 7L1WFZ1/1ONS/8D621K66	09/10/2024	10/15/2024		3,670,468	0.905879156				(32,784)		(32,784)		(32,784)			3,720	0003	
EUR/L 3670467.50 USD-	QLO ReIn6m AVCA 22A	D1	Currency.....	Deutsche Bank AG ... 7L1WFZ1/1ONS/8D621K66	09/11/2024	12/20/2024		15,919,438	0.90402835				(150,807)		(150,807)		(150,807)			37,261	0003	
EUR/L 13819438.38 USD-	Irish RPL UPB	B1	Currency.....	Deutsche Bank AG ... 7L1WFZ1/1ONS/8D621K66	09/11/2024	10/15/2025		8,931,400	0.895716237				101,756		101,756		101,756			45,585	0003	
EUR/S 8631400.00 USD-	QLO ReIn6m RHE 1A BR	D1	Currency.....	Deutsche Bank AG ... 7L1WFZ1/1ONS/8D621K66	09/11/2024	12/20/2024		24,072,745	0.902119819				(178,180)		(178,180)		(178,180)			56,701	0003	
L8000000.00EUR	PK A1FF NANCE 2020 D-E	B1	Currency.....	Citibank NA	09/12/2024	12/20/2024																
EUR/L 2407244.59 USD-	SE2176500.00EUR			ES702ZJFZ27MEFA76																		
EUR/L 15819438.38 USD-	SE2176500.00EUR																					
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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 120735.39 USD- S91373.07GBP	Onisnick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley	09/18/2024	10/09/2024		120,735	0.756804364				 (1,402)		 (1,402)		 (1,402)			 95		0003
EUR/L 3724590.00 USD- GLO ReInveM PRIO SA D				Canadian Imperial Bank of Comm	07/20/2021	02/17/2026		3,724,590	0.805457782				 302,882		 302,882		 302,882			 21,905		0003
S3000000.00EUR	X52303838261	D1	Currency.....	2161190L770K4C3ZET8									 (70,136)		 (70,136)		 (70,136)			 1,200		0003
EUR/S 1184300.00 USD- GLO ReInveM DUPEP 1A	A2A X52038105133	D1	Currency.....	Deutsche Bank AG ..	11/18/2021	10/15/2024		1,184,300	0.844380647													
L1000000.00EUR	E01 Exeler Logistics France Jun 2022 - 50725978																					
EUR/L 5853523.52 USD- S3086300.93EUR		B1	Currency.....	ROYAL BK CANADA ...	07/07/2026	07/07/2026		5,853,524	0.89985511				 (140,789)		 (140,789)		 (140,789)			 37,577		0003
GBP/L 333277.39 USD- Heylo Floi hedging 20% Coverage - 50095149		B1	Currency.....	Morgan Stanley	10/21/2021	06/15/2023		333,277	0.70335545				 20,347		 20,347		 20,347			 3,616		0003
S234413.50GBP	Heylo Floi hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/21/2021	06/17/2030		344,378	0.688104637				 22,479		 22,479		 22,479			 4,116		0003
S240411.76GBP	Heylo Floi hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/22/2021	06/16/2031		353,107	0.69180546				 24,985		 24,985		 24,985			 4,574		0003
GBP/L 437332.45 USD- Heylo Floi hedging 20% Coverage - 50095149		B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2035		437,332	0.667913437				 37,313		 37,313		 37,313			 7,157		0003
S282100.22GBP	Heylo Floi hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2035		437,332	0.667913437				 37,313		 37,313		 37,313			 7,157		0003
GBP/L 456897.71 USD- Heylo Floi hedging 20% Coverage - 50095149		B1	Currency.....	Morgan Stanley	10/28/2021	06/16/2036		456,898	0.655694704				 42,880		 42,880		 42,880			 7,817		0003
S299454.27GBP	Heylo Floi hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	06/16/2036		456,898	0.655694704				 42,880		 42,880		 42,880			 7,817		0003
GBP/L 478033.03 USD- Heylo Floi hedging 20% Coverage - 50095149		B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2037		478,033	0.648298215				 46,582		 46,582		 46,582			 8,523		0003
S20907.96GBP	Heylo Floi hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2037		478,033	0.648298215				 46,582		 46,582		 46,582			 8,523		0003
GBP/L 525463.18 USD- Heylo Floi hedging 20% Coverage - 50095149		B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2039		525,463	0.632751204				 54,528		 54,528		 54,528			 10,078		0003
S32487.46GBP	Heylo Floi hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2039		525,463	0.632751204				 54,528		 54,528		 54,528			 10,078		0003
GBP/L 536201.42 USD- Heylo Floi hedging 20% Coverage - 50095149		B1	Currency.....	Morgan Stanley	11/02/2021	06/15/2040		536,201	0.637511161				 51,891		 51,891		 51,891			 10,629		0003
S341834.39GBP	Heylo Floi hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/15/2040		536,201	0.637511161				 51,891		 51,891		 51,891			 10,629		0003
GBP/L 1066690.63 USD- Heylo Floi hedging 20% Coverage - 50095149		B1	Currency.....	Morgan Stanley	11/02/2021	06/17/2047		1,066,691	0.607422707				 104,567		 104,567		 104,567			 25,426		0003
S64782.11GBP	Heylo Floi hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/17/2047		1,066,691	0.607422707				 104,567		 104,567		 104,567			 25,426		0003
EUR/L 414020.00 USD- S400000.00EUR	France Jun 2022 - 50725978	B1	Currency.....	JPORGAN CHASE	10/14/2022	07/07/2026		414,020	0.986136902				 (39,824)		 (39,824)		 (39,824)			 2,752		0003
GBP/L 92736.40 USD- Patricia London - 7200445		B1	Currency.....	Credit Agricole SA	06/24/2024	10/28/2025		92,736	0.786497427				 (4,323)		 (4,323)		 (4,323)			 481		0003
S72936.94GBP	Coupon Hedge Strip OIL	B1	Currency.....	969500TJ8KRTCJ0I1KH5																		
EUR/L 109125.16 USD- Coupon Hedge Strip OIL		B1	Currency.....	Deutsche Bank AG ..	07/26/2024	03/17/2025		109,125	0.911161734				 (2,264)		 (2,264)		 (2,264)			 370		0003
S98430.67EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	03/17/2025		109,125	0.911161734				 (2,264)		 (2,264)		 (2,264)			 370		0003
EUR/L 200155.84 USD- S182142.00EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	04/16/2025		200,156	0.910000927				 (4,117)		 (4,117)		 (4,117)			 737		0003
EUR/L 130794.68 USD- S117695.20EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	01/16/2026		130,795	0.899846997				 (2,559)		 (2,559)		 (2,559)			 744		0003
EUR/L 115301.29 USD- S103409.23EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	04/16/2026		115,301	0.866860998				 (2,256)		 (2,256)		 (2,256)			 716		0003
EUR/L 104318.22 USD- S328267.99EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	07/16/2026		104,348	0.893814863				 (2,037)		 (2,037)		 (2,037)			 698		0003
EUR/L 72122.35 USD- S94040.45EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	01/15/2027		72,122	0.88794181				 (1,129)		 (1,129)		 (1,129)			 546		0003
EUR/S 2316283.04 USD- L21212109.98EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	11/18/2024		2,316,283	0.916170409				 50,331		 50,331		 50,331			 4,243		0003
GBP/S 421698.36 USD- Oniswick High Street July 2021 - 7200450		B1	Currency.....	Deutsche Bank AG ..	07/26/2024	11/18/2024		2,316,283	0.916170409				 50,331		 50,331		 50,331			 4,243		0003
S128093.74GBP	Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley	07/31/2024	10/09/2024		421,698	0.778929443				 16,862		 16,862		 16,862			 331		0003
EUR/S 1348737.76 USD- L197536.77EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA	08/16/2024	04/16/2026		1,348,738	0.887894449				 12,646		 12,646		 12,646			 8,375		0003
EUR/S 43325.40 USD- L37500.58EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA	08/16/2024	04/16/2026		1,348,738	0.887894449				 12,646		 12,646		 12,646			 8,375		0003
EUR/S 1333288.22 USD- L112479.87EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA	08/16/2024	01/15/2027		42,325	0.886006511				 402		 402		 402			 277		0003
L17479.87EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA	08/16/2024	01/15/2027		42,325	0.886006511				 402		 402		 402			 277		0003
EUR/L 4894190.00 USD- 2020-7A ON-CN	QLO ReInveM PENTA			BNP Paribas SA	08/16/2024	01/15/2027		1,332,828	0.87983161				 8,283		 8,283		 8,283			 10,092		0003
S500000.00EUR	QLO ReInveM PENTA			BNP Paribas SA	08/16/2024	01/15/2027		1,332,828	0.87983161				 8,283		 8,283		 8,283			 10,092		0003
EUR/L 4894190.00 USD- 2020-7A ON-CN	QLO ReInveM PENTA			BNP Paribas SA	08/29/2024	10/25/2024		4,594,190	0.901047017				 (20,000)		 (20,000)		 (20,000)			 6,535		0003
S500000.00EUR	QLO ReInveM PENTA	D1	Currency.....	Deutsche Bank AG ..	08/29/2024	10/25/2024		4,594,190	0.901047017				 (20,000)		 (20,000)		 (20,000)			 6,535		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or 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
GBP/L 059417.50 USD- S983860.05GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Canadian Imperial Bank of Comm	11/22/2022	10/09/2024		1,059,418	0.83418796				(121,790)		(121,790)		(121,790)			832		0003
GBP/L 998323.89 USD- S95151.86GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ...	12/13/2022	10/09/2024		986,324	0.806503649				(77,915)		(77,915)		(77,915)			784		0003
GBP/L 506661.23 USD- S414653.72GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Citibank NA	02/13/2023	10/09/2024		506,661	0.818404282				(47,603)		(47,603)		(47,603)			398		0003
GBP/L 193116.64 USD- S144269.15GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Citibank NA	09/24/2024	10/09/2024		193,117	0.74674637				354		354		354			152		0003
EUR/L 4897500.00 USD- S4000000.00EUR	GLO ReIn6m DUPEP 1A A2BN Mtge XS2036105982	D1	Currency.....	Deutsche Bank AG ..	07/27/2021	10/15/2024		4,897,500	0.816745236				440,521		440,521		440,521			4,964		0003
EUR/L 6056850.00 USD- S3500000.00EUR	GLO ReIn6m RESE 12A Q3 XS2391582019	D1	Currency.....	Deutsche Bank AG ..	09/27/2021	10/21/2024		6,056,850	0.825511611				484,263		484,263		484,263			7,264		0003
EUR/L 6260500.00 USD- S5900000.00EUR	GLO ReIn6m OBISE 2021-2A B XS2391834418	D1	Currency.....	ROYAL BK CANADA ...	09/28/2021	10/15/2026		6,260,500	0.7986595254				499,822		499,822		499,822			44,721		0003
EUR/L 13213200.00 USD- S10500000.00EUR	GLO ReIn6m ANCHE 5A D XS2390691421	D1	Currency.....	Citibank NA	09/28/2021	01/15/2027		13,213,200	0.794659886				1,066,770		1,066,770		1,066,770			100,945		0003
EUR/L 11095938.30 USD- S9884018.19EUR	EDT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency.....	BNP Paribas SA	07/01/2022	07/07/2026		11,095,938	0.889790349				(277,573)		(277,573)		(277,573)			73,751		0003
GBP/L 577759.96 USD- S360671.66GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	11/02/2021	06/16/2042		577,760	0.624256937				57,817		57,817		57,817			12,161		0003
GBP/L 640081.46 USD- S398201.91GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	11/03/2021	06/15/2046		640,081	0.608950591				63,849		63,849		63,849			14,916		0003
EUR/L 224534.08 USD- L2254467.80SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley	02/03/2023	05/15/2026		224,334	10.04960013				3,354		3,354		3,354			1,428		0003
EUR/L 59668.94 USD- S52825.41EUR	EDT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency.....	JPMORGAN CHASE	06/20/2023	07/07/2026		59,669	0.885305336				(566)		(566)		(566)			397		0003
GBP/L 1064146.64 USD- S65312.13GBP	EDT Exeter Logistics Italy Jun 2022 - 50125977	B1	Currency.....	Deutsche Bank AG ..	07/06/2023	07/07/2026		1,064,147	0.811092501				(77,383)		(77,383)		(77,383)			7,073		0003
EUR/L 92241.43 USD- S90778.90EUR	EDT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency.....	Natixis NA	12/20/2023	07/07/2026		92,241	0.875733388				73		73		73			613		0003
EUR/L 50600.11 USD- S44312.21EUR	EDT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency.....	Natixis NA	12/20/2023	07/07/2026		50,600	0.875733472				40		40		40			336		0003
EUR/L 7873.26 USD- S15685.73EUR	EDT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency.....	JPMORGAN CHASE	01/25/2024	07/07/2026		17,873	0.888602043				(241)		(241)		(241)			119		0003
EUR/L 13465.26 USD- EUR/L 216045.58 USD-	EDT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency.....	JPMORGAN CHASE	01/25/2024	07/07/2026		13,465	0.888602292				(182)		(182)		(182)			90		0003
EUR/L 216045.58 USD- S197600.61EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	02/22/2024	10/16/2024		216,044	0.915373695				(4,224)		(4,224)		(4,224)			226		0003
EUR/L 198323.38 USD- S79949.27EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	02/22/2024	04/16/2025		198,323	0.907317483				(3,483)		(3,483)		(3,483)			730		0003
EUR/L 191703.25 USD- S170471.07EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	02/22/2024	07/16/2026		191,703	0.889244549				(2,742)		(2,742)		(2,742)			1,283		0003
EUR/L 6359493.63 USD- S3815590.78EUR	Coupon Hedge GLO J4D EUR/S 1115272.10 USD-	D1	Currency.....	Canadian Imperial Bank of Comm	07/11/2024	10/15/2024		6,359,494	0.914617694				(118,678)		(118,678)		(118,678)			6,445		0003
L1000000.00EUR	GLO ReIn6m AVOCA 21A C XS2126167704	D1	Currency.....	Citibank NA	09/04/2024	04/15/2025		1,115,272	0.896545174				6,191		6,191		6,191			4,097		0003

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
EUR/L 427735.48 USD- S3633500.00EUR	FX AIF INANCE 2020 D-E - 69346/Al/3 GLO ReInvm JUBIL	B1	Currency.....	Citibank NA E570ZIZ7FF321IEFA76	09/12/2024	12/20/2024		4,027,735	0.90219818				(29,812)		(28,812)		(29,812)			9,487		0003
EUR/L 3723300.00 USD- S3000000.00EUR	2021-25A C1 XS2402444116	D1	Currency.....	Deutsche Bank AG .. 7L7WTFZ1(ONS)80621K86	11/01/2021	11/16/2026		3,723,300	0.805736846				264,805		264,805		264,805			27,162		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 .. 7L7WTFZ1(ONS)80621K86	12/22/2021	10/09/2024		95,657	0.750919844				(416)		(416)		(416)			75		0003
EUR/L 2314366.00 USD- S2200000.00EUR	Chiswick High Street 2020-1 - Class C- 50137201	B1	Currency.....	Goldman Sachs Group Inc/The K03JUN70T14HMYLU02	10/27/2022	01/28/2025		2,314,356	0.950988414				(146,041)		(146,041)		(146,041)			6,635		0003
EUR/L 9881720.00 USD- S2000000.00EUR	GLO ReInvm C/FCE 4A D XS2354690062	D1	Currency.....	Deutsche Bank AG .. 7L7WTFZ1(ONS)80621K86	01/23/2023	01/19/2027		5,881,720	0.884095129				(85,042)		(85,042)		(85,042)			44,640		0003
GBP/L 22080.53 USD- S7816.86GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	02NNEB1B/P4607DBPU41	01/24/2023	10/09/2024		22,081	0.806904544				(1,735)		(1,735)		(1,735)			17		0003
EUR/L 3877200.00 USD- S2200000.00EUR	GLO ReInvm C/FCE 4A D XS2354690062	D1	Currency.....	Deutsche Bank AG .. 7L7WTFZ1(ONS)80621K86	02/16/2023	01/19/2027		3,387,200	0.892060666				82,233		82,233		82,233			27,226		0003
GBP/L 488153.83 USD- S378023.56GBP	12-18 Hotel - Schloss Roxburgh	B1	Currency.....	MI ZHO CAPITAL MARKETS LLC 0V618S60X2D1J8570P30	03/30/2023	02/18/2025		468,154	0.807477235				(36,721)		(36,721)		(36,721)			1,455		0003
GBP/L 16010.76 USD- L1206.02GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Citibank NA E570ZIZ7FF321IEFA76	04/03/2023	10/09/2024		16,011	0.80684158				1,241		1,241		1,241			13		0003
GBP/L 360218.18 USD- S289177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Credit Agricole SA 9695007JBKRTCAJ0VHX5	09/12/2023	10/09/2024		360,218	0.802784052				(26,323)		(26,323)		(26,323)			283		0003
GBP/L 188683.26 USD- S150113.30GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	02NNEB1B/P4607DBPU41	02/15/2024	10/09/2024		188,683	0.795583562				(11,972)		(11,972)		(11,972)			148		0003
GBP/L 97441.00 USD- S76761.47GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JP MORGAN CHASE 815DZIKZKZS11MHU748	02/23/2024	10/16/2024		97,533	0.78702978				(5,073)		(5,073)		(5,073)			102		0003
GBP/L 102819.75 USD- S90985.94GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	ROYAL BK CANADA ... E571P3U3PH16C71XB11	02/23/2024	10/16/2024		97,441	0.787773832				(5,165)		(5,165)		(5,165)			102		0003
EUR/L 230068.48 USD- S208363.00EUR	Coupon Hedge RIBS Strip	B1	Currency.....	ROYAL BK CANADA ... E571P3U3PH16C71XB11	02/23/2024	11/18/2024		102,820	0.787648649				(5,426)		(5,426)		(5,426)			188		0003
EUR/L 28665.19 USD- S24605.31EUR	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC 0V618S60X2D1J8570P30	03/14/2024	06/15/2027		239,088	0.871687602				(1,435)		(1,435)		(1,435)			1,967		0003
EUR/L 122334.67 USD- S107826.48EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MARKETS LLC 0V618S60X2D1J8570P30	03/14/2024	06/15/2028		28,665	0.893368983				(102)		(102)		(102)			276		0003
EUR/L 1566199.63 USD- S1405764.00EUR	FX Coupon Hedging Sanbein March 2021 - 7200439	B1	Currency.....	Deutsche Bank AG .. 7L7WTFZ1(ONS)80621K86	07/26/2024	07/16/2027		122,335	0.882223249				(2,213)		(2,213)		(2,213)			1,022		0003
S181426489.00SEK	FX Coupon Hedging Strip	B1	Currency.....	Morgan Stanley GSJLJL3JDP30 6NUZ34	08/20/2024	11/15/2024		1,566,200	0.897563742				(1,377)		(1,377)		(1,377)			2,780		0003
SEK/S 322406.98 USD- L3261017.66SEK	Coupon Hedge Strip OIL SEK	B1	Currency.....	Morgan Stanley GSJLJL3JDP30 6NUZ34	08/27/2024	05/15/2025		18,076,489	10.0086				3,909		3,909		3,909			71,277		0003
SEK/S 118026.87 USD- L168761.05SEK	Coupon Hedge Strip OIL SEK	B1	Currency.....	Morgan Stanley GSJLJL3JDP30 6NUZ34	08/27/2024	12/16/2024		322,407	10.11460012				114		114		114			740		0003
EUR/S 3354936.00 USD- L3000000.00EUR	GLO ReInvm MESE 13A DN XS204075386	D1	Currency.....	Morgan Stanley GSJLJL3JDP30 6NUZ34	08/27/2024	03/16/2026		118,027	9.902489744				(54)		(54)		(54)			712		0003
EUR/L 1109820.00 USD- S1000000.00EUR	GLO ReInvm PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency.....	Societe Generale SA 02NNEB1B/P4607DBPU41	08/28/2024	01/15/2025		3,354,936	0.894204837				(1,401)		(1,401)		(1,401)			9,082		0003
EUR/L 1775712.00 USD- S1600000.00EUR	GLO ReInvm PENTA 2020-7L ON-CN XS2106028793	D1	Currency.....	Deutsche Bank AG .. 7L7WTFZ1(ONS)80621K86	08/29/2024	10/25/2024		1,109,820	0.901047017				(4,444)		(4,444)		(4,444)			1,452		0003
EUR/S 1117572.00 USD- L1000000.00EUR	GLO ReInvm PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency.....	Deutsche Bank AG .. 7L7WTFZ1(ONS)80621K86	08/29/2024	10/25/2024		1,775,712	0.901047017				(7,111)		(7,111)		(7,111)			2,324		0003
EUR/L 14472991.36 USD- S1287051.85EUR	FX Coupon Hedging	B1	Currency.....	Deutsche Bank AG .. 7L7WTFZ1(ONS)80621K86	08/29/2024	04/15/2025		1,117,572	0.894796835				3,881		3,881		3,881			4,105		0003
			Currency.....	PBLDEB1DSEFIQ/LXP876	09/06/2024	12/10/2024		14,472,991	0.897330174				(23,024)		(23,024)		(23,024)			31,916		0003

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 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
GBP/L 1813130.56 USD- S1388688.89GBP	Heylo Floe Hedging 20% Coverage - 50095149 - EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	Citibank NA E57QIZF7F321NEFA76	09/10/2024	11/15/2024		1,813,131	0.766071032				(43,271)		(43,271)		(43,271)			3,218		0003
EUR/L 16361.10 USD- S14452.62EUR	Spain Jun 2022 -	B1	Currency.....	Societe Generale SA	09/13/2024	07/07/2026		16,361	0.883352586				(119)		(119)		(119)			109		0003
GBP/L 1384035.20 USD- S1009577.86GBP	Brunei Sept 2021 -	B1	Currency.....	JPMORGAN CHASE 815Z2IZNKSZ11NHU748	09/01/2021	12/09/2024		1,384,035	0.724212602				43,507		43,507		43,507			3,052		0003
GBP/L 75714.46 USD- S55923.22GBP	Brunei Sept 2021 -	B1	Currency.....	Canadian Imperial Bank of Comm 216119DL770XHK3ZE78	02/10/2022	12/09/2024		75,714	0.738606963				919		919		919			166		0003
GBP/L 64936.09 USD- S52866.98GBP	Brunei Sept 2021 -	B1	Currency.....	Societe Generale SA	02/14/2023	12/09/2024		64,936	0.81413864				(5,720)		(5,720)		(5,720)			142		0003
GBP/L 44807.93 USD- S36625.74GBP	Brunei Sept 2021 -	B1	Currency.....	Societe Generale SA	03/14/2023	12/09/2024		44,808	0.817394153				(4,142)		(4,142)		(4,142)			98		0003
GBP/L 71911.18 USD- S14093.30GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE 815Z2IZNKSZ11NHU748	02/23/2024	12/16/2024		17,911	0.786943748				(924)		(924)		(924)			41		0003
GBP/L 16277.98 USD- S12800.17GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE 815Z2IZNKSZ11NHU748	02/23/2024	07/16/2025		16,278	0.786349798				(781)		(781)		(781)			72		0003
EUR/L 38020.49 USD- S31985.52EUR	EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	ROYAL BK CANADA ... E57P3U3RHH1GCT1YBU11	02/23/2024	07/07/2026		36,020	0.887981257				(451)		(451)		(451)			239		0003
GBP/L 379141.99 USD- S286348.06GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE 815Z2IZNKSZ11NHU748	02/23/2024	11/18/2024		379,142	0.786930377				(19,631)		(19,631)		(19,631)			695		0003
SEK/L 230314.87 USD- S222439.47SEK	Coupon Hedge Strip OIL SEK	B1	Currency.....	Deutsche Bank AG .. 7LTWZF21CNSX8D621K86	02/27/2024	09/16/2025		230,315	10.08810013				(2,434)		(2,434)		(2,434)			1,129		0003
GBP/S 2134206.00 USD- L1668000.00GBP	Heylo Floe Hedging 20% Coverage - 50095149 - EOT Exeter Logistics Italy Jun 2022 -	B1	Currency.....	Morgan Stanley IG3SLJL3JDP3016NUZ34	03/12/2024	11/15/2024		2,134,206	0.781555295				95,258		95,258		95,258			3,788		0003
EUR/L 219700.49 USD- S195990.05EUR	EOT Exeter Logistics Italy Jun 2022 -	B1	Currency.....	ROYAL BK CANADA ... E57P3U3RHH1GCT1YBU11	03/22/2024	07/07/2026		219,700	0.891623182				(3,665)		(3,665)		(3,665)			1,460		0003
SEK/S 673271.10 USD- L7014676.90SEK	Sunbeam March 2021 -	B1	Currency.....	Morgan Stanley IG3SLJL3JDP3016NUZ34	04/11/2024	05/15/2026		673,271	10.41875995				36,543		36,543		36,543			4,287		0003
EUR/L 5207137.18 USD- S634332.85EUR	EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	Deutsche Bank AG .. 7LTWZF21CNSX8D621K86	05/09/2024	07/06/2027		5,207,137	0.880397941				(82,539)		(82,539)		(82,539)			43,288		0003
EUR/S 5121639.00 USD- L4684352.65EUR	EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	Deutsche Bank AG .. 7LTWZF21CNSX8D621K86	05/09/2024	07/07/2026		5,121,639	0.895094881				105,712		105,712		105,712			34,042		0003
EUR/L 93488.97 USD- S75885.26EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	WELLS FARGO & COMPANY PELDDEJDBSFUOLXP3B76	05/10/2024	07/16/2025		83,489	0.908925574				(1,907)		(1,907)		(1,907)			371		0003
EUR/L 16070.99 USD- S67993.36EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	WELLS FARGO & COMPANY PELDDEJDBSFUOLXP3B76	05/10/2024	07/16/2026		76,071	0.893914843				(1,485)		(1,485)		(1,485)			509		0003
GBP/S 1061566.67 USD- L833333.33GBP	Heylo Floe Hedging 20% Coverage - 50095149 - EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	BNP Paribas SA ROMUISFPUBIPR0KGP83	06/07/2024	11/15/2024		1,061,567	0.785003291				52,274		52,274		52,274			1,884		0003
EUR/L 88408.85 USD- S78810.52EUR	EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	BANK OF AMERICA ... BAT1YDEB63KIZ031MB27	06/20/2024	07/06/2027		88,409	0.891432475				(2,430)		(2,430)		(2,430)			735		0003
EUR/L 12338497.83 USD- S11846759.65EUR	Coupon Hedge CLO JALO CLO ReInveM JUBIL	D1	Currency.....	BNP Paribas SA ROMUISFPUBIPR0KGP83	07/11/2024	10/15/2024		12,938,498	0.915620951				(255,948)		(255,948)		(255,948)			13,114		0003
EUR/S 2744777.50 USD- L2500000.00EUR	2019-23A C XS2075330337	D1	Currency.....	Societe Generale SA	07/16/2024	01/15/2025		2,744,178	0.911019786				50,435		50,435		50,435			7,429		0003
EUR/L 121762.95 USD- S107728.25EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWZF21CNSX8D621K86	07/26/2024	04/16/2027		121,763	0.884720227				(2,177)		(2,177)		(2,177)			971		0003
S107728.25EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	WELLS FARGO & COMPANY PELDDEJDBSFUOLXP3B76	08/16/2024	01/16/2026		23,040	0.890551153				208		208		208			131		0003

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 Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year 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 64751.37 USD- S9657.19GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Citibank NA E570Z0ZIFZ321IEFA76	10/19/2022	12/09/2024		64,751	0.90433012				(13,510)		(13,510)		(13,510)			142		0003
GBP/L 3464010.00 USD- L1MIC 2021-FL1 B - S3000000.00GBP	50136439	B1	Currency.....	Societe Generale SA 02NNEB1BXP4R0TD8PU41	10/28/2022	05/15/2026		3,464,010	0.866046308				(494,844)		(494,844)		(494,844)			22,058		0003
GBP/L 108476.14 USD- Brunel Sept 2021 - 7200467	50136439	B1	Currency.....	Canadian Imperial Bank of Comm 21G119DL70VMK3ZE78	11/15/2022	12/09/2024		108,476	0.835352088				(12,631)		(12,631)		(12,631)			288		0003
GBP/L 83703.22 USD- Brunel Sept 2021 - 7200467	50136439	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	12/13/2022	12/09/2024		83,703	0.807297975				(6,608)		(6,608)		(6,608)			183		0003
GBP/L 45314.17 USD- Brunel Sept 2021 - 7200467	50136439	B1	Currency.....	BNP Paribas SA ROMUISPPIBNPR0KSP63	01/13/2023	12/09/2024		45,314	0.81646461				(4,133)		(4,133)		(4,133)			99		0003
GBP/L 280247.12 USD- Brunel Sept 2021 - 7200467	50136439	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	08/16/2023	12/09/2024		280,247	0.789141419				(15,325)		(15,325)		(15,325)			614		0003
GBP/L 202841.54 USD- Brunel Sept 2021 - 7200467	50136439	B1	Currency.....	Societe Generale SA 02NNEB1BXP4R0TD8PU41	11/20/2023	12/09/2024		202,842	0.799909772				(14,011)		(14,011)		(14,011)			444		0003
GBP/L 242303.57 USD- Brunel Sept 2021 - 7200467	50136439	B1	Currency.....	Societe Generale SA 02NNEB1BXP4R0TD8PU41	01/17/2024	12/09/2024		242,304	0.789916427				(13,468)		(13,468)		(13,468)			531		0003
Coupon Hedge Strip OIL GBP	16777.99 USD- S13195.43GBP	B1	Currency.....	JPMORGAN CHASE 815DZ1ZKNSZ11NHJ748	02/23/2024	04/16/2025		16,778	0.786472635				(832)		(832)		(832)			62		0003
Coupon Hedge Strip OIL GBP	16442.15 USD- S191375.34GBP	B1	Currency.....	JPMORGAN CHASE 815DZ1ZKNSZ11NHJ748	02/23/2024	06/16/2025		16,442	0.78641145				(798)		(798)		(798)			69		0003
Coupon Hedge Strip OIL GBP	27960.51 USD- S22002.29GBP	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	02/23/2024	12/16/2025		27,961	0.78693089				(1,301)		(1,301)		(1,301)			154		0003
Coupon Hedge RIBS Strip	206593.99 USD- S161708.23GBP	B1	Currency.....	MARKETS LLC 016V8S60X2J1J857QP30	03/15/2024	02/14/2025		206,594	0.783207382				(9,518)		(9,518)		(9,518)			633		0003
Chiswick High Street July 2021 - 7200450	147226.27 USD- L16909048.15GBP	B1	Currency.....	Morgan Stanley 16JSLJL3JDP3016NUZ34	07/15/2024	10/09/2024		14,172,328	0.789742944				409,701		409,701		409,701			11,127		0003
Coupon Hedge Strip OIL EUR	86523.11 USD- S77080.72EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	07/26/2024	10/16/2026		86,523	0.890866578				(1,644)		(1,644)		(1,644)			618		0003
Chiswick High Street July 2021 - 7200450	325742.86GBP	B1	Currency.....	Societe Generale SA 02NNEB1BXP4R0TD8PU41	08/16/2024	10/09/2024		33,265	0.773865492				(1,145)		(1,145)		(1,145)			26		0003
QLO ReInv6m PENTA 2020-7A B2N-B2N	2774550.00 USD- S2500000.00EUR	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	08/29/2024	10/25/2024		2,774,550	0.901047017				(11,111)		(11,111)		(11,111)			3,631		0003
QLO ReInv6m PENTA 2020-7A DN-DN	5438118.00 USD- S4900000.00EUR	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	08/29/2024	10/25/2024		5,438,118	0.901047017				(21,777)		(21,777)		(21,777)			7,116		0003
QLO ReInv6m PENTA 2020-7A DN-DN	920074.00 USD- L4600000.00EUR	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	08/29/2024	04/15/2025		5,029,074	0.884796935				17,510		17,510		17,510			18,473		0003
Chiswick High Street July 2021 - 7200450	894775.10GBP	B1	Currency.....	Morgan Stanley 16JSLJL3JDP3016NUZ34	09/03/2024	10/09/2024		894,578	0.761001814				15,409		15,409		15,409			702		0003
QLO ReInv6m CIFCE 2A	4884200.00 USD- S4500000.00EUR	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	09/03/2024	10/15/2024		4,884,200	0.902553016				(27,720)		(27,720)		(27,720)			5,052		0003
QLO ReInv6m AVCA 21A	322379.40 USD- S3000000.00EUR	D1	Currency.....	Citibank NA D XS2126186181	09/04/2024	10/15/2024		3,322,379	0.902867313				(18,900)		(18,900)		(18,900)			3,388		0003
QLO ReInv6m CIFDA 4A	3347864.37 USD- L4600000.00EUR	D1	Currency.....	BNP Paribas SA ROMUISPPIBNPR0KSP63	09/06/2024	11/22/2024		3,347,864	0.899080628				(9,384)		(9,384)		(9,384)			6,379		0003
QRR XS2296980942	3378636.81 USD- L3010000.00EUR	D1	Currency.....	BNP Paribas SA ROMUISPPIBNPR0KSP63	09/06/2024	08/15/2025		3,378,637	0.890391651				12,382		12,382		12,382			15,793		0003
QRR XS2296980942	5708117.28 USD- Hevlo Deal 1st Funding - 18344	D1	Currency.....	BNP Paribas SA ROMUISPPIBNPR0KSP63	09/10/2024	12/27/2024		5,708,117	0.765766852				(133,296)		(133,296)		(133,296)			14,014		0003
QLO ReInv6m AVCA 22A	8222675.00 USD- L8250000.00EUR	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K86	09/10/2024	10/15/2025		9,222,675	0.894534935				92,767		92,767		92,767			47,051		0003
PK A1FF NANCE 2020 B-E	6287460.13 USD- S5654000.00EUR	B1	Currency.....	Citibank NA E570Z0ZIFZ321IEFA76	09/12/2024	12/20/2024		6,267,460	0.902119819				(46,390)		(46,390)		(46,390)			14,762		0003
EUR/L 17662842.19 USD- S15934000.00EUR	633461A15	B1	Currency.....	Citibank NA E570Z0ZIFZ321IEFA76	09/12/2024	12/20/2024		17,662,842	0.902119819				(130,735)		(130,735)		(130,735)			41,603		0003

SCHEDULE DB - PART A - SECTION 1

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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	
ELR/L 556865.00 USD- \$450000.00ELR	QLO ReInv6m PRD SA 82 X52030384983 GLO ReInv6m JUBIL	D1	Currency.....	Canadian Imperial Bank of Comm	07/20/2021	02/17/2026		5,586,885	0.805457782				454,323		454,323		454,323			32,868		0003	
ELR/L 185737.50 USD- 2019-23A DN	X52075331145 GLO ReInv6m DEPK 1A	D1	Currency.....	Deutsche Bank AG	07/22/2021	01/15/2025		1,835,738	0.817110289				156,355		156,355		156,355			4,970		0003	
ELR/L 104.11900.00 USD- CR X52393984484	X52075331145 GLO ReInv6m DEPK 1A	D1	Currency.....	Deutsche Bank AG	10/08/2021	10/15/2026		10,411,800	0.806776926				741,000		741,000		741,000			74,375		0003	
8940000.00ELR	Coupon Hedge RIBS Strip	B1	Currency.....	NI ZHO CAPITAL	03/15/2024	06/15/2026		288,007	0.783086353				(11,270)		(11,270)		(11,270)			1,881		0003	
S22534.406BP	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2029		273,224	0.775554534				(5,687)		(5,687)		(5,687)			2,965		0003	
S211900.436BP	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC	03/15/2024	06/17/2030		277,966	0.770777229				(4,017)		(4,017)		(4,017)			3,323		0003	
S214246.666BP	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC	03/15/2024	06/16/2031		282,404	0.767695392				(2,949)		(2,949)		(2,949)			3,658		0003	
ELR/S 462770.00 USD- L400000.00ELR	GLO PALIP 1A OE X51566944902	D1	Currency.....	Morgan Stanley	05/14/2024	01/19/2027		462,770	0.883450759				6,236		6,236		6,236			3,436		0003	
BP/L 98144.35 USD- S75545.92BP	Chiswick High Street Strip	B1	Currency.....	Morgan Stanley	07/15/2024	10/09/2024		4,654,485	0.769742944				134,554		134,554		134,554			3,654		0003	
S75545.92BP	July 2021 - 7200450	B1	Currency.....	Morgan Stanley	07/15/2024	10/09/2024		98,144	0.769742935				(2,837)		(2,837)		(2,837)			77		0003	
BP/L 10925.00 USD- S9454.486BP	Chiswick High Street Strip	B1	Currency.....	Societe Generale SA	08/16/2024	10/09/2024		10,925	0.773665446				(376)		(376)		(376)			9		0003	
ELR/L 908004.28 USD- S889310.00ELR	FX Coupon Hedging Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley	08/20/2024	11/15/2024		890,804	0.897565745				(871)		(871)		(871)			1,759		0003	
BP/L 16026.46 USD- GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMORGAN CHASE	02/23/2024	09/16/2025		16,026	0.78634895				(753)		(753)		(753)			79		0003	
BP/L 18230.33 USD- GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA	02/23/2024	11/18/2024		18,230	0.787649483				(962)		(962)		(962)			33		0003	
BP/L 16997.01 USD- GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA	02/23/2024	03/17/2025		16,997	0.787215516				(868)		(868)		(868)			58		0003	
S13380.316BP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA	02/23/2024	07/16/2025		16,264	0.787029556				(795)		(795)		(795)			72		0003	
S12800.176BP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA	02/23/2024	10/16/2025		15,900	0.786867761				(754)		(754)		(754)			81		0003	
S12572.636BP	Brunel Sept 2021 - 7200467	B1	Currency.....	Societe Generale SA	03/13/2024	12/09/2024		42,263	0.779948546				(1,792)		(1,792)		(1,792)			93		0003	
ELR/L 2007603.62 USD- S1836169.76ELR	Coupon Hedge GLO JAWD	D1	Currency.....	Canadian Imperial	07/11/2024	10/15/2024		2,007,604	0.914617692				(37,471)		(37,471)		(37,471)			2,085		0003	
BP/L 78949.92 USD- S61085.716BP	Brunel Sept 2021 - 7200467	B1	Currency.....	Bank of Comm	07/11/2024	12/09/2024		78,950	0.77372732				(2,691)		(2,691)		(2,691)			173		0003	
ELR/L 1228586.00 USD- C X52126167704	GLO ReInv6m AVCA 21A	D1	Currency.....	ROYAL BK CANADA	07/22/2024	04/15/2025		1,228,586	0.813948835				104,347		104,347		104,347			4,513		0003	
ELR/L 1351444.60 USD- S1100000.00ELR	GLO ReInv6m AVCA 21A	D1	Currency.....	Deutsche Bank AG	07/22/2021	04/15/2025		1,351,445	0.813948835				114,782		114,782		114,782			4,964		0003	
ELR/S 5428904.02 USD- L4940000.00ELR	ARISE 12A CR X52391580219	D1	Currency.....	Deutsche Bank AG	02/17/2023	10/21/2024		5,429,964	0.909766618				73,505		73,505		73,505			6,512		0003	
ELR/L 110106.51 USD- S101471.30ELR	Coupon Hedge ABS Strip	B1	Currency.....	Deutsche Bank AG	02/05/2024	10/15/2024		110,107	0.921574029				(2,908)		(2,908)		(2,908)			112		0003	
ELR/L 295261.53 USD- S2666000.00ELR	PK A1BF NANCE 2020 C-E - 693461A15	B1	Currency.....	Morgan Stanley	09/12/2024	12/20/2024		2,955,262	0.90211982				(21,874)		(21,874)		(21,874)			6,961		0003	
BP/L 3734008.10 USD- S2684946.00BP	Chiswick High Street Strip	B1	Currency.....	Morgan Stanley	07/02/2021	10/09/2024		3,734,008	0.719052002				142,723		142,723		142,723			2,932		0003	
ELR/L 4013760.00 USD- S3200000.00ELR	GLO ReInv6m AVCA 24A DP X5244781336	D1	Currency.....	Morgan Stanley	08/12/2021	07/15/2026		4,013,760	0.797257434				339,691		339,691		339,691			26,843		0003	

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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GBP/L 18936 02 USD- S14822 45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Societe Generale SA	11/19/2021	10/09/2024		19,936	0.74350096				111		111		111			16		0003	
EUR/L 2284800 00 USD- QLO ReInveM HMLY 6A D				Societe Generale SA				2,284,800	0.87535014				(8,842)		(8,842)		(8,842)			16,923		0003	
S2000000 00EUR	XS2401094376	D1	Currency.....		05/18/2022	12/10/2026																	
EUR/L 1860284 39 USD- QLO ARESE 7A BR				Credit1 Agricole SA				1,860,284	0.89565607				(49,521)		(49,521)		(49,521)			14,085		0003	
S1666175 00EUR	XS1650039890	D1	Currency.....	9695001 J&KRTCJOWHVS	03/20/2023	01/15/2027																	
GBP/L 336646 27 USD- Coupon Hedge RIBS				NI ZHO CAPITAL									(13,173)		(13,173)		(13,173)			2,199		0003	
S263622 76GBP	Strip	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2026		336,646	0.783085344														
EUR/L 2271400 00 USD- QLO ReInveM DUPKE 20A				Morgan Stanley	03/18/2024	10/15/2026		2,271,400	0.88051422				17,169		17,169		17,169			16,225		0003	
L2000000 00EUR	D XS2507607104	D1	Currency.....		03/18/2024																		
EUR/L 6025360 00 USD- QLO ReInveM AVOCA 26A				Deutsche Bank AG	02/24/2022	04/15/2027		6,025,360	0.823925936				242,552		242,552		242,552			48,012		0003	
S9000000 00EUR	C XS2437855534	D1	Currency.....																				
EUR/L 107459 80 USD- QLO ReInveM AVOCA 21A				Societe Generale SA	07/16/2024	01/15/2025		1,097,671	0.911019786				20,174		20,174		20,174			2,972		0003	
S1000000 00EUR	XS2075331145	D1	Currency.....		09/04/2024	10/15/2024		1,107,460	0.902967313				(6,300)		(6,300)		(6,300)			1,123		0003	
EUR/L 128799 31 USD- AVOCA 21A D				Citibank NA																			
L1100000 00EUR	XS2126168181	D1	Currency.....		09/04/2024	04/15/2025		1,226,799	0.896642174				6,810		6,810		6,810			4,506		0003	
EUR/L 3396600 00 USD- QLO ReInveM AOPK 1A				Citibank NA	08/09/2021	09/21/2026		3,396,600	0.79491256				286,129		286,129		286,129			23,869		0003	
S2700000 00EUR	DR XS2373315592	D1	Currency.....	Morgan Stanley																			
EUR/L 103920 17 USD- Eveter Logistics June				Morgan Stanley	11/15/2021	06/16/2025		103,920	0.83402837				6,269		6,269		6,269			438		0003	
S96672 37EUR	2021 - 7200465	B1	Currency.....																				
GBP/L 91945 46 USD- Chiswick High Street				ROYAL BK CANADA	02/22/2022	10/09/2024		91,945	0.736223826				1,405		1,405		1,405			72		0003	
S97692 42GBP	July 2021 - 7200450	B1	Currency.....	Societe Generale SA																			
GBP/L 254989 75 USD- Chiswick High Street					08/19/2022	10/09/2024		254,990	0.841762885				(31,844)		(31,844)		(31,844)			200		0003	
S214135 85GBP	Doml 2020-1 Class B	B1	Currency.....																				
EUR/L 5318040 00 USD- RIBS Oct 2022 -				Deutsche Bank AG	10/07/2022	04/15/2025		5,318,040	0.977803853				503,549		503,549		503,549			19,535		0003	
S3200000 00EUR	50139710	B1	Currency.....																				
GBP/L 2799605 20 USD- 12.18 Hotel - Schloss				BNP Paribas SA	08/15/2022	02/18/2025		2,798,605	0.818151428				256,995		256,995		256,995			8,697		0003	
S2289682 84GBP	Roeburgh	B1	Currency.....	ROMUISPUBIPROK9P83																			
GBP/L 16066 47 USD- Chiswick High Street				NI ZHO CAPITAL																			
L13255 22GBP	July 2021 - 7200450	B1	Currency.....	MARKETS LLC	03/16/2023	10/09/2024		16,066	0.825023792				1,652		1,652		1,652			13		0003	
GBP/L 251256 94 USD- Chiswick High Street				Morgan Stanley	04/12/2023	10/09/2024		251,257	0.801968649				(18,087)		(18,087)		(18,087)			197		0003	
S201500 44GBP	July 2021 - 7200450	B1	Currency.....																				
GBP/L 254867 42 USD- Chiswick High Street				ROYAL BK CANADA	06/15/2023	10/09/2024		254,967	0.787879251				(13,552)		(13,552)		(13,552)			200		0003	
S200883 54GBP	July 2021 - 7200450	B1	Currency.....																				
GBP/L 314587 72 USD- Chiswick High Street				BANK OF AMERICA	11/09/2023	10/09/2024		314,588	0.813498887				(27,494)		(27,494)		(27,494)			247		0003	
S255916 76GBP	July 2021 - 7200450	B1	Currency.....	Canadian Imperial																			
GBP/L 231856 41 USD- Chiswick High Street				Bank of Comm	01/10/2024	10/09/2024		231,856	0.785727598				(11,657)		(11,657)		(11,657)			182		0003	
S182175 96GBP	July 2021 - 7200450	B1	Currency.....	NI ZHO CAPITAL																			
EUR/L 104646 18 USD- Coupon Hedge Strip OIL				MARKETS LLC	02/22/2024	05/16/2025		104,646	0.906084388				(1,812)		(1,812)		(1,812)			414		0003	
S94618 27EUR	EUR	B1	Currency.....																				
EUR/L 4737200 00 USD- QLO ReInveM DUPEP 1A				Deutsche Bank AG	11/18/2021	10/15/2024		4,737,200	0.844380647				(280,544)		(280,544)		(280,544)			4,802		0003	
L4000000 00EUR	A2BN Mtge XS2036105582	D1	Currency.....																				
EUR/L 826599 00 USD- EOT Eveter Logistics				Deutsche Bank AG	11/18/2021	10/15/2024		4,737,200	0.844380647				(280,544)		(280,544)		(280,544)			4,802		0003	
S145496 44EUR	Spain Jun 2022 -			Go dan Sachs Group																			
EUR/L 288291 26 USD- Heylo Flow hedging 20%				Inc/The	07/01/2022	07/07/2026		926,599	0.90049527				(21,303)		(21,303)		(21,303)			5,494		0003	
S206383 89GBP	5023977	B1	Currency.....																				
GBP/L 288503 53 USD- Heylo Flow hedging 20%				Morgan Stanley	10/21/2021	06/15/2026		288,247	0.720435139				11,600		11,600		11,600			1,889		0003	
S211592 06GBP	Coverage - 50095149	B1	Currency.....																				
GBP/L 223376 50 USD- Heylo Flow hedging 20%				Morgan Stanley	10/21/2021	06/15/2028		288,504	0.708942807				16,606		16,606		16,606			2,875		0003	
S139000 00GBP	Coverage - 50095149	B1	Currency.....																				
				Morgan Stanley	10/21/2021	02/18/2048		2,323,177	0.598318724				236,929		236,929		236,929			56,190		0003	

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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GBP/L 339186.30 USD-S271236.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2033		399,186	0.679624852				31,357		31,357		31,357			5,981		0003
GBP/L 503098.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2038		503,099	0.640614988				50,673		50,673		50,673			9,316		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	02/18/2048		1,572,410	0.594659559				172,988		172,988		172,988			38,032		0003
GBP/L 597891.83 USD-S359887.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/15/2043		597,982	0.618276251				60,358		60,358		60,358			12,934		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/15/2044		615,818	0.612594953				62,456		62,456		62,456			13,674		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/03/2021	06/15/2045		626,151	0.613008034				61,795		61,795		61,795			14,251		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/03/2021	06/17/2047		823,308	0.607791882				80,526		80,526		80,526			19,624		0003
EUR/L 500892.52 USD-S48430.22EUR	EDF Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency.....	Morgan Stanley	12/13/2022	07/07/2026		500,893	0.895262361				10,097		10,097		10,097			3,329		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Deutsche Bank AG ..	02/01/2023	10/15/2024		1,721,806	0.806646768				134,700		134,700		134,700			1,745		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Deutsche Bank AG ..	02/01/2023	12/13/2024		1,721,806	0.806646768				134,399		134,399		134,399			3,676		0003
EUR/L 1128051.26 USD-S1021724.48EUR	Hotel Sardinia Italy 12-18 Sep 2022 - 50128087	B1	Currency.....	JPMORGAN CHASE	02/10/2023	02/18/2025		1,128,051	0.905742954				15,461		15,461		15,461			3,566		0003
GBP/S 1765884.08 USD-L1380000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	BNP Paribas SA	08/07/2023	11/15/2024		1,765,884	0.787141136				92,002		92,002		92,002			3,134		0003
EUR/L 112080.01 USD-S98238.24EUR	EDF Exeter Logistics Spain Jun 2022 - 50129877	B1	Currency.....	Credit Agricole SA	11/27/2023	07/07/2026		112,080	0.876500992				4		4		4			745		0003
EUR/L 47040.00 USD-S400000.00EUR	GLD PALIMP 1A ONE 12-18 Hotel - Schloss	D1	Currency.....	Morgan Stanley	03/20/2023	01/19/2027		447,040	0.894774517				11,537		11,537		11,537			3,393		0003
GBP/L 4191079.50 USD-S3436057.42GBP	12-18 Hotel - Schloss Roeburgh	B1	Currency.....	Morgan Stanley	03/24/2023	02/18/2025		4,191,080	0.819950213				397,994		397,994		397,994			13,024		0003
EUR/L 192903.28 USD-S172412.05EUR	Hotel Sardinia Italy 12-18 Sep 2022 - 50128087	B1	Currency.....	ROYAL BK CANADA ...	05/02/2023	02/18/2025		192,903	0.893774849				60		60		60			599		0003
GBP/L 13500.67 USD-S10835.21GBP	12-18 Hotel - Schloss Roeburgh	B1	Currency.....	Natixis NA	09/13/2023	02/18/2025		13,501	0.802568317				970		970		970			42		0003
GBP/L 303823.19 USD-S246149.72GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Natixis NA	10/11/2023	10/09/2024		303,823	0.811062908				25,564		25,564		25,564			239		0003
GBP/L 620330.09 USD-S49333.12GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Deutsche Bank AG ..	12/20/2023	10/09/2024		620,330	0.788926594				33,757		33,757		33,757			487		0003
GBP/L 97428.93 USD-S176637.25GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE	02/23/2024	02/14/2025		97,429	0.786596445				4,930		4,930		4,930			296		0003
GBP/L 4606972.45 USD-S3621548.97GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE	02/23/2024	08/18/2025		4,606,972	0.786107121				217,153		217,153		217,153			21,635		0003
GBP/L 62627.35 USD-S49851.52GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Societe Generale SA	03/12/2024	10/09/2024		62,627	0.781631667				12,806		12,806		12,806			49		0003
EUR/L 37926.30 USD-S42423.34EUR	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL	03/14/2024	04/15/2025		37,926	0.902364322				454		454		454			199		0003
EUR/L 26764.62 USD-S24088.40EUR	Coupon Hedge RMBS Strip	B1	Currency.....	MARKETS LLC	03/14/2024	06/11/2025		26,765	0.900090042				307		307		307			112		0003
GBP/L 77910.80 USD-S90977.36GBP	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL	03/15/2024	09/15/2025		77,911	0.78265632				3,280		3,280		3,280			381		0003
GBP/L 294678.90 USD-S224926.56GBP	Coupon Hedge RMBS Strip	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2033		294,679	0.76300528				1,260		1,260		1,260			4,349		0003

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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EUR/L 7177842.97 USD- S6355448.00EUR	EOT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency.....	Credit Agricole SA	07/03/2024	07/07/2027		7,117,843	0.88542589				(152,046)		(152,046)		(152,046)			59,701		0003
EUR/L 117944.29 USD- S105467.48EUR	EOT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency.....	WELLS FARGO & COMPANY	07/25/2024	07/07/2026 .....	.....	117,944	0.89421463 .....	.....	.....	.....	(2,316) .....	.....	(2,316) .....	.....	(2,316) .....	.....	.....	784 .....	.....	0003
EUR/L 69309.16 USD- S61162.34EUR	EOT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency.....	WELLS FARGO & COMPANY	07/25/2024	07/07/2027 .....	.....	69,309	0.882456807 .....	.....	.....	.....	(1,251) .....	.....	(1,251) .....	.....	(1,251) .....	.....	.....	576 .....	.....	0003
EUR/L 143270.70 USD- S129398.11EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	10/16/2025 .....	.....	143,271	0.903179157 .....	.....	.....	.....	(2,845) .....	.....	(2,845) .....	.....	(2,845) .....	.....	.....	732 .....	.....	0003
SEK/S 18369512.38 USD- L181426489.00SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley	08/27/2024	05/15/2026 .....	.....	18,369,512	9.876498989 .....	.....	.....	.....	(10,984) .....	.....	(10,984) .....	.....	(10,984) .....	.....	.....	116,972 .....	.....	0003
EUR/L 2218640.00 USD- S2000000.00EUR	GLD ReIn6m PENTA 2020-7A DN-DN	D1	Currency.....	Deutsche Bank AG ..	08/29/2024	10/25/2024 .....	.....	2,219,640	0.901047017 .....	.....	.....	.....	(8,889) .....	.....	(8,889) .....	.....	(8,889) .....	.....	.....	2,905 .....	.....	0003
EUR/S 1117572.00 USD- L1100000.00EUR	GLD ReIn6m PENTA 2020-7A B1N-B1N	D1	Currency.....	Deutsche Bank AG ..	08/29/2024	04/15/2025 .....	.....	1,117,572	0.894796835 .....	.....	.....	.....	3,881 .....	.....	3,881 .....	.....	3,881 .....	.....	.....	4,105 .....	.....	0003
EUR/S 2235144.00 USD- L2000000.00EUR	GLD ReIn6m PENTA 2020-7A DN-DN	D1	Currency.....	Deutsche Bank AG ..	08/29/2024	04/15/2025 .....	.....	2,235,144	0.894796835 .....	.....	.....	.....	7,782 .....	.....	7,782 .....	.....	7,782 .....	.....	.....	8,210 .....	.....	0003
EUR/S 2244941.40 USD- L2000000.00EUR	GLD ReIn6m CPDA 4A QRR XS2398980942	D1	Currency.....	BNP Paribas SA	09/06/2024	08/15/2025 .....	.....	2,244,941	0.890081851 .....	.....	.....	.....	8,227 .....	.....	8,227 .....	.....	8,227 .....	.....	.....	10,494 .....	.....	0003
GBP/L 3635000.01 USD- S2777777.78GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Citibank NA	09/09/2024	10/15/2024 .....	.....	3,635,000	0.764175453 .....	.....	.....	.....	(78,011) .....	.....	(78,011) .....	.....	(78,011) .....	.....	.....	3,684 .....	.....	0003
GBP/L 5782000.00 USD- S2000000.00GBP	TH86 2022-1X B 50136423	B1	Currency.....	Bank of Com. Canadian Imperial	11/01/2022	03/20/2026 .....	.....	5,782,000	0.864752681 .....	.....	.....	.....	(824,252) .....	.....	(824,252) .....	.....	(824,252) .....	.....	.....	35,034 .....	.....	0003
GBP/L 92140.62 USD- S72183.54GBP	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL	03/15/2024	12/16/2024 .....	.....	92,141	0.783514806 .....	.....	.....	.....	(4,342) .....	.....	(4,342) .....	.....	(4,342) .....	.....	.....	212 .....	.....	0003
GBP/L 87470.42 USD- Brunei Sept 2021 - S63735.37GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Deutsche Bank AG ..	01/14/2022	12/09/2024 .....	.....	87,470	0.728650554 .....	.....	.....	.....	2,215 .....	.....	2,215 .....	.....	2,215 .....	.....	.....	192 .....	.....	0003
GBP/L 58142.36 USD- S43856.20GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Deutsche Bank AG ..	04/13/2022	12/09/2024 .....	.....	58,142	0.754288988 .....	.....	.....	.....	(503) .....	.....	(503) .....	.....	(503) .....	.....	.....	127 .....	.....	0003
GBP/L 107723.88 USD- S86627.99GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Deutsche Bank AG ..	07/12/2022	12/09/2024 .....	.....	107,724	0.832015984 .....	.....	.....	.....	(12,063) .....	.....	(12,063) .....	.....	(12,063) .....	.....	.....	236 .....	.....	0003
GBP/L 2078406.00 USD- L1M1C 2021-FL1 C - 50136442	LI1M1C 2021-FL1 C - 50136442	B1	Currency.....	ROYAL BK CANADA	10/28/2022	05/15/2026 .....	.....	2,078,406	0.866048308 .....	.....	.....	.....	(296,906) .....	.....	(296,906) .....	.....	(296,906) .....	.....	.....	13,235 .....	.....	0003
GBP/L 18562.36 USD- Coupon Hedge Strip OIL GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	10/16/2024 .....	.....	18,562	0.787028774 .....	.....	.....	.....	(965) .....	.....	(965) .....	.....	(965) .....	.....	.....	19 .....	.....	0003
GBP/L 18247.56 USD- S14359.11GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	11/18/2024 .....	.....	18,248	0.786905756 .....	.....	.....	.....	(945) .....	.....	(945) .....	.....	(945) .....	.....	.....	33 .....	.....	0003
GBP/L 16156.83 USD- S12700.91GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	08/18/2025 .....	.....	16,157	0.788101605 .....	.....	.....	.....	(762) .....	.....	(762) .....	.....	(762) .....	.....	.....	76 .....	.....	0003
GBP/L 15913.57 USD- S12512.63GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	10/16/2025 .....	.....	15,914	0.786286798 .....	.....	.....	.....	(740) .....	.....	(740) .....	.....	(740) .....	.....	.....	81 .....	.....	0003
GBP/L 18544.82 USD- S14609.13GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	10/16/2024 .....	.....	18,545	0.78777416 .....	.....	.....	.....	(983) .....	.....	(983) .....	.....	(983) .....	.....	.....	19 .....	.....	0003
GBP/L 7555.08 USD- S13822.90GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	ROYAL BK CANADA	02/23/2024	01/16/2025 .....	.....	17,555	0.787407709 .....	.....	.....	.....	(913) .....	.....	(913) .....	.....	(913) .....	.....	.....	48 .....	.....	0003
GBP/L 16427.88 USD- S12930.28GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	ROYAL BK CANADA	02/23/2024	06/16/2025 .....	.....	16,428	0.787091861 .....	.....	.....	.....	(813) .....	.....	(813) .....	.....	(813) .....	.....	.....	69 .....	.....	0003
GBP/L 211212.10 USD- S165515.75GBP	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	03/15/2024	11/15/2024 .....	.....	211,212	0.78837633 .....	.....	.....	.....	(10,015) .....	.....	(10,015) .....	.....	(10,015) .....	.....	.....	375 .....	.....	0003
GBP/L 118181.11 USD- S94794.58GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA	04/23/2024	12/09/2024 .....	.....	118,181	0.80228175 .....	.....	.....	.....	(8,498) .....	.....	(8,498) .....	.....	(8,498) .....	.....	.....	250 .....	.....	0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 12878.32 USD- S96082.05GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Barclays PLC G63EF7/UP5170UK573	06/24/2024	12/09/2024		125,879	0.787124364				(6,544)		(6,544)		(6,544)			276		0003
GBP/L 40620.58 USD- S30450.23GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	WELLS FARGO & COMPANY PBL0EJLDBSF1OLXP3876	09/23/2024	12/09/2024		40,621	0.748625682				(76)		(76)		(76)			89		0003
EUR/L 2251600.00 USD- S2000000.00EUR	QLO TERM DIVD 2017-52A CR XS233414506	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKVSZ11N1UJ748	03/20/2023	02/15/2028		2,251,600	0.88825239				(69,686)		(69,686)		(69,686)			20,682		0003
EUR/S 2195942.00 USD- L2000000.00EUR	QLO ReIn6m JUBIL 2019-23A C XS207530337	D1	Currency.....	Societe Generale SA	07/16/2024	01/15/2025		2,195,342	0.911019786				40,348		40,348		40,348			5,943		0003
EUR/L 1048641.19 USD- S946000.00EUR	PK AIRF NANCE 2020 B-E - 68346A10	B1	Currency.....	Citibank NA E570Z1ZFF321HEFA76	09/12/2024	12/20/2024		1,046,641	0.902119819				(7,762)		(7,762)		(7,762)			2,470		0003
EUR/L 4247130.00 USD- S350000.00EUR	QLO ReIn6m HLY 5A C XS266719172	D1	Currency.....	Morgan Stanley IGSLJLJDP3016N1Z34	08/02/2021	10/26/2026		4,247,130	0.788767944				382,194		382,194		382,194			30,562		0003
EUR/L 3762000.00 USD- S3000000.00EUR	QLO ReIn6m AVCCA 24A CR XS2947818300	D1	Currency.....	Morgan Stanley IGSLJLJDP3016N1Z34	08/12/2021	07/15/2026		3,762,900	0.797257434				318,460		318,460		318,460			25,165		0003
GBP/L 180079.77 USD- S145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	04/20/2022	10/09/2024		193,080	0.755286989				(1,851)		(1,851)		(1,851)			152		0003
GBP/L 308604.14 USD- S253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	07/19/2022	10/09/2024		308,604	0.820350652				(30,045)		(30,045)		(30,045)			242		0003
EUR/L 2739885.60 USD- S2648000.00EUR	RMS Oct 2022 - 50135713	B1	Currency.....	BNP Paribas SA ROMUSPUB8P80K6P83	10/07/2022	06/15/2026		2,739,886	0.96646709				(263,816)		(263,816)		(263,816)			17,898		0003
GBP/L 4109586.00 USD- S3540000.00GBP	Canada Square 2020-2 Class B 50136238	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC 0V618S60X2T1J857OP30	10/26/2022	03/17/2025		4,109,586	0.861400837				(616,813)		(616,813)		(616,813)			13,940		0003
EUR/L 315386.88 USD- S252556.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP Paribas SA ROMUSPUB8P80K6P83	01/27/2023	10/09/2024		315,387	0.800782265				(22,203)		(22,203)		(22,203)			248		0003
EUR/S 2240200.00 USD- L2000000.00EUR	QLO ReIn6m HLY 6A D XS2401084376	D1	Currency.....	Societe Generale SA	02/16/2023	12/10/2026		2,240,200	0.892777431				50,240		50,240		50,240			16,593		0003
EUR/L 367846.80 USD- S328897.88EUR	Hotel Sardinia Italy 12-18 Sep 2022 - 50128087	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	05/02/2023	02/18/2025		367,846	0.893575188				(32)		(32)		(32)			1,143		0003
GBP/L 851547.33 USD- S986537.94GBP	12-18 Hotel - Schloss Roxburghe	B1	Currency.....	Canadian Imperial Bank of Com 21G119DL770XHC3ZE78	05/02/2023	02/18/2025		851,547	0.806224053				(65,368)		(65,368)		(65,368)			2,646		0003
GBP/L 288756.62 USD- S237712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Deutsche Bank AG .. 7L1WFZV1ONS18D621K86	05/09/2023	10/09/2024		288,757	0.79567154				(18,991)		(18,991)		(18,991)			235		0003
EUR/L 1343345.47 USD- S1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	Canadian Imperial Bank of Com 21G119DL770XHC3ZE78	06/21/2023	02/24/2025		1,343,345	0.903802839				(15,784)		(15,784)		(15,784)			4,263		0003
S277173.94GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Barclays PLC G63EF7/UP5170UK573	07/14/2023	10/09/2024		360,052	0.769817014				(10,444)		(10,444)		(10,444)			283		0003
GBP/L 460641.36 USD- S363453.81GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Barclays PLC G63EF7/UP5170UK573	07/14/2023	10/09/2024		460,641	0.789016883				(25,184)		(25,184)		(25,184)			362		0003
EUR/L 393131.60 USD- S369147.07EUR	Hotel Sardinia Italy 12-18 Sep 2022 - 50128087	B1	Currency.....	BANK OF AMERICA ... B4TYDEB6XK2031MBZ7	08/11/2023	10/09/2024		393,132	0.915080523				(9,497)		(9,497)		(9,497)			1,222		0003
EUR/L 1119584.97 USD- S1056420.99EUR	Credit Agricole SA AP Startlight (Luxembourg) - Tranche A Note	B1	Currency.....	Credit Agricole SA	09/14/2023	02/18/2025		1,119,595	0.943574255				(107,890)		(107,890)		(107,890)			11,554		0003
GBP/L 4601540.12 USD- S3821548.97GBP	Coupon Hedge Strip OIL GBP	D1	Currency.....	JPMORGAN CHASE 815DZ1ZKVSZ11N1UJ748	10/30/2023	01/02/2029		4,601,540	0.943574255				(22,585)		(22,585)		(22,585)			21,610		0003
EUR/L 48785.06 USD- S44350.04EUR	Coupon Hedge RIBS Strip	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HI6C71XB11	02/23/2024	09/18/2025		48,785	0.78702975				(670)		(670)		(670)			87		0003
EUR/L 31308.57 USD- S28421.00EUR	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC 0V618S60X2T1J857OP30	03/14/2024	11/15/2024		31,309	0.90980797				(423)		(423)		(423)			72		0003
EUR/L 46797.13 USD- S2350.34EUR	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC 0V618S60X2T1J857OP30	03/14/2024	12/16/2024		46,797	0.90777062				(595)		(595)		(595)			143		0003
EUR/L 29217.50 USD- S26405.34EUR	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC 0V618S60X2T1J857OP30	03/14/2024	02/14/2025		29,218	0.904877282				(361)		(361)		(361)			98		0003

SCHEDULE DB - PART A - SECTION 1

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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 (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 40693.46 USD- S36667.38EUR	Coupon Hedge RIBS Strip	B1	Currency.....	MI ZIHO CAPITAL	03/14/2024	05/16/2025		40,693	..0.901063218				..(475)		..(475)		..(475)			..161		0003
EUR/L 336196.69 USD- S297679.03EUR	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC	03/14/2024	06/15/2026		336,199	..0.885425907				..(2,958)		..(2,958)		..(2,958)			..2,196		0003
GBP/L 279822.58 USD- S218594.31GBP	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2027		279,823	..0.781186959				..(8,879)		..(8,879)		..(8,879)			..2,302		0003
EUR/L 9043500.38 USD- S7364797.47EUR	Coupon Hedge CLO J4J0	D1	Currency.....	BNP Paribas SA	07/11/2024	10/15/2024		8,043,500	..0.915620951				..(199,116)		..(199,116)		..(199,116)			..8,163		0003
GBP/S 84117.57 USD- L64745.66GBP	Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley	07/15/2024	10/16/2024		84,118	..0.769704355				..2,427		..2,427		..2,427			..88		0003
EUR/S 104328.54 USD- L94918.27EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	05/16/2025		104,329	..0.90884364				..2,130		..2,130		..2,130			..412		0003
EUR/S 50441.63 USD- L45665.06EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	08/18/2025		50,442	..0.905395003				..1,010		..1,010		..1,010			..297		0003
GBP/S 633116.40 USD- L492583.20GBP	Onisrick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley	07/31/2024	10/09/2024		633,116	..0.778029443				..25,315		..25,315		..25,315			..497		0003
EUR/L 8542500.00 USD- S7500000.00EUR	CLO Re Inv6m PENTA 2023-14A C	B1	Currency.....	Morgan Stanley	01/31/2023	04/18/2028		8,542,500	..0.877963126				..(189,025)		..(189,025)		..(189,025)			..80,484		0003
EUR/L 22311907.87 USD- S20736277.07EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	BNP Paribas SA	07/29/2022	12/16/2024		22,311,908	..0.932160405				..(909,347)		..(909,347)		..(909,347)			..51,239		0003
EUR/L 148694.35 USD- S136422.74EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	Societe Generale SA	03/24/2023	12/16/2024		148,694	..0.911341944				..(2,621)		..(2,621)		..(2,621)			..344		0003
EUR/L 81095.20 USD- S74376.52EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	Canadian Imperial Bank of Com	11/09/2023	12/16/2024		81,095	..0.917150707				..(1,946)		..(1,946)		..(1,946)			..186		0003
EUR/L 490114.82 USD- S46573.87EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	03/17/2025		490,115	..0.911161736				..(10,169)		..(10,169)		..(10,169)			..1,863		0003
EUR/L 475992.13 USD- S431961.63EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	06/16/2025		475,892	..0.907888114				..(9,661)		..(9,661)		..(9,661)			..2,004		0003
EUR/L 447959.31 USD- S403603.30EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	12/16/2025		447,959	..0.900982056				..(8,817)		..(8,817)		..(8,817)			..2,465		0003
EUR/S 34627.97 USD- L22181.36EUR	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY	08/16/2024	03/17/2025		24,628	..0.900657261				..221		..221		..221			..84		0003
BRL/L 667232.82 USD- S4115425.31BRL	BRL Celse Novation Oct 2021 - 7200462	B1	Currency.....	JPIMORGAN CHASE	11/02/2020	10/15/2026		667,233	..6.167899999				..10,228		..10,228		..10,228			..4,766		0003
BRL/L 645660.98 USD- S4444545.03BRL	BRL Celse Novation Oct 2020	B1	Currency.....	JPIMORGAN CHASE	11/02/2020	04/17/2028		645,681	..6.883530006				..9,181		..9,181		..9,181			..6,081		0003
EUR/L 3685738.00 USD- S3000000.00EUR	QLO Re Inv6m ACUN 4A C XS2106570703	B1	Currency.....	Deutsche Bank AG	07/22/2021	04/15/2025		3,685,738	..0.813949835				..313,041		..313,041		..313,041			..13,539		0003
EUR/L 30630.88 USD- S25023.19EUR	College Square July 2021 - 7200462	B1	Currency.....	Societe Generale SA	07/26/2021	11/27/2024		30,631	..0.816926638				..2,686		..2,686		..2,686			..61		0003
EUR/L 3665100.00 USD- S20553879602	QLO Re Inv6m COWIE 7A D	B1	Currency.....	02NBEI1BXP4R0TD8PU41	07/28/2021	12/16/2024		3,665,100	..0.818531554				..311,356		..311,356		..311,356			..8,417		0003
EUR/L 165896.62 USD- S160665.70EUR	College Square July 2021 - 7200467	B1	Currency.....	02NBEI1BXP4R0TD8PU41	07/28/2021	11/27/2024		165,987	..0.819739326				..14,037		..14,037		..14,037			..391		0003
GBP/L 583863.13 USD- S426333.06GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Societe Generale SA	10/27/2021	12/09/2024		583,863	..0.730193496				..13,594		..13,594		..13,594			..1,278		0003
GBP/L 282300.72 USD- S210221.46GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	02NBEI1BXP4R0TD8PU41	11/17/2021	12/09/2024		282,301	..0.744672665				..1,156		..1,156		..1,156			..618		0003
GBP/L 95657.48 USD- S71831.10GBP	Onisrick High Street July 2021 - 7200450	B1	Currency.....	Deutsche Bank AG	12/22/2021	10/09/2024		95,657	..0.750919844				..(416)		..(416)		..(416)			..75		0003
GBP/L 348881.71 USD- S254941.50GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Deutsche Bank AG	01/14/2022	12/09/2024		348,882	..0.728650549				..8,862		..8,862		..8,862			..766		0003
EUR/L 163215.02 USD- S40084.90EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP Paribas SA	03/23/2022	11/27/2024		163,215	..0.858284366				..6,835		..6,835		..6,835			..325		0003

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 Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 28088.83 USD- S21273.04GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Morgan Stanley	04/08/2022	12/09/2024		280,889	0.756075064				(3.094)		(3.094)		(3.094)			615		0003
GBP/L 308604.14 USD- S253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ...	07/19/2022	10/09/2024		308,604	0.820950652				(30,045)		(30,045)		(30,045)			242		0003
EUR/L 341960.28 USD- S20240.52EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP Paribas SA	07/26/2022	11/27/2024		341,960	0.936484553				(15,284)		(15,284)		(15,284)			682		0003
GBP/L 438608.19 USD- S32075.79GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ...	08/11/2022	12/09/2024		438,609	0.806386577				(33,938)		(33,938)		(33,938)			956		0003
EUR/L 286410.89 USD- S256472.58EUR	College Square July 2021 - 7200462	B1	Currency.....	Canadian Imperial Bank of Comm	08/24/2022	11/27/2024		286,411	0.962895556				(19,697)		(19,697)		(19,697)			531		0003
GBP/L 334812.87 USD- S270393.75GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	Deutsche Bank AG ..	12/13/2022	12/09/2024		334,813	0.807297969				(26,433)		(26,433)		(26,433)			733		0003
EUR/L 51558.85 USD- S46456.51EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	Bank of Comm	02/09/2023	12/16/2024		51,559	0.900650616				(287)		(287)		(287)			118		0003
EUR/L 2349165.00 USD- S210000.00EUR	CLQ Reim'dn DRD 2013- Exchange) XST73559288			Societe Generale SA	03/21/2023	10/15/2026		2,349,165	0.883934653				(51,417)		(51,417)		(51,417)			16,781		0003
GBP/S 18863.93 USD- L15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE	05/03/2023	10/09/2024		18,964	0.800543453				1,329		1,329		1,329			15		0003
GBP/L 254867.42 USD- S200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ...	06/15/2023	10/09/2024		254,967	0.787979251				(13,552)		(13,552)		(13,552)			200		0003
EUR/L 697263.74 USD- L3906977.93BRL	BRL Ceise Novation Oct 2020	B1	Currency.....	JPMORGAN CHASE	10/04/2023	10/15/2025		697,264	5.603300022				(25,360)		(25,360)		(25,360)			3,557		0003
L424644.94BRL	BRL Ceise Novation Oct 2020	B1	Currency.....	JPMORGAN CHASE	10/04/2023	10/16/2028		633,689	6.706200006				(42,370)		(42,370)		(42,370)			6,374		0003
EUR/L 62041.49 USD- S57394.08EUR	College Square July 2021 - 7200462	B1	Currency.....	Credit Agricole SA ..	10/24/2023	11/27/2024		625,041	0.924633147				(19,673)		(19,673)		(19,673)			1,246		0003
EUR/L 38782.97 USD- S35569.83EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	Canadian Imperial Bank of Comm	11/09/2023	12/16/2024		38,783	0.917150749				(931)		(931)		(931)			89		0003
GBP/L 620330.09 USD- S489335.12GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Deutsche Bank AG ..	12/20/2023	10/09/2024		620,330	0.788626394				(33,757)		(33,757)		(33,757)			487		0003
GBP/L 231856.41 USD- S162175.96GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Canadian Imperial Bank of Comm	01/10/2024	10/09/2024		231,856	0.785727598				(11,657)		(11,657)		(11,657)			182		0003
EUR/L 78418.24 USD- S71670.47EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	02/22/2024	11/18/2024		78,418	0.913951525				(1,510)		(1,510)		(1,510)			144		0003
EUR/L 432102.39 USD- S393766.98EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	02/22/2024	01/16/2025		432,102	0.911286281				(8,086)		(8,086)		(8,086)			1,175		0003
EUR/L 411838.12 USD- S373667.94EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	02/22/2024	04/16/2025		411,838	0.907317516				(7,232)		(7,232)		(7,232)			1,517		0003
EUR/L 111054.66 USD- S9713.96EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	02/22/2024	08/16/2027		111,055	0.874468923				(1,210)		(1,210)		(1,210)			942		0003
GBP/L 263675.37 USD- S207406.10GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE	02/23/2024	02/14/2025		263,675	0.786596412				(13,342)		(13,342)		(13,342)			808		0003
GBP/L 66211.33 USD- S2073.41GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE	02/23/2024	05/16/2025		66,211	0.786472799				(3,253)		(3,253)		(3,253)			262		0003
GBP/L 64105.83 USD- S3049.55GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE	02/23/2024	09/16/2025		64,106	0.786349917				(3,013)		(3,013)		(3,013)			314		0003
GBP/L 70579.94 USD- S35583.51GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	ROYAL BK CANADA ...	02/23/2024	12/16/2024		70,580	0.787525606				(3,705)		(3,705)		(3,705)			162		0003
GBP/L 696304.19 USD- S348271.01GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	ROYAL BK CANADA ...	02/23/2024	01/16/2025		696,304	0.787401567				(36,230)		(36,230)		(36,230)			1,894		0003
GBP/L 07815.45 USD- S23395.38GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	ROYAL BK CANADA ...	02/23/2024	03/17/2025		67,815	0.787215598				(3,462)		(3,462)		(3,462)			230		0003
GBP/L 65538.10 USD- S51585.28GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	ROYAL BK CANADA ...	02/23/2024	06/16/2025		65,539	0.787091675				(3,242)		(3,242)		(3,242)			276		0003

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 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 260378.22 USD-GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7P3L8PHI6C71XB11	02/23/2024	07/16/2025		260,378	0.787028768				(12,733)		(12,733)		(12,733)			1,158		0003
S204925.41GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7P3L8PHI6C71XB11	02/23/2024	09/16/2025		64,055	0.78696754				(3,063)		(3,063)		(3,063)			314		0003
S30409.55GBP	GBP/L 472724.42 USD-GBP	B1	Currency.....	ROYAL BK CANADA ... ES7P3L8PHI6C71XB11	04/23/2024	12/09/2024		472,724	0.802028167				(33,991)		(33,991)		(33,991)			1,035		0003
S279138.30GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	BANK OF AMERICA ... B4TVE6B6K1K2031B627	05/16/2024	12/09/2024		525,540	0.788631719				(28,380)		(28,380)		(28,380)			1,151		0003
S41457.64GBP	College Square July 2021 - 7200462	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC ... 0V618S6J0ZTJ8570P30	05/29/2024	11/27/2024		206,992	0.913863619				(4,028)		(4,028)		(4,028)			413		0003
S189162.12EUR	60 Curzon July 2022 - 7200568	B1	Currency.....	Morgan Stanley 1GJSUL3JDP3016NU24	07/10/2024	10/24/2024		156,377	0.780085054				(6,680)		(6,680)		(6,680)			200		0003
S121807.22GBP	Coupon Hedge QLO J4J0	B1	Currency.....	BNP Paribas SA ROMUSPFB1BP8K6SP83	07/11/2024	10/15/2024		7,686,950	0.915820952				(152,300)		(152,300)		(152,300)			7,804		0003
S7049320.10EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	07/26/2024	11/18/2024		24,473	0.916170469				(532)		(532)		(532)			45		0003
EUR/L 24472.76 USD-EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	07/26/2024	02/14/2025		23,533	0.912408877				(495)		(495)		(495)			72		0003
S21471.48EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	07/26/2024	06/16/2025		251,219	0.907688114				(5,100)		(5,100)		(5,100)			1,058		0003
S228028.11EUR	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY ... PBLDDEJDSF5OLXP3876	08/16/2024	10/16/2025		366,681	0.893493559				3,272		3,272		3,272			1,873		0003
EUR/S 38681.11 USD-EUR	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley 1GJSUL3JDP3016NU24	09/03/2024	10/09/2024		233,798	0.761001802				5,060		5,060		5,060			231		0003
GBP/S 29379.78 USD-GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	WELLS FARGO & COMPANY ... PBLDDEJDSF5OLXP3876	09/23/2024	12/09/2024		162,482	0.749625636				(304)		(304)		(304)			356		0003
EUR/L 162482.33 USD-EUR	College Square July 2021 - 7200462	B1	Currency.....	Credit Agricole SA ... 969500TJ8KRTCDJ1KH05	09/25/2024	11/27/2024		151,089	0.894191449				375		375		375			301		0003
S121800.92GBP	Patrizia London - 7200445	B1	Currency.....	BNP Paribas SA ROMUSPFB1BP8K6SP83	04/23/2021	10/28/2025		140,581	0.711334337				7,056		7,056		7,056			729		0003
EUR/L 5328637.00 USD-2020-7A ON-CN	QLO ReInven PENTA	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	07/22/2021	04/15/2025		5,528,637	0.813943835				469,561		469,561		469,561			20,308		0003
S4500000.00EUR	X32106028783	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	07/22/2021	10/15/2025		9,907,600	0.807460939				835,591		835,591		835,591			50,546		0003
EUR/L 9907600.00 USD-QLO ReInven RHE 1A CR	X32303063319	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	07/22/2021	10/15/2025		2,180,808	0.715665927				97,382		97,382		97,382			11,315		0003
S2441674.78GBP	Patrizia London - 7200445	B1	Currency.....	Morgan Stanley 1GJSUL3JDP3016NU24	08/03/2021	10/28/2025																0003
GBP/L 2180808.45 USD-S1560730.30GBP	QLO ReInven BABSE	B1	Currency.....	Societe Generale SA ... 02N6B1BX2P4R0TD8PU41	11/05/2021	10/21/2026		26,651,938	0.806695573				1,893,320		1,893,320		1,893,320			191,149		0003
EUR/L 26651937.50 USD-2020-1A DR	X32401845594	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	11/18/2021	10/15/2024		4,737,200	0.844380647				(280,544)		(280,544)		(280,544)			4,802		0003
S21500000.00EUR	QLO ReInven DUEP 1A	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	11/26/2021	10/28/2025		3,269,158	0.746881769				15,458		15,458		15,458			16,961		0003
GBP/L 3289195.36 USD-S2441674.78GBP	Patrizia London - 7200445	B1	Currency.....	BNP Paribas SA ROMUSPFB1BP8K6SP83	11/26/2021	10/28/2025																0003
GBP/L 529285.88 USD-S395934.96GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3L8PHI6C71XB11	03/22/2022	10/09/2024		529,286	0.748055059				(276)		(276)		(276)			416		0003
GBP/L 915097.43 USD-S724600.07GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Go'dman Sachs Group Inc/The ... K03XUN70T14HAYLU02	05/18/2022	10/09/2024		915,097	0.79182833				(53,469)		(53,469)		(53,469)			718		0003
GBP/L 712603.33 USD-S374866.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP Paribas SA ROMUSPFB1BP8K6SP83	06/21/2022	10/09/2024		712,604	0.806740699				(55,842)		(55,842)		(55,842)			559		0003
GBP/L 640227.36 USD-S573115.53GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1XNSX80621K86	10/13/2022	10/09/2024		640,227	0.895175005				(125,851)		(125,851)		(125,851)			503		0003
EUR/L 181818.18GBP	Oil Standard Hotel - 7200351	B1	Currency.....	BNP Paribas SA ROMUSPFB1BP8K6SP83	12/01/2022	10/07/2024		10,056,764	0.813563735				879,819		879,819		879,819			6,964		0003
GBP/L 67232.44 USD-S54250.16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Societe Generale SA ... 02N6B1BX2P4R0TD8PU41	01/24/2023	10/09/2024		67,232	0.806904524				(5,283)		(5,283)		(5,283)			53		0003

SCHEDULE DB - PART A - SECTION 1

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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
GBP/L 176830.20 USD- S139000.00GBP	Heylo Floa hedging 20% Coverage - 50095149 - EOT Exeter Logistics Italy Jun 2022 -	B1	Currency.....	BNP Paribas SA ROMUISPUBMPPR0K5P83	04/09/2024	11/15/2024		1,786,330	0.786052288				(89,556)		(89,556)		(89,556)			3,139		0003
EUR/L 9645.43 USD- S98850.75EUR	50121653 EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	Deutsche Bank AG .. 7LTWIF21(ONS)80621K86	04/25/2024	07/07/2026		96,645	0.898653459				(2,387)		(2,387)		(2,387)			642		0003
EUR/L 3007628.48 USD- S2647909.92EUR	50129877 EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	Deutsche Bank AG .. 7LTWIF21(ONS)80621K86	05/09/2024	07/06/2027		3,007,628	0.880397941				(47,674)		(47,674)		(47,674)			25,003		0003
EUR/S 2658244.96 USD- L2647909.92EUR	50129877 EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	Deutsche Bank AG .. 7LTWIF21(ONS)80621K86	05/09/2024	07/07/2026		2,895,245	0.895094881				61,059		61,059		61,059			19,662		0003
EUR/L 83951.87 USD- S76633.38EUR	50129877 EOT Exeter Logistics Spain Jun 2022 -	B1	Currency.....	WELLS FARGO & COMPANY	05/10/2024	04/16/2025		83,952	0.91282517				(1,993)		(1,993)		(1,993)			309		0003
GBP/S 1768900.56 USD- L1388688.59GBP	Heylo Floa hedging 20% Coverage - 50095149 - EOT Exeter Logistics Italy Jun 2022 -	B1	Currency.....	BNP Paribas SA ROMUISPUBMPPR0K5P83	06/07/2024	10/15/2024		1,786,931	0.785157383				87,575		87,575		87,575			1,793		0003
EUR/L 80856.52 USD- S71878.85EUR	50121653 EOT Exeter Logistics Italy Jun 2022 -	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3PH16C71NBU11	06/24/2024	07/06/2027		80,857	0.88896789				(2,012)		(2,012)		(2,012)			672		0003
EUR/L 842520.15 USD- S755804.63EUR	50121653 EOT Exeter Logistics Italy Jun 2022 -	B1	Currency.....	BANK OF AMERICA ... B4TYDEB6KXK2031MB27	07/03/2024	07/07/2026		842,520	0.897182851				(19,396)		(19,396)		(19,396)			5,600		0003
EUR/S 1646506.50 USD- L1500000.00EUR	2019-234 DN XS2075331145 Coupon Hedge Strip OIL	B1	Currency.....	Societe Generale SA	07/16/2024	01/15/2025		1,646,507	0.911019786				30,261		30,261		30,261			4,457		0003
EUR/L 134843.74 USD- S121338.74EUR	EUR Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWIF21(ONS)80621K86	07/26/2024	01/16/2026		134,844	0.899847038				(2,639)		(2,639)		(2,639)			768		0003
SEK/L 358092.96 USD- S2627063.06SEK	SEK Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley	08/29/2024	11/15/2024		358,093	10.13140013				(116)		(116)		(116)			636		0003
SEK/L 33222.74 USD- S359118.84SEK	SEK Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley	08/27/2024	02/18/2025		333,223	10.0777001				29		29		29			1,08		0003
SEK/S 175158.05 USD- L1741053.47SEK	SEK Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley	08/27/2024	12/16/2025		175,158	9.939898822				(77)		(77)		(77)			364		0003
EUR/L 2224484.60 USD- S2001000.00EUR	QLO ReInv6m CORDA 4A CPRR XS2298960942	B1	Currency.....	BNP Paribas SA ROMUISPUBMPPR0K5P83	09/06/2024	11/22/2024		2,224,495	0.899080627				(6,235)		(6,235)		(6,235)			4,238		0003
GBP/S 181777.78 USD- L1388688.59GBP	Heylo Floa hedging 20% Coverage - 50095149 - EOT Exeter Logistics Italy Jun 2022 -	B1	Currency.....	Citibank NA ES7OZ1Z7F3271EFA76	09/09/2024	11/15/2024		1,817,778	0.764058679				38,623		38,623		38,623			3,227		0003
EUR/L 5773420.00 USD- S5080000.00EUR	Spain Jun 2022 - 50129877 Coupon Hedge RIBS	B1	Currency.....	WELLS FARGO & COMPANY	09/18/2024	07/07/2026		5,773,420	0.879894413				(19,097)		(19,097)		(19,097)			38,374		0003
GBP/L 84745.50 USD- S66347.39GBP	Strip Coupon Hedge RIBS	B1	Currency.....	NI ZLHO CAPITAL MARKETS LLC	03/15/2024	06/11/2025		84,746	0.782901511				(3,725)		(3,725)		(3,725)			353		0003
GBP/L 12130.15 USD- S6484.07GBP	Strip Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2026		72,130	0.783085437				(2,823)		(2,823)		(2,823)			471		0003
GBP/L 71678.04 USD- S34803.71GBP	Brunel Sept 2021 - 7200467 Coupon Hedge RIBS	B1	Currency.....	Morgan Stanley	03/11/2022	12/09/2024		71,678	0.764581593				(1,598)		(1,598)		(1,598)			157		0003
GBP/L 62337.39 USD- S51121.58GBP	Brunel Sept 2021 - 7200467 Coupon Hedge RIBS	B1	Currency.....	Bank of Comm	06/13/2022	12/09/2024		63,237	0.808407494				(5,086)		(5,086)		(5,086)			138		0003
EUR/L 2201050.00 USD- S2001000.00EUR	QLO ReInv6m MOPKE 20A D XS2507607104	B1	Currency.....	Deutsche Bank AG .. 7LTWIF21(ONS)80621K86	08/04/2022	10/15/2026		2,201,050	0.90857232				(82,774)		(82,774)		(82,774)			15,723		0003
GBP/L 268745.48 USD- S210728.62GBP	Brunel Sept 2021 - 7200467 Coupon Hedge RIBS	B1	Currency.....	Canadian Imperial	07/24/2023	12/09/2024		268,743	0.784128237				(12,895)		(12,895)		(12,895)			588		0003
GBP/L 192205.07 USD- S153198.72GBP	Brunel Sept 2021 - 7200467 Coupon Hedge Strip OIL	B1	Currency.....	Barclays PLC	12/13/2023	12/09/2024		192,205	0.797063886				(12,545)		(12,545)		(12,545)			421		0003
GBP/L 17280.28 USD- S13592.61GBP	GBP Coupon Hedge Strip OIL	B1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11N1HJ748	02/23/2024	02/14/2025		17,280	0.786596629				(874)		(874)		(874)			53		0003
GBP/L 15822.77 USD- S12441.24GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11N1HJ748	02/29/2024	11/17/2025		15,823	0.786287104				(729)		(729)		(729)			84		0003

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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GBP/L 17263.97 USD-GBP	Coupon Hedge Strip OML GBP	B1	Currency.....	ROYAL BK CANADA ... ES7P3LJ8HH 6C71XB1U11	02/23/2024	02/14/2025		17,264	0.78733976				(891)		(891)		(891)			53		0003
GBP/L 16137.78 USD-GBP	Coupon Hedge Strip OML GBP	B1	Currency.....	ROYAL BK CANADA ... ES7P3LJ8HH 6C71XB1U11	02/23/2024	08/18/2025		16,138	0.787028567				(781)		(781)		(781)			76		0003
S12700.91GBP	Coupon Hedge RMBS	B1	Currency.....	MARKETS LLC ... 016VH8S6XJ2D1J857QP20	03/15/2024	08/15/2025		184,961	0.782717598				(7,893)		(7,893)		(7,893)			865		0003
GBP/L 144771.94GBP	Brunel Sept 2021 - Strip	B1	Currency.....	BANK OF AMERICA ... B4TVEEB6XKJ2031HB27	05/16/2024	12/09/2024		131,385	0.788637119				(7,095)		(7,095)		(7,095)			288		0003
S103614.41GBP	Brunel Sept 2021 - Strip	B1	Currency.....	Societe Generale SA	08/23/2024	12/09/2024		35,002	0.762079878				(648)		(648)		(648)			77		0003
S26674.13GBP	QLO ReInvem B4BSE 2020-1A, C3	B1	Currency.....	Societe Generale SA	11/05/2021	10/21/2026		3,718,875	0.806695573				264,184		264,184		264,184			26,672		0003
EUR/L 371875.00 USD-S3000000.00EUR	QLO ReInvem JUB1L 2020-1A, C3	B1	Currency.....																			
EUR/L 245008.00 USD-S2000000.00EUR	QLO ReInvem JUB1L 2019-23A, C	B1	Currency.....	Citibank NA ... E570ZJIZFF327IEFA76	07/22/2021	01/15/2025		2,450,088	0.816303874				210,859		210,859		210,859			6,833		0003
EUR/L 2110590.60 USD-S1700000.00EUR	QLO ReInvem MUPKE 16A C1 XS232503841	B1	Currency.....	Citibank NA ... E570ZJIZFF327IEFA76	08/12/2021	07/15/2026		2,110,581	0.805465567				160,044		160,044		160,044			14,115		0003
EUR/L 7304736.00 USD-S6300000.00EUR	QLO ReInvem ABRR 8A B2E XS238829452	B1	Currency.....	Deutsche Bank AG .. 7LTWFFZY1XNSX80621K86	09/27/2021	10/15/2026		7,304,736	0.796909564				645,168		645,168		645,168			56,468		0003
EUR/L 102742.44 USD-S94259.12EUR	Coupon Hedge ABS Strip	B1	Currency.....	Morgan Stanley ... 1GJSJLJLJDP3016NUZ34	02/05/2024	01/16/2025		102,742	0.9174312				(2,628)		(2,628)		(2,628)			279		0003
EUR/L 6284000.00 USD-S5000000.00EUR	QLO ReInvem RMIE 9A B XS238848233	B1	Currency.....	Morgan Stanley ... 1GJSJLJLJDP3016NUZ34	09/23/2021	10/15/2026		6,284,000	0.795671547				521,737		521,737		521,737			44,889		0003
EUR/L 549786.10 USD-S449465.42EUR	Exeter Logistics June 2021 - 7200455	B1	Currency.....	ROYAL BK CANADA ... ES7P3LJ8HH 6C71XB1U11	10/22/2021	06/16/2025		549,786	0.817327799				43,074		43,074		43,074			2,316		0003
GBP/L 300536.94 USD-S237373.66GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Goldman Sachs Group Inc/The ... K03JUN7G5T14HAYLU02	05/18/2022	10/09/2024		300,537	0.79162319				(17,560)		(17,560)		(17,560)			266		0003
GBP/L 234033.76 USD-S188804.56GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP Paribas SA ... ROMUISPPIBMPR0K5P83	06/21/2022	10/09/2024		234,034	0.806740703				(18,340)		(18,340)		(18,340)			184		0003
EUR/L 370320.00 USD-S3600000.00EUR	RMBS Oct 2022 - 50135711	B1	Currency.....	Goldman Sachs Group Inc/The ... K03JUN7G5T14HAYLU02	10/07/2022	11/14/2025		3,703,320	0.97210071				(353,802)		(353,802)		(353,802)			19,825		0003
GBP/L 210263.91 USD-S188223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Deutsche Bank AG .. 7LTWFFZY1XNSX80621K86	10/13/2022	10/09/2024		210,264	0.895775021				(41,332)		(41,332)		(41,332)			165		0003
GBP/L 327870.24 USD-S264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3LJ8HH 6C71XB1U11	12/13/2022	10/09/2024		327,870	0.806503634				(25,589)		(25,589)		(25,589)			257		0003
EUR/L 13656428.94 USD-S12841430.84EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	BNP Paribas SA ... ROMUISPPIBMPR0K5P83	08/18/2022	02/24/2025		13,656,429	0.940321287				(709,927)		(709,927)		(709,927)			43,333		0003
EUR/L 5657750.00 USD-S35000000.00EUR	QLO ReInvem VOYE 3A DE XS2125161469	B1	Currency.....	JPMORGAN CHASE ... 815ZIZKZK5Z11NHU748	01/19/2023	04/15/2025		5,567,750	0.89828827				(39,566)		(39,566)		(39,566)			20,452		0003
EUR/L 6339500.00 USD-S9800000.00EUR	QLO ReInvem C4Q03 9A DR XS2346595379	B1	Currency.....	Societe Generale SA	01/23/2023	07/15/2026		6,539,500	0.88697796				(75,330)		(75,330)		(75,330)			43,735		0003
EUR/L 9025000.00 USD-S9000000.00EUR	QLO ReInvem VOYE 5A D XS2372436928	B1	Currency.....	Morgan Stanley ... 1GJSJLJLJDP3016NUZ34	01/23/2023	10/15/2026		9,025,000	0.886426593				(125,189)		(125,189)		(125,189)			64,469		0003
GBP/L 22169.43 USD-L17816.86GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE ... 815ZIZKZK5Z11NHU748	01/25/2023	10/09/2024		22,169	0.804757846				1,676		1,676		1,676			17		0003
GBP/L 166398.04 USD-S136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Citibank NA ... E570ZJIZFF327IEFA76	02/13/2023	10/09/2024		166,398	0.818404291				(15,634)		(15,634)		(15,634)			131		0003
EUR/L 2233000.00 USD-L2000000.00EUR	DR XS2346595379	B1	Currency.....	Morgan Stanley ... 1GJSJLJLJDP3016NUZ34	02/16/2023	07/15/2026		2,233,000	0.895656068				46,647		46,647		46,647			14,934		0003
GBP/L 283730.65 USD-S236055.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley ... 1GJSJLJLJDP3016NUZ34	03/15/2023	10/09/2024		283,731	0.831953886				(31,796)		(31,796)		(31,796)			223		0003
EUR/L 441669.53 USD-S356595.76EUR	Hotel Sardinia Italy 12.18 Sep 2022 - 50128087	B1	Currency.....	BNP Paribas SA ... ROMUISPPIBMPR0K5P83	03/30/2023	02/18/2025		441,870	0.88550368				(992)		(992)		(992)			1,373		0003

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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EUR/L 224161.54 USD-12.18 Sep 2022 - 50728087	Hotel Sardinia Italy GLO Re Inv6m BECLO 3A	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	04/03/2023	02/18/2025		2,241,632	0.899280575				(14,510)		(14,510)		(14,510)			6,966		0003
EUR/S 3410186.00 USD-DF XS248330404	GLO Re Inv6m BECLO 3A	B1	Currency.....	BNP Paribas SA	10/04/2023	07/20/2026		3,410,186	0.909041325				120,837		120,837		120,837			22,884		0003
EUR/L 50612.87 USD-S45665.06EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	08/18/2025		50,613	0.922242058				(838)		(838)		(838)			238		0003
EUR/L 162466.52 USD-S147837.95EUR	Coupon Hedge Strip OIL	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	02/22/2024	02/14/2025		162,467	0.90985948				(2,970)		(2,970)		(2,970)			488		0003
GBP/L 93031.46 USD-GBP	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/23/2024	05/16/2025		93,031	0.786472662				(4,571)		(4,571)		(4,571)			368		0003
GBP/L 92350.97 USD-GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMORGAN CHASE	02/23/2024	05/16/2025		92,951	0.7871537				(4,652)		(4,652)		(4,652)			367		0003
EUR/L 28850.14 USD-S25925.72EUR	Coupon Hedge RMBS	B1	Currency.....	ROYAL BK CANADA	02/23/2024	07/16/2025		28,850	0.896594114				(325)		(325)		(325)			128		0003
EUR/L 24763.78 USD-S22100.65EUR	Coupon Hedge RMBS	B1	Currency.....	MARKETS LLC	03/14/2024	12/16/2025		24,764	0.892458663				(249)		(249)		(249)			136		0003
GBP/L 74248.58 USD-S88174.87GBP	Coupon Hedge RMBS	B1	Currency.....	MARKETS LLC	03/15/2024	12/16/2024		74,249	0.783514917				(3,499)		(3,499)		(3,499)			171		0003
GBP/L 70436.04 USD-S5157.43GBP	Coupon Hedge RMBS	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	03/15/2024	03/14/2025		70,436	0.783085335				(3,209)		(3,209)		(3,209)			237		0003
GBP/L 74834.30 USD-S95650.37GBP	Coupon Hedge RMBS	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	03/15/2024	12/16/2025		74,834	0.782533811				(3,047)		(3,047)		(3,047)			412		0003
GBP/L 275936.10 USD-S214870.47GBP	Coupon Hedge RMBS	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2028		275,936	0.779058884				(7,348)		(7,348)		(7,348)			2,857		0003
GBP/L 141264.36 USD-S113237.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MARKETS LLC	03/15/2024	10/09/2024		141,264	0.801800205				(10,099)		(10,099)		(10,099)			111		0003
GBP/S 659063.64 USD-L438544.47GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley	04/12/2024	10/09/2024		659,064	0.786215448				28,472		28,472		28,472			439		0003
GBP/S 293797.78 USD-L223580.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	05/17/2024	10/09/2024		293,798	0.761001802				5,060		5,060		5,060			231		0003
EUR/L 52191.50 USD-S494303.65EUR	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley	09/03/2024	10/09/2024		552,192	0.885167075				22		22		22			1,356		0003
S47361.29GBP	FX Coupon Hedging Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley	09/19/2024	12/27/2024		552,192	0.885167075				22		22		22			1,356		0003
EUR/L 470550.30 USD-S1300000.00EUR	GLO Re Inv6m CICE 4A C	B1	Currency.....	Citibank NA	09/24/2024	10/09/2024		63,424	0.746746357				116		116		116			50		0003
EUR/L 5429984.02 USD-S4940000.00EUR	GLO Re Inv6m ARESE 12A CR	B1	Currency.....	JPMORGAN CHASE	01/23/2023	01/19/2027		1,470,551	0.884022444				(21,149)		(21,149)		(21,149)			11,161		0003
EUR/L 107809.56 USD-S97098.75EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	Deutsche Bank AG	02/17/2023	10/21/2024		5,429,964	0.909766618				(73,505)		(73,505)		(73,505)			6,512		0003
EUR/L 321247.98 USD-S236986.35EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	Canadian Imperial Bank of Com.	02/09/2023	12/16/2024		107,810	0.900650647				(601)		(601)		(601)			248		0003
EUR/L 461988.43 USD-S417748.83EUR	Coupon Hedge Strip OIL	B1	Currency.....	Societe Generale SA	02/02/2024	12/16/2024		321,248	0.914213842				(6,656)		(6,656)		(6,656)			738		0003
EUR/L 80154.31 USD-S73067.23EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	09/16/2025		461,988	0.904240882				(9,202)		(9,202)		(9,202)			2,265		0003
EUR/S 27882.85 USD-L25024.99EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	Credit Agricole SA	09/08/2024	12/16/2024		80,154	0.91182796				(1,425)		(1,425)		(1,425)			184		0003
EUR/S 25692.00 USD-L22904.52EUR	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY	08/16/2024	06/16/2025		27,883	0.897504739				247		247		247			117		0003
BRL/L 599872.20 USD-S3841751.53BRL	BRL Celse Novation Oct 2020	B1	Currency.....	WELLS FARGO & COMPANY	08/16/2024	12/16/2025		25,692	0.88150397				230		230		230			141		0003
BRL/L 668251.34 USD-S436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency.....	JPMORGAN CHASE	11/02/2020	04/15/2027		599,872	6.404290999				7,988		7,988		7,988			4,780		0003
		B1	Currency.....	JPMORGAN CHASE	11/02/2020	10/15/2027		668,251	6.638698999				9,407		9,407		9,407			5,827		0003

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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 3734008.10 USD- S2684946.00GBP	Onisvick High Street July 2021 - 7200450 ..	B1	Currency.....	Morgan Stanley	07/02/2021	10/10/2024	.....	3,734,008	0.719052002	.....	.....	.....	142,723	.....	142,723	.....	142,723	.....	.....	2,392	.....	0003
EUR/L 4897500.00 USD- QLO ReIn6m DUPEP 1A	QLO ReIn6m DUPEP 1A	B1	Currency.....	Deutsche Bank AG ..	07/27/2021	10/15/2024	.....	4,387,500	0.816743236	.....	.....	.....	440,521	.....	440,521	.....	440,521	.....	.....	4,364	.....	0003
S4000000.00EUR	A24 XS2036105133	B1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 3672812.40 USD- QLO ReIn6m COMTE 7A D	QLO ReIn6m COMTE 7A D	B1	Currency.....	Morgan Stanley	06/06/2021	12/16/2024	.....	3,672,812	0.816681751	.....	.....	.....	(318,993)	.....	(318,993)	.....	(318,993)	.....	.....	8,435	.....	0003
XS20553879602 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 7372200.00 USD- QLO ReIn6m DUPEP 1A	QLO ReIn6m DUPEP 1A	B1	Currency.....	Deutsche Bank AG ..	11/16/2021	10/15/2024	.....	4,737,200	0.844380647	.....	.....	.....	(280,544)	.....	(280,544)	.....	(280,544)	.....	.....	4,802	.....	0003
L4000000.00EUR	A24 XS2036105133	B1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 286712.16 USD- Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	Morgan Stanley	03/11/2022	12/09/2024	.....	286,712	0.764681593	.....	.....	.....	(6,391)	.....	(6,391)	.....	(6,391)	.....	.....	628	.....	0003
S216214.84GBP	65 Rue Paul Maurice - 7200420	B1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 10670448.53 USD- S9946569.62EUR .....	.....	B1	Currency.....	BNP Paribas SA	07/29/2022	12/16/2024	.....	10,670,449	0.932160405	.....	.....	.....	(434,886)	.....	(434,886)	.....	(434,886)	.....	.....	24,505	.....	0003
GBP/L 259005.50 USD- Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S234226.76GBP .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 347334.64 USD- Onisvick High Street July 2021 - 7200450 ..	Onisvick High Street July 2021 - 7200450 ..	B1	Currency.....	Citibank NA	10/13/2022	12/09/2024	.....	259,006	0.90433902	.....	.....	.....	(54,040)	.....	(54,040)	.....	(54,040)	.....	.....	567	.....	0003
L13255.22GBP .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 382438.05 USD- College Square July 2021 - 7200462 ..	College Square July 2021 - 7200462 ..	B1	Currency.....	Bank of Comm	11/22/2022	10/09/2024	.....	397,935	0.83418787	.....	.....	.....	(39,998)	.....	(39,998)	.....	(39,998)	.....	.....	273	.....	0003
L344848.46EUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 429655.40 USD- QLO ReIn6m COPDA 3A	QLO ReIn6m COPDA 3A	B1	Currency.....	Bank of Comm	01/13/2023	12/09/2024	.....	181,257	0.816466516	.....	.....	.....	(16,531)	.....	(16,531)	.....	(16,531)	.....	.....	397	.....	0003
S377000.00EUR	DPB XS1823536950	B1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 39998.75 USD- 65 Rue Paul Maurice - 7200420	65 Rue Paul Maurice - 7200420	B1	Currency.....	Societe Generale SA ..	05/09/2023	04/03/2028	.....	429,855	0.877039116	.....	.....	.....	(8,904)	.....	(8,904)	.....	(8,904)	.....	.....	4,026	.....	0003
S36583.30EUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
GBP/L 1074973.91 USD- Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	On2NEB1B/P40T0BP41 ..	06/05/2023	12/16/2024	.....	39,999	0.914611082	.....	.....	.....	(846)	.....	(846)	.....	(846)	.....	.....	92	.....	0003
S942918.46GBP .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
BR /S 704110.75 USD- BRL Ceise Novation Oct 2020	BRL Ceise Novation Oct 2020	B1	Currency.....	Bank of Comm	07/24/2023	12/09/2024	.....	1,074,974	0.784120226	.....	.....	.....	(51,581)	.....	(51,581)	.....	(51,581)	.....	.....	2,354	.....	0003
BR /S 637664.36 USD- L443620.17BRL .....	.....	B1	Currency.....	815ZIZIKNZS11NHU748 ..	10/04/2023	10/15/2027	.....	704,111	6.30059897	.....	.....	.....	(41,845)	.....	(41,845)	.....	(41,845)	.....	.....	6,139	.....	0003
EUR/S 637664.36 USD- L443620.17BRL .....	.....	B1	Currency.....	JPIMORGAN CHASE	10/04/2023	10/15/2027	.....	704,111	6.30059897	.....	.....	.....	(41,845)	.....	(41,845)	.....	(41,845)	.....	.....	6,139	.....	0003
L4697992.20BRL .....	.....	B1	Currency.....	815ZIZIKNZS11NHU748 ..	10/04/2023	10/15/2027	.....	704,111	6.30059897	.....	.....	.....	(41,845)	.....	(41,845)	.....	(41,845)	.....	.....	6,139	.....	0003
EUR/L 72725.85 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	JPIMORGAN CHASE	10/04/2023	10/15/2027	.....	704,111	6.30059897	.....	.....	.....	(41,845)	.....	(41,845)	.....	(41,845)	.....	.....	6,139	.....	0003
S65895.75EUR .....	.....	B1	Currency.....	MI ZUHO CAPITAL	02/22/2024	05/16/2025	.....	637,664	7.367500043	.....	.....	.....	(45,183)	.....	(45,183)	.....	(45,183)	.....	.....	7,506	.....	0003
EUR/L 329330.16 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	05/16/2025	.....	637,664	7.367500043	.....	.....	.....	(45,183)	.....	(45,183)	.....	(45,183)	.....	.....	7,506	.....	0003
S290361.16EUR .....	.....	B1	Currency.....	MI ZUHO CAPITAL	02/22/2024	05/16/2025	.....	637,664	7.367500043	.....	.....	.....	(45,183)	.....	(45,183)	.....	(45,183)	.....	.....	7,506	.....	0003
GBP/L 280191.29 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	05/16/2025	.....	637,664	7.367500043	.....	.....	.....	(45,183)	.....	(45,183)	.....	(45,183)	.....	.....	7,506	.....	0003
S220484.17GBP .....	.....	B1	Currency.....	JPIMORGAN CHASE	02/22/2024	05/16/2025	.....	637,664	7.367500043	.....	.....	.....	(45,183)	.....	(45,183)	.....	(45,183)	.....	.....	7,506	.....	0003
GBP/L 065907.29 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	815ZIZIKNZS11NHU748 ..	02/23/2024	11/18/2024	.....	280,191	0.786909867	.....	.....	.....	(14,507)	.....	(14,507)	.....	(14,507)	.....	.....	513	.....	0003
S348271.01GBP .....	.....	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	11/18/2024	.....	280,191	0.786909867	.....	.....	.....	(14,507)	.....	(14,507)	.....	(14,507)	.....	.....	513	.....	0003
GBP/L 260603.64 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	815ZIZIKNZS11NHU748 ..	02/23/2024	11/18/2024	.....	280,191	0.786909867	.....	.....	.....	(14,507)	.....	(14,507)	.....	(14,507)	.....	.....	513	.....	0003
S204925.41GBP .....	.....	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	11/18/2024	.....	280,191	0.786909867	.....	.....	.....	(14,507)	.....	(14,507)	.....	(14,507)	.....	.....	513	.....	0003
GBP/L 63654.26 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	11/18/2024	.....	280,191	0.786909867	.....	.....	.....	(14,507)	.....	(14,507)	.....	(14,507)	.....	.....	513	.....	0003
S20050.53GBP .....	.....	B1	Currency.....	815ZIZIKNZS11NHU748 ..	02/23/2024	11/18/2024	.....	280,191	0.786909867	.....	.....	.....	(14,507)	.....	(14,507)	.....	(14,507)	.....	.....	513	.....	0003
EUR/S 2036124.00 USD- QLO ReIn6m ALUE 5A	QLO ReIn6m ALUE 5A	B1	Currency.....	JPIMORGAN CHASE	02/23/2024	11/18/2024	.....	280,191	0.786909867	.....	.....	.....	(14,507)	.....	(14,507)	.....	(14,507)	.....	.....	513	.....	0003
L1600000.00EUR .....	.....	B1	Currency.....	BNP Paribas SA	02/23/2024	10/15/2026	.....	2,036,124	0.894032603	.....	.....	.....	23,039	.....	23,039	.....	23,039	.....	.....	14,545	.....	0003
EUR/S 5541148.50 USD- QLO ReIn6m BECLO 9A C ..	QLO ReIn6m BECLO 9A C ..	B1	Currency.....	ROMUISP/BM/PK8/S963 ..	02/23/2024	10/15/2026	.....	2,036,124	0.894032603	.....	.....	.....	23,039	.....	23,039	.....	23,039	.....	.....	14,545	.....	0003
L5000000.00EUR	XS2062903085	B1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 257737.53 USD- College Square July 2021 - 7200462 ..	College Square July 2021 - 7200462 ..	B1	Currency.....	Morgan Stanley	03/08/2024	12/16/2024	.....	5,541,149	0.902340011	.....	.....	.....	41,346	.....	41,346	.....	41,346	.....	.....	12,725	.....	0003
S255391.06EUR .....	.....	B1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 1403750.00 USD- QLO ReIn6m COPDA 10A ..	QLO ReIn6m COPDA 10A ..	B1	Currency.....	BNP Paribas SA	03/26/2024	11/27/2024	.....	257,738	0.913297571	.....	.....	.....	(4,853)	.....	(4,853)	.....	(4,853)	.....	.....	514	.....	0003
S125000.00EUR .....	.....	B1	Currency.....	ROMUISP/BM/PK8/S963 ..	03/26/2024	11/27/2024	.....	257,738	0.913297571	.....	.....	.....	(4,853)	.....	(4,853)	.....	(4,853)	.....	.....	514	.....	0003
EUR/L 38018.22 USD- 65 Rue Paul Maurice - 7200420	65 Rue Paul Maurice - 7200420	B1	Currency.....	BANK OF AMERICA	04/17/2024	02/24/2027	.....	1,403,750	0.88047195	.....	.....	.....	(31,398)	.....	(31,398)	.....	(31,398)	.....	.....	10,980	.....	0003
S35937.27EUR .....	.....	B1	Currency.....	B4TYE66KX2031ME27 ..	04/17/2024	02/24/2027	.....	1,403,750	0.88047195	.....	.....	.....	(31,398)	.....	(31,398)	.....	(31,398)	.....	.....	10,980	.....	0003
.....				BNP Paribas SA	05/08/2024	12/16/2024		39,018	0.92108171				(1,106)		(1,106)		(1,106)			91		0003

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 34055.47 USD- S31366.38EUR	65 Rue Paul Mercurice - 7200420	B1	Currency.....	BNP Paribas SA ROM/ISFPIB/P08K5F83	05/08/2024	12/16/2024		34,055	0.92108236						(965)		(965)			78		0003
GBP/L 503514.13 USD- S396328.23GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Barclays PLC G535EF7/UP5170UK5573	06/24/2024	12/09/2024		503,514	0.787124345				(26,176)		(26,176)		(26,176)			1,103		0003
GBP/S 276481.32 USD- L217895.50GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	01618560X2D1J8570P30 MARKETS LLC	06/24/2024	10/09/2024		276,481	0.788102068				14,778		14,778		14,778			217		0003
EUR/L 180448.42 USD- S16770.97EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP Paribas SA ROM/ISFPIB/P08K5F83	06/27/2024	11/27/2024		180,448	0.928419884				(6,039)		(6,039)		(6,039)			380		0003
EUR/L 220558.47 USD- S199437.9EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	07/26/2024	09/16/2025		220,558	0.904240903				(4,393)		(4,393)		(4,393)			1,081		0003
EUR/L 27365.24 USD- S24450.52EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	07/26/2024	07/16/2026		27,355	0.89381486				(534)		(534)		(534)			183		0003
EUR/S 427709.90 USD- L387769.63EUR	Coupon Hedge Strip OIL	B1	Currency.....	COMPANY	08/16/2024	10/16/2024		427,710	0.906618318				4,192		4,192		4,192			448		0003
L312363.01EUR	Coupon Hedge Strip OIL	B1	Currency.....	HELLS FARGO & COMPANY	08/16/2024	07/16/2026		352,879	0.88526132				3,448		3,448		3,448			2,362		0003
S2477908.00EUR	FX Coupon Hedging QLO Re Inv'm ANCH 3A D	B1	Currency.....	Morgan Stanley 1GJSJL3JDP3016NUZ34	08/20/2024	11/15/2024		2,760,704	0.897563742				(2,428)		(2,428)		(2,428)			4,900		0003
S500000.00EUR	XS2063531987	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH16C71XB111	08/23/2024	10/15/2024		5,568,950	0.897635319				151		151		151			5,645		0003
EUR/L 1537770.63 USD- S1375000.00EUR	QLO Re Inv'm RTE 2019-1A DE XS2064434561	B1	Currency.....	Societe Generale SA ... 02NNEB1B/P4R0TD8PU41	08/28/2024	10/21/2024		1,331,771	0.897653978				(65)		(65)		(65)			1,837		0003
EUR/L 170836.22 USD- S153127.90EUR	College Square July 2021 - 7200462	B1	Currency.....	Societe Generale SA ... 02NNEB1B/P4R0TD8PU41	08/28/2024	11/27/2024		170,836	0.896343293				14		14		14			341		0003
GBP/L 63423.53 USD- S47361.23GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Citibank NA E570Z1Z7FF321IEFA76	09/24/2024	10/09/2024		63,424	0.746746357				116		116		116			50		0003
BR/L 891683.35 USD- S637467.33BRL	Ceise	B1	Currency.....	Barclays PLC G535EF7/UP5170UK5573	10/11/2018	10/16/2028		891,684	7.148739984				11,952		11,952		11,952			8,969		0003
BR/L 965545.02 USD- S7292939.59BRL	Ceise	B1	Currency.....	Barclays PLC G535EF7/UP5170UK5573	10/11/2018	04/16/2029		965,545	7.399893996				13,422		13,422		13,422			10,506		0003
GBP/L 1136957.98 USD- S9175325.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	Morgan Stanley 1GJSJL3JDP3016NUZ34	07/02/2021	10/09/2024		11,369,588	0.719052002				434,575		434,575		434,575			8,927		0003
EUR/L 6642185.50 USD- S3350000.00EUR	QLO Re Inv'm AVCCA 13A DR XS226458000	B1	Currency.....	Canadian Imperial Bank of Comm 21G119D1770X/H43ZE78	07/20/2021	01/15/2026		6,642,186	0.805457782				549,890		549,890		549,890			37,786		0003
EUR/L 2457172.00 USD- S2000000.00EUR	QLO Re Inv'm CIFCE 2A B2N XS2725924477	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				208,694		208,694		208,694			9,026		0003
EUR/L 2457172.00 USD- S2000000.00EUR	QLO Re Inv'm VOYE 3A D XS2125181821	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				208,694		208,694		208,694			9,026		0003
EUR/L 902371.33 USD- S7955500.00EUR	QLO Re Inv'm CORDA 4A DRR XS228981320	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	07/22/2021	08/15/2025		9,822,371	0.809631374				830,262		830,262		830,262			45,913		0003
EUR/L 1021712.50 USD- S9250000.00EUR	QLO Re Inv'm AVCCA 22A B2 XS2286332872	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	07/22/2021	10/15/2025		10,217,213	0.807460939				861,703		861,703		861,703			52,125		0003
EUR/L 9807600.00 USD- S9800000.00EUR	QLO Re Inv'm RRIE 1A BR XS2303068774	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	07/22/2021	10/15/2025		9,807,600	0.807460939				835,591		835,591		835,591			50,546		0003
S4500000.00EUR	QLO Re Inv'm AVCCA 17A DR XS2051458771	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	07/27/2021	10/15/2024		5,509,688	0.816743236				495,586		495,586		495,586			5,585		0003
EUR/L 3004250.00 USD- S4750000.00EUR	QLO Re Inv'm OZJIE 2A DR XS2334573986	B1	Currency.....	JPMORGAN CHASE 8153Z1ZK16Z11NHU748	08/09/2021	01/15/2026		5,904,250	0.804505229				494,879		494,879		494,879			33,571		0003
S2775000.00EUR	QLO Re Inv'm RPKPK 1A C XS2360921600	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	08/09/2021	01/15/2026		3,447,987	0.804817315				287,838		287,838		287,838			19,605		0003
EUR/L 6488450.00 USD- S2520000.00EUR	QLO Re Inv'm AQJE 2021-6A PTC XS2408966724	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS/80621K86	11/17/2021	06/15/2027		6,488,450	0.807884957				398,536		398,536		398,536			53,458		0003
GBP/S 56134.92 USD- L41684.75GBP	Patrizia London - 7200445	B1	Currency.....	02NNEB1B/P4R0TD8PU41	11/23/2021	10/28/2025		56,135	0.74222516				(600)		(600)		(600)			291		0003
EUR/S 72393777.06 USD- L10881892.31EUR	Exeter Logistics June 2021 - 7200455	B1	Currency.....	JPMORGAN CHASE 8153Z1ZK16Z11NHU748	12/28/2021	06/16/2025		12,939,777	0.840972164				(682,415)		(682,415)		(682,415)			54,500		0003

SCHEDULE DB - PART A - SECTION 1

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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 (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
ELR/S 42312.64 USD- L38654.47EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA ROMUSP/BMPPR0K5P83	08/16/2024	03/17/2025		..42,913	..0.90077195				..391		..391		..391			..146		0003
ELR/S 1454005.70 USD- L1303736.98EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA ROMUSP/BMPPR0K5P83	08/16/2024	07/16/2025		..1,454,006	..0.896651904				..13,122		..13,122		..13,122			..6,469		0003
ELR/S 46926.89 USD- L40818.09EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA ROMUSP/BMPPR0K5P83	08/16/2024	03/16/2026		..45,927	..0.888762335				..423		..423		..423			..277		0003
ELR/L 3085375.30 USD- S2769321.00EUR	FX Coupon Hedging	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30 6NUZ34	08/20/2024	11/15/2024		..3,085,375	..0.897565742				..(2,713)		..(2,713)		..(2,713)			..5,477		0003
ELR/L 25063965.25 USD- XS260700848	Q.O Re Inv'm RME 3A ON	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30 6NUZ34	08/23/2024	10/15/2024		..25,063,805	..0.89708858				..4,208		..4,208		..4,208			..25,405		0003
ELR/S 2230591.60 USD- Q.O Re Inv'm VOVE 3A B2	Q.O Re Inv'm	B1	Currency.....	Societe Generale SA	08/30/2024	04/15/2025		..2,230,582	..0.89862714				..12,345		..12,345		..12,345			..8,194		0003
GBP/L 112630.54 USD- XS2125181235	Patrizia London -	B1	Currency.....	MI ZHO CAPITAL	08/30/2024	10/28/2025		..110,261	..0.765872723				..(2,114)		..(2,114)		..(2,114)			..572		0003
384445.94GBP	7200445	B1	Currency.....	MARKETS LLC	09/03/2024	10/15/2024		..4,082,570	..0.904077389				..(28,342)		..(28,342)		..(28,342)			..4,148		0003
ELR/L 4982570.00 USD- DN XS212592970	Q.O Re Inv'm CIFCE 2A	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	09/03/2024	10/15/2024		..8,848,747	..0.888714838				..(21,193)		..(21,193)		..(21,193)			..16,869		0003
ELR/L 8848746.75 USD- DRR XS229881320	Q.O Re Inv'm CPOA 4A	B1	Currency.....	ROYAL BK CANADA ... ES7P3JUPH1GCT1XB11	09/06/2024	11/22/2024		..8,848,747	..0.888714838				..87,145		..87,145		..87,145			..44,200		0003
S7952500.00EUR	C XS229881320	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	09/10/2024	10/15/2025		..8,816,800	..0.907358679				..(93,279)		..(93,279)		..(93,279)			..8,397		0003
ELR/L 8816800.00 USD- XS2303063319	Q.O Re Inv'm RME 1A CR	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	09/11/2024	10/15/2024		..3,671,475	..0.817110289				..312,710		..312,710		..312,710			..9,939		0003
ELR/L 3671475.00 USD- DN XS2084075398	Q.O Re Inv'm ARES 13A	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	07/22/2021	01/15/2025		..3,059,563	..0.817110289				..260,592		..260,592		..260,592			..8,283		0003
S3000000.00EUR	Q.O Re Inv'm JUBIL	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	07/22/2021	01/15/2025		..1,965,738	..0.813948835				..166,955		..166,955		..166,955			..7,221		0003
ELR/L 1965737.60 USD- XS2106028793	2020-7A ON-ON	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	07/22/2021	04/15/2025		..2,470,260	..0.808631375				..208,805		..208,805		..208,805			..11,547		0003
ELR/L 2470280.00 USD- CRR XS229880942	Q.O Re Inv'm CPOA 4A	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	07/22/2021	08/15/2025		..20,108,800	..0.795671547				..1,669,558		..1,669,558		..1,669,558			..143,644		0003
S2000000.00EUR	Q.O Re Inv'm RME 9A B	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30 6NUZ34	09/23/2021	10/15/2026		..1,776,450	..0.844380647				..(105,204)		..(105,204)		..(105,204)			..1,801		0003
ELR/L 20108900.00 USD- XS2889492923	Q.O Re Inv'm RME 9A	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	11/18/2021	10/15/2024		..7,697,950	..0.844380647				..(455,885)		..(455,885)		..(455,885)			..7,903		0003
Q.O Re Inv'm DUPEP 1A	Q.O Re Inv'm DUPEP 1A	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	11/18/2021	10/15/2024		..191,605	..0.725455501				..5,939		..5,939		..5,939			..807		0003
ELR/L 1885798.47 USD- CN Mtge XS2036108079	Heylo Floa hedging 20% Coverage - 50895149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30 6NUZ34	10/21/2021	06/16/2025		..1,895,798	..0.966136902				..(182,352)		..(182,352)		..(182,352)			..12,601		0003
S1831600.66EUR	Spain Jun 2022 -	B1	Currency.....	JPIMORGAN CHASE 81ZIZ1ZKVSZ11NHJ748	10/14/2022	07/07/2026		..521,416	..0.893495351				..(110)		..(110)		..(110)			..1,654		0003
ELR/L 521416.30 USD- 12-18 Hotel - 7 Pines	Ibiza ..	B1	Currency.....	ROYAL BK CANADA ... ES7P3JUPH1GCT1XB11	05/02/2023	02/24/2025		..88,551	..0.902834555				..(2,542)		..(2,542)		..(2,542)			..595		0003
S465983.04EUR	EOT Exeter Logistics	B1	Currency.....	ROYAL BK CANADA ... ES7P3JUPH1GCT1XB11	09/25/2023	07/07/2026		..20,737	..0.905878972				..(654)		..(654)		..(654)			..138		0003
ELR/L 89551.23 USD- Spain Jun 2022 -	EOT Exeter Logistics	B1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1(ONS)80621K86	10/17/2023	07/07/2026		..191,859	..0.903620662				..(3,238)		..(3,238)		..(3,238)			..854		0003
S98858.90EUR	Italy Jun 2022 -	B1	Currency.....	MARKETS LLC	02/22/2024	07/16/2025		..190,093	..0.892737562				..(2,829)		..(2,829)		..(2,829)			..1,181		0003
ELR/L 20737.13 USD- Coupon Hedge Strip OIL	ELR/L 191859.48 USD- S73365.61EUR	B1	Currency.....	MI ZHO CAPITAL	02/22/2024	07/16/2025																0003
ELR/L 19008.20 USD- S769703.34EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	04/16/2026																0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	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 35696.09 USD-GBP	Coupon Hedge Strip OIL	B1	Currency.....	PJMOGAN PHASE 815ZJZKXZS11MHU748	02/23/2024	02/14/2025		354,998	0.78659401				(17,963)		(17,963)		(17,963)			1,087		0003
SZ79240.22GBP	Coupon Hedge Strip OIL	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3PHI6C71XBU11	02/23/2024	02/14/2025		354,663	0.787336587				(18,298)		(18,298)		(18,298)			1,086		0003
SZ79240.22GBP	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	02/27/2024	03/17/2025		304,974	10.15579893				(2,725)		(2,725)		(2,725)			1,035		0003
SZ97255.64SEK	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	02/27/2024	05/18/2026		39,429	9.99029826				(435)		(435)		(435)			252		0003
SEK/L 39429.25 USD-SEK	Heylo Flor hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP3016NUZ34	03/12/2024	12/13/2024		1,066,292	0.781524749				47,431		47,431		47,431			2,401		0003
L833333.33GBP	EOT Exeter Logistics	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	04/25/2024	07/07/2026		131,313	0.898653465				(3,243)		(3,243)		(3,243)			873		0003
EUR/L 131312.63 USD-Spain Jun 2022 -	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY PBLDOEJDBSFHOLXP3876	05/10/2024	10/16/2025		81,103	0.9051412				(1,790)		(1,790)		(1,790)			414		0003
S18004.5EUR	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY PBLDOEJDBSFHOLXP3876	05/10/2024	10/16/2026		276,007	0.890158664				(5,018)		(5,018)		(5,018)			1,973		0003
EUR/L 84012.55 USD-Italy Jun 2022 -	EOT Exeter Logistics	B1	Currency.....	BNP Paribas SA ROMUSPFBWPK9K5PR3	05/29/2024	07/07/2026		84,013	0.89061051				(1,304)		(1,304)		(1,304)			559		0003
SZ4822.46EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	07/26/2024	04/16/2025		157,489	0.91000094				(3,240)		(3,240)		(3,240)			580		0003
EUR/L 157489.09 USD-S14324.32EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX8D621K66	07/26/2024	01/15/2027		121,609	0.88794734				(1,903)		(1,903)		(1,903)			921		0003
EUR/L 121608.70 USD-S107861.44EUR	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY PBLDOEJDBSFHOLXP3876	08/16/2024	04/16/2025		22,941	0.899604419				204		204		204			84		0003
EUR/S 22940.95 USD-L20637.76EUR	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY PBLDOEJDBSFHOLXP3876	08/16/2024	07/16/2025		24,451	0.896539398				218		218		218			109		0003
EUR/S 24450.66 USD-L21920.98EUR	Coupon Hedge Strip OIL	B1	Currency.....	WELLS FARGO & COMPANY PBLDOEJDBSFHOLXP3876	08/16/2024	04/16/2026		23,028	0.887705216				211		211		211			143		0003
EUR/S 23028.14 USD-L2042.20EUR	Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley 1GJSJL3JDP3016NUZ34	08/27/2024	05/15/2025		212,198	10.0365988				46		46		46			837		0003
SEK/L 212198.17 USD-SZ129748.11SEK	Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley 1GJSJL3JDP3016NUZ34	08/27/2024	05/18/2026		39,873	9.87899495				(9)		(9)		(9)			255		0003
SEK/S 38973.47 USD-L383909.99SEK	EOT Exeter Logistics	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3PHI6C71XBU11	08/28/2024	07/07/2026		113,332	0.878175989				(153)		(153)		(153)			753		0003
EUR/L 113332.42 USD-S9526.15EUR	Italy Jun 2022 -	B1	Currency.....	WELLS FARGO & COMPANY PBLDOEJDBSFHOLXP3876	09/16/2024	12/20/2024		239,187	0.895252344				(64)		(64)		(64)			563		0003
L214133.00EUR	Irish RPL UPB - Non-USD Futures	B1	Currency.....	Morgan Stanley 1GJSJL3JDP3016NUZ34	09/24/2024	05/15/2026		25,518	9.85569825				(69)		(69)		(69)			162		0003
SEK/S 25517.57 USD-L251493.47SEK	Repatritiation - 9.24.2024	B1	Currency.....	MI ZHUO CAPITAL 0V6108560X2D1J857OP30	03/15/2024	03/14/2025		86,955	0.783983354				(3,962)		(3,962)		(3,962)			292		0003
GBP/L 86954.94 USD-S86083.14GBP	Coupon Hedge RMBS	B1	Currency.....	MI ZHUO CAPITAL 0V6108560X2D1J857OP30	03/15/2024	12/16/2025		76,983	0.782533874				(3,134)		(3,134)		(3,134)			424		0003
GBP/L 76982.61 USD-S60241.50GBP	Coupon Hedge RMBS	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3PHI6C71XBU11	08/11/2022	12/09/2024		109,152	0.806386581				(8,484)		(8,484)		(8,484)			239		0003
GBP/L 109152.30 USD-S88018.95GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Societe Generale SA	08/11/2022	05/15/2026		6,871,441	0.866040308				(981,605)		(981,605)		(981,605)			43,755		0003
GBP/L 6871441.17 USD-S3951000.00GBP	LIINC 2021-FL2 B - 50136320	B1	Currency.....	Citibank NA E57QZJZFF321NEFA76	10/28/2022	02/03/2023		148,709	0.815944855				(13,459)		(13,459)		(13,459)			326		0003
GBP/L 148709.29 USD-S121338.58GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Canadian Imperial Bank of Comm 21G119L1770XHC3Z78	02/03/2023	12/09/2024		91,105	0.799301552				(6,219)		(6,219)		(6,219)			199		0003
GBP/L 91104.89 USD-S72820.28GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	Societe Generale SA	04/13/2023	12/09/2024		163,725	0.78999052				(9,139)		(9,139)		(9,139)			368		0003
GBP/L 163724.99 USD-S728341.19GBP	Brunei Sept 2021 - 7200467	B1	Currency.....		06/15/2023	12/09/2024																

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Athene 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)	Exchange, Counterparty or 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						
88P/L 708873.34 USD-SS40011.6888P	Coupon Hedge RISKS Strip	B1	Currency.....	016/1850X/201J8570P30 MARKETS LLC	.03/15/2024	.06/15/2034	.....	.708.873	0.761788686	.....	.....	.....	..... (1,600)	.....	..... (1,600)	.....	..... (1,600)	.....	.....	..... 11,046	.....	0003						
EUR/S 223130.51 USD-L204455.57EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	7L71WFZ1ONS/80621K86 Deutsche Bank AG ..	.07/26/2024	.11/18/2024	.....	.223.131	0.916170408	.....	.....	.....	..... 4,848	.....	..... 4,848	.....	..... 4,848	.....	.....	..... 409	.....	0003						
EUR/S 5576454.00 USD-X52125181409	QLO Re Index VOYE 3A DE EUR/S	B1	Currency.....	02PNEB1B/P40TDBP/U1 Societe Generale SA	.08/30/2024	.04/15/2025	.....	5,576.454	0.89862714	.....	.....	.....	..... 30,862	.....	..... 30,862	.....	..... 30,862	.....	.....	..... 20,484	.....	0003						
GBP/L 36632.01 USD-SS3008.8168P	Chinrick High Street July 2021 - 7/20450 ..	B1	Currency.....	16JUL30P30/6N/234 Morgan Stanley	.09/18/2024	.10/09/2024	.....	.39.652	0.756804258	.....	.....	.....	..... (460)	XXX	 (460)	.....	..... (460)	.....	.....	..... 31	.....	0003						
14799999999 Subtotal - Forwards																												
15099999999 Subtotal - SSAP No. 108 Adjustments																												
16999999999 Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											(15,282,953)																	
16999999999 Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																												
17099999999 Subtotal - Hedging Other																												
17199999999 Subtotal - Replication											10,647,128																	
17299999999 Subtotal - Income Generation																												
17399999999 Subtotal - Other																												
17499999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																												
17599999999 - Totals											(4,645,825)		23,826,981		(7,312,215)		38,607,801		90,760,571		37,482,804		(35,008,138)		55,635,505		XXX	

(a)	Code	Description of Hedged Risk(s)
	0001	Hedges the equity risk of fixed income annuity products.
	0002	Hedges the interest rate risk of underlying positions.
	0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

(b)		
	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transac- tion Price	Reporting Date	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 Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	4	10,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	SN23JLFR8MNCLOF39	09/10/2024	95.1500	95.2700	1.442	1.442				1.442	1.442	3,206	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	SN23JLFR8MNCLOF39	09/10/2024	95.3400	95.2700	360	360				360	360	801	0001	2,500
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.698.4800	5.614.2500	11,040	11,040				11,040	11,040	189,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	849	849				849	849	14,600	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	1,698	1,698				1,698	1,698	29,200	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/18/2024	5.768.1400	5.614.2500	5,945	5,945				5,945	5,945	102,200	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	8,492	8,492				8,492	8,492	146,000	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/19/2024	5.781.9700	5.614.2500	2,548	2,548				2,548	2,548	43,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	849	849				849	849	14,600	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.762.6500	5.614.2500	11,040	11,040				10,191	10,191	175,200	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	6,794	6,794				6,794	6,794	116,800	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/19/2024	5.776.4600	5.614.2500	1,698	1,698				1,698	1,698	29,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	1,698	1,698				1,698	1,698	29,200	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/19/2024	5.733.5500	5.614.2500	849	849				849	849	14,600	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	849	849				849	849	14,600	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	1,698	1,698				1,698	1,698	29,200	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	849	849				849	849	14,600	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	2,548	2,548				2,548	2,548	43,800	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.720.0000	5.614.2500	8,492	8,492				8,492	8,492	146,000	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	849	849				849	849	14,600	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	3,397	3,397				3,397	3,397	98,400	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.693.6000	5.614.2500	1,698	1,698				1,698	1,698	29,200	0001	50
FV	8	8,000	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	103.7200	109.8800	(194)	(194)				(194)	(194)	12,000	0001	1,000
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	SN23JLFR8MNCLOF39	09/10/2024	96.9600	96.7900	360	360				360	360	801	0001	2,500
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	103.8500	104.1200	66	66				66	66	1,150	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	103.8500	104.1200	66	66				66	66	1,150	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	103.8500	104.1200	133	133				133	133	2,300	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	103.8500	104.1200	66	66				66	66	1,150	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	103.8500	104.1200	66	66				66	66	1,150	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	103.8500	104.1200	66	66				66	66	1,150	0001	2,000
TU	5	10,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	103.8500	104.1200	332	332				332	332	5,750	0001	2,000
S3	7	17,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	SN23JLFR8MNCLOF39	05/24/2024	96.9500	96.4900	2,523	2,523				2,523	2,523	5,610	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	SN23JLFR8MNCLOF39	07/26/2024	95.7600	96.4900	360	360				360	360	801	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	SN23JLFR8MNCLOF39	01/26/2024	96.2900	96.4900	360	360				360	360	801	0001	2,500
V9	2	20	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	529900L135S0UJ47S06	09/16/2024	4.864.5000	5.030.0000	6,357	6,357				4,238	4,238	8,036	0001	10
S3	4	10,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	SN23JLFR8MNCLOF39	07/26/2024	96.4400	95.9600	1,442	1,442				1,442	1,442	3,206	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	SN23JLFR8MNCLOF39	07/26/2024	96.4500	95.9600	360	360				360	360	801	0001	2,500
DI	36	180	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	54930EY0422BFF0T27	09/16/2024	41.882.9300	42.843.0000	186,306	186,306				181,270	181,270	374,400	0001	5
DI	25	125	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	54930EY0422BFF0T27	09/16/2024	42.019.2300	42.843.0000	125,882	125,882				125,882	125,882	260,000	0001	5
TV	4	4,000	10yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	09/04/2024	114.5000	114.2800	187	187				187	187	2,000	0001	1,000
TV	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/31/2024	54930EY0422BFF0T27	08/29/2024	113.8900	114.2800	(96)	(96)				(96)	(96)	500	0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other																					
1579999999. Subtotal - Long Futures																					
DI	8	40	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	54930EY0422BFF0T27	09/16/2024	42.932.9500	42.843.0000	40,282	40,282				393,108	393,108	1,955,814	XXX	XXX
DI	10	50	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	54930EY0422BFF0T27	09/16/2024	42.443.8400	42.843.0000	50,353	50,353				40,282	40,282	(83,200)	0001	5
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/24/2024	5.738.0000	5.614.2500	849	849				50,353	50,353	(104,000)	0001	5
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.690.5500	5.614.2500	1,698	1,698				849	849	(14,600)	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	SN23JLFR8MNCLOF39	09/16/2024	5.690.5500	5.614.2500	4,246	4,246				1,698	1,698	(29,200)	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	15-17			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 (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES	2	100	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	ONE	09/19/2024	5,770,000	5,814,250	1,688	1,688	1,688			1,688	1,688	(29,200)	0001	50
ES	1	50	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	ONE	09/24/2024	5,783,000	5,814,250	849	849	849			849	849	(14,600)	0001	50
ES	53	2,650	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	ONE	09/16/2024	5,695,400	5,814,250	45,010	45,010	45,010			45,010	45,010	(773,800)	0001	50
ES	3	150	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	ONE	09/16/2024	5,680,550	5,814,250	2,548	2,548	2,548			2,548	2,548	(43,800)	0001	50
ES	12	600	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	ONE	09/16/2024	5,680,500	5,814,250	10,191	10,191	10,191			10,191	10,191	(175,200)	0001	50
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	ONE	09/20/2024	96,6300	96,4800	360	360	360			360	360	(801)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	ONE	07/16/2024	96,1900	96,4800	721	721	721			721	721	(1,603)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	ONE	05/24/2024	95,4700	96,4800	721	721	721			721	721	(1,603)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	ONE	08/26/2024	96,2700	96,4800	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	ONE	01/26/2024	96,2900	96,4800	360	360	360			360	360	(801)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	ONE	06/25/2024	95,8600	96,4800	721	721	721			721	721	(1,603)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	ONE	06/06/2023	96,6300	96,4800	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	ONE	01/26/2024	96,2900	96,4800	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	01/26/2024	96,6000	97,0300	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	03/22/2024	96,3900	96,9300	360	360	360			360	360	(801)	0001	2,500
S3	80	200,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	04/14/2023	97,3500	96,9300	85,095	85,095	84,734			84,734	84,734	(64,115)	0001	2,500
S3	20	50,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	10/18/2023	97,0700	96,9300	7,208	7,208	7,208			7,208	7,208	(16,029)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	ONE	03/22/2024	96,3400	96,8200	360	360	360			360	360	(801)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	ONE	06/25/2024	96,3800	96,6900	721	721	721			721	721	(1,603)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	09/20/2024	96,9400	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	09/10/2024	96,9600	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	09/20/2024	96,9400	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	40	100,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	04/14/2023	97,2100	96,7900	42,367	42,367	42,367			42,367	42,367	(32,058)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	09/20/2024	96,9400	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	03/22/2024	96,9000	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	03/22/2024	96,9300	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	45	112,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	09/16/2024	95,1700	95,2700	16,217	16,217	16,217			16,217	16,217	(36,065)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	08/26/2024	95,2700	95,2700	721	721	721			721	721	(1,603)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	01/08/2023	96,9300	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	08/26/2024	96,5800	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	ONE	07/26/2024	96,4800	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	ONE	07/26/2024	96,3700	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	03/22/2024	96,3900	96,9000	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2023	ONE	09/20/2024	96,7200	96,6900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	09/16/2024	95,1700	95,2700	721	721	721			721	721	(1,603)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	08/26/2024	95,2700	95,2700	721	721	721			721	721	(1,603)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	01/26/2024	95,6800	95,2700	360	360	360			360	360	(801)	0001	2,500
S3	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	07/26/2024	95,0800	95,2700	721	721	721			721	721	(1,603)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	07/26/2024	96,4800	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	07/26/2024	96,3700	96,7900	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	03/22/2024	96,3900	96,9000	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	ONE	10/27/2023	95,4100	95,2700	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	ONE	12/18/2023	97,0800	96,9400	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	ONE	07/26/2024	96,2400	96,9000	360	360	360			360	360	(801)	0001	2,500
S3	80	200,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	ONE	04/14/2023	97,3600	96,9000	84,734	84,734	84,734			84,734	84,734	(64,115)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	03/22/2024	96,3900	97,0000	360	360	360			360	360	(801)	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge																	

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
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	15	16	17	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
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CBOT	08/29/2024	104.0000	104.1200	199	199				199	199	(3,450)	0001	2,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CBOT	08/29/2024	103.9100	104.1200	597	597				597	597	(10,350)	0001	2,000
1609999999. Subtotal - Short Futures - Hedging Other																					
1649999999. Subtotal - Short Futures																					
1679999999. Subtotal - SSAP No. 108 Adjustments																					
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					
1709999999. Subtotal - Hedging Other																					
1719999999. Subtotal - Replication																					
1729999999. Subtotal - Income Generation																					
1739999999. Subtotal - Other																					
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					
1759999999 - Totals																					

Broker Name			
Morgan Stanley	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	1,794,815	(833,000)	941,815

(a)	Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.	

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1			2			3		Counterparty Offset		Book/Adjusted Carrying Value			Fair Value		12		13	
Description of Exchange, Counterparty or Central Clearinghouse			Master Agreement (Y or N)		Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Contracts With Fair Value <0	Potential Exposure	Off-Balance Sheet Exposure		
01999999999 - Aggregate Sum of Exchange Traded Derivatives			XXX		XXX	XXX		942,106	(291)	942,106	942,106	(291)	942,106	(291)	249,582	249,582		
BANK OF AMERICA			Y		Y				(3,186,551)				(3,175,597)		496,105			
BANK OF MONTREAL			Y		Y				(522,614)				(375,957)		604,780			
BARCLAYS PLC			Y		Y	15,690,000		5,672,468	(3,275,658)		15,746,800		(1,335,960)		3,422,721	82,165		
BNP PARIBAS SA			Y		Y	32,940,000		64,662,934	(42,340,439)		74,232,372		(41,045,064)		10,842,212	244,707		
CANADIAN IMPERIAL BANK OF COM			Y		Y	8,630,000		10,230,493	(1,913,987)		10,383,576		(1,887,293)		1,722,646	1,203,152		
CITIBANK NA			Y		Y	5,320,000		14,432,727	(13,629,662)		21,646,040		(16,362,018)		4,066,285			
CREDIT AGRICOLE SA			Y		Y			1,493,054	(2,813,319)		1,940,214		(2,215,330)		1,518,767	198,502		
DEUTSCHE BANK AG			Y		Y	18,420,000		28,349,505	(8,785,124)	1,144,381	28,349,505		(8,605,029)		3,634,135	3,634,135		
GOLDMAN SACHS GROUP INC/THE			Y		Y				(19,489,309)				(15,832,671)		1,656,061			
GOLDMAN SACHS INTERNATIONAL			Y		Y	70,000		196,938	(162,377)	126,938	196,938		126,938		1,148	1,148		
HSC BANK PLC			Y		Y	1,470,000		1,114,556	(5,286,068)		1,429,644		302,942					
JPMORGAN CHSE			Y		Y	2,270,000		4,102,542	(5,595,190)		6,862,155		(5,177,513)		1,925,613			
MIZUHO CAPITAL			Y		Y			1,594,059	(9,024,788)		2,198,002		(5,470,734)		1,534,618			
MORGAN STANLEY			Y		Y	13,661,591		16,030,021			22,922,824		(5,315,057)		9,358,526	2,702,168		
Morgan Stanley International			Y		Y	900,000												
Natixis NA			Y		Y	1,050,000		224,731	(602,101)		1,118,068		(172,486)		187,388			
ROYAL BK CANADA			Y		Y	2,000,000		8,047,347	(10,350,836)		10,648,074		(9,379,339)		4,671,920	368,332		
SOCIETE GENERALE SA			Y		Y	14,480,000		12,623,368	(4,404,959)		17,463,123		(3,664,250)		2,908,979			
SANTRUST BANKS INC			Y		Y	1,900,000		1,722,548			1,722,548				101,440			
WELLS FARGO & COMPANY			Y		Y			878,014	(1,438,187)				(1,194,970)		665,625	105,451		
02999999999, Total NAIC 1 Designation						119,001,591		171,395,303	(132,821,270)	1,271,319	218,158,879		(121,409,306)		49,621,911	8,545,761		
08999999999, Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								33,768		33,768	7,664,461		(13,653,463)		6,013,593	6,013,593		
09999999999 - Gross Totals						119,001,591		172,371,176	(132,821,560)	2,247,192	226,765,446		(135,063,060)		55,885,087	14,808,936		
1. Offset per SSAP No. 64								172,371,176	(132,821,560)									
2. Net after right of offset per SSAP No. 64																		

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Citibank, N.A. Tampa, FL .....	.....	4.700	2,990,547	.....	232,502,949	117,362,551	101,891,691	..XXX.
The Bank of New York Mellon .. New York, NY .....	.....	4.700	882,361	.....	99	107,736,783	95,476,626	..XXX.
Wells Fargo Bank, N.A. Minneapolis, MN .....	.....	4.800	70,077	.....	1,377,246	(4,319,911)	9,457,903	..XXX.
Federal Home Loan Bank Des Moines, IA .....	.....			.....	1,344,520	2,098,751	2,098,182	..XXX.
Citibank, N.A. Tampa, FL	C			.....	142,184,554	134,230,017	161,540,636	..XXX.
Wells Fargo Bank, N.A. Minneapolis, MN	0			.....	10,106,870	10,124,678	10,143,115	..XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	1,636		70,585	105,955	102,975	XXX
0199999. Totals - Open Depositories	XXX	XXX	3,944,621		387,586,824	367,338,825	380,711,129	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	3,944,621		387,586,824	367,338,825	380,711,129	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	3,944,621		387,586,824	367,338,825	380,711,129	XXX

